

Annual Report | 31 December 2023

# Vanguard Investment Series plc

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

# Tracking Error

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

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

The Realised Tracking Error excludes adjustments for swing pricing.

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

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
<b>Equity</b>			
Vanguard Emerging Markets Stock Index Fund USD Acc <sup>1</sup>	0.500	0.592	The difference in tracking error is due to the Fund’s accrual of capital gains taxes for India and Brazil which are not included in the index, separately there was a timing difference between when the fund and the index priced Russian equities at zero.
Vanguard ESG Developed World All Cap Equity Index Fund USD Acc <sup>2</sup>	0.200	0.051	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Emerging Markets All Cap Equity Index Fund USD Acc <sup>2</sup>	0.500	0.247	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard European Stock Index Fund USD Acc <sup>2</sup>	0.300	0.131	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Eurozone Stock Index Fund EUR Acc <sup>2</sup>	0.400	0.222	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Small-Cap Index Fund USD Acc <sup>2</sup>	0.300	0.066	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Stock Index Fund USD Acc <sup>2</sup>	0.200	0.033	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Stock Index Fund EUR Acc <sup>2</sup>	0.500	0.055	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Pacific ex-Japan Stock Index Fund EUR Acc <sup>2</sup>	0.200	0.066	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard SRI European Stock Index Fund EUR Acc <sup>1</sup>	0.500	0.465	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. 500 Stock Index Fund USD Acc <sup>2</sup>	0.200	0.016	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
<b>Fixed Income</b>			
Vanguard 20+ Year Euro Treasury Index Fund EUR Acc <sup>1</sup>	0.500	0.086	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global Corporate Bond Index Fund USD Hedged Acc <sup>1</sup>	0.400	0.217	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Government Bond Index Fund EUR Acc <sup>1</sup>	0.200	0.044	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Investment Grade Bond Index Fund EUR Acc <sup>1</sup>	0.200	0.060	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Eurozone Inflation-Linked Bond Index Fund EUR Acc <sup>1</sup>	0.300	0.041	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Bond Index Fund USD Hedged Acc <sup>1</sup>	0.300	0.102	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Corporate Bond Index Fund USD Hedged Acc <sup>1</sup>	0.400	0.176	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Vanguard Global Short-Term Bond Index Fund USD Hedged Acc <sup>1</sup>	0.200	0.085	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Corporate Bond Index Fund USD Hedged Acc <sup>1</sup>	0.200	0.071	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Government Bond Index Fund JPY Acc <sup>1</sup>	0.300	0.093	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard SRI Euro Investment Grade Bond Index Fund EUR Acc <sup>1</sup>	0.500	0.080	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Government Bond Index Fund GBP Acc <sup>1</sup>	0.300	0.047	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Investment Grade Bond Index Fund GBP Acc <sup>1</sup>	0.500	0.041	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Short-Term Investment Grade Bond Index Fund GBP Acc <sup>1</sup>	0.300	0.047	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Government Bond Index Fund USD Acc <sup>1</sup>	0.400	0.174	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Investment Grade Credit Index Fund USD Acc <sup>1</sup>	0.400	0.235	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury Inflation-Protected Securities Index Fund Select USD Acc <sup>1</sup>	0.200	0.195	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

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

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

# Report From the Directors

The Board of Directors (the "Directors" or the "Board") submits its Annual Report together with the audited financial statements for Vanguard Investment Series plc (the "Company") for the year ended 31 December 2023.

## Directors' Responsibilities Statement

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

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

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

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

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

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

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

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

## Statement of Relevant Audit Information

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

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

## Directors' Compliance Statement

It is the policy of the Company to comply with its relevant obligations (as defined in the Companies Act 2014, as amended). As required by Section 225(2) of the Companies Act 2014, as amended, the Directors acknowledge that they are responsible for securing the Company's compliance with the relevant obligations. The Directors have drawn up a compliance policy statement as defined in Section 225(3)(a) of the Companies Act 2014, as amended, and a compliance policy which refers to the

arrangements and structures that are in place and which are, in the Directors' opinion, designed to secure material compliance with the Company's relevant obligations. In discharging their responsibilities under Section 225, the Directors relied upon, among other things, the services provided, advice and/or representations from third parties whom the Directors believe have the requisite knowledge and experience in order to secure material compliance with the Company's relevant obligations.

### Accounting Records

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

### Review of the Business and Future Developments

There was no change in the nature of the Company's business during the financial year. The performance review encompasses tracking error and tracking difference disclosures which are key metrics as to how well the index Funds have been managed against their benchmark indices. A review of the Funds' performance and activities for the year ended 31 December 2023 is included in each fund's Performance Summary (unaudited). Tracking error can be found on pages 1 and 2 and a Performance Summary is included for each Fund. The Directors do not anticipate any change in the structure or investment objectives of the Company.

### Results and Dividends

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

### Events Since the Financial Year End

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

### Directors

The names of the persons who were Directors for all or part of the year ended 31 December 2023 are set out below.

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

1 Served in an independent, non-executive capacity during the year.  
2 Appointed on 1 January 2023.

### Directors' and Secretary's Interests

None of the Directors, the Company Secretary or their families hold or held any material beneficial interests in the Company during the year ended or at 31 December 2023. Tara Doyle, an independent director of the Company, is a shareholder and officer of the Company's Secretary and a Partner in the Manager's legal adviser. There are no other contracts or agreements of any significance in relation to the business of the Company in which the Directors or the Company Secretary had any interest as defined in the Companies Act 2014 (as amended), at any time during the year ended 31 December 2023.

## Directors' Disclosure on Corporate Governance

### Corporate Governance Statement

The Company is subject to and complies with Irish statute comprising the Companies Act 2014, as amended, and with the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended) (the "UCITS Regulations"), the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "CBI UCITS Regulations") and the Global Exchange Market Rules for Investment Funds of Euronext Dublin. The Directors have assessed the measures included in the voluntary Corporate Governance Code for Collective Investment Schemes and Management Companies, as published by the Irish Funds Industry Association in December 2011 (the "Corporate Governance Code"). The Directors have adopted all corporate governance practices and procedures of the Corporate Governance Code with effect from 31 December 2012. In this regard, the Directors have assessed their corporate governance practices and procedures as being consistent with those of the Corporate Governance Code for the year ended 31 December 2023.

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

## Shareholder Meetings and Voting Rights

### General Meetings

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

### Voting Rights

Each shareholder shall be entitled to such number of votes as shall be produced by dividing the aggregate net asset value of that shareholder's shareholding (expressed or converted into US dollars and calculated as of the "relevant record date") by one. The subscriber shareholders shall have one vote for each subscriber share held. The relevant record date for these purposes shall be a date being not more than 30 days prior to the date of the relevant general meeting of shareholders or written resolution as determined by the Directors. In relation to a resolution that in the opinion of the Directors gives or may give rise to a conflict of interest between the shareholders of any class, such resolution shall be deemed to have been duly passed only if, in lieu of being passed through a single meeting of the shareholders of such class, such resolution shall have been passed at a separate meeting of the shareholders of such classes. All votes shall be cast by a poll of shareholders present in person or by proxy at the relevant shareholder meeting or by unanimous written resolution of the shareholders.

### Class Meetings—Variation of Class Rights

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

### Directors of the Company

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

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

### Internal Controls and Risk Management

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

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

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

The statutory financial statements are required to be audited by the Company's independent auditors, KPMG, who report annually to the Audit Committee on their findings.

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

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

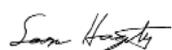
### **Geopolitical Risk**

Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the Funds' investments and Funds' performance. Vanguard continues to encourage investors to follow its core investment principles, including maintaining long-term discipline. Vanguard is committed to safeguarding the assets of investors and their long-term interests.

### **Risk Management Objectives and Policies**

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

On behalf of the Board of Directors of the Company,



Sean Hagerty



Lisa Harlow  
24 April 2024

# Company Financial Statements for Vanguard Investment Series plc

## Company Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	129,311,336,933	106,463,211,897
Financial Derivative Instruments	3,17	435,122,986	538,811,950
Cash	3	1,343,696,488	1,422,428,348
Unrealised Appreciation on Spot Currency Contracts		178,265	58,207
Receivables:			
Interest and Dividends		695,990,042	482,083,437
Capital Shares Issued		357,139,547	230,029,987
Investments Sold		466,148,775	308,113,008
Margin Cash Due from Broker	3	19,466,493	57,659,987
Cash Collateral		4,985,584	6,880,000
Other Receivables		112,604	116,049
<b>Total Current Assets</b>		<b>132,634,177,717</b>	<b>109,509,392,870</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	23,715,758	25,308,487
Financial Derivative Instruments	3,17	308,995,747	450,233,347
Bank Overdraft		10,809,832	28,181
Unrealised Depreciation on Spot Currency Contracts		3,533,984	305,822
Payables and Other Liabilities:			
Investments Purchased		904,386,483	730,352,138
Income Distribution Payable		102,405,660	79,324,105
Interest		400,685	55,218
Capital Shares Redeemed		151,930,056	121,740,993
Margin Cash Due to Broker	3	8,015,351	1,723,053
Management Fees Payable	12	16,666,087	14,197,694
Deferred Capital Gains Tax	5	120,808,005	69,345,392
Other Payables		404	—
<b>Total Current Liabilities</b>		<b>1,651,668,052</b>	<b>1,492,614,430</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>130,982,509,665</b>	<b>108,016,778,440</b>

On behalf of the Board of Directors of the Company,



Sean Hagerty



Lisa Harlow  
24 April 2024

## Company Statement of Operations

	Notes	Total US Dollars (\$) Year Ended 31 December 2023	Total US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		1,774,505,933	1,256,713,989
Dividend Income		1,462,058,678	1,466,565,670
Securities Lending Income		14,975,178	11,740,248
Other Income		3,108,418	3,882,196
Net Gain/(Loss) on Financial Instruments		12,514,076,298	(26,636,303,882)
<b>Total Investment Income/(Loss)</b>		<b>15,768,724,505</b>	<b>(23,897,401,779)</b>
<b>Expenses</b>			
Management Fees	12	183,915,449	175,269,936
Transaction Fees and Commissions		9,164,622	7,936,716
Other Expenses		90,071	119,540
<b>Total Expenses</b>		<b>193,170,142</b>	<b>183,326,192</b>
<b>Finance Costs</b>			
Interest Expense		2,635,584	1,803,639
Distribution	6	269,334,549	184,920,640
<b>Total Finance Costs</b>		<b>271,970,133</b>	<b>186,724,279</b>
<b>Net Investment Income/(Loss)</b>		<b>15,303,584,230</b>	<b>(24,267,452,250)</b>
Taxation	5	(271,337,597)	(193,574,323)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>15,032,246,633</b>	<b>(24,461,026,573)</b>

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

## Company Statement of Changes in Net Assets

	Total US Dollars (\$) Year Ended 31 December 2023	Total US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	15,032,246,633	(24,461,026,573)
Capital Transactions		
Subscriptions	46,070,053,010	42,347,997,238
Redemptions	(39,366,981,584)	(40,199,070,621)
Total Capital Transactions	6,703,071,426	2,148,926,617
Total Increase/(Decrease) for the Year	21,735,318,059	(22,312,099,956)
<b>Net Assets</b>		
Beginning of Year	108,016,778,440	133,566,882,982
Foreign Exchange Translation Adjustment <sup>1</sup>	1,230,413,166	(3,238,004,586)
<b>End of Year</b>	<b>130,982,509,665</b>	<b>108,016,778,440</b>

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

	Daily exchange rate as at 31 December 2023	Daily exchange rate as at 31 December 2022	Average exchange rate for the year ended 31 December 2023	Average exchange rate for the year ended 31 December 2022
EUR-based sub-funds	1.1047	1.0672	1.0816	1.0533
GBP-based sub-funds	1.2748	1.2029	1.2439	1.2364
JPY-based sub-funds	0.0071	0.0076	0.0071	0.0077

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

# Vanguard Emerging Markets Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- With the prospect of inflation remaining stubbornly high, central banks including the Federal Reserve, the European Central Bank and the Bank of England continued to raise interest rates in the first part of the year but through less aggressive hikes than at some policy meetings in 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of the Fed cutting rates in 2024.
- Stocks ended the period up more than 22%, as measured by the FTSE Global All Cap Index. All regions turned in strong results, with the United States turning in an especially robust performance.
- In this environment, the fund's benchmark index returned 9.83% for the 12 months ended 31 December 2023. Seven of the index's 11 industry sectors posted positive returns; information technology, energy and financials produced the strongest results. Real estate, consumer discretionary, health care and communication services posted negative returns.
- Chinese companies, which represented nearly one-third of the index's market value, returned -11.18% for the period. Taiwan, which represented about 15% of the index's market value, returned 30.42%.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: MSCI Emerging Markets Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus CHF Acc	-0.56%	0.19%	1.20%
Benchmark	-0.09	0.46	1.42
Tracking Difference*	-0.47		
EUR Acc	5.54%	4.05%	5.08%
Benchmark	6.11	4.40	5.37
Tracking Difference*	-0.57		
Investor EUR	5.54%	4.03%	4.58%
Benchmark	6.11	4.40	4.96
Tracking Difference*	-0.57		
Institutional Plus EUR Acc	5.61%	4.12%	4.72%
Benchmark	6.11	4.40	4.96
Tracking Difference*	-0.50		
GBP Acc	3.07%	3.32%	5.08%
Benchmark	3.63	3.66	5.38
Tracking Difference*	-0.56		
GBP Dist	3.07%	3.32%	5.08%
Benchmark	3.63	3.66	5.38
Tracking Difference*	-0.56		
Institutional Plus GBP Acc	3.15%	3.39%	4.40%
Benchmark	3.63	3.66	4.62
Tracking Difference*	-0.48		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus GBP Dist	3.15%	3.39%	4.40%
Benchmark	3.63	3.66	4.62
Tracking Difference*	-0.48		
USD Acc	9.24%	3.34%	2.82%
Benchmark	9.83	3.68	3.10
Tracking Difference*	-0.59		
Investor USD	9.24%	3.32%	2.30%
Benchmark	9.83	3.68	2.66
Tracking Difference*	-0.59		
Institutional Plus USD Acc	9.31%	3.41%	2.43%
Benchmark	9.83	3.68	2.66
Tracking Difference*	-0.52		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: Institutional Plus CHF Acc, 10 March 2015; EUR Acc, 27 February 2014; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014; USD Acc, 27 February 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Tencent Holdings Ltd.	2,000,800	89,030,970	Taiwan Semiconductor Manufacturing Co., Ltd.	4,881,000	81,634,879
Taiwan Semiconductor Manufacturing Co., Ltd.	5,060,000	86,161,622	Tencent Holdings Ltd.	1,271,900	48,679,275
Alibaba Group Holding Ltd.	6,140,700	65,262,546	Samsung Electronics Co., Ltd.	951,273	47,767,002
Samsung Electronics Co., Ltd.	982,541	47,138,488	Alibaba Group Holding Ltd.	3,660,700	38,373,768
Ecopro Co., Ltd.	35,909	34,149,887	America Movil SAB de CV Class B	26,929,200	25,295,236
Kotak Mahindra Bank Ltd.	1,081,482	25,993,224	Vale SA	1,452,400	18,827,386
PDD Holdings, Inc. ADR	257,279	23,581,898	Reliance Industries Ltd.	614,455	16,942,243
Meituan Class B	1,050,700	19,039,768	Naspers Ltd. Class N	93,551	14,905,481
Reliance Industries Ltd.	637,346	17,988,224	Meituan Class B	959,100	13,855,196
JD.com, Inc. Class A	773,900	15,428,748	Infosys Ltd.	760,135	12,716,046
BYD Co., Ltd. Class H	495,000	14,551,890	PDD Holdings, Inc. ADR	102,827	11,196,028
Saudi Telecom Co.	1,226,007	13,771,129	ICICI Bank Ltd.	965,710	10,729,642
GoTo Gojek Tokopedia Tbk PT Class A	1,509,745,000	13,369,686	China Construction Bank Corp. Class H	18,608,000	10,678,871
Vale SA	791,300	12,411,620	SK Hynix, Inc.	112,523	10,014,421
China Construction Bank Corp. Class H	19,031,000	12,361,913	NetEase, Inc.	465,700	9,663,885
Infosys Ltd.	711,077	12,168,852	HDFC Bank Ltd.	476,783	8,534,507
America Movil SAB de CV	11,511,900	12,129,339	MediaTek, Inc.	317,000	7,867,366
Alchip Technologies Ltd.	120,000	11,946,223	POSCO Holdings, Inc.	25,876	7,644,421
Housing Development Finance Corp., Ltd.	370,294	11,729,183	Hon Hai Precision Industry Co., Ltd.	2,434,000	7,596,792
Ping An Insurance Group Co. of China Ltd. Class H	1,736,500	11,542,991	Tata Consultancy Services Ltd.	180,326	7,350,557

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.75% (31 December 2022: 96.53%)</b>				<b>Vibra Energia SA</b>			
<b>Equities 98.75% (31 December 2022: 96.53%)</b>				<b>WEG SA</b>			
<b>Brazil 5.73% (31 December 2022: 5.08%)</b>							
Ambev SA	7,648,999	21,619,886	0.19%	<b>Chile 0.51% (31 December 2022: 0.54%)</b>			
Atacadao SA	1,041,600	2,669,615	0.02%	Banco de Chile	74,279,667	8,802,628	0.08%
B3 SA - Brasil Bolsa Balcao	9,547,212	28,596,824	0.24%	Banco de Credito e Inversiones SA	128,934	3,521,274	0.03%
Banco Bradesco SA	2,546,995	8,011,793	0.07%	Banco Santander Chile	111,047,535	5,467,910	0.05%
Banco Bradesco SA - Preference Shares	8,686,391	30,560,446	0.26%	Cencosud SA	2,085,925	3,953,126	0.03%
Banco BTG Pactual SA	1,932,292	14,960,783	0.13%	Compania Sud Americana de Vapores SA	23,559,332	1,459,501	0.01%
Banco do Brasil SA	1,403,944	16,008,823	0.14%	Empresas CMPC SA	1,881,494	3,662,653	0.03%
Banco Santander Brasil SA	621,400	4,131,921	0.04%	Empresas Copec SA	633,216	4,647,869	0.04%
BB Seguridade Participacoes SA	1,140,612	7,901,349	0.07%	Enel Americas SA	35,003,539	3,908,054	0.03%
CCR SA	1,634,126	4,770,238	0.04%	Enel Chile SA	46,355,990	3,025,161	0.03%
Centrais Eletricas Brasileiras SA	1,982,343	17,315,302	0.15%	Falabella SA	1,389,675	3,500,902	0.03%
Centrais Eletricas Brasileiras SA - Preference Shares	417,773	4,040,468	0.03%	Latam Airlines Group SA	289,885,575	3,170,107	0.03%
Companhia Paranaense de Energia - Preference Shares Class B	1,266,800	2,701,756	0.02%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	235,621	14,205,495	0.12%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	551,275	8,553,524	0.07%			<b>59,324,680</b>	<b>0.51%</b>
Compania Energetica de Minas Gerais - Preference Shares	2,332,155	5,511,598	0.05%	<b>China 26.20% (31 December 2022: 31.03%)</b>			
Compania Siderurgica Nacional SA	1,078,276	4,364,070	0.04%	360 Security Technology, Inc. Class A	617,040	780,767	0.01%
Cosan SA	1,959,746	7,810,582	0.07%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	217,374	574,222	0.01%
CPFL Energia SA	388,200	3,077,565	0.03%	3peak, Inc. Class A	9,393	192,989	0.00%
Energisa SA	360,300	3,992,702	0.03%	3SBio, Inc.	3,057,666	2,944,676	0.03%
Eneva SA	1,464,500	4,103,229	0.03%	AAC Technologies Holdings, Inc.	1,187,000	3,526,698	0.03%
Engie Brasil Energia SA	321,543	3,000,565	0.03%	Accelink Technologies Co., Ltd. Class A	83,000	332,205	0.00%
Equatorial Energia SA	1,659,229	12,201,017	0.10%	ACM Research Shanghai, Inc. Class A	20,415	299,347	0.00%
Gerdau SA - Preference Shares	1,896,381	9,275,777	0.08%	Advanced Micro-Fabrication Equipment, Inc. China Class A	60,127	1,297,013	0.01%
Hapvida Participacoes e Investimentos SA	7,963,759	7,295,522	0.06%	AECC Aero-Engine Control Co., Ltd. Class A	128,700	359,679	0.00%
Hypera SA	599,696	4,413,524	0.04%	AECC Aviation Power Co., Ltd. Class A	250,900	1,317,114	0.01%
Itau Unibanco Holding SA - Preference Shares	7,889,939	55,175,648	0.47%	Agricultural Bank of China Ltd. Class A	8,463,700	4,326,583	0.04%
Itausa SA - Preference Shares	8,839,454	18,870,458	0.16%	Agricultural Bank of China Ltd. Class H	44,674,044	17,220,722	0.15%
JBS SA	1,276,021	6,543,495	0.06%	Aier Eye Hospital Group Co., Ltd. Class A	941,767	2,092,345	0.02%
Klabin SA	1,206,797	5,520,222	0.05%	AIMA Technology Group Co., Ltd. Class A	82,600	290,468	0.00%
Localiza Rent a Car SA	1,489,662	19,503,974	0.17%	Air China Ltd. Class A	1,089,200	1,122,760	0.01%
Localiza Rent a Car SA - Rights Issue 2/5/2024	5,344	22,003	0.00%	Air China Ltd. Class H	3,095,186	1,958,138	0.02%
Lojas Renner SA	1,603,660	5,750,938	0.05%	Akeso, Inc.	832,000	4,943,914	0.04%
Magazine Luiza SA	4,664,012	2,073,918	0.02%	Alibaba Group Holding Ltd.	26,550,436	257,053,225	2.20%
Natura & Co. Holding SA	1,506,081	5,236,682	0.04%	Alibaba Health Information Technology Ltd.	9,063,432	4,921,394	0.04%
Petroleo Brasileiro SA	6,060,765	48,634,844	0.42%	Aluminum Corp. of China Ltd. Class A	1,385,500	1,097,410	0.01%
Petroleo Brasileiro SA - Preference Shares	7,768,603	59,556,731	0.51%	Aluminum Corp. of China Ltd. Class H	6,354,186	3,173,614	0.03%
PRIO SA	1,311,900	12,436,799	0.11%	Amlogic Shanghai Co., Ltd. Class A	39,697	349,159	0.00%
Raia Drogasil SA	2,105,224	12,741,598	0.11%	Angel Yeast Co., Ltd. Class A	81,854	404,407	0.00%
Rede D'Or Sao Luiz SA	952,963	5,642,131	0.05%	Anhui Conch Cement Co., Ltd. Class A	372,171	1,179,139	0.01%
Rumo SA	2,131,223	10,069,081	0.09%	Anhui Conch Cement Co., Ltd. Class H	2,024,773	4,677,809	0.04%
Sendas Distribuidora SA	2,258,057	6,289,425	0.05%				
Suzano SA	1,302,891	14,920,913	0.13%				
Telefonica Brasil SA	674,854	7,424,283	0.06%				
TIM SA	1,414,938	5,222,710	0.04%				
TOTVS SA	866,708	6,011,074	0.05%				
Ultrapar Participacoes SA	1,159,130	6,325,868	0.05%				
Vale SA	5,546,367	88,146,313	0.75%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Anhui Gujing Distillery Co., Ltd. Class A	44,776	1,463,901	0.01%	Beijing Easpring Material Technology Co., Ltd. Class A	49,500	265,553	0.00%
Anhui Gujing Distillery Co., Ltd. Class B	170,400	2,592,481	0.02%	Beijing E-Hualu Information Technology Co., Ltd. Class A	77,200	340,974	0.00%
Anhui Honglu Steel Construction Group Co., Ltd. Class A	66,076	201,645	0.00%	Beijing Enlight Media Co., Ltd. Class A	295,200	337,876	0.00%
Anhui Jianghuai Automobile Group Corp., Ltd. Class A	197,900	448,851	0.00%	Beijing Enterprises Holdings Ltd.	836,320	2,907,849	0.03%
Anhui Kouzi Distillery Co., Ltd. Class A	59,463	378,293	0.00%	Beijing Enterprises Water Group Ltd.	6,880,019	1,533,093	0.01%
Anhui Yingjia Distillery Co., Ltd. Class A	65,800	612,572	0.01%	Beijing Kingsoft Office Software, Inc. Class A	45,411	2,016,538	0.02%
Anjoy Foods Group Co., Ltd. Class A	29,600	434,859	0.00%	Beijing New Building Materials plc Class A	171,500	562,627	0.01%
Anker Innovations Technology Co., Ltd. Class A	30,400	378,260	0.00%	Beijing Oriental Yuhong Waterproof Technology Co., Ltd. Class A	112,712	303,917	0.00%
ANTA Sports Products Ltd.	2,094,116	20,314,820	0.17%	Beijing Roborock Technology Co., Ltd. Class A	15,135	601,417	0.01%
Apeloa Pharmaceutical Co., Ltd. Class A	114,400	247,257	0.00%	Beijing Shiji Information Technology Co., Ltd. Class A	227,281	310,889	0.00%
Asia - Potash International Investment Guangzhou Co., Ltd. Class A	90,000	331,657	0.00%	Beijing Tiantan Biological Products Corp., Ltd. Class A	134,627	584,973	0.01%
ASR Microelectronics Co., Ltd. Class A	47,204	466,962	0.00%	Beijing Tongrentang Co., Ltd. Class A	134,100	1,011,315	0.01%
Asymchem Laboratories Tianjin Co., Ltd. Class A	33,353	543,814	0.01%	Beijing United Information Technology Co., Ltd. Class A	69,834	215,859	0.00%
Autobio Diagnostics Co., Ltd. Class A	63,000	504,400	0.01%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	83,042	876,183	0.01%
Autohome, Inc. ADR	112,301	3,151,166	0.03%	Beijing Yanjing Brewery Co., Ltd. Class A	335,233	406,295	0.00%
Avary Holding Shenzhen Co., Ltd. Class A	194,500	609,673	0.01%	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	4,103,500	2,835,326	0.03%
AVIC Industry-Finance Holdings Co., Ltd. Class A	991,713	433,142	0.00%	Beiqi Foton Motor Co., Ltd. Class A	648,000	248,440	0.00%
AviChina Industry & Technology Co., Ltd. Class H	4,146,464	1,778,903	0.02%	Bethel Automotive Safety Systems Co., Ltd. Class A	33,053	321,683	0.00%
AVICOPTER plc Class A	60,500	327,369	0.00%	Betta Pharmaceuticals Co., Ltd. Class A	39,400	285,239	0.00%
BAIC BluePark New Energy Technology Co., Ltd. Class A	440,400	379,133	0.00%	BGI Genomics Co., Ltd. Class A	40,642	273,968	0.00%
Baidu, Inc. Class A	3,676,464	54,662,834	0.47%	Bilibili, Inc. Class Z	319,159	3,825,714	0.03%
Bank of Beijing Co., Ltd. Class A	2,154,149	1,370,432	0.01%	Bloomage Biotechnology Corp., Ltd. Class A	53,055	498,690	0.01%
Bank of Changsha Co., Ltd. Class A	362,400	347,101	0.00%	BOC Aviation Ltd.	324,600	2,481,718	0.02%
Bank of Chengdu Co., Ltd. Class A	369,578	584,424	0.01%	BOC International China Co., Ltd. Class A	285,000	411,854	0.00%
Bank of China Ltd. Class A	3,704,600	2,075,858	0.02%	BOE Technology Group Co., Ltd. Class A	3,929,100	2,151,994	0.02%
Bank of China Ltd. Class H	128,777,891	49,145,887	0.42%	Bosideng International Holdings Ltd.	6,206,000	2,789,642	0.02%
Bank of Communications Co., Ltd. Class A	3,959,600	3,191,880	0.03%	Brilliance China Automotive Holdings Ltd.	4,704,000	2,620,512	0.02%
Bank of Communications Co., Ltd. Class H	14,211,470	8,863,343	0.08%	BTG Hotels Group Co., Ltd. Class A	105,700	231,867	0.00%
Bank of Hangzhou Co., Ltd. Class A	576,224	810,044	0.01%	BYD Co., Ltd. Class A	181,500	5,046,906	0.04%
Bank of Jiangsu Co., Ltd. Class A	1,511,800	1,420,378	0.01%	BYD Co., Ltd. Class H	1,696,435	46,579,155	0.40%
Bank of Nanjing Co., Ltd. Class A	990,200	1,026,273	0.01%	BYD Electronic International Co., Ltd.	1,271,000	5,957,393	0.05%
Bank of Ningbo Co., Ltd. Class A	630,830	1,781,590	0.02%	By-health Co., Ltd. Class A	165,700	396,297	0.00%
Bank of Shanghai Co., Ltd. Class A	1,441,136	1,208,266	0.01%	C&D International Investment Group Ltd.	1,173,000	2,499,660	0.02%
Bank of Suzhou Co., Ltd. Class A	370,400	336,037	0.00%	Caitong Securities Co., Ltd. Class A	434,330	473,331	0.00%
Baoshan Iron & Steel Co., Ltd. Class A	2,191,700	1,825,237	0.02%	Cambricon Technologies Corp., Ltd. Class A	45,841	868,846	0.01%
BeiGene Ltd.	1,136,804	16,028,856	0.14%	Canmax Technologies Co., Ltd. Class A	74,620	265,654	0.00%
Beijing Dabeinong Technology Group Co., Ltd. Class A	427,800	358,072	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
CECEP Solar Energy Co., Ltd. Class A	391,600	306,874	0.00%	China Medical System Holdings Ltd.	2,149,067	3,809,041	0.03%
CECEP Wind-Power Corp. Class A	697,320	293,790	0.00%	China Meheco Co., Ltd. Class A	147,140	230,817	0.00%
CETC Cyberspace Security Technology Co., Ltd. Class A	85,300	269,056	0.00%	China Mengniu Dairy Co., Ltd.	5,090,232	13,689,465	0.12%
CGN Power Co., Ltd. Class H	18,466,589	4,824,435	0.04%	China Merchants Bank Co., Ltd. Class A	2,059,400	8,046,023	0.07%
Changchun High & New Technology Industry Group, Inc. Class A	39,600	810,842	0.01%	China Merchants Bank Co., Ltd. Class H	6,297,918	21,937,923	0.19%
Changjiang Securities Co., Ltd. Class A	498,400	376,568	0.00%	China Merchants Energy Shipping Co., Ltd. Class A	792,600	654,508	0.01%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	28,100	517,399	0.01%	China Merchants Port Holdings Co., Ltd.	2,385,633	3,250,685	0.03%
Chaozhou Three-Circle Group Co., Ltd. Class A	201,300	832,554	0.01%	China Merchants Securities Co., Ltd. Class A	750,360	1,437,366	0.01%
Chengxin Lithium Group Co., Ltd. Class A	86,400	276,044	0.00%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	964,500	1,290,858	0.01%
Chifeng Jilong Gold Mining Co., Ltd. Class A	181,000	356,123	0.00%	China Minsheng Banking Corp., Ltd. Class A	3,533,300	1,855,819	0.02%
China Baoan Group Co., Ltd. Class A	251,800	415,152	0.00%	China Minsheng Banking Corp., Ltd. Class H	10,344,748	3,510,714	0.03%
China Cinda Asset Management Co., Ltd. Class H	16,269,588	1,625,177	0.01%	China National Building Material Co., Ltd. Class H	6,425,245	2,748,310	0.02%
China CITIC Bank Corp., Ltd. Class H	14,559,881	6,861,756	0.06%	China National Chemical Engineering Co., Ltd. Class A	594,400	530,908	0.01%
China Coal Energy Co., Ltd. Class H	3,373,000	3,066,933	0.03%	China National Medicines Corp., Ltd. Class A	93,300	375,003	0.00%
China Common	19,974,000	26	0.00%	China National Nuclear Power Co., Ltd. Class A	1,917,300	2,019,458	0.02%
China Communications Services Corp., Ltd. Class H	3,982,223	1,652,343	0.01%	China National Software & Service Co., Ltd. Class A	77,870	396,535	0.00%
China Construction Bank Corp. Class A	1,039,900	950,727	0.01%	China Northern Rare Earth Group High-Tech Co., Ltd. Class A	342,200	929,437	0.01%
China Construction Bank Corp. Class H	156,488,397	93,189,010	0.80%	China Oilfield Services Ltd. Class H	3,030,005	3,096,534	0.03%
China CSSC Holdings Ltd. Class A	439,900	1,818,759	0.02%	China Overseas Land & Investment Ltd.	6,294,425	11,091,853	0.10%
China Eastern Airlines Corp., Ltd. Class A	1,245,600	678,725	0.01%	China Overseas Property Holdings Ltd.	2,100,000	1,575,965	0.01%
China Energy Engineering Corp., Ltd. Class A	3,080,734	908,567	0.01%	China Pacific Insurance Group Co., Ltd. Class A	699,100	2,334,719	0.02%
China Everbright Bank Co., Ltd. Class A	4,595,100	1,871,442	0.02%	China Pacific Insurance Group Co., Ltd. Class H	4,296,506	8,671,640	0.08%
China Everbright Bank Co., Ltd. Class H	5,100,146	1,515,306	0.01%	China Petroleum & Chemical Corp. Class A	3,275,650	2,566,936	0.02%
China Everbright Environment Group Ltd.	6,069,618	1,974,352	0.02%	China Petroleum & Chemical Corp. Class H	39,933,430	20,916,525	0.18%
China Feihe Ltd.	5,744,382	3,141,238	0.03%	China Power International Development Ltd.	8,183,000	3,007,628	0.03%
China Film Co., Ltd. Class A	163,300	280,706	0.00%	China Railway Group Ltd. Class A	1,932,883	1,541,833	0.01%
China Galaxy Securities Co., Ltd. Class A	391,600	662,694	0.01%	China Railway Group Ltd. Class H	6,830,589	3,044,157	0.03%
China Galaxy Securities Co., Ltd. Class H	5,903,301	3,122,300	0.03%	China Railway Signal & Communication Corp., Ltd. Class A	572,767	352,319	0.00%
China Gas Holdings Ltd.	4,420,608	4,364,816	0.04%	China Rare Earth Resources And Technology Co., Ltd. Class A	94,900	368,773	0.00%
China Great Wall Securities Co., Ltd. Class A	322,445	362,267	0.00%	China Resources Beer Holdings Co., Ltd.	2,666,960	11,680,790	0.10%
China Greatwall Technology Group Co., Ltd. Class A	306,400	435,464	0.00%	China Resources Gas Group Ltd.	1,510,133	4,950,907	0.04%
China Hongqiao Group Ltd.	3,756,500	3,074,071	0.03%	China Resources Land Ltd.	5,274,379	18,912,937	0.16%
China International Capital Corp., Ltd. Class A	215,072	1,149,270	0.01%	China Resources Microelectronics Ltd. Class A	143,992	903,716	0.01%
China International Capital Corp., Ltd. Class H	2,453,200	3,600,370	0.03%	China Resources Mixc Lifestyle Services Ltd.	1,111,800	3,965,350	0.03%
China Jushi Co., Ltd. Class A	415,709	573,887	0.01%	China Resources Pharmaceutical Group Ltd.	2,755,000	1,809,958	0.02%
China Life Insurance Co., Ltd. Class A	275,000	1,094,887	0.01%				
China Life Insurance Co., Ltd. Class H	12,071,697	15,645,104	0.13%				
China Literature Ltd.	653,600	2,431,576	0.02%				
China Longyuan Power Group Corp., Ltd. Class H	5,463,165	4,141,862	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China Resources Power Holdings Co., Ltd.	3,218,473	6,446,385	0.06%	Contemporary Amperex Technology Co., Ltd. Class A	434,994	9,973,474	0.09%
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	98,243	686,125	0.01%	COSCO SHIPPING Development Co., Ltd. Class A	925,800	304,240	0.00%
China Ruyi Holdings Ltd.	9,108,000	2,017,896	0.02%	COSCO SHIPPING Energy Transportation Co., Ltd. Class A	274,800	472,369	0.00%
China Shenhua Energy Co., Ltd. Class A	634,400	2,793,085	0.02%	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	2,216,000	2,091,543	0.02%
China Shenhua Energy Co., Ltd. Class H	5,506,792	18,864,794	0.16%	COSCO SHIPPING Holdings Co., Ltd. Class A	1,174,141	1,579,680	0.01%
China Southern Airlines Co., Ltd. Class A	1,017,800	823,319	0.01%	COSCO SHIPPING Holdings Co., Ltd. Class H	5,079,500	5,106,463	0.04%
China Southern Airlines Co., Ltd. Class H	3,131,982	1,327,629	0.01%	COSCO SHIPPING Ports Ltd.	2,404,114	1,736,456	0.02%
China State Construction Engineering Corp., Ltd. Class A	4,241,330	2,865,039	0.03%	Country Garden Holdings Co., Ltd.	20,000,777	1,997,888	0.02%
China State Construction International Holdings Ltd.	3,221,692	3,725,644	0.03%	Country Garden Services Holdings Co., Ltd.	3,687,332	3,187,466	0.03%
China Taiping Insurance Holdings Co., Ltd.	2,401,023	2,066,309	0.02%	CRRC Corp., Ltd. Class A	1,977,511	1,460,791	0.01%
China Three Gorges Renewables Group Co., Ltd. Class A	3,014,800	1,850,220	0.02%	CRRC Corp., Ltd. Class H	7,704,000	3,393,941	0.03%
China Tourism Group Duty Free Corp., Ltd. Class A	199,100	2,340,067	0.02%	CSC Financial Co., Ltd. Class A	421,331	1,399,979	0.01%
China Tourism Group Duty Free Corp., Ltd. Class H	152,400	1,495,983	0.01%	CSPC Innovation Pharmaceutical Co., Ltd. Class A	101,700	523,025	0.01%
China Tower Corp., Ltd. Class H	71,699,553	7,529,392	0.07%	CSPC Pharmaceutical Group Ltd.	14,697,897	13,665,371	0.12%
China Traditional Chinese Medicine Holdings Co., Ltd.	5,044,000	2,538,617	0.02%	CSSC Science & Technology Co., Ltd. Class A	109,900	286,148	0.00%
China United Network Communications Ltd. Class A	2,958,600	1,819,884	0.02%	Daqin Railway Co., Ltd. Class A	1,535,400	1,554,677	0.01%
China Vanke Co., Ltd. Class A	1,052,200	1,545,658	0.01%	Daqo New Energy Corp. ADR	90,304	2,402,086	0.02%
China Vanke Co., Ltd. Class H	3,608,069	3,336,120	0.03%	DaShenLin Pharmaceutical Group Co., Ltd. Class A	115,152	402,675	0.00%
China XD Electric Co., Ltd. Class A	443,900	307,337	0.00%	Datang International Power Generation Co., Ltd. Class A	610,500	207,484	0.00%
China Yangtze Power Co., Ltd. Class A	2,392,837	7,843,274	0.07%	DHC Software Co., Ltd. Class A	339,700	294,350	0.00%
China Zhenhua Group Science & Technology Co., Ltd. Class A	50,600	418,125	0.00%	Do-Fluoride New Materials Co., Ltd. Class A	107,800	230,418	0.00%
China Zheshang Bank Co., Ltd. Class A	2,071,400	733,074	0.01%	Dong-E-E-Jiao Co., Ltd. Class A	67,600	468,223	0.00%
Chinasoft International Ltd.	4,334,000	3,324,645	0.03%	Dongfang Electric Corp., Ltd. Class A	276,100	566,888	0.01%
Chongqing Brewery Co., Ltd. Class A	48,900	456,339	0.00%	Dongfeng Motor Group Co., Ltd. Class H	4,383,067	2,183,521	0.02%
Chongqing Changan Automobile Co., Ltd. Class A	844,532	1,996,106	0.02%	Dongxing Securities Co., Ltd. Class A	266,600	308,137	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class A	1,065,500	610,516	0.01%	East Buy Holding Ltd.	754,000	2,684,391	0.02%
Chongqing Taiji Industry Group Co., Ltd. Class A	53,000	345,811	0.00%	East Money Information Co., Ltd. Class A	1,600,077	3,154,942	0.03%
Chongqing Zhifei Biological Products Co., Ltd. Class A	232,350	1,994,061	0.02%	Eastroc Beverage Group Co., Ltd. Class A	24,700	633,092	0.01%
Chow Tai Fook Jewellery Group Ltd.	3,257,200	4,847,080	0.04%	Ecovacs Robotics Co., Ltd. Class A	55,600	323,577	0.00%
CITIC Ltd.	9,569,405	9,558,927	0.08%	Empyrean Technology Co., Ltd. Class A	23,700	352,308	0.00%
CITIC Securities Co., Ltd. Class A	1,123,195	3,213,140	0.03%	ENN Energy Holdings Ltd.	1,303,120	9,595,815	0.08%
CITIC Securities Co., Ltd. Class H	3,109,197	6,346,966	0.06%	ENN Natural Gas Co., Ltd. Class A	241,400	570,226	0.01%
CMOC Group Ltd. Class A	1,694,000	1,237,087	0.01%	Eoptolink Technology, Inc. Ltd. Class A	73,809	511,229	0.01%
CMOC Group Ltd. Class H	6,141,000	3,358,123	0.03%	Eve Energy Co., Ltd. Class A	207,462	1,229,517	0.01%
CNGR Advanced Material Co., Ltd. Class A	60,600	418,122	0.00%	Everbright Securities Co., Ltd. Class A	389,200	842,831	0.01%
CNPC Capital Co., Ltd. Class A	617,900	468,593	0.00%	Fangda Carbon New Material Co., Ltd. Class A	375,662	276,447	0.00%
				Far East Horizon Ltd.	2,623,235	2,062,696	0.02%
				Farasis Energy Gan Zhou Co., Ltd. Class A	113,096	259,051	0.00%

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FAW Jiefang Group Co., Ltd. Class A	319,900	381,871	0.00%	Guangdong Haid Group Co., Ltd. Class A	176,587	1,113,744	0.01%
First Capital Securities Co., Ltd. Class A	406,900	332,007	0.00%	Guangdong HEC Technology Holding Co., Ltd. Class A	437,900	450,778	0.00%
Flat Glass Group Co., Ltd. Class A	110,600	414,715	0.00%	Guangdong Investment Ltd.	4,687,582	3,409,784	0.03%
Flat Glass Group Co., Ltd. Class H	779,000	1,314,869	0.01%	Guanghui Energy Co., Ltd. Class A	642,100	643,849	0.01%
Focus Media Information Technology Co., Ltd. Class A	1,460,700	1,296,467	0.01%	Guangzhou Automobile Group Co., Ltd. Class A	371,600	456,633	0.00%
Foshan Haitian Flavouring & Food Co., Ltd. Class A	447,067	2,382,691	0.02%	Guangzhou Automobile Group Co., Ltd. Class H	5,227,179	2,429,985	0.02%
Fosun International Ltd.	3,825,257	2,248,552	0.02%	Guangzhou Baiyun International Airport Co., Ltd. Class A	273,200	375,235	0.00%
Founder Securities Co., Ltd. Class A	847,017	958,761	0.01%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	143,300	575,567	0.01%
Foxconn Industrial Internet Co., Ltd. Class A	1,241,800	2,636,859	0.02%	Guangzhou Haige Communications Group, Inc. Co. Class A	213,400	385,107	0.00%
Fujian Sunner Development Co., Ltd. Class A	118,521	285,958	0.00%	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	45,900	403,332	0.00%
Fuyao Glass Industry Group Co., Ltd. Class A	213,841	1,122,871	0.01%	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	88,377	567,948	0.01%
Fuyao Glass Industry Group Co., Ltd. Class H	977,674	4,757,812	0.04%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	188,560	664,141	0.01%
GalaxyCore, Inc. Class A	186,081	534,938	0.01%	Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	442,815	374,371	0.00%
Ganfeng Lithium Group Co., Ltd. Class A	174,300	1,047,670	0.01%	Guolian Securities Co., Ltd. Class A	228,200	347,399	0.00%
Ganfeng Lithium Group Co., Ltd. Class H	680,080	2,569,281	0.02%	Guosen Securities Co., Ltd. Class A	598,700	718,043	0.01%
G-bits Network Technology Xiamen Co., Ltd. Class A	6,900	237,526	0.00%	Guotai Junan Securities Co., Ltd. Class A	808,560	1,689,657	0.02%
GCL Technology Holdings Ltd.	34,560,000	5,488,138	0.05%	Guoyuan Securities Co., Ltd. Class A	429,070	411,559	0.00%
GD Power Development Co., Ltd. Class A	1,750,400	1,022,619	0.01%	H World Group Ltd. ADR	340,825	11,397,188	0.10%
GDS Holdings Ltd. Class A	1,588,164	1,842,694	0.02%	Haidilao International Holding Ltd.	2,729,000	5,081,566	0.04%
Geely Automobile Holdings Ltd.	9,950,808	10,946,647	0.09%	Haier Smart Home Co., Ltd. Class A	694,000	2,046,738	0.02%
GEM Co., Ltd. Class A	724,000	555,155	0.01%	Haier Smart Home Co., Ltd. Class H	3,904,793	11,026,463	0.10%
Gemdale Corp. Class A	453,700	277,804	0.00%	Hainan Airlines Holding Co., Ltd. Class A	4,495,600	864,951	0.01%
Genscript Biotech Corp.	1,938,000	4,929,043	0.04%	Hainan Airport Infrastructure Co., Ltd. Class A	1,280,700	665,476	0.01%
GF Securities Co., Ltd. Class A	491,800	986,970	0.01%	Haitian International Holdings Ltd.	1,010,699	2,500,683	0.02%
GF Securities Co., Ltd. Class H	1,783,286	2,133,033	0.02%	Haitong Securities Co., Ltd. Class A	609,000	801,383	0.01%
Giant Network Group Co., Ltd. Class A	233,600	365,461	0.00%	Haitong Securities Co., Ltd. Class H	4,758,985	2,541,441	0.02%
GigaDevice Semiconductor, Inc. Class A	65,344	847,840	0.01%	Hang Zhou Great Star Industrial Co., Ltd. Class A	112,700	356,431	0.00%
Ginlong Technologies Co., Ltd. Class A	36,819	361,437	0.00%	Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	280,700	286,589	0.00%
GoerTek, Inc. Class A	334,900	988,154	0.01%	Hangzhou Chang Chuan Technology Co., Ltd. Class A	51,700	275,831	0.00%
Goldwind Science & Technology Co., Ltd.	83,560	37,561	0.00%	Hangzhou First Applied Material Co., Ltd. Class A	183,237	624,549	0.01%
Goldwind Science & Technology Co., Ltd. Class A	119,878	134,683	0.00%	Hangzhou Lion Electronics Co., Ltd. Class A	65,900	253,490	0.00%
Gongniu Group Co., Ltd. Class A	38,600	518,508	0.01%	Hangzhou Oxygen Plant Group Co., Ltd. Class A	95,200	390,528	0.00%
GoodWe Technologies Co., Ltd. Class A	15,100	276,909	0.00%	Hangzhou Robam Appliances Co., Ltd. Class A	94,900	290,274	0.00%
Gotion High-tech Co., Ltd. Class A	163,100	492,466	0.00%				
Great Wall Motor Co., Ltd. Class A	129,300	457,959	0.00%				
Great Wall Motor Co., Ltd. Class H	4,035,167	5,239,973	0.05%				
Gree Electric Appliances, Inc. of Zhuhai Class A	286,100	1,292,565	0.01%				
Greenland Holdings Corp., Ltd. Class A	1,305,800	421,782	0.00%				
Greentown China Holdings Ltd.	1,696,000	1,726,723	0.02%				
GRG Banking Equipment Co., Ltd. Class A	237,600	409,091	0.00%				

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Hangzhou Silan Microelectronics Co., Ltd. Class A	138,300	443,416	0.00%	Huaxia Bank Co., Ltd. Class A	1,248,265	985,205	0.01%
Hangzhou Tigermed Consulting Co., Ltd. Class A	43,778	337,960	0.00%	Huayu Automotive Systems Co., Ltd. Class A	311,350	711,847	0.01%
Hansoh Pharmaceutical Group Co., Ltd.	1,914,000	3,863,027	0.03%	Hubei Feilihua Quartz Glass Co., Ltd. Class A	42,200	216,672	0.00%
Haohua Chemical Science & Technology Co., Ltd. Class A	84,000	359,565	0.00%	Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	118,700	523,936	0.01%
Hebei Hengshui Laobaigan Liquor Co., Ltd. Class A	110,500	349,939	0.00%	Hubei Xingfa Chemicals Group Co., Ltd. Class A	111,800	286,542	0.00%
Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	140,100	418,297	0.00%	Huizhou Desay Sv Automotive Co., Ltd. Class A	54,600	993,069	0.01%
Heilongjiang Agriculture Co., Ltd. Class A	186,200	313,009	0.00%	Humanwell Healthcare Group Co., Ltd. Class A	158,600	553,717	0.01%
Henan Shenhua Coal & Power Co., Ltd. Class A	219,800	518,586	0.01%	Hunan Valin Steel Co., Ltd. Class A	748,800	541,572	0.01%
Henan Shuanghui Investment & Development Co., Ltd. Class A	338,670	1,270,381	0.01%	Hundsun Technologies, Inc. Class A	168,399	680,161	0.01%
Hengan International Group Co., Ltd.	1,012,354	3,766,241	0.03%	Hwatsing Technology Co., Ltd. Class A	11,401	300,532	0.00%
Hengdian Group DMEGC Magnetics Co., Ltd. Class A	203,400	386,770	0.00%	Hygeia Healthcare Holdings Co., Ltd.	584,800	2,643,697	0.02%
Hengli Petrochemical Co., Ltd. Class A	736,075	1,361,417	0.01%	Hygon Information Technology Co., Ltd. Class A	182,342	1,817,633	0.02%
Hengtong Optic-electric Co., Ltd. Class A	229,483	384,803	0.00%	IEIT Systems Co., Ltd. Class A	142,576	664,765	0.01%
Hengyi Petrochemical Co., Ltd. Class A	352,866	333,014	0.00%	Iflytek Co., Ltd. Class A	222,000	1,445,996	0.01%
Hesteel Co., Ltd. Class A	1,082,000	323,661	0.00%	Imeik Technology Development Co., Ltd. Class A	18,600	768,831	0.01%
Hisense Visual Technology Co., Ltd. Class A	108,600	318,757	0.00%	Industrial & Commercial Bank of China Ltd. Class A	6,302,000	4,230,481	0.04%
Hithink RoyalFlush Information Network Co., Ltd. Class A	50,200	1,105,928	0.01%	Industrial & Commercial Bank of China Ltd. Class H	105,762,703	51,739,891	0.44%
HLA Group Corp., Ltd. Class A	261,300	272,287	0.00%	Industrial Bank Co., Ltd. Class A	2,112,839	4,809,864	0.04%
Hongfa Technology Co., Ltd. Class A	69,920	271,408	0.00%	Industrial Securities Co., Ltd. Class A	780,150	643,131	0.01%
Horizon Construction Development Ltd.	97,156	57,110	0.00%	Ingenic Semiconductor Co., Ltd. Class A	46,900	425,819	0.00%
Hoshine Silicon Industry Co., Ltd. Class A	79,300	567,972	0.01%	Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	5,275,000	1,081,580	0.01%
Hoymiles Power Electronics, Inc. Class A	9,549	362,080	0.00%	Inner Mongolia Dian Tou Energy Corp., Ltd. Class A	182,200	365,137	0.00%
Hoyuan Green Energy Co., Ltd. Class A	52,933	247,396	0.00%	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	861,000	452,229	0.00%
Hua Hong Semiconductor Ltd.	979,519	2,368,342	0.02%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	651,339	2,446,889	0.02%
Huadian Power International Corp., Ltd. Class A	815,548	588,703	0.01%	Inner Mongolia Yitai Coal Co., Ltd. Class B	1,857,000	2,861,637	0.03%
Huadong Medicine Co., Ltd. Class A	178,232	1,037,764	0.01%	Inner Mongolia Yuan Xing Energy Co., Ltd. Class A	348,900	287,622	0.00%
Huafon Chemical Co., Ltd. Class A	445,600	419,905	0.00%	Innovent Biologics, Inc.	1,948,000	10,664,848	0.09%
Huagong Tech Co., Ltd. Class A	116,800	488,157	0.00%	iQIYI, Inc. ADR	744,946	3,635,336	0.03%
Huaibei Mining Holdings Co., Ltd. Class A	238,100	556,077	0.01%	iRay Technology Co., Ltd. Class A	12,072	551,434	0.01%
Hualan Biological Engineering, Inc. Class A	182,390	566,847	0.01%	Issoftstone Information Technology Group Co., Ltd. Class A	110,550	717,272	0.01%
Huaneng Power International, Inc. Class A	959,400	1,037,466	0.01%	JA Solar Technology Co., Ltd. Class A	300,928	875,661	0.01%
Huaneng Power International, Inc. Class H	6,766,037	3,587,272	0.03%	Jason Furniture Hangzhou Co., Ltd. Class A	78,990	388,261	0.00%
Huatai Securities Co., Ltd. Class A	761,100	1,491,074	0.01%	JCET Group Co., Ltd. Class A	175,200	734,695	0.01%
Huatai Securities Co., Ltd. Class H	2,078,646	2,624,745	0.02%	JD Health International, Inc.	1,831,551	9,171,183	0.08%
Huaxi Securities Co., Ltd. Class A	279,300	304,380	0.00%	JD Logistics, Inc.	3,165,600	3,964,829	0.03%
				JD.com, Inc. Class A	3,825,185	55,110,528	0.47%
				Jiangsu Eastern Shenghong Co., Ltd. Class A	682,200	919,743	0.01%

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Jiangsu Expressway Co., Ltd. Class H	2,043,635	1,837,258	0.02%	Legend Biotech Corp. ADR	116,278	6,996,447	0.06%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	125,407	963,016	0.01%	Lenovo Group Ltd.	11,957,007	16,721,480	0.14%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	635,142	4,034,417	0.04%	Lens Technology Co., Ltd. Class A	482,198	893,887	0.01%
Jiangsu King's Luck Brewery JSC Ltd. Class A	123,600	846,207	0.01%	Lepu Medical Technology Beijing Co., Ltd. Class A	176,500	400,562	0.00%
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	87,700	334,020	0.00%	Li Auto, Inc. Class A	1,865,775	35,148,075	0.30%
Jiangsu Pacific Quartz Co., Ltd. Class A	42,311	516,246	0.01%	Li Ning Co., Ltd.	3,902,500	10,445,249	0.09%
Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	231,400	286,301	0.00%	Liaoning Port Co., Ltd. Class A	1,853,000	377,335	0.00%
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	149,219	2,303,060	0.02%	Lingyi iTech Guangdong Co. Class A	679,100	644,709	0.01%
Jiangsu Yangnong Chemical Co., Ltd. Class A	41,340	366,455	0.00%	Livzon Pharmaceutical Group, Inc. Class A	61,500	302,378	0.00%
Jiangsu Yoke Technology Co., Ltd. Class A	45,900	359,240	0.00%	Longfor Group Holdings Ltd.	3,194,424	5,113,664	0.04%
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	105,600	512,829	0.01%	LONGi Green Energy Technology Co., Ltd. Class A	765,279	2,461,153	0.02%
Jiangsu Zhongtian Technology Co., Ltd. Class A	336,000	589,366	0.01%	Lufax Holding Ltd. ADR	333,421	1,023,602	0.01%
Jiangxi Copper Co., Ltd. Class A	212,300	532,494	0.01%	Luxi Chemical Group Co., Ltd. Class A	173,900	244,954	0.00%
Jiangxi Copper Co., Ltd. Class H	1,764,605	2,494,860	0.02%	Luxshare Precision Industry Co., Ltd. Class A	717,763	3,472,592	0.03%
Jiangxi Special Electric Motor Co., Ltd. Class A	166,800	316,237	0.00%	Luzhou Laojiao Co., Ltd. Class A	146,600	3,693,926	0.03%
Jinduicheng Molybdenum Co., Ltd. Class A	357,711	474,731	0.00%	Mango Excellent Media Co., Ltd. Class A	182,610	646,262	0.01%
Jinko Solar Co., Ltd. Class A	725,635	902,891	0.01%	Maxscend Microelectronics Co., Ltd. Class A	51,792	1,025,570	0.01%
JiuGui Liquor Co., Ltd. Class A	31,600	324,627	0.00%	Meihua Holdings Group Co., Ltd. Class A	325,000	435,883	0.00%
Jizhong Energy Resources Co., Ltd. Class A	333,800	334,709	0.00%	Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	386,532	326,245	0.00%
Joicare Pharmaceutical Group Industry Co., Ltd. Class A	196,600	343,193	0.00%	Meituan Class B	8,276,573	86,808,861	0.74%
Jointown Pharmaceutical Group Co., Ltd. Class A	426,802	420,173	0.00%	Metallurgical Corp. of China Ltd. Class A	1,619,800	696,091	0.01%
Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	80,153	316,308	0.00%	Microport Scientific Corp.	1,343,800	1,449,027	0.01%
JOYY, Inc. ADR	62,656	2,487,443	0.02%	Ming Yang Smart Energy Group Ltd. Class A	211,300	372,118	0.00%
Juwei Food Co., Ltd. Class A	58,953	222,380	0.00%	MINISO Group Holding Ltd.	620,448	3,190,219	0.03%
Juneyao Airlines Co., Ltd. Class A	210,300	354,408	0.00%	Minth Group Ltd.	1,254,000	2,534,161	0.02%
Kanzhun Ltd. ADR	353,444	5,870,705	0.05%	Montage Technology Co., Ltd. Class A	110,654	913,129	0.01%
KE Holdings, Inc. ADR	1,082,497	17,547,276	0.15%	Muyuan Foods Co., Ltd. Class A	549,704	3,179,059	0.03%
Keda Industrial Group Co., Ltd. Class A	184,000	272,617	0.00%	Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	152,475	321,198	0.00%
Kingboard Holdings Ltd.	1,063,000	2,542,961	0.02%	Nanjing Securities Co., Ltd. Class A	427,520	479,118	0.00%
Kingboard Laminates Holdings Ltd.	1,435,500	1,235,384	0.01%	NARI Technology Co., Ltd. Class A	798,840	2,504,018	0.02%
Kingdee International Software Group Co., Ltd. Class A	4,476,000	6,523,219	0.06%	National Silicon Industry Group Co., Ltd. Class A	312,266	759,549	0.01%
Kingnet Network Co., Ltd. Class A	209,200	328,170	0.00%	NAURA Technology Group Co., Ltd. Class A	51,700	1,784,008	0.02%
Kingsoft Corp., Ltd.	1,577,745	4,869,490	0.04%	NavInfo Co., Ltd. Class A	232,700	290,851	0.00%
Kuashou Technology Class B	3,811,043	25,842,791	0.22%	NetEase, Inc.	3,154,701	56,803,243	0.49%
Kuang-Chi Technologies Co., Ltd. Class A	209,700	435,268	0.00%	New China Life Insurance Co., Ltd. Class A	134,600	588,447	0.01%
Kunlun Energy Co., Ltd.	6,474,434	5,837,193	0.05%	New China Life Insurance Co., Ltd. Class H	1,487,433	2,899,223	0.03%
Kunlun Tech Co., Ltd. Class A	132,700	696,989	0.01%	New Hope Liuhe Co., Ltd. Class A	440,100	576,037	0.01%
Kweichow Moutai Co., Ltd. Class A	122,769	29,758,629	0.26%	New Oriental Education & Technology Group, Inc.	2,428,860	17,185,587	0.15%
LB Group Co., Ltd. Class A	226,000	543,687	0.01%	Nine Dragons Paper Holdings Ltd.	2,550,319	1,257,433	0.01%
				Ninestar Corp. Class A	142,600	453,197	0.00%
				Ningbo Deye Technology Co., Ltd. Class A	49,873	587,639	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ningbo Joyson Electronic Corp. Class A	134,300	338,739	0.00%	Qinghai Salt Lake Industry Co., Ltd. Class A	522,100	1,169,493	0.01%
Ningbo Orient Wires & Cables Co., Ltd. Class A	67,700	406,451	0.00%	Range Intelligent Computing Technology Group Co., Ltd. Class A	91,700	326,718	0.00%
Ningbo Ronbay New Energy Technology Co., Ltd. Class A	44,256	247,365	0.00%	Raytron Technology Co., Ltd. Class A	42,892	266,366	0.00%
Ningbo Shanshan Co., Ltd. Class A	207,900	397,663	0.00%	Risen Energy Co., Ltd. Class A	135,600	336,115	0.00%
Ningbo Tuopu Group Co., Ltd. Class A	109,900	1,134,406	0.01%	Rockchip Electronics Co., Ltd. Class A	41,300	367,725	0.00%
Ningxia Baofeng Energy Group Co., Ltd. Class A	750,471	1,556,675	0.01%	Rongsheng Petrochemical Co., Ltd. Class A	1,015,272	1,475,728	0.01%
NIO, Inc. ADR	2,277,951	20,661,016	0.18%	SAIC Motor Corp., Ltd. Class A	781,100	1,484,184	0.01%
Nongfu Spring Co., Ltd. Class H	3,189,600	18,442,661	0.16%	Sailun Group Co., Ltd. Class A	297,340	490,653	0.00%
North Industries Group Red Arrow Co., Ltd. Class A	140,100	276,241	0.00%	Sanan Optoelectronics Co., Ltd. Class A	556,100	1,081,648	0.01%
Offcn Education Technology Co., Ltd. Class A	672,400	385,275	0.00%	Sangfor Technologies, Inc. Class A	42,500	431,470	0.00%
Offshore Oil Engineering Co., Ltd. Class A	460,300	383,982	0.00%	Sany Heavy Equipment International Holdings Co., Ltd.	1,881,000	1,818,718	0.02%
OFILM Group Co., Ltd. Class A	252,500	308,861	0.00%	Sany Heavy Industry Co., Ltd. Class A	822,000	1,589,605	0.01%
Oppen Home Group, Inc. Class A	50,960	498,178	0.01%	Satellite Chemical Co., Ltd. Class A	326,576	676,487	0.01%
Orient Overseas International Ltd.	213,000	2,973,279	0.03%	SDIC Capital Co., Ltd. Class A	531,224	502,830	0.01%
Orient Securities Co., Ltd. Class A	770,281	941,135	0.01%	SDIC Power Holdings Co., Ltd. Class A	796,900	1,475,036	0.01%
Oriental Pearl Group Co., Ltd. Class A	276,400	291,903	0.00%	Seazen Holdings Co., Ltd. Class A	222,500	356,532	0.00%
Ovctek China, Inc. Class A	84,013	266,412	0.00%	Seres Group Co., Ltd. Class A	144,400	1,545,274	0.01%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	854,992	393,840	0.00%	SF Holding Co., Ltd. Class A	478,978	2,717,568	0.02%
PDD Holdings, Inc. ADR	975,215	142,683,707	1.22%	SG Micro Corp. Class A	45,207	565,103	0.01%
People.cn Co., Ltd. Class A	115,700	454,637	0.00%	Shaanxi Coal Industry Co., Ltd. Class A	994,700	2,918,193	0.03%
People's Insurance Co. Group of China Ltd. Class A	921,200	626,156	0.01%	Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	352,200	482,750	0.00%
People's Insurance Co. Group of China Ltd. Class H	14,288,213	4,391,559	0.04%	Shandong Buchang Pharmaceuticals Co., Ltd. Class A	119,580	285,658	0.00%
Perfect World Co., Ltd. Class A	192,300	319,753	0.00%	Shandong Gold Mining Co., Ltd. Class A	425,792	1,367,562	0.01%
PetroChina Co., Ltd. Class A	2,115,400	2,097,397	0.02%	Shandong Gold Mining Co., Ltd. Class H	1,111,750	2,110,012	0.02%
PetroChina Co., Ltd. Class H	34,653,578	22,899,573	0.20%	Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	70,700	295,585	0.00%
Pharmaron Beijing Co., Ltd. Class A	142,425	579,653	0.01%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	215,760	836,000	0.01%
PICC Property & Casualty Co., Ltd. Class H	11,306,518	13,437,128	0.12%	Shandong Linglong Tyre Co., Ltd. Class A	143,900	388,619	0.00%
Ping An Bank Co., Ltd. Class A	1,927,934	2,542,384	0.02%	Shandong Nanshan Aluminum Co., Ltd. Class A	1,249,000	515,695	0.01%
Ping An Healthcare & Technology Co., Ltd.	953,619	2,168,940	0.02%	Shandong Sun Paper Industry JSC Ltd. Class A	267,800	457,704	0.00%
Ping An Insurance Group Co. of China Ltd. Class A	1,076,400	6,092,032	0.05%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	3,932,467	3,832,475	0.03%
Ping An Insurance Group Co. of China Ltd. Class H	10,895,244	49,323,738	0.42%	Shanghai Aiko Solar Energy Co., Ltd. Class A	206,500	511,566	0.01%
Piotech, Inc. Class A	19,263	625,724	0.01%	Shanghai Bairun Investment Holding Group Co., Ltd. Class A	107,196	370,488	0.00%
Poly Developments & Holdings Group Co., Ltd. Class A	1,141,600	1,587,203	0.01%	Shanghai Baosight Software Co., Ltd. Class A	212,885	1,458,976	0.01%
Pop Mart International Group Ltd.	797,800	2,068,944	0.02%	Shanghai Baosight Software Co., Ltd. Class B	802,296	1,700,868	0.02%
Postal Savings Bank of China Co., Ltd. Class A	2,950,400	1,802,410	0.02%				
Postal Savings Bank of China Co., Ltd. Class H	12,726,000	6,078,975	0.05%				
Power Construction Corp. of China Ltd. Class A	1,623,737	1,115,085	0.01%				
Pylon Technologies Co., Ltd. Class A	15,238	226,839	0.00%				
Qi An Xin Technology Group, Inc. Class A	79,084	445,254	0.00%				
Qifu Technology, Inc. ADR	178,491	2,823,728	0.02%				

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Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	14,053	499,530	0.01%	Shenghe Resources Holding Co., Ltd. Class A	170,700	244,042	0.00%
Shanghai Construction Group Co., Ltd. Class A	995,763	327,232	0.00%	Shengyi Technology Co., Ltd. Class A	221,800	570,339	0.01%
Shanghai Electric Group Co., Ltd. Class A	1,213,372	710,581	0.01%	Shennan Circuits Co., Ltd. Class A	40,640	405,167	0.00%
Shanghai Electric Power Co., Ltd. Class A	318,600	378,529	0.00%	Shenwan Hongyuan Group Co., Ltd. Class A	2,368,400	1,476,799	0.01%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	188,100	661,200	0.01%	Shenzhen Capchem Technology Co., Ltd. Class A	71,320	473,757	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	785,773	1,710,707	0.02%	Shenzhen Dynanonic Co., Ltd. Class A	27,200	233,129	0.00%
Shanghai Fudan Microelectronics Group Co., Ltd. Class A	57,887	314,043	0.00%	Shenzhen Energy Group Co., Ltd. Class A	447,560	405,410	0.00%
Shanghai International Airport Co., Ltd. Class A	131,197	603,971	0.01%	Shenzhen Goodix Technology Co., Ltd. Class A	27,254	264,479	0.00%
Shanghai International Port Group Co., Ltd. Class A	908,900	625,454	0.01%	Shenzhen Inovance Technology Co., Ltd. Class A	124,950	1,107,960	0.01%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	88,525	371,724	0.00%	Shenzhen Kaifa Technology Co., Ltd. Class A	183,400	417,509	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class A	68,087	399,977	0.00%	Shenzhen Kangtai Biological Products Co., Ltd. Class A	109,660	418,121	0.00%
Shanghai Lingang Holdings Corp., Ltd. Class A	225,340	318,044	0.00%	Shenzhen Kedali Industry Co., Ltd. Class A	23,500	278,742	0.00%
Shanghai M&G Stationery, Inc. Class A	92,600	488,320	0.00%	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	118,129	4,820,982	0.04%
Shanghai Moons' Electric Co., Ltd. Class A	41,100	380,085	0.00%	Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	76,340	838,383	0.01%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	243,500	572,108	0.01%	Shenzhen Overseas Chinese Town Co., Ltd. Class A	835,200	364,783	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	1,235,198	1,806,476	0.02%	Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	106,000	486,189	0.00%
Shanghai Pudong Development Bank Co., Ltd. Class A	2,997,200	2,786,488	0.02%	Shenzhen SC New Energy Technology Corp. Class A	34,200	355,468	0.00%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	197,249	579,786	0.01%	Shenzhen SED Industry Co., Ltd. Class A	110,700	329,274	0.00%
Shanghai RAAS Blood Products Co., Ltd. Class A	712,500	800,494	0.01%	Shenzhen Senior Technology Material Co., Ltd. Class A	127,142	275,332	0.00%
Shanghai Rural Commercial Bank Co., Ltd. Class A	940,000	757,745	0.01%	Shenzhen Sunlord Electronics Co., Ltd. Class A	76,100	288,664	0.00%
Shanghai United Imaging Healthcare Co., Ltd. Class A	69,860	1,344,201	0.01%	Shenzhen Transsion Holdings Co., Ltd. Class A	85,688	1,665,480	0.02%
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	367,700	320,678	0.00%	Shenzhen YUTO Packaging Technology Co., Ltd. Class A	98,800	381,708	0.00%
Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	126,500	342,871	0.00%	Shenzhen International Group Holdings Ltd.	1,359,938	14,002,474	0.12%
Shanxi Coal International Energy Group Co., Ltd. Class A	229,300	563,863	0.01%	Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	166,980	540,998	0.01%
Shanxi Coking Coal Energy Group Co., Ltd. Class A	621,830	862,804	0.01%	Shuangliang Eco-Energy Systems Co., Ltd. Class A	218,400	259,482	0.00%
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	297,898	916,629	0.01%	Sichuan Changhong Electric Co., Ltd. Class A	351,100	260,837	0.00%
Shanxi Meijin Energy Co., Ltd. Class A	415,800	388,904	0.00%	Sichuan Chuantou Energy Co., Ltd. Class A	391,157	830,589	0.01%
Shanxi Securities Co., Ltd. Class A	395,200	299,150	0.00%	Sichuan Hebang Biotechnology Co., Ltd. Class A	909,700	301,504	0.00%
Shanxi Taigang Stainless Steel Co., Ltd. Class A	527,600	276,374	0.00%	Sichuan Kelun Pharmaceutical Co., Ltd. Class A	137,406	560,577	0.01%
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	120,720	3,911,710	0.03%	Sichuan Road & Bridge Group Co., Ltd. Class A	650,480	684,225	0.01%
Shede Spirits Co., Ltd. Class A	38,100	517,410	0.01%	Sichuan Swellfun Co., Ltd. Class A	48,431	399,726	0.00%
Shenergy Co., Ltd. Class A	579,400	522,393	0.01%	Sieyuan Electric Co., Ltd. Class A	78,000	570,053	0.01%

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Sino Biopharmaceutical Ltd.	17,087,783	7,593,549	0.07%	Tingyi Cayman Islands Holding Corp.	3,232,166	3,940,581	0.03%
Sinolink Securities Co., Ltd. Class A	450,000	573,828	0.01%	Titan Wind Energy Suzhou Co., Ltd. Class A	181,000	294,863	0.00%
Sinoma International Engineering Co. Class A	311,600	408,722	0.00%	Tongcheng Travel Holdings Ltd.	2,039,600	3,771,740	0.03%
Sinoma Science & Technology Co., Ltd. Class A	162,000	362,194	0.00%	TongFu Microelectronics Co., Ltd. Class A	129,200	419,502	0.00%
Sinomine Resource Group Co., Ltd. Class A	62,916	329,663	0.00%	Tongkun Group Co., Ltd. Class A	248,100	527,168	0.01%
Sinopec Shanghai Petrochemical Co., Ltd. Class A	687,100	275,975	0.00%	Tongling Nonferrous Metals Group Co., Ltd. Class A	1,136,900	523,696	0.01%
Sinopharm Group Co., Ltd. Class H	2,233,504	5,849,378	0.05%	Tongwei Co., Ltd. Class A	456,261	1,603,827	0.01%
Sinotruk Hong Kong Ltd.	1,170,000	2,295,484	0.02%	Topchoice Medical Corp. Class A	31,797	341,387	0.00%
Skshu Paint Co., Ltd. Class A	52,868	353,488	0.00%	Topsports International Holdings Ltd.	3,023,000	2,353,810	0.02%
Smooore International Holdings Ltd.	3,092,000	2,573,845	0.02%	TravelSky Technology Ltd. Class H	1,494,258	2,583,384	0.02%
Songcheng Performance Development Co., Ltd. Class A	250,080	346,641	0.00%	Trina Solar Co., Ltd. Class A	185,120	741,718	0.01%
SooChow Securities Co., Ltd. Class A	524,407	538,356	0.01%	Trip.com Group Ltd.	894,291	31,792,738	0.27%
Southwest Securities Co., Ltd. Class A	634,900	364,680	0.00%	Tsinghua Tongfang Co., Ltd. Class A	243,400	251,241	0.00%
Spring Airlines Co., Ltd. Class A	107,800	759,987	0.01%	Tsingtao Brewery Co., Ltd. Class A	44,000	461,899	0.00%
StarPower Semiconductor Ltd. Class A	16,800	427,043	0.00%	Tsingtao Brewery Co., Ltd. Class H	1,058,839	7,105,437	0.06%
Sungrow Power Supply Co., Ltd. Class A	141,300	1,738,121	0.02%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	75,579	715,923	0.01%
Sunny Optical Technology Group Co., Ltd.	1,173,866	10,650,941	0.09%	Uni-President China Holdings Ltd.	2,284,000	1,623,374	0.01%
Sunresin New Materials Co., Ltd. Class A	59,250	441,508	0.00%	Unisplendour Corp., Ltd. Class A	246,355	669,462	0.01%
Sunwoda Electronic Co., Ltd. Class A	168,200	348,655	0.00%	Universal Scientific Industrial Shanghai Co., Ltd. Class A	212,400	450,715	0.00%
SUPCON Technology Co., Ltd. Class A	83,221	530,022	0.01%	Verisilicon Microelectronics Shanghai Co., Ltd. Class A	56,576	396,952	0.00%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	166,800	425,866	0.00%	Vinda International Holdings Ltd.	463,000	1,348,938	0.01%
Suzhou Maxwell Technologies Co., Ltd. Class A	27,096	492,824	0.01%	Vipshop Holdings Ltd. ADR	556,102	9,876,372	0.09%
Suzhou TFC Optical Communication Co., Ltd. Class A	41,100	528,252	0.01%	Walvax Biotechnology Co., Ltd. Class A	157,500	520,016	0.01%
TAL Education Group ADR	713,312	9,009,131	0.08%	Wanda Film Holding Co., Ltd. Class A	259,400	474,312	0.00%
Tangshan Jidong Cement Co., Ltd. Class A	299,800	269,039	0.00%	Wanhua Chemical Group Co., Ltd. Class A	322,051	3,474,420	0.03%
TBEA Co., Ltd. Class A	522,140	1,011,928	0.01%	Want Want China Holdings Ltd.	7,822,440	4,728,396	0.04%
TCL Technology Group Corp. Class A	2,130,810	1,286,757	0.01%	Weibo Corp. ADR	132,895	1,455,200	0.01%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	449,875	988,125	0.01%	Weichai Power Co., Ltd. Class A	713,600	1,367,952	0.01%
Tencent Holdings Ltd.	10,876,836	408,966,972	3.50%	Weichai Power Co., Ltd. Class H	3,106,002	5,186,913	0.05%
Tencent Music Entertainment Group ADR	1,236,307	11,139,126	0.10%	Weihai Guangwei Composites Co., Ltd. Class A	81,760	306,230	0.00%
Thunder Software Technology Co., Ltd. Class A	41,800	469,976	0.00%	Wens Foodstuffs Group Co., Ltd. Class A	658,840	1,856,070	0.02%
Tianjin 712 Communication & Broadcasting Co., Ltd. Class A	73,581	325,610	0.00%	Western Mining Co., Ltd. Class A	225,100	451,110	0.00%
Tianma Microelectronics Co., Ltd. Class A	207,500	310,350	0.00%	Western Securities Co., Ltd. Class A	397,000	355,151	0.00%
Tianqi Lithium Corp. Class A	136,010	1,065,640	0.01%	Western Superconducting Technologies Co., Ltd. Class A	64,086	479,074	0.00%
Tianshan Aluminum Group Co., Ltd. Class A	391,000	330,016	0.00%	Will Semiconductor Co., Ltd. Shanghai Class A	119,935	1,797,358	0.02%
Tianshui Huatian Technology Co., Ltd. Class A	334,300	399,999	0.00%	Wingtech Technology Co., Ltd. Class A	123,879	736,078	0.01%
				Wintime Energy Group Co., Ltd. Class A	2,395,000	460,797	0.00%
				Wuchan Zhongda Group Co., Ltd. Class A	553,900	344,603	0.00%

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Wuhan Guide Infrared Co., Ltd. Class A	414,215	424,651	0.00%	Yunnan Yuntianhua Co., Ltd. Class A	178,900	391,939	0.00%
Wuliangye Yibin Co., Ltd. Class A	384,700	7,580,437	0.07%	Yutong Bus Co., Ltd. Class A	185,300	344,806	0.00%
WUS Printed Circuit Kunshan Co., Ltd. Class A	184,291	572,496	0.01%	Zai Lab Ltd.	1,533,540	4,222,437	0.04%
WuXi AppTec Co., Ltd. Class A	257,482	2,631,013	0.02%	Zangge Mining Co., Ltd. Class A	153,500	546,259	0.01%
WuXi AppTec Co., Ltd. Class H	592,886	6,032,463	0.05%	Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	60,962	2,071,763	0.02%
Wuxi Autowell Technology Co., Ltd. Class A	19,749	251,002	0.00%	Zhaojin Mining Industry Co., Ltd. Class H	2,189,500	2,722,662	0.02%
Wuxi Biologics Cayman, Inc. XCMG Construction Machinery Co., Ltd. Class A	6,232,743	23,626,562	0.20%	Zhefu Holding Group Co., Ltd. Class A	493,100	235,449	0.00%
Xiamen C & D, Inc. Class A	1,075,300	824,529	0.01%	Zhejiang Century Huatong Group Co., Ltd. Class A	718,860	520,928	0.01%
Xiamen Faratronic Co., Ltd. Class A	300,300	406,130	0.00%	Zhejiang China Commodities City Group Co., Ltd. Class A	524,300	538,982	0.01%
Xiamen Tungsten Co., Ltd. Class A	22,000	286,099	0.00%	Zhejiang Chint Electrics Co., Ltd. Class A	214,900	649,173	0.01%
Xiaomi Corp. Class B	143,600	346,466	0.00%	Zhejiang Dahua Technology Co., Ltd. Class A	301,200	780,431	0.01%
Xinjiang Daqo New Energy Co., Ltd. Class A	24,968,995	49,883,310	0.43%	Zhejiang Dingli Machinery Co., Ltd. Class A	47,940	344,506	0.00%
Xinyi Solar Holdings Ltd.	189,420	786,612	0.01%	Zhejiang Expressway Co., Ltd. Class H	2,936,448	1,959,249	0.02%
Xinyi Solar Holdings Ltd.	8,046,000	4,698,665	0.04%	Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	145,630	300,030	0.00%
XPeng, Inc. Class A	1,754,496	12,739,871	0.11%	Zhejiang Huayou Cobalt Co., Ltd. Class A	136,595	631,699	0.01%
Xtep International Holdings Ltd.	2,394,000	1,352,049	0.01%	Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	116,200	719,498	0.01%
Yadea Group Holdings Ltd.	1,966,000	3,454,357	0.03%	Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	80,600	274,040	0.00%
Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	50,100	258,218	0.00%	Zhejiang Juhua Co., Ltd. Class A	271,800	629,439	0.01%
Yankuang Energy Group Co., Ltd. Class A	361,400	1,005,440	0.01%	Zhejiang Leapmotor Technology Co., Ltd.	819,200	3,745,310	0.03%
Yankuang Energy Group Co., Ltd. Class H	3,678,562	6,991,037	0.06%	Zhejiang Longsheng Group Co., Ltd. Class A	363,600	428,930	0.00%
Yantai Jereh Oilfield Services Group Co., Ltd. Class A	99,100	391,217	0.00%	Zhejiang NHU Co., Ltd. Class A	304,416	725,065	0.01%
Yealink Network Technology Corp., Ltd. Class A	128,380	532,768	0.01%	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	197,712	816,326	0.01%
Yifeng Pharmacy Chain Co., Ltd. Class A	97,280	547,017	0.01%	Zhejiang Supor Co., Ltd. Class A	55,000	409,453	0.00%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	147,400	690,983	0.01%	Zhejiang Weiming Environment Protection Co., Ltd. Class A	165,590	372,081	0.00%
Yintai Gold Co., Ltd. Class A	275,240	579,811	0.01%	Zhejiang Weixing New Building Materials Co., Ltd. Class A	155,400	315,793	0.00%
Yonghui Superstores Co., Ltd. Class A	975,600	386,371	0.00%	Zhejiang Zheneng Electric Power Co., Ltd. Class A	1,267,600	820,666	0.01%
YongXing Special Materials Technology Co., Ltd. Class A	52,390	384,136	0.00%	Zheshang Securities Co., Ltd. Class A	396,000	580,047	0.01%
Yonyou Network Technology Co., Ltd. Class A	335,533	838,291	0.01%	ZhongAn Online P&C Insurance Co., Ltd. Class H	1,158,200	2,646,111	0.02%
Youngor Fashion Co., Ltd.	434,037	399,256	0.00%	Zhongji Innolight Co., Ltd. Class A	75,500	1,197,189	0.01%
YTO Express Group Co., Ltd. Class A	338,900	584,934	0.01%	Zhongjin Gold Corp., Ltd. Class A	537,700	752,112	0.01%
Yuan Longping High-tech Agriculture Co., Ltd. Class A	141,700	280,590	0.00%	Zhongsheng Group Holdings Ltd.	1,422,000	3,401,779	0.03%
Yuexiu Property Co., Ltd.	2,628,020	2,140,501	0.02%	Zhongtai Securities Co., Ltd. Class A	545,300	525,343	0.01%
Yum China Holdings, Inc. Class A	674,864	28,634,480	0.25%	Zhuzhou CRRC Times Electric Co., Ltd. Class A	83,757	427,336	0.00%
Yunnan Aluminium Co., Ltd. Class A	336,000	576,626	0.01%	Zhuzhou CRRC Times Electric Co., Ltd. Class H	778,976	2,224,634	0.02%
Yunnan Baiyao Group Co., Ltd. Class A	191,764	1,323,653	0.01%	Zhuzhou Kibing Group Co., Ltd. Class A	257,000	246,872	0.00%
Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	47,800	457,620	0.00%				
Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	412,300	292,407	0.00%				
Yunnan Energy New Material Co., Ltd. Class A	105,700	843,451	0.01%				
Yunnan Tin Co., Ltd. Class A	178,200	358,372	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zijin Mining Group Co., Ltd. Class A	2,095,500	3,666,816	0.03%	Bajaj Auto Ltd.	111,580	9,114,325	0.08%
Zijin Mining Group Co., Ltd. Class H	8,887,443	14,477,499	0.12%	Bajaj Finance Ltd.	444,479	39,140,539	0.34%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	815,700	748,044	0.01%	Bajaj Finserv Ltd.	626,903	12,700,222	0.11%
ZTE Corp. Class A	390,100	1,450,699	0.01%	Bajaj Holdings & Investment Ltd.	44,236	4,079,778	0.03%
ZTE Corp. Class H	1,238,618	2,766,390	0.02%	Balkrishna Industries Ltd.	129,510	3,997,571	0.03%
ZTO Express Cayman, Inc. ADR	690,742	14,698,990	0.13%	Bandhan Bank Ltd.	1,218,739	3,535,517	0.03%
		<b>3,058,598,562</b>	<b>26.20%</b>	Bank of Baroda	1,744,511	4,844,830	0.04%
<b>Colombia 0.10% (31 December 2022: 0.11%)</b>				Berger Paints India Ltd.	481,358	3,497,656	0.03%
Bancolombia SA	421,943	3,616,032	0.03%	Bharat Electronics Ltd.	6,010,637	13,305,005	0.11%
Bancolombia SA - Preference Shares	732,885	5,660,278	0.05%	Bharat Forge Ltd.	416,642	6,200,281	0.05%
Interconexion Electrica SA ESP	740,717	2,959,809	0.02%	Bharat Petroleum Corp., Ltd.	1,263,906	6,844,773	0.06%
		<b>12,236,119</b>	<b>0.10%</b>	Bharti Airtel Ltd.	3,665,443	45,466,888	0.39%
<b>Czech Republic 0.15% (31 December 2022: 0.13%)</b>				Britannia Industries Ltd.	177,711	11,400,776	0.10%
CEZ A.S.	266,235	11,417,934	0.10%	CG Power & Industrial Solutions Ltd.	985,130	5,379,436	0.05%
Komerčni Banka A.S.	125,466	4,067,192	0.03%	Cholamandalam Investment & Finance Co., Ltd.	674,780	10,215,714	0.09%
Moneta Money Bank A.S.	524,380	2,196,100	0.02%	Cipla Ltd.	861,934	12,909,265	0.11%
		<b>17,681,226</b>	<b>0.15%</b>	Coal India Ltd.	2,533,253	11,446,463	0.10%
<b>Egypt 0.10% (31 December 2022: 0.08%)</b>				Colgate-Palmolive India Ltd.	207,145	6,297,213	0.05%
Commercial International Bank - Egypt (CIB) GDR	4,169,362	9,833,897	0.08%	Container Corp. Of India Ltd.	460,690	4,759,215	0.04%
Eastern Co. SAE	1,657,534	1,504,510	0.01%	Cummins India Ltd.	230,213	5,433,319	0.05%
EFG Holding SAE.	1,533,987	826,890	0.01%	Dabur India Ltd.	1,012,995	6,783,023	0.06%
		<b>12,165,297</b>	<b>0.10%</b>	Divi's Laboratories Ltd.	195,986	9,194,511	0.08%
<b>Greece 0.47% (31 December 2022: 0.31%)</b>				DLF Ltd.	1,012,374	8,837,343	0.08%
Alpha Services & Holdings SA	3,586,584	6,097,395	0.05%	Dr Reddy's Laboratories Ltd.	177,914	12,396,119	0.11%
Eurobank Ergasias Services & Holdings SA	4,188,608	7,449,383	0.06%	Eicher Motors Ltd.	224,933	11,200,191	0.10%
FF Group	65,807	—	0.00%	GAIL India Ltd.	3,775,311	7,354,288	0.06%
Hellenic Telecommunications Organization SA	315,621	4,497,594	0.04%	Godrej Consumer Products Ltd.	670,584	9,115,857	0.08%
JUMBO SA	185,315	5,142,270	0.04%	Godrej Properties Ltd.	199,806	4,834,290	0.04%
Motor Oil Hellas Corinth Refineries SA	109,054	2,862,284	0.02%	Grasim Industries Ltd.	431,305	11,064,877	0.09%
Mytilineos SA	160,727	6,515,978	0.06%	Havells India Ltd.	419,339	6,893,510	0.06%
National Bank of Greece SA	1,277,184	8,874,192	0.08%	HCL Technologies Ltd.	1,557,542	27,441,526	0.24%
OPAP SA	294,093	4,993,249	0.04%	HDFC Asset Management Co., Ltd.	140,981	5,429,921	0.05%
Piraeus Financial Holdings SA	1,145,889	4,050,580	0.04%	HDFC Bank Ltd.	4,578,098	94,036,310	0.81%
Public Power Corp. SA	348,366	4,294,619	0.04%	HDFC Life Insurance Co., Ltd.	1,599,416	12,429,945	0.11%
		<b>54,777,544</b>	<b>0.47%</b>	Hero MotoCorp Ltd.	178,073	8,858,417	0.08%
<b>Hungary 0.25% (31 December 2022: 0.18%)</b>				Hindalco Industries Ltd.	2,024,340	14,957,449	0.13%
MOL Hungarian Oil & Gas plc	733,555	5,991,310	0.05%	Hindustan Aeronautics Ltd.	312,785	10,539,714	0.09%
OTP Bank Nyrt	390,986	17,853,988	0.15%	Hindustan Petroleum Corp., Ltd.	950,014	4,554,062	0.04%
Richter Gedeon Nyrt	226,977	5,739,933	0.05%	Hindustan Unilever Ltd.	1,338,668	42,855,233	0.37%
		<b>29,585,231</b>	<b>0.25%</b>	ICICI Bank Ltd.	8,451,168	101,214,451	0.87%
<b>India 16.52% (31 December 2022: 13.93%)</b>				ICICI Lombard General Insurance Co., Ltd.	388,606	6,631,829	0.06%
ABB India Ltd.	86,549	4,862,220	0.04%	ICICI Prudential Life Insurance Co., Ltd.	603,463	3,878,712	0.03%
Adani Enterprises Ltd.	280,940	9,618,411	0.08%	IDFC First Bank Ltd.	5,678,586	6,066,621	0.05%
Adani Green Energy Ltd.	511,211	9,810,926	0.08%	Indian Hotels Co., Ltd. Class A	1,396,332	7,355,541	0.06%
Adani Ports & Special Economic Zone Ltd.	867,085	10,673,699	0.09%	Indian Oil Corp., Ltd.	4,645,187	7,248,532	0.06%
Adani Power Ltd.	1,243,002	7,844,407	0.07%	Indian Railway Catering & Tourism Corp., Ltd.	399,180	4,257,376	0.04%
Ambuja Cements Ltd.	993,360	6,218,218	0.05%	Indraprastha Gas Ltd.	518,638	2,607,408	0.02%
APL Apollo Tubes Ltd.	256,553	4,738,047	0.04%	IndusInd Bank Ltd.	437,730	8,410,970	0.07%
Apollo Hospitals Enterprise Ltd.	165,156	11,321,042	0.10%	Info Edge India Ltd.	118,678	7,330,792	0.06%
Ashok Leyland Ltd.	2,410,789	5,259,693	0.05%	Infosys Ltd.	5,412,692	100,358,925	0.86%
Asian Paints Ltd.	629,260	25,728,852	0.22%	InterGlobe Aviation Ltd.	221,683	7,904,410	0.07%
Astral Ltd.	201,804	4,626,053	0.04%	ITC Ltd.	4,893,883	27,176,558	0.23%
AU Small Finance Bank Ltd.	281,680	2,665,363	0.02%	Jindal Steel & Power Ltd.	570,697	5,130,624	0.04%
Aurobindo Pharma Ltd.	425,676	5,545,151	0.05%	Jio Financial Services Ltd.	5,102,397	14,283,738	0.12%
Avenue Supermarts Ltd.	267,885	13,143,029	0.11%	JSW Steel Ltd.	990,605	10,478,798	0.09%
Axis Bank Ltd.	3,717,724	49,247,236	0.42%	Jubilant Foodworks Ltd.	661,141	4,489,375	0.04%
				Kotak Mahindra Bank Ltd.	1,779,356	40,800,819	0.35%
				Larsen & Toubro Ltd.	1,096,830	46,475,764	0.40%
				LTIMindtree Ltd.	146,296	11,066,993	0.09%
				Lupin Ltd.	332,985	5,293,867	0.05%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Macrotech Developers Ltd.	376,889	4,635,829	0.04%	Astra International Tbk PT	33,279,845	12,212,192	0.11%
Mahindra & Mahindra Ltd.	1,531,731	31,833,388	0.27%	Bank Central Asia Tbk PT	90,320,550	55,141,467	0.47%
Marico Ltd.	847,794	5,588,199	0.05%	Bank Mandiri Persero Tbk PT	61,330,076	24,098,653	0.21%
Maruti Suzuki India Ltd.	223,183	27,631,364	0.24%	Bank Negara Indonesia Persero Tbk PT	24,518,678	8,559,323	0.07%
Max Healthcare Institute Ltd.	1,275,621	10,519,835	0.09%	Bank Rakyat Indonesia Persero Tbk PT	111,025,677	41,282,198	0.35%
Mphasis Ltd.	128,016	4,214,830	0.04%	Barito Pacific Tbk PT	45,201,226	3,904,503	0.03%
MRF Ltd.	3,205	4,990,780	0.04%	Charoen Pokphand Indonesia Tbk PT	11,745,799	3,833,386	0.03%
Muthoot Finance Ltd.	204,265	3,623,877	0.03%	GoTo Gojek Tokopedia Tbk PT Class A	1,392,540,700	7,778,041	0.07%
Nestle India Ltd.	55,326	17,672,340	0.15%	Indah Kiat Pulp & Paper Tbk PT	3,891,200	2,103,932	0.02%
NTPC Ltd.	7,156,640	26,759,863	0.23%	Indofood CBP Sukses Makmur Tbk PT	3,893,508	2,674,147	0.02%
Oil & Natural Gas Corp., Ltd.	5,163,363	12,723,229	0.11%	Indofood Sukses Makmur Tbk PT	7,342,148	3,075,720	0.03%
One 97 Communications Ltd.	348,245	2,659,324	0.02%	Kalbe Farma Tbk PT	33,654,875	3,519,150	0.03%
Page Industries Ltd.	10,291	4,762,851	0.04%	Merdeka Copper Gold Tbk PT	15,424,200	2,704,770	0.02%
Persistent Systems Ltd.	75,753	6,726,884	0.06%	Sarana Menara Nusantara Tbk PT	34,931,700	2,246,047	0.02%
Petronet LNG Ltd.	1,263,639	3,381,042	0.03%	Semen Indonesia Persero Tbk PT	5,525,037	2,296,567	0.02%
PI Industries Ltd.	139,459	5,892,342	0.05%	Sumber Alfaria Trijaya Tbk PT	28,543,500	5,431,737	0.05%
Pidilite Industries Ltd.	249,461	8,139,419	0.07%	Telkom Indonesia Persero Tbk PT	81,359,208	20,872,174	0.18%
Polycab India Ltd.	66,165	4,361,119	0.04%	Unilever Indonesia Tbk PT	12,792,465	2,932,870	0.03%
Power Finance Corp., Ltd.	2,362,325	10,861,493	0.09%	United Tractors Tbk PT	2,421,193	3,557,803	0.03%
Power Grid Corp. of India Ltd.	7,621,204	21,724,169	0.19%			<b>217,847,525</b>	<b>1.87%</b>
REC Ltd.	2,092,051	10,379,333	0.09%	<b>Kazakhstan 0.00% (31 December 2022: 0.00%)</b>			
Reliance Industries Ltd.	4,962,662	154,160,018	1.32%	Polymetal International plc	558,312	6	0.00%
Samvardhana Motherson International Ltd.	3,808,651	4,666,200	0.04%			<b>6</b>	<b>0.00%</b>
SBI Cards & Payment Services Ltd.	452,693	4,132,589	0.04%	<b>Kuwait 0.74% (31 December 2022: 0.91%)</b>			
SBI Life Insurance Co., Ltd.	738,165	12,708,178	0.11%	Agility Public Warehousing Co. KSC	2,596,154	4,300,870	0.04%
Shree Cement Ltd.	14,857	5,115,766	0.04%	Boubyan Bank KSCP	2,265,754	4,424,581	0.04%
Shriram Finance Ltd.	462,109	11,402,544	0.10%	Gulf Bank KSCP	3,347,122	3,061,160	0.02%
Siemens Ltd.	148,749	7,194,365	0.06%	Kuwait Finance House KSCP	13,185,169	31,155,192	0.27%
Sona Blw Precision Forgings Ltd.	659,905	5,111,040	0.04%	Mabane Co. KPSC	1,123,973	3,083,838	0.03%
SRF Ltd.	243,994	7,269,497	0.06%	Mobile Telecommunications Co. KSCP	3,150,746	5,199,115	0.04%
State Bank of India	2,927,042	22,584,096	0.19%	National Bank of Kuwait SAKP	12,226,399	35,574,941	0.30%
Sun Pharmaceutical Industries Ltd.	1,556,008	23,550,366	0.20%			<b>86,799,697</b>	<b>0.74%</b>
Supreme Industries Ltd.	104,299	5,694,073	0.05%	<b>Malaysia 1.32% (31 December 2022: 1.51%)</b>			
Suzlon Energy Ltd.	14,214,805	6,525,431	0.06%	AMMB Holdings Bhd	2,747,900	2,398,058	0.02%
Tata Communications Ltd.	165,041	3,511,103	0.03%	Axiata Group Bhd	4,429,037	2,294,039	0.02%
Tata Consultancy Services Ltd.	1,474,324	67,208,853	0.58%	CELCOMDIGI Bhd	5,913,340	5,250,583	0.05%
Tata Consumer Products Ltd.	917,016	11,976,542	0.10%	CIMB Group Holdings Bhd	10,561,500	13,446,088	0.12%
Tata Elxsi Ltd.	57,362	6,034,044	0.05%	Dialog Group Bhd	5,855,450	2,637,820	0.02%
Tata Motors Ltd.	3,146,154	29,488,430	0.25%	Gamuda Bhd	3,163,900	3,160,457	0.03%
Tata Power Co., Ltd.	2,355,556	9,402,267	0.08%	Genting Bhd	3,518,600	3,537,744	0.03%
Tata Steel Ltd.	12,029,797	20,181,276	0.17%	Genting Malaysia Bhd	4,801,800	2,811,065	0.02%
Tech Mahindra Ltd.	882,459	13,496,104	0.12%	Hong Leong Bank Bhd	1,059,669	4,358,595	0.04%
Titan Co., Ltd.	582,271	25,718,201	0.22%	IHH Healthcare Bhd	3,517,601	4,616,134	0.04%
Torrent Pharmaceuticals Ltd.	169,458	4,695,064	0.04%	Inari Amertron Bhd	4,270,400	2,797,367	0.02%
Trent Ltd.	297,229	10,911,895	0.09%	IOI Corp. Bhd	3,952,550	3,380,527	0.03%
Tube Investments of India Ltd.	174,636	7,432,661	0.06%	Kuala Lumpur Kepong Bhd	818,950	3,888,899	0.03%
TVS Motor Co., Ltd.	386,467	9,408,359	0.08%	Malayan Banking Bhd	8,761,397	16,950,777	0.15%
UltraTech Cement Ltd.	189,532	23,922,297	0.20%	Malaysia Airports Holdings Bhd	1,336,060	2,140,022	0.02%
United Spirits Ltd.	470,892	6,325,151	0.05%	Maxis Bhd	3,855,600	3,230,481	0.03%
UPL Ltd.	732,697	5,170,736	0.04%	MISC Bhd	2,240,486	3,554,547	0.03%
Varun Beverages Ltd.	745,943	11,087,794	0.09%	MR DIY Group M Bhd	5,018,050	1,583,498	0.01%
Vedanta Ltd.	1,362,316	4,232,796	0.04%	Nestle Malaysia Bhd	113,200	2,897,132	0.02%
Wipro Ltd.	2,153,281	12,195,597	0.10%	Petronas Chemicals Group Bhd	4,547,544	7,086,053	0.06%
Yes Bank Ltd.	20,749,424	5,348,577	0.05%	Petronas Dagangan Bhd	519,700	2,470,130	0.02%
Zomato Ltd.	8,328,879	12,381,155	0.11%	Petronas Gas Bhd	1,280,100	4,847,386	0.04%
		<b>1,928,434,397</b>	<b>16.52%</b>				
<b>Indonesia 1.87% (31 December 2022: 1.84%)</b>							
Adaro Energy Indonesia Tbk PT	23,545,122	3,639,500	0.03%				
Amman Mineral Internasional PT	10,433,400	4,438,447	0.04%				
Aneka Tambang Tbk	13,951,200	1,544,898	0.01%				

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PPB Group Bhd	1,060,680	3,342,469	0.03%	PLDT, Inc.	128,480	2,967,511	0.03%
Press Metal Aluminium Holdings Bhd	6,023,000	6,304,816	0.05%	SM Investments Corp.	395,820	6,233,048	0.05%
Public Bank Bhd	23,586,380	22,020,799	0.19%	SM Prime Holdings, Inc.	16,516,167	9,812,766	0.08%
QL Resources Bhd	1,785,000	2,218,139	0.02%	Universal Robina Corp.	1,417,720	3,026,176	0.03%
RHB Bank Bhd	2,463,600	2,922,006	0.03%			<b>70,721,238</b>	<b>0.61%</b>
Sime Darby Bhd	4,483,284	2,292,866	0.02%	<b>Poland 0.96% (31 December 2022: 0.70%)</b>			
Sime Darby Plantation Bhd	3,539,484	3,435,495	0.03%	Allegro.eu SA	834,621	7,073,239	0.06%
Telekom Malaysia Bhd	1,886,700	2,278,821	0.02%	Bank Polska Kasa Opieki SA	301,953	11,675,746	0.10%
Tenaga Nasional Bhd	4,281,725	9,355,499	0.08%	Budimex SA	20,793	3,310,170	0.03%
		<b>153,508,312</b>	<b>1.32%</b>	CD Projekt SA	107,438	3,142,061	0.03%
<b>Mexico 2.71% (31 December 2022: 2.20%)</b>				Cyfrowy Polsat SA	441,242	1,383,563	0.01%
Alfa SAB de CV Class A	4,943,800	3,967,418	0.03%	Dino Polska SA	79,991	9,371,697	0.08%
America Movil SAB de CV	30,598,181	28,439,893	0.24%	KGHM Polska Miedz SA	226,866	7,079,015	0.06%
Arca Continental SAB de CV	846,178	9,242,525	0.08%	LPP SA	1,791	7,373,969	0.06%
Banco del Bajio SA	1,295,600	4,337,921	0.04%	mBank SA	23,585	3,208,844	0.03%
Cemex SAB de CV	24,930,767	19,447,603	0.17%	ORLEN SA	935,366	15,580,513	0.13%
Coca-Cola Femsa SAB de CV	860,678	8,194,344	0.07%	Pepco Group NV	253,303	1,678,702	0.02%
Fibra Uno Administracion SA de CV REIT	4,763,644	8,579,594	0.07%	PGE Polska Grupa Energetyczna SA	1,518,970	3,352,183	0.03%
Fomento Economico Mexicano SAB de CV	3,166,097	41,404,461	0.35%	Powszechna Kasa Oszczednosci Bank Polski SA	1,436,073	18,377,060	0.16%
Gruma SAB de CV Class B	295,921	5,430,184	0.05%	Powszechny Zaklad Ubezpieczen SA	988,165	11,878,838	0.10%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	435,100	4,614,226	0.04%	Santander Bank Polska SA	58,727	7,315,019	0.06%
Grupo Aeroportuario del Pacifico SAB de CV Class B	643,930	11,325,670	0.10%			<b>111,800,619</b>	<b>0.96%</b>
Grupo Aeroportuario del Sureste SAB de CV Class B	324,327	9,556,581	0.08%	<b>Qatar 0.88% (31 December 2022: 0.95%)</b>			
Grupo Bimbo SAB de CV	2,182,810	11,067,115	0.09%	Barwa Real Estate Co.	3,469,083	2,744,968	0.02%
Grupo Carso SAB de CV	917,542	10,252,284	0.09%	Commercial Bank PSQC	5,286,608	8,639,197	0.08%
Grupo Financiero Banorte SAB de CV Class O	4,226,407	42,702,072	0.37%	Dukhan Bank	3,047,828	3,345,830	0.03%
Grupo Financiero Inbursa SAB de CV Class O	2,992,719	8,219,396	0.07%	Industries Qatar QSC	2,486,349	8,809,092	0.08%
Grupo Mexico SAB de CV	5,114,481	28,504,220	0.24%	Masraf Al Rayan QSC	9,118,231	6,491,199	0.06%
Industrias Penoles SAB de CV	334,613	4,894,564	0.04%	Mesaieed Petrochemical Holding Co.	7,149,709	3,475,689	0.03%
Kimberly-Clark de Mexico SAB de CV Class A	2,485,734	5,585,177	0.05%	Ooredoo QPSC	1,318,120	3,946,034	0.03%
Operadora de Sites Mexicanos SAB de CV	2,086,600	2,933,771	0.03%	Qatar Electricity & Water Co. QSC	684,895	3,400,962	0.03%
Orbia Advance Corp. SAB de CV	1,647,289	3,656,535	0.03%	Qatar Fuel QSC	991,076	4,450,451	0.04%
Prologis Property Mexico SA de CV REIT	1,038,800	4,938,050	0.04%	Qatar Gas Transport Co., Ltd.	4,090,423	3,887,082	0.03%
Promotora y Operadora de Infraestructura SAB de CV	326,782	3,536,335	0.03%	Qatar International Islamic Bank QSC	1,626,526	4,708,482	0.04%
Wal-Mart de Mexico SAB de CV	8,515,484	35,898,338	0.31%	Qatar Islamic Bank SAQ	2,715,020	15,584,707	0.13%
		<b>316,728,277</b>	<b>2.71%</b>	Qatar National Bank QPSC	7,492,958	33,029,930	0.28%
<b>Peru 0.29% (31 December 2022: 0.25%)</b>						<b>102,513,623</b>	<b>0.88%</b>
Compania de Minas Buenaventura SAA ADR	354,614	5,404,317	0.05%	<b>Russia 0.00% (31 December 2022: 0.00%)</b>			
Credicorp Ltd.	111,059	16,651,076	0.14%	Alosa PJSC	4,014,390	—	0.00%
Southern Copper Corp.	140,138	12,061,678	0.10%	Gazprom PJSC	18,491,450	—	0.00%
		<b>34,117,071</b>	<b>0.29%</b>	Inter RAO UES PJSC	57,725,300	—	0.00%
<b>Philippines 0.61% (31 December 2022: 0.72%)</b>				LUKOIL PJSC	649,087	—	0.00%
Aboitiz Equity Ventures, Inc.	2,701,480	2,175,820	0.02%	MMC Norilsk Nickel PJSC	98,414	—	0.00%
Ayala Corp.	401,040	4,931,977	0.04%	Mobile TeleSystems PJSC ADR	697,111	—	0.00%
Ayala Land, Inc.	10,805,500	6,722,338	0.06%	Moscow Exchange MICEX-RTS PJSC	2,377,660	—	0.00%
Bank of the Philippine Islands	3,169,805	5,941,774	0.05%	Novatek PJSC GDR	141,985	—	0.00%
BDO Unibank, Inc.	3,887,661	9,161,892	0.08%	Novolipetsk Steel PJSC	2,406,440	—	0.00%
International Container Terminal Services, Inc.	1,671,000	7,447,455	0.06%	Ozon Holdings plc ADR	82,407	—	0.00%
JG Summit Holdings, Inc.	4,240,763	2,921,627	0.03%	PhosAgro PJSC	1,299	—	0.00%
Jollibee Foods Corp.	718,590	3,262,366	0.03%	PhosAgro PJSC GDR	201,718	—	0.00%
Manila Electric Co.	458,700	3,305,125	0.03%	Polyus PJSC	53,389	—	0.00%
Metropolitan Bank & Trust Co.	3,034,683	2,811,363	0.02%	Rosneft Oil Co. PJSC	1,852,745	—	0.00%
				Sberbank of Russia PJSC	16,863,185	—	0.00%
				Severstal PAO	327,423	—	0.00%
				Surgutneftegas PJSC	11,357,320	—	0.00%
				Surgutneftegas PJSC - Preference Shares	10,682,280	—	0.00%
				Tatneft PJSC	2,254,098	—	0.00%
				TCS Group Holding plc GDR	195,424	—	0.00%
				United Co. RUSAL International PJSC	4,570,380	—	0.00%
				VK IPJSC GDR	186,857	—	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
VTB Bank PJSC	5,157,434,881	—	0.00%	Aspen Pharmacare Holdings Ltd.	623,310	6,936,081	0.06%
X5 Retail Group NV (XLON) GDR	86,359	—	0.00%	Bid Corp., Ltd.	549,799	12,826,890	0.11%
X5 Retail Group NV GDR	101,549	—	0.00%	Bidvest Group Ltd.	473,278	6,529,231	0.06%
Yandex NV Class A	477,648	—	0.00%	Capitec Bank Holdings Ltd.	143,062	15,852,091	0.14%
		—	0.00%	Clicks Group Ltd.	381,804	6,800,130	0.06%
<b>Saudi Arabia 4.10% (31 December 2022: 3.96%)</b>				Discovery Ltd.	861,045	6,765,001	0.06%
ACWA Power Co.	154,452	10,585,111	0.09%	Exxaro Resources Ltd.	394,150	4,407,152	0.04%
Advanced Petrochemical Co.	204,102	2,147,153	0.02%	FirstRand Ltd.	8,198,939	32,957,157	0.28%
Al Rajhi Bank	3,191,797	74,049,691	0.63%	Gold Fields Ltd.	1,466,719	22,278,890	0.19%
Alinma Bank	1,616,128	16,699,989	0.14%	Harmony Gold Mining Co., Ltd.	913,493	5,973,732	0.05%
Almarai Co. JSC	405,592	6,078,472	0.05%	Impala Platinum Holdings Ltd.	1,405,000	7,012,131	0.06%
Arab National Bank	1,096,958	7,415,436	0.06%	Kumba Iron Ore Ltd.	106,684	3,586,449	0.03%
Arabian Internet & Communications Services Co.	38,901	3,591,340	0.03%	MTN Group Ltd.	2,785,170	17,590,547	0.15%
Bank AlBilad	815,472	9,774,791	0.08%	Naspers Ltd. Class N	303,900	51,980,818	0.44%
Bank Al-Jazira	658,403	3,283,236	0.03%	Nedbank Group Ltd.	715,386	8,458,669	0.07%
Banque Saudi Fransi	981,245	10,466,613	0.09%	NEPI Rockcastle NV	796,282	5,502,891	0.05%
Bupa Arabia for Cooperative Insurance Co.	129,281	7,350,056	0.06%	Northam Platinum Holdings Ltd.	564,681	4,336,194	0.04%
Co. for Cooperative Insurance	117,943	4,101,271	0.04%	Old Mutual Ltd.	7,926,797	5,660,914	0.05%
Dallah Healthcare Co.	57,588	2,635,227	0.02%	OUTsurance Group Ltd.	1,395,375	3,219,949	0.03%
Dar Al Arkan Real Estate Development Co.	873,548	3,242,610	0.03%	Pepkor Holdings Ltd.	3,378,909	3,626,957	0.03%
Dr Sulaiman Al Habib Medical Services Group Co.	144,135	10,908,137	0.09%	Reinet Investments SCA	225,725	5,754,491	0.05%
Elm Co.	38,803	8,433,185	0.07%	Remgro Ltd.	801,876	7,124,474	0.06%
Etiihad Etisalat Co.	613,998	8,088,400	0.07%	Sanlam Ltd.	2,887,935	11,496,469	0.10%
Jarir Marketing Co.	976,764	4,073,757	0.04%	Sasol Ltd.	938,381	9,507,730	0.08%
Mobile Telecommunications Co. Saudi Arabia	741,248	2,791,046	0.02%	Shoprite Holdings Ltd.	822,914	12,376,897	0.11%
Mouwasat Medical Services Co.	159,563	4,757,105	0.04%	Sibanye Stillwater Ltd.	4,711,869	6,415,614	0.05%
Nahdi Medical Co.	64,244	2,347,048	0.02%	Standard Bank Group Ltd.	2,173,340	24,731,213	0.21%
National Industrialization Co.	513,669	1,684,834	0.02%	Vodacom Group Ltd.	1,014,466	5,880,158	0.05%
Power & Water Utility Co. for Jubail & Yanbu	121,085	2,024,541	0.02%	Woolworths Holdings Ltd.	1,529,543	6,038,715	0.05%
Rabigh Refining & Petrochemical Co.	689,516	1,915,935	0.02%			353,241,286	3.03%
Riyad Bank	2,419,649	18,421,594	0.16%	<b>South Korea 12.80% (31 December 2022: 10.93%)</b>			
SABIC Agri-Nutrients Co.	383,680	14,139,887	0.12%	Amorepacific Corp.	47,838	5,385,907	0.05%
Sahara International Petrochemical Co.	589,140	5,349,391	0.05%	Celltrion Pharm, Inc.	28,752	2,058,339	0.02%
Saudi Arabian Mining Co.	2,099,068	24,713,027	0.21%	Celltrion, Inc.	258,025	40,369,623	0.35%
Saudi Arabian Oil Co.	4,319,580	38,069,899	0.33%	CJ CheilJedang Corp.	13,407	3,372,830	0.03%
Saudi Aramco Base Oil Co.	83,791	3,163,948	0.03%	CosmoAM&T Co., Ltd.	40,118	4,588,385	0.04%
Saudi Awwal Bank	1,656,983	16,614,016	0.14%	Coway Co., Ltd.	90,897	4,037,044	0.03%
Saudi Basic Industries Corp.	1,457,892	32,384,641	0.28%	DB Insurance Co., Ltd.	76,734	4,986,906	0.04%
Saudi Electricity Co.	1,339,088	6,770,429	0.06%	Doosan Bobcat, Inc.	89,815	3,514,773	0.03%
Saudi Industrial Investment Group	603,834	3,574,697	0.03%	Doosan Enerbility Co., Ltd.	737,827	9,108,975	0.08%
Saudi Investment Bank	807,171	3,422,405	0.03%	Ecopro BM Co., Ltd.	80,347	17,967,184	0.15%
Saudi Kayan Petrochemical Co.	1,194,261	3,458,580	0.03%	Ecopro Co., Ltd.	32,796	16,475,667	0.14%
Saudi National Bank	4,785,241	49,383,687	0.42%	F&F Co., Ltd.	27,278	1,889,275	0.02%
Saudi Research & Media Group	60,424	2,752,112	0.02%	GS Holdings Corp.	75,973	2,412,684	0.02%
Saudi Tadawul Group Holding Co.	79,819	3,907,938	0.03%	Hana Financial Group, Inc.	476,692	16,063,695	0.14%
Saudi Telecom Co.	3,250,552	35,062,621	0.30%	Hankook Tire & Technology Co., Ltd.	123,118	4,340,055	0.04%
Savola Group	445,839	4,440,557	0.04%	Hanmi Pharm Co., Ltd.	11,563	3,164,809	0.03%
Yanbu National Petrochemical Co.	442,790	4,486,939	0.04%	Hanmi Semiconductor Co., Ltd.	71,381	3,419,681	0.03%
		478,561,352	4.10%	Hanwha Aerospace Co., Ltd.	57,826	5,589,981	0.05%
<b>South Africa 3.03% (31 December 2022: 3.56%)</b>				Hanwha Ocean Co., Ltd.	101,597	1,980,033	0.02%
Absa Group Ltd.	1,389,626	12,439,955	0.11%	Hanwha Solutions Corp.	180,838	5,546,316	0.05%
Anglo American Platinum Ltd.	111,142	5,858,695	0.05%	HD Hyundai Co., Ltd.	69,708	3,426,133	0.03%
Anglogold Ashanti plc	688,996	13,315,001	0.11%	HD Hyundai Heavy Industries Co., Ltd.	36,620	3,667,971	0.03%
				HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	68,335	6,414,863	0.05%
				HLB, Inc.	184,819	7,275,661	0.06%
				HMM Co., Ltd.	404,091	6,143,413	0.05%
				Hotel Shilla Co., Ltd.	53,151	2,699,026	0.02%
				HYBE Co., Ltd.	33,986	6,161,760	0.05%
				Hyundai Engineering & Construction Co., Ltd.	128,592	3,484,635	0.03%
				Hyundai Glovis Co., Ltd.	30,982	4,606,765	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Mipo Dockyard Co., Ltd.	41,218	2,717,143	0.02%	Samsung SDS Co., Ltd.	63,789	8,420,009	0.07%
Hyundai Mobis Co., Ltd.	99,498	18,309,672	0.16%	Samsung Securities Co., Ltd.	103,820	3,103,556	0.03%
Hyundai Motor Co.	223,286	35,281,234	0.30%	Shinhan Financial Group Co., Ltd.	714,489	22,274,038	0.19%
Hyundai Motor Co. - Preference Shares	59,383	5,265,579	0.04%	SK Biopharmaceuticals Co., Ltd.	49,569	3,864,219	0.03%
Hyundai Motor Co. (XKRX) - Preference Shares	38,938	3,431,527	0.03%	SK Bioscience Co., Ltd.	43,489	2,431,251	0.02%
Hyundai Steel Co.	141,346	4,005,846	0.03%	SK Hynix, Inc.	890,592	97,848,255	0.84%
Industrial Bank of Korea	436,290	4,017,703	0.03%	SK IE Technology Co., Ltd.	41,578	2,547,173	0.02%
JYP Entertainment Corp.	47,034	3,699,468	0.03%	SK Innovation Co., Ltd.	98,148	10,691,952	0.09%
Kakao Corp.	506,948	21,373,768	0.18%	SK Square Co., Ltd.	159,152	6,500,035	0.06%
KakaoBank Corp.	270,880	5,994,316	0.05%	SK Telecom Co., Ltd.	75,526	2,938,002	0.03%
Kakaopay Corp.	45,042	1,724,179	0.01%	SK, Inc.	59,769	8,260,643	0.07%
Kangwon Land, Inc.	154,839	1,923,615	0.02%	SKC Co., Ltd.	29,515	2,076,294	0.02%
KB Financial Group, Inc.	623,204	26,178,536	0.22%	S-Oil Corp.	73,093	3,950,053	0.03%
Kia Corp.	425,485	33,037,115	0.28%	Woori Financial Group, Inc.	1,001,060	10,104,651	0.09%
Korea Aerospace Industries Ltd.	119,707	4,647,372	0.04%	Yuhan Corp.	93,721	5,006,604	0.04%
Korea Electric Power Corp.	416,829	6,116,987	0.05%			<b>1,494,304,983</b>	<b>12.80%</b>
Korea Investment Holdings Co., Ltd.	71,023	3,380,472	0.03%	<b>Taiwan 15.83% (31 December 2022: 13.33%)</b>			
Korea Zinc Co., Ltd.	13,693	5,294,754	0.05%	Accton Technology Corp.	829,000	14,127,075	0.12%
Korean Air Lines Co., Ltd.	299,232	5,552,950	0.05%	Acer, Inc.	4,872,650	8,541,684	0.07%
Krafton, Inc.	46,796	7,034,479	0.06%	Advantech Co., Ltd.	774,813	9,391,520	0.08%
KT Corp.	105,038	2,805,581	0.02%	Airtac International Group	229,940	7,567,143	0.06%
KT&G Corp.	169,138	11,412,448	0.10%	Alchip Technologies Ltd.	120,000	12,805,265	0.11%
Kum Yang Co., Ltd.	51,840	4,395,472	0.04%	ASE Technology Holding Co., Ltd.	5,032,517	22,136,811	0.19%
Kumho Petrochemical Co., Ltd.	25,990	2,681,940	0.02%	Asia Cement Corp.	3,725,337	5,031,369	0.04%
L&F Co., Ltd.	41,194	6,525,022	0.06%	Asustek Computer, Inc.	1,159,344	18,491,028	0.16%
LG Chem Ltd.	80,663	31,253,076	0.27%	AUO Corp.	10,730,156	6,345,688	0.05%
LG Chem Ltd. - Preference Shares	12,376	2,988,536	0.03%	Catcher Technology Co., Ltd.	938,318	5,931,272	0.05%
LG Corp.	155,946	10,401,243	0.09%	Cathay Financial Holding Co., Ltd.	15,473,214	23,065,755	0.20%
LG Display Co., Ltd.	379,943	3,758,424	0.03%	Chailease Holding Co., Ltd.	2,532,708	15,927,164	0.14%
LG Electronics, Inc.	175,045	13,836,153	0.12%	Chang Hwa Commercial Bank Ltd.	8,563,840	4,994,794	0.04%
LG Energy Solution Ltd.	76,174	25,284,871	0.22%	Cheng Shin Rubber Industry Co., Ltd.	3,257,139	4,765,173	0.04%
LG H&H Co., Ltd.	15,162	4,179,292	0.04%	China Airlines Ltd.	4,681,000	3,302,118	0.03%
LG Innotek Co., Ltd.	23,362	4,344,436	0.04%	China Development Financial Holding Corp.	26,294,869	10,752,533	0.09%
LG Uplus Corp.	345,334	2,743,044	0.02%	China Steel Corp.	19,304,354	16,983,026	0.15%
Lotte Chemical Corp.	31,552	3,753,216	0.03%	Chunghwa Telecom Co., Ltd.	6,157,668	24,076,511	0.21%
Meritz Financial Group, Inc.	171,527	7,871,143	0.07%	Compal Electronics, Inc.	6,794,201	8,821,913	0.08%
Mirae Asset Securities Co., Ltd.	397,895	2,357,278	0.02%	CTBC Financial Holding Co., Ltd.	28,632,328	26,448,787	0.23%
NAVER Corp.	214,027	37,224,977	0.32%	Delta Electronics, Inc.	3,173,766	32,419,662	0.28%
NCSOFT Corp.	23,148	4,322,614	0.04%	E Ink Holdings, Inc.	1,406,000	9,025,008	0.08%
Netmarble Corp.	39,050	1,761,631	0.01%	E.Sun Financial Holding Co., Ltd.	22,970,829	19,310,451	0.17%
NH Investment & Securities Co., Ltd.	253,157	2,030,524	0.02%	Eclat Textile Co., Ltd.	285,191	5,222,376	0.04%
Orion Corp.	38,959	3,512,027	0.03%	eMemory Technology, Inc.	105,000	8,382,073	0.07%
Pearl Abyss Corp.	50,542	1,520,695	0.01%	Eva Airways Corp.	4,233,000	4,337,754	0.04%
Posco DX Co., Ltd.	85,942	4,951,391	0.04%	Evergreen Marine Corp. Taiwan Ltd.	1,675,130	7,832,429	0.07%
POSCO Future M Co., Ltd.	50,961	14,205,295	0.12%	Far Eastern New Century Corp.	4,814,457	4,894,383	0.04%
POSCO Holdings, Inc.	117,244	45,471,992	0.39%	Far Eastone Telecommunications Co., Ltd.	2,881,829	7,493,197	0.06%
Posco International Corp.	84,116	4,075,501	0.03%	Feng TAY Enterprise Co., Ltd.	797,885	4,549,612	0.04%
Samsung Biologics Co., Ltd.	28,821	17,007,501	0.15%	First Financial Holding Co., Ltd.	17,858,155	15,943,482	0.14%
Samsung C&T Corp.	135,087	13,583,171	0.12%	Formosa Chemicals & Fibre Corp.	5,801,047	11,775,801	0.10%
Samsung Electro-Mechanics Co., Ltd.	92,486	11,001,518	0.09%	Formosa Petrochemical Corp.	1,903,750	5,005,869	0.04%
Samsung Electronics Co., Ltd.	7,790,139	474,824,064	4.07%	Formosa Plastics Corp.	6,162,072	15,901,862	0.14%
Samsung Electronics Co., Ltd. - Preference Shares	1,339,763	64,808,786	0.56%	Fubon Financial Holding Co., Ltd.	12,687,991	26,789,457	0.23%
Samsung Engineering Co., Ltd.	259,866	5,851,474	0.05%	Gigabyte Technology Co., Ltd.	832,000	7,211,091	0.06%
Samsung Fire & Marine Insurance Co., Ltd.	50,640	10,341,113	0.09%	Global Unichip Corp.	141,000	7,994,005	0.07%
Samsung Heavy Industries Co., Ltd.	1,091,577	6,568,617	0.06%	Globalwafers Co., Ltd.	362,000	6,923,771	0.06%
Samsung Life Insurance Co., Ltd.	129,551	6,950,830	0.06%				
Samsung SDI Co., Ltd.	89,651	32,856,023	0.28%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hon Hai Precision Industry Co., Ltd.	20,334,616	69,238,604	0.59%	Yageo Corp.	496,469	9,657,451	0.08%
Hotai Motor Co., Ltd.	498,840	11,524,008	0.10%	Yang Ming Marine Transport Corp.	2,745,000	4,588,342	0.04%
Hua Nan Financial Holdings Co., Ltd.	14,279,409	10,398,814	0.09%	Yuanta Financial Holding Co., Ltd.	16,592,393	14,921,557	0.13%
Innolux Corp.	14,165,125	6,600,130	0.06%	Zhen Ding Technology Holding Ltd.	1,087,605	3,862,724	0.03%
Inventec Corp.	4,482,255	7,711,281	0.07%			<b>1,847,238,816</b>	<b>15.83%</b>
Largan Precision Co., Ltd.	164,280	15,362,526	0.13%				
Lite-On Technology Corp. ADR	3,310,890	12,621,956	0.11%	<b>Thailand 1.73% (31 December 2022: 2.18%)</b>			
MediaTek, Inc.	2,477,629	81,940,452	0.70%	Advanced Info Service PCL	1,951,522	12,406,952	0.11%
Mega Financial Holding Co., Ltd.	18,455,107	23,572,121	0.20%	Airports of Thailand PCL	7,030,155	12,306,504	0.11%
Micro-Star International Co., Ltd.	1,182,000	7,856,763	0.07%	Asset World Corp. PCL	12,195,800	1,272,015	0.01%
momo.com, Inc.	136,340	2,261,190	0.02%	Bangkok Dusit Medical Services PCL Class F	18,258,364	14,844,198	0.13%
Nan Ya Plastics Corp.	7,703,410	16,691,705	0.14%	Bangkok Expressway & Metro PCL	12,074,720	2,812,394	0.02%
Nan Ya Printed Circuit Board Corp.	368,000	3,015,656	0.03%	Banpu PCL	13,586,600	2,706,772	0.02%
Nanya Technology Corp.	2,059,000	5,232,955	0.04%	Berli Jucker PCL	1,797,661	1,316,678	0.01%
Nien Made Enterprise Co., Ltd.	288,000	3,312,556	0.03%	BTS Group Holdings PCL	13,303,130	2,825,685	0.02%
Novatek Microelectronics Corp.	949,344	15,992,273	0.14%	Bumrungrad Hospital PCL	971,146	6,316,397	0.05%
Parade Technologies Ltd.	126,000	4,926,606	0.04%	Central Pattana PCL	3,317,877	6,804,406	0.06%
Pegatron Corp.	3,285,737	9,346,372	0.08%	Central Retail Corp. PCL	3,080,538	3,700,346	0.03%
Pharmaessentia Corp.	387,000	4,362,979	0.04%	Charoen Pokphand Foods PCL	6,359,496	3,651,831	0.03%
Pou Chen Corp.	3,694,078	3,719,295	0.03%	CP ALL PCL	9,577,363	15,713,245	0.14%
Powerchip Semiconductor Manufacturing Corp.	4,570,000	4,385,282	0.04%	CP Axtra PCL	3,361,900	2,659,380	0.02%
Powerchip Semiconductor Manufacturing Corp. GDR	16,237	233,710	0.00%	Delta Electronics Thailand PCL	5,126,900	13,218,112	0.11%
President Chain Store Corp.	908,328	7,976,227	0.07%	Energy Absolute PCL	2,018,966	2,617,425	0.02%
Quanta Computer, Inc.	4,438,982	32,471,008	0.28%	Energy Absolute PCL NVDR	829,700	1,075,638	0.01%
Realtek Semiconductor Corp.	798,648	12,269,677	0.10%	Global Power Synergy PCL Class F	1,075,300	1,527,929	0.01%
Ruentex Development Co., Ltd.	2,589,100	3,184,651	0.03%	Gulf Energy Development PCL	4,838,600	6,308,290	0.05%
Shanghai Commercial & Savings Bank Ltd.	6,327,292	9,648,499	0.08%	Home Product Center PCL	9,535,307	3,268,530	0.03%
Shin Kong Financial Holding Co., Ltd.	21,666,202	6,247,728	0.05%	Indorama Ventures PCL	2,668,568	2,130,476	0.02%
Silergy Corp.	524,000	8,536,844	0.07%	Intouch Holdings PCL Class F	1,430,300	2,996,161	0.03%
SinoPac Financial Holdings Co., Ltd.	17,283,674	11,094,260	0.09%	Intouch Holdings PCL NVDR	170,400	356,950	0.00%
Synnex Technology International Corp.	2,056,127	4,703,088	0.04%	Kasikornbank PCL	135,500	535,926	0.01%
Taishin Financial Holding Co., Ltd.	18,142,565	10,699,742	0.09%	Kasikornbank PCL NVDR	783,400	3,098,484	0.03%
Taiwan Business Bank	10,285,904	4,591,547	0.04%	Krung Thai Bank PCL	5,878,571	3,168,995	0.03%
Taiwan Cement Corp.	10,810,919	12,276,129	0.11%	Krungthai Card PCL	1,639,000	2,088,816	0.02%
Taiwan Cooperative Financial Holding Co., Ltd.	16,893,571	14,697,002	0.13%	Land & Houses PCL	11,577,000	2,764,302	0.02%
Taiwan High Speed Rail Corp.	3,317,000	3,318,027	0.03%	Land & Houses PCL NVDR	1,905,800	455,058	0.00%
Taiwan Mobile Co., Ltd.	2,819,128	9,057,070	0.08%	Minor International PCL	5,539,153	4,787,373	0.04%
Taiwan Semiconductor Manufacturing Co., Ltd.	40,187,618	776,502,744	6.65%	Muangthai Capital PCL	1,228,100	1,619,117	0.01%
Unimicron Technology Corp.	2,260,000	12,960,362	0.11%	Osotspa PCL	2,300,700	1,482,909	0.01%
Uni-President Enterprises Corp.	7,807,602	18,952,651	0.16%	PTT Exploration & Production PCL	2,287,957	10,021,228	0.09%
United Microelectronics Corp.	18,303,366	31,369,872	0.27%	PTT Global Chemical PCL	3,690,217	4,162,407	0.04%
Vanguard International Semiconductor Corp.	1,431,000	3,800,085	0.03%	PTT Oil & Retail Business PCL	4,803,300	2,687,850	0.02%
Voltronic Power Technology Corp.	106,000	5,906,062	0.05%	PTT PCL	16,068,050	16,829,496	0.14%
Walsin Lihwa Corp.	4,644,171	5,848,624	0.05%	SCB X PCL	1,403,675	4,359,175	0.04%
Wan Hai Lines Ltd.	1,143,110	2,048,551	0.02%	SCG Packaging PCL	2,056,500	2,169,018	0.02%
Winbond Electronics Corp.	5,180,025	5,139,433	0.04%	Siam Cement PCL	1,108,460	9,937,413	0.09%
Wistron Corp.	4,287,000	13,772,933	0.12%	Siam Cement PCL NVDR	170,790	1,531,143	0.01%
Wiwynn Corp.	155,000	9,217,021	0.08%	Thai Oil PCL	1,983,657	3,123,755	0.03%
WPG Holdings Ltd.	2,667,651	7,092,759	0.06%	TMBThanachart Bank PCL	34,346,300	1,680,461	0.02%
				True Corp. PCL	17,211,953	2,546,557	0.02%
				True Corp. PCL NVDR	303,600	44,918	0.00%
						<b>201,930,715</b>	<b>1.73%</b>
				<b>Turkey 0.61% (31 December 2022: 0.65%)</b>			
				Akbank T.A.S.	5,212,489	6,445,456	0.06%
				Aselsan Elektronik Sanayi Ve Ticaret A.S.	2,148,901	3,272,756	0.03%
				BIM Birlesik Magazalar A.S.	747,841	7,615,399	0.07%
				Eregli Demir ve Celik Fabrikalari T.A.S.	2,264,586	3,143,767	0.03%
				Ford Otomotiv Sanayi A.S.	115,986	2,904,166	0.02%
				Haci Omer Sabanci Holding A.S.	1,708,978	3,497,925	0.03%



## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	11,526,843,734	10,264,645,424
Financial Derivative Instruments	3,17	5,442,922	18,854
Cash	3	247,505,353	409,307,275
Unrealised Appreciation on Spot Currency Contracts		57,067	—
Receivables:			
Interest and Dividends		27,385,833	26,344,146
Capital Shares Issued		18,166,442	31,898,148
Investments Sold		1,978,105	236,794
Margin Cash Due from Broker	3	—	17,071,656
Cash Collateral		—	890,000
<b>Total Current Assets</b>		<b>11,827,379,456</b>	<b>10,750,412,297</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	126,890	6,000,193
Bank Overdraft		10	—
Unrealised Depreciation on Spot Currency Contracts		—	182
Payables and Other Liabilities:			
Investments Purchased		251	744,903
Income Distribution Payable		27,835,746	31,197,132
Capital Shares Redeemed		6,365,164	7,935,336
Margin Cash Due to Broker	3	215,043	—
Management Fees Payable	12	1,970,673	1,874,523
Deferred Capital Gains Tax	5	118,318,750	68,954,264
<b>Total Current Liabilities</b>		<b>154,832,527</b>	<b>116,706,533</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>11,672,546,929</b>	<b>10,633,705,764</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>Institutional Plus CHF Acc</b>			
US (\$) Equivalent	30,179,711	38,068,133	56,621,832
Net Assets	25,400,754	35,220,637	51,590,982
Number of Shares Outstanding	228,656	315,288	374,362
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>111.09</b>	<b>111.71</b>	<b>137.81</b>
<b>EUR Acc</b>			
US (\$) Equivalent	1,660,639,592	1,663,077,393	2,301,998,988
Net Assets	1,503,317,455	1,558,282,895	2,024,269,263
Number of Shares Outstanding	8,182,477	8,951,492	9,884,286
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>183.72</b>	<b>174.08</b>	<b>204.80</b>
<b>Investor EUR</b>			
US (\$) Equivalent	325,657,084	327,647,647	394,130,599
Net Assets	294,805,677	307,001,782	346,579,847
Number of Shares Outstanding	1,615,541	1,775,572	1,703,839
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>182.48</b>	<b>172.90</b>	<b>203.41</b>
<b>Institutional Plus EUR Acc</b>			
US (\$) Equivalent	1,189,078,420	1,049,531,376	1,113,524,311
Net Assets	1,076,430,041	983,397,885	979,180,724
Number of Shares Outstanding	6,816,488	6,576,928	5,570,436
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>157.92</b>	<b>149.52</b>	<b>175.78</b>
<b>GBP Acc</b>			
US (\$) Equivalent	4,407,957,702	3,881,449,349	4,665,348,575
Net Assets	3,457,764,190	3,226,743,241	3,444,459,917
Number of Shares Outstanding	14,114,929	13,577,155	13,018,355
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>244.97</b>	<b>237.66</b>	<b>264.58</b>
<b>GBP Dist</b>			
US (\$) Equivalent	376,987,341	416,163,294	427,361,531
Net Assets	295,722,740	345,966,667	315,524,047
Number of Shares Outstanding	1,650,573	1,942,181	1,542,435
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>179.16</b>	<b>178.13</b>	<b>204.56</b>
<b>Institutional Plus GBP Acc</b>			
US (\$) Equivalent	651,616,730	488,996,988	500,477,003
Net Assets	511,152,136	406,515,089	369,505,718
Number of Shares Outstanding	3,421,411	2,806,703	2,293,171
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>149.40</b>	<b>144.84</b>	<b>161.13</b>
<b>Institutional Plus GBP Dist</b>			
US (\$) Equivalent	724,190,437	559,325,014	323,991,155
Net Assets	568,081,622	464,980,487	239,204,966
Number of Shares Outstanding	4,740,519	3,902,748	1,748,249
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>119.84</b>	<b>119.14</b>	<b>136.83</b>
<b>USD Acc</b>			
Net Assets	678,475,322	506,401,392	605,371,256
Number of Shares Outstanding	3,342,339	2,725,113	2,598,774
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>202.99</b>	<b>185.83</b>	<b>232.94</b>
<b>Investor USD</b>			
Net Assets	197,547,066	458,145,095	605,866,129
Number of Shares Outstanding	980,000	2,482,744	2,619,165
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>201.58</b>	<b>184.53</b>	<b>231.32</b>
<b>Institutional Plus USD Acc</b>			
Net Assets	1,430,217,524	1,244,900,083	1,191,912,392
Number of Shares Outstanding	11,219,562	10,675,447	8,159,384
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>127.48</b>	<b>116.61</b>	<b>146.08</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		12,554,269	2,455,272
Dividend Income		355,095,478	371,742,100
Securities Lending Income		2,737,492	2,454,572
Other Income		41,050	—
Net Gain/(Loss) on Financial Instruments		701,398,860	(2,902,745,994)
<b>Total Investment Income/(Loss)</b>		<b>1,071,827,149</b>	<b>(2,526,094,050)</b>
<b>Expenses</b>			
Management Fees	12	24,269,864	23,027,242
Transaction Fees and Commissions		4,733,403	2,964,177
Other Expenses		66,429	79,298
<b>Total Expenses</b>		<b>29,069,696</b>	<b>26,070,717</b>
<b>Finance Costs</b>			
Interest Expense		15,118	17,840
Distribution	6	27,835,746	31,197,132
<b>Total Finance Costs</b>		<b>27,850,864</b>	<b>31,214,972</b>
<b>Net Investment Income/(Loss)</b>		<b>1,014,906,589</b>	<b>(2,583,379,739)</b>
Taxation	5	(94,962,517)	(33,262,814)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>919,944,072</b>	<b>(2,616,642,553)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	919,944,072	(2,616,642,553)
<b>Capital Transactions</b>		
Subscriptions	3,920,513,275	3,315,607,620
Redemptions	(3,801,616,182)	(2,251,863,074)
Total Capital Transactions	118,897,093	1,063,744,546
Total Increase/(Decrease) for the Year	1,038,841,165	(1,552,898,007)
<b>Net Assets</b>		
Beginning of Year	10,633,705,764	12,186,603,771
End of Year	11,672,546,929	10,633,705,764

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

# Vanguard ESG Developed World All Cap Equity Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- With the prospect of inflation remaining stubbornly high, central banks including the Federal Reserve, the European Central Bank and the Bank of England continued to raise interest rates in the first part of the year but through less aggressive hikes than at some policy meetings in 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of the Fed cutting rates in 2024.
- Stocks ended the period up more than 22%, as measured by the FTSE Global All Cap Index. All regions had strong results. The United States turned in an especially robust performance.
- The fund's benchmark index returned 26.24% for the 12 months. The index is constructed from the FTSE Developed All Cap Index, which is screened for certain environmental, social and corporate governance criteria by the sponsor of the index, which is independent of Vanguard.
- Nine of the index's 11 industry sectors were in positive territory, with technology, consumer discretionary and industrials producing the strongest returns. Energy and consumer staples produced negative returns.
- US stocks, which accounted for more than two-thirds of the index, returned nearly 31%. Japan and the United Kingdom, the index's second- and third-largest components by market, also posted positive returns.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Developed All Cap Choice Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
CHF Acc	14.78%	—	0.33%
Benchmark	14.84	—	0.41
Tracking Difference*	-0.06		
CHF Hedged Acc	21.53%	—	7.12%
Benchmark	20.94	—	7.45
Tracking Difference*	0.59		
EUR Acc	21.91%	12.74%	10.37%
Benchmark	21.96	12.84	10.65
Tracking Difference*	-0.05		
Institutional Plus EUR Acc	21.99%	12.82%	10.46%
Benchmark	21.96	12.84	10.65
Tracking Difference*	0.03		
Institutional Plus EUR Hedged Acc	23.87%	—	4.75%
Benchmark	23.72	—	4.90
Tracking Difference*	0.15		
GBP Acc	19.06%	11.94%	10.81%
Benchmark	19.12	12.05	11.11
Tracking Difference*	-0.06		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
GBP Dist	19.06%	11.95%	10.81%
Benchmark	19.12	12.05	11.11
Tracking Difference*	-0.06		
Institutional Plus GBP Acc	19.15%	12.03%	10.94%
Benchmark	19.12	12.05	11.15
Tracking Difference*	0.03		
USD Acc	26.18%	11.97%	7.82%
Benchmark	26.24	12.07	8.11
Tracking Difference*	-0.06		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Apple, Inc.	87,338	13,031,598	Apple, Inc.	28,657	5,360,796
Microsoft Corp.	44,748	11,930,236	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	11,917	4,295,271
Amazon.com, Inc.	64,256	6,734,453	KKR & Co., Inc.	56,129	3,614,708
Tesla, Inc.	30,617	6,440,975	Alphabet, Inc. Class C	22,431	2,904,187
Alphabet, Inc. Class A	37,018	4,032,542	Microsoft Corp.	7,014	2,335,606
NVIDIA Corp.	15,348	3,644,318	Xylem, Inc.	19,906	2,258,137
Carrier Global Corp.	71,386	3,109,028	Alphabet, Inc. Class A	13,603	1,554,754
Alphabet, Inc. Class C	29,163	2,718,195	NVIDIA Corp.	4,649	1,395,469
Otis Worldwide Corp.	33,559	2,688,977	Ferrovial SA	39,455	1,112,940
GE HealthCare Technologies, Inc.	33,464	2,631,944	Visa, Inc. Class A	4,393	1,037,253
UnitedHealth Group, Inc.	5,338	2,615,049	Meta Platforms, Inc. Class A	4,114	1,025,441
Woolworths Group Ltd.	104,849	2,560,892	Home Depot, Inc.	3,222	990,507
Meta Platforms, Inc. Class A	13,501	2,426,172	Black Knight, Inc.	13,032	987,304
JPMorgan Chase & Co.	17,371	2,392,089	Siemens AG	38,673	972,223
Broadcom, Inc.	3,362	2,330,360	Comcast Corp. Class A	23,102	964,476
Visa, Inc. Class A	9,096	2,004,833	T-Mobile US, Inc.	6,048	834,469
Eli Lilly & Co.	5,164	1,934,086	Regal Rexnord Corp.	5,499	832,219
Home Depot, Inc.	6,091	1,866,962	Prosus NV	13,569	830,371
Procter & Gamble Co.	12,544	1,823,021	Booking Holdings, Inc.	265	808,032
Nestle SA	14,649	1,778,022	Fox Corp. Class A	23,556	792,424

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.43% (31 December 2022: 98.78%)</b>							
<b>Equities 99.43% (31 December 2022: 98.78%)</b>							
<b>Australia 2.02% (31 December 2022: 2.22%)</b>							
Abacus Group REIT	34,905	27,390	0.00%	Collins Foods Ltd.	3,375	27,267	0.00%
Abacus Storage King REIT	41,138	31,720	0.00%	Commonwealth Bank of Australia	143,407	10,940,051	0.24%
Accent Group Ltd.	20,591	27,258	0.00%	Computershare Ltd.	52,207	868,856	0.02%
Adbri Ltd.	17,286	35,385	0.00%	Corporate Travel Management Ltd.	12,924	172,494	0.00%
Altium Ltd.	10,159	324,764	0.01%	Costa Group Holdings Ltd.	26,108	55,582	0.00%
Alumina Ltd.	260,422	160,818	0.00%	Credit Corp. Group Ltd.	4,239	46,887	0.00%
AMCOR plc	132,086	1,280,731	0.03%	Cromwell Property Group REIT	38,967	11,167	0.00%
AMP Ltd.	243,283	154,384	0.00%	CSL Ltd.	40,960	8,011,597	0.17%
Ansell Ltd.	9,546	164,015	0.00%	CSR Ltd.	32,128	144,689	0.00%
ANZ Group Holdings Ltd.	257,049	4,546,300	0.10%	Data#3 Ltd.	6,005	34,583	0.00%
APM Human Services International Ltd.	33,647	28,125	0.00%	De Grey Mining Ltd.	74,645	63,922	0.00%
Appen Ltd.	4,888	2,101	0.00%	Deterra Royalties Ltd.	57,057	205,176	0.01%
ARB Corp., Ltd.	9,453	231,951	0.01%	Dexus Industria REIT	24,063	45,646	0.00%
Arcadium Lithium plc	60,560	463,232	0.01%	Dexus REIT	111,249	582,995	0.01%
Arena REIT	44,606	112,921	0.00%	Domain Holdings Australia Ltd.	13,347	31,420	0.00%
ASX Ltd.	15,227	655,202	0.02%	Domino's Pizza Enterprises Ltd.	4,402	177,038	0.00%
Atlas Arteria Ltd.	109,646	432,442	0.01%	Downer EDI Ltd.	50,214	150,759	0.00%
AUB Group Ltd.	8,456	160,116	0.00%	Eagers Automotive Ltd.	12,537	123,871	0.00%
Audinate Group Ltd.	11,484	126,788	0.00%	Elders Ltd.	13,109	67,355	0.00%
Aurizon Holdings Ltd.	183,566	475,974	0.01%	Emeco Holdings Ltd.	36,763	16,807	0.00%
Aussie Broadband Ltd.	19,492	51,871	0.00%	EML Payments Ltd.	18,948	10,214	0.00%
Australian Agricultural Co., Ltd.	19,263	18,402	0.00%	Evolution Mining Ltd.	142,689	385,561	0.01%
Australian Ethical Investment Ltd.	9,450	34,885	0.00%	EVT Ltd.	5,450	45,481	0.00%
Australian Strategic Materials Ltd.	7,423	6,433	0.00%	FleetPartners Group Ltd.	3,750	7,804	0.00%
AVZ Minerals Ltd.	142,604	18,975	0.00%	Flight Centre Travel Group Ltd.	9,120	126,701	0.00%
Baby Bunting Group Ltd.	10,603	14,470	0.00%	Fortescue Ltd.	132,483	2,623,401	0.06%
Bank of Queensland Ltd.	48,596	201,610	0.01%	G8 Education Ltd.	91,433	73,619	0.00%
Bapcor Ltd.	26,588	100,508	0.00%	Gold Road Resources Ltd.	78,237	104,902	0.00%
Bega Cheese Ltd.	15,896	38,397	0.00%	Goodman Group REIT	159,364	2,751,173	0.06%
Bellevue Gold Ltd.	130,936	149,651	0.00%	GPT Group REIT	154,249	488,368	0.01%
Bendigo & Adelaide Bank Ltd.	39,727	262,132	0.01%	GQG Partners, Inc. Class CDI	52,134	60,653	0.00%
BlueScope Steel Ltd.	44,023	702,915	0.02%	GrainCorp Ltd. Class A	18,380	91,428	0.00%
Boral Ltd.	21,408	78,736	0.00%	Growthpoint Properties Australia Ltd. REIT	8,635	13,729	0.00%
BrainChip Holdings Ltd.	101,575	11,783	0.00%	GUD Holdings Ltd.	13,545	110,909	0.00%
Brambles Ltd.	120,725	1,120,323	0.03%	GWA Group Ltd.	9,634	14,725	0.00%
Bravura Solutions Ltd.	8,828	5,150	0.00%	Hansen Technologies Ltd.	7,854	27,278	0.00%
Breville Group Ltd.	15,936	296,097	0.01%	Harvey Norman Holdings Ltd.	58,108	166,530	0.00%
Brickworks Ltd.	11,732	223,829	0.01%	Healius Ltd.	34,555	38,551	0.00%
BWP Trust REIT	31,104	74,920	0.00%	Helia Group Ltd.	34,204	101,525	0.00%
Calix Ltd.	11,822	27,669	0.00%	HMC Capital Ltd. REIT	10,716	45,042	0.00%
Capricorn Metals Ltd.	30,015	96,464	0.00%	HomeCo Daily Needs REIT	115,785	96,387	0.00%
CAR Group Ltd.	33,220	705,871	0.02%	Hotel Property Investments Ltd. REIT	31,250	61,198	0.00%
Centuria Capital Group	42,459	50,846	0.00%	HUB24 Ltd.	4,472	109,822	0.00%
Centuria Industrial REIT	48,647	107,881	0.00%	IDP Education Ltd.	27,154	371,126	0.01%
Centuria Office REIT	15,630	14,291	0.00%	IGO Ltd.	52,894	326,635	0.01%
Chalice Mining Ltd.	24,601	28,453	0.00%	Iluka Resources Ltd.	39,151	176,317	0.00%
Challenger Ltd.	51,295	227,157	0.01%	Imdex Ltd.	73,639	94,717	0.00%
Champion Iron Ltd.	37,138	212,612	0.01%	Imugene Ltd.	476,242	35,746	0.00%
Charter Hall Group REIT	39,855	327,428	0.01%	Incitec Pivot Ltd.	167,131	323,879	0.01%
Charter Hall Long Wale REIT	54,712	140,371	0.00%	Infomedica Ltd.	17,975	17,662	0.00%
Charter Hall Retail REIT	30,610	75,401	0.00%	Ingenia Communities Group REIT	26,092	79,227	0.00%
Charter Hall Social Infrastructure REIT	25,893	52,828	0.00%	Inghams Group Ltd.	27,184	73,454	0.00%
Cleanaway Waste Management Ltd.	175,242	321,660	0.01%	Insignia Financial Ltd.	38,491	61,459	0.00%
Clinuvel Pharmaceuticals Ltd.	1,131	12,348	0.00%	Insurance Australia Group Ltd.	197,573	763,047	0.02%
Cochlear Ltd.	5,584	1,138,005	0.03%	Integral Diagnostics Ltd.	3,984	5,179	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
ioneer Ltd.	112,438	11,508	0.00%	Qantas Airways Ltd.	67,333	246,723	0.01%
IPH Ltd.	13,785	60,294	0.00%	QBE Insurance Group Ltd.	124,427	1,257,410	0.03%
IRESS Ltd.	12,398	68,947	0.00%	Qube Holdings Ltd.	165,136	365,085	0.01%
James Hardie Industries plc	36,834	1,419,802	0.03%	Ramelius Resources Ltd.	61,125	70,279	0.00%
JB Hi-Fi Ltd.	9,301	336,557	0.01%	Ramsay Health Care Ltd.	15,404	552,979	0.01%
Jervois Global Ltd.	200,568	6,022	0.00%	REA Group Ltd.	4,112	508,275	0.01%
Johns Lyng Group Ltd.	18,082	75,510	0.00%	Red 5 Ltd.	370,532	78,378	0.00%
Judo Capital Holdings Ltd.	80,998	55,269	0.00%	Reece Ltd.	15,411	235,446	0.01%
Kelsian Group Ltd.	10,941	52,259	0.00%	Region RE Ltd. REIT	75,700	116,738	0.00%
Kogan.com Ltd.	2,392	8,536	0.00%	Regis Resources Ltd.	76,589	113,928	0.00%
Lake Resources NL	67,647	6,001	0.00%	Reliance Worldwide Corp., Ltd.	89,673	271,064	0.01%
Lendlease Corp., Ltd.	68,215	347,702	0.01%	Resolute Mining Ltd.	50,081	15,207	0.00%
Leo Lithium Ltd.	149,985	51,683	0.00%	Rural Funds Group REIT	15,088	21,826	0.00%
Life360, Inc. Class CDI	9,084	46,860	0.00%	Sandfire Resources Ltd.	35,381	177,204	0.01%
Lifestyle Communities Ltd.	11,996	149,385	0.00%	Sayona Mining Ltd.	570,217	27,625	0.00%
Link Administration Holdings Ltd.	27,550	40,981	0.00%	Scentre Group REIT	497,732	1,015,486	0.02%
Liontown Resources Ltd.	159,835	179,955	0.01%	Seek Ltd.	26,032	474,803	0.01%
Lovisa Holdings Ltd.	2,913	48,639	0.00%	Select Harvests Ltd.	4,043	8,000	0.00%
Lynas Rare Earths Ltd.	76,294	372,744	0.01%	Service Stream Ltd.	15,937	10,222	0.00%
Macquarie Group Ltd.	31,659	3,966,870	0.09%	Sigma Healthcare Ltd.	68,579	47,029	0.00%
Magellan Financial Group Ltd.	8,375	53,032	0.00%	Sigma Healthcare Ltd. - Rights Issue 19/1/2024	24,062	—	0.00%
Mayne Pharma Group Ltd.	3,037	12,745	0.00%	Silver Lake Resources Ltd.	73,695	59,840	0.00%
McMillan Shakespeare Ltd.	4,807	52,350	0.00%	Sims Ltd.	7,660	81,329	0.00%
Medibank Pvt Ltd.	214,986	522,237	0.01%	SiteMinder Ltd.	30,174	105,623	0.00%
Megaport Ltd.	7,611	47,779	0.00%	SmartGroup Corp., Ltd.	11,902	70,818	0.00%
Mesoblast Ltd.	41,451	8,768	0.00%	Sonic Healthcare Ltd.	38,291	838,182	0.02%
Mineral Resources Ltd.	13,736	656,093	0.02%	St Barbara Ltd.	16,457	2,358	0.00%
Mirvac Group REIT	320,875	457,604	0.01%	Steadfast Group Ltd.	75,804	301,039	0.01%
Monadelphous Group Ltd.	11,228	113,696	0.00%	Stockland REIT	212,846	646,298	0.02%
Mount Gibson Iron Ltd.	61,450	23,062	0.00%	Suncorp Group Ltd.	106,312	1,004,707	0.02%
Myer Holdings Ltd.	111,371	45,596	0.00%	Super Retail Group Ltd.	11,821	127,202	0.00%
MyState Ltd.	9,036	19,360	0.00%	Syrah Resources Ltd.	72,711	32,001	0.00%
Nanosonics Ltd.	17,586	52,799	0.00%	Technology One Ltd.	23,850	250,132	0.01%
National Australia Bank Ltd.	265,113	5,553,625	0.12%	Telix Pharmaceuticals Ltd.	12,832	88,260	0.00%
National Storage REIT	129,278	202,890	0.01%	Telstra Group Ltd.	341,420	922,553	0.02%
Neometals Ltd.	70,300	10,074	0.00%	Temple & Webster Group Ltd.	7,396	44,007	0.00%
Netwealth Group Ltd.	3,281	34,477	0.00%	TPG Telecom Ltd.	24,599	86,947	0.00%
Neuren Pharmaceuticals Ltd.	6,246	106,421	0.00%	Transurban Group	263,692	2,466,843	0.05%
NEXTDC Ltd.	41,693	390,608	0.01%	Tyro Payments Ltd.	10,900	8,219	0.00%
nib holdings Ltd.	49,040	247,287	0.01%	Vicinity Ltd. REIT	318,305	443,079	0.01%
Nickel Industries Ltd.	344,693	163,465	0.00%	Vulcan Energy Resources Ltd.	14,728	28,642	0.00%
Nine Entertainment Co. Holdings Ltd.	84,194	116,049	0.00%	Waypoint Ltd. REIT	70,917	118,072	0.00%
Northern Star Resources Ltd.	95,680	891,171	0.02%	Webjet Ltd.	38,579	193,221	0.01%
NRW Holdings Ltd.	15,143	30,792	0.00%	Wesfarmers Ltd.	97,901	3,810,429	0.08%
Nufarm Ltd.	28,854	102,774	0.00%	West African Resources Ltd.	34,910	22,511	0.00%
Omni Bridgeway Ltd.	6,344	5,866	0.00%	Westgold Resources Ltd.	11,475	17,069	0.00%
oOh!media Ltd.	20,220	22,834	0.00%	Westpac Banking Corp.	299,124	4,674,056	0.10%
Orica Ltd.	40,437	439,819	0.01%	WiseTech Global Ltd.	13,880	713,831	0.02%
Orora Ltd.	107,148	190,092	0.01%	Woolworths Group Ltd.	104,849	2,661,426	0.06%
Pact Group Holdings Ltd.	14,486	8,451	0.00%	Xero Ltd.	10,632	814,708	0.02%
Paradigm Biopharmaceuticals Ltd.	10,767	2,862	0.00%	Zip Co., Ltd.	24,961	10,815	0.00%
Paradigm Biopharmaceuticals Ltd. - Warrants 30/11/2024	672	39	0.00%			93,873,932	2.02%
Perenti Ltd.	24,243	17,204	0.00%	<b>Austria 0.07% (31 December 2022: 0.07%)</b>			
Perpetual Ltd.	9,672	168,160	0.00%	Agrana Beteiligungs AG	1,097	17,086	0.00%
Perseus Mining Ltd.	99,094	125,091	0.00%	ANDRITZ AG	5,903	367,770	0.01%
PEXA Group Ltd.	12,743	96,517	0.00%	AT&S Austria Technologie & Systemtechnik AG	1,642	47,704	0.00%
Pilbara Minerals Ltd.	244,245	658,309	0.02%	BAWAG Group AG	7,839	415,476	0.01%
Pinnacle Investment Management Group Ltd.	5,114	35,175	0.00%	CA Immobilien Anlagen AG	5,396	193,424	0.01%
Platinum Asset Management Ltd.	25,767	23,384	0.00%	DO & CO AG	463	68,739	0.00%
PolyNovo Ltd.	32,976	37,239	0.00%	Erste Group Bank AG	26,392	1,070,824	0.02%
Premier Investments Ltd.	9,406	177,078	0.00%	Eurotelesites AG	4,349	17,439	0.00%
Pro Medicus Ltd.	5,108	334,010	0.01%	IMMOFINANZ AG	4,838	112,497	0.00%
				Lenzing AG	873	34,283	0.00%
				Oesterreichische Post AG	2,119	76,543	0.00%
				Raiffeisen Bank International AG	12,911	266,274	0.01%
				Strabag SE	875	40,016	0.00%

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Telekom Austria AG Class A	17,399	147,032	0.00%	Canadian Imperial Bank of Commerce	74,749	3,616,704	0.08%
UNIQA Insurance Group AG	12,288	101,262	0.00%	Canadian National Railway Co.	48,704	6,151,715	0.13%
Vienna Insurance Group AG Wiener Versicherung Gruppe	3,328	97,421	0.00%	Canadian Pacific Kansas City Ltd.	78,789	6,264,401	0.14%
Wienerberger AG	8,089	270,031	0.01%	Canadian Western Bank	8,005	187,407	0.00%
		<b>3,343,821</b>	<b>0.07%</b>	Canfor Corp.	2,451	33,179	0.00%
<b>Belgium 0.24% (31 December 2022: 0.27%)</b>				Capstone Copper Corp.	40,585	198,524	0.00%
Ackermans & van Haaren NV	1,776	311,543	0.01%	Cargojet, Inc.	1,040	93,991	0.00%
Aedifica SA REIT	5,035	354,016	0.01%	Cascades, Inc.	4,788	46,224	0.00%
Ageas SA	14,539	631,339	0.01%	Celestica, Inc.	9,115	268,279	0.01%
AGFA-Gevaert NV	10,391	16,873	0.00%	Centerra Gold, Inc.	23,684	142,075	0.00%
Argenx SE	5,065	1,921,900	0.04%	CGI, Inc.	18,095	1,947,964	0.04%
Barco NV	7,167	131,027	0.00%	Chartwell Retirement Residences	17,038	151,437	0.00%
Bekaert SA	1,797	92,345	0.00%	Choice Properties REIT	16,725	176,940	0.00%
bpost SA	5,716	29,449	0.00%	CI Financial Corp.	10,788	121,576	0.00%
Cofinimmo SA REIT	2,319	182,904	0.01%	Cogeco Communications, Inc.	263	11,838	0.00%
Colruyt Group N.V	4,842	218,228	0.01%	Colliers International Group, Inc.	2,629	334,158	0.01%
Deme Group NV	791	97,339	0.00%	Constellation Software, Inc.	1,650	4,110,948	0.09%
D'iereen Group	2,408	470,554	0.01%	Constellation Software, Inc. - Warrants 31/3/2040	1,650	—	0.00%
Elia Group SA	3,215	402,379	0.01%	Definity Financial Corp.	7,091	201,878	0.00%
Euronav NV	9,240	163,005	0.00%	Descartes Systems Group, Inc.	7,592	640,996	0.01%
Fagron	8,457	155,171	0.00%	Dollarama, Inc.	23,135	1,675,384	0.04%
Gimv NV	1,538	75,264	0.00%	Dream Industrial REIT	17,914	189,655	0.00%
Groupe Bruxelles Lambert NV	7,389	581,316	0.01%	Dye & Durham Ltd.	1,478	16,096	0.00%
KBC Ancora	2,584	118,515	0.00%	Eldorado Gold Corp.	15,102	196,993	0.00%
KBC Group NV	21,638	1,403,550	0.03%	Element Fleet Management Corp.	33,846	553,405	0.01%
Kinopolis Group NV	458	22,615	0.00%	Enghouse Systems Ltd.	2,429	64,658	0.00%
Lotus Bakeries NV	32	290,921	0.01%	Equinox Gold Corp.	17,307	84,527	0.00%
Melexis NV	2,013	202,909	0.01%	Fairfax Financial Holdings Ltd.	1,797	1,666,048	0.04%
Montea NV REIT	2,573	245,003	0.01%	Finning International, Inc.	12,614	366,577	0.01%
Ontex Group NV	7,954	66,820	0.00%	First Capital REIT	31,307	364,212	0.01%
Proximus SADP	8,667	81,475	0.00%	First Majestic Silver Corp.	31,736	195,672	0.00%
Retail Estates NV REIT	533	38,035	0.00%	First National Financial Corp.	372	10,828	0.00%
Shurgard Self Storage Ltd. REIT	1,822	90,288	0.00%	First Quantum Minerals Ltd.	48,650	400,313	0.01%
Sofina SA	1,096	272,891	0.01%	FirstService Corp.	2,796	455,150	0.01%
Solvay SA	6,142	188,141	0.01%	Franco-Nevada Corp.	16,274	1,811,417	0.04%
Syensqo SA	6,142	639,532	0.01%	George Weston Ltd.	5,489	684,772	0.02%
UCB SA	10,939	953,409	0.02%	GFL Environmental, Inc.	17,983	623,391	0.01%
VGP NV	765	88,731	0.00%	Gildan Activewear, Inc. Class A	14,452	480,272	0.01%
Warehouses de Pauw CVA REIT	15,085	474,914	0.01%	Granite REIT	6,140	355,194	0.01%
Xior Student Housing NV REIT	2,124	69,684	0.00%	Great-West Lifeco, Inc.	23,352	776,747	0.02%
		<b>11,082,085</b>	<b>0.24%</b>	H&R REIT	16,657	125,060	0.00%
<b>Canada 2.68% (31 December 2022: 2.92%)</b>				Hudbay Minerals, Inc.	14,559	80,491	0.00%
Agnico Eagle Mines Ltd.	40,147	2,211,952	0.05%	Hydro One Ltd.	27,614	831,394	0.02%
Air Canada	15,325	217,218	0.01%	iA Financial Corp., Inc.	8,621	590,577	0.01%
Alamos Gold, Inc. Class A	32,935	445,095	0.01%	IAMGOLD Corp.	52,464	132,891	0.00%
Allied Properties REIT	8,354	127,850	0.00%	IGM Financial, Inc.	5,544	147,198	0.00%
Aritzia, Inc.	7,700	160,587	0.00%	Innergex Renewable Energy, Inc.	16,591	115,631	0.00%
B2Gold Corp.	118,847	377,650	0.01%	Intact Financial Corp.	14,619	2,260,147	0.05%
Ballard Power Systems, Inc.	26,877	100,080	0.00%	Ivanhoe Mines Ltd. Class A	50,629	493,389	0.01%
Bank of Montreal	60,116	5,977,407	0.13%	Kinaxis, Inc.	2,087	235,369	0.01%
Bank of Nova Scotia	100,832	4,932,249	0.11%	Kinross Gold Corp.	109,038	663,192	0.01%
Bausch Health Cos, Inc.	27,871	224,684	0.01%	Laurentian Bank of Canada	3,295	69,643	0.00%
BCE, Inc.	24,902	985,240	0.02%	Lightspeed Commerce, Inc.	11,113	234,464	0.01%
BlackBerry Ltd.	55,670	198,429	0.00%	Linamar Corp.	2,772	134,585	0.00%
Boardwalk REIT	4,421	239,189	0.01%	Lithium Americas Argentina Corp.	6,350	40,211	0.00%
Boralex, Inc. Class A	9,132	233,252	0.01%	Lithium Americas Corp.	6,350	40,934	0.00%
Boyd Group Services, Inc.	1,631	344,469	0.01%	Loblaws Cos Ltd.	13,280	1,291,945	0.03%
Brookfield Infrastructure Corp. Class A	7,834	277,614	0.01%	Lundin Gold, Inc.	10,157	127,405	0.00%
BRP, Inc.	2,909	209,185	0.01%	Lundin Mining Corp.	55,092	452,902	0.01%
Canada Goose Holdings, Inc.	8,095	96,629	0.00%				
Canadian Apartment Properties REIT	14,505	536,815	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Magna International, Inc.	22,842	1,356,211	0.03%	Genmab A/S	5,529	1,765,616	0.04%
Manulife Financial Corp.	156,270	3,470,033	0.08%	GN Store Nord A/S	11,088	282,279	0.01%
Maple Leaf Foods, Inc.	7,629	146,031	0.00%	H Lundbeck A/S	530	2,573	0.00%
Methanex Corp.	6,504	309,169	0.01%	H Lundbeck A/S Class A	25,511	108,495	0.00%
Metro, Inc.	19,581	1,018,551	0.02%	Jyske Bank A/S	3,867	277,346	0.01%
Mullen Group Ltd.	4,185	44,560	0.00%	Netcompany Group A/S	2,643	88,357	0.00%
National Bank of Canada	28,293	2,167,142	0.05%	NKT A/S	5,003	343,846	0.01%
North West Co., Inc.	5,443	162,101	0.00%	Novo Nordisk A/S Class B	263,952	27,305,177	0.59%
NorthWest Healthcare Properties REIT	19,131	74,864	0.00%	Novozymes A/S Class B	17,132	942,110	0.02%
Novagold Resources, Inc.	14,471	54,324	0.00%	NTG Nordic Transport Group A/S	732	31,890	0.00%
Nutrien Ltd.	43,224	2,447,043	0.05%	Pandora A/S	7,243	1,001,603	0.02%
Nuvei Corp.	6,211	163,965	0.00%	Ringkjoebing Landbobank A/S	2,706	397,578	0.01%
OceanGold Corp.	44,129	85,005	0.00%	ROCKWOOL A/S Class B	710	207,897	0.01%
Onex Corp.	7,111	499,000	0.01%	Schouw & Co. A/S	504	41,301	0.00%
Open Text Corp.	23,507	992,799	0.02%	Spar Nord Bank A/S	8,460	133,638	0.00%
Osisko Gold Royalties Ltd.	17,675	253,477	0.01%	Sydbank A/S	4,260	185,340	0.00%
Power Corp. of Canada	39,966	1,148,424	0.03%	Topdanmark A/S	2,757	131,715	0.00%
Premium Brands Holdings Corp.	3,964	282,675	0.01%	TORM plc Class A	3,207	97,041	0.00%
Primaris REIT	4,164	43,579	0.00%	Tryg A/S	27,599	600,783	0.01%
Primo Water Corp.	14,290	216,311	0.01%	Vestas Wind Systems A/S	84,617	2,687,090	0.06%
Quebecor, Inc. Class B	5,574	133,242	0.00%	Zealand Pharma A/S Class A	5,137	284,088	0.01%
RB Global, Inc.	14,993	1,008,213	0.02%			<b>44,089,112</b>	<b>0.95%</b>
Restaurant Brands International, Inc.	25,073	1,968,609	0.04%	<b>Finland 0.30% (31 December 2022: 0.35%)</b>			
RioCan REIT	23,648	333,934	0.01%	Ahlstrom-Munksjo OYJ - Rights Issue 31/12/2049	635	12,514	0.00%
Royal Bank of Canada	116,645	11,853,807	0.26%	Citycon OYJ	2,596	14,912	0.00%
Russel Metals, Inc.	6,916	236,180	0.01%	Elisa OYJ	11,466	530,322	0.01%
Saputo, Inc.	21,177	430,896	0.01%	Finnair OYJ	329,690	14,495	0.00%
Shopify, Inc. Class A	98,067	7,669,331	0.17%	F-Secure OYJ	3,588	8,066	0.00%
SmartCentres REIT	8,750	165,166	0.00%	Huhtamaki OYJ	7,249	294,119	0.01%
SSR Mining, Inc.	16,384	176,688	0.00%	Kemira OYJ	9,144	169,594	0.00%
Stelco Holdings, Inc.	4,368	166,260	0.00%	Kesko OYJ Class B	21,696	429,599	0.01%
Stella-Jones, Inc.	4,866	284,594	0.01%	Kojamo OYJ	13,775	181,077	0.00%
Sun Life Financial, Inc.	49,255	2,566,968	0.06%	Kone OYJ Class B	28,169	1,405,239	0.03%
Superior Plus Corp.	12,309	89,895	0.00%	Mandatum OYJ	39,443	177,333	0.00%
TELUS Corp.	21,207	379,236	0.01%	Nokia OYJ	451,228	1,521,266	0.03%
TELUS Corp., Ltd.	20,404	364,877	0.01%	Nokian Renkaat OYJ	8,555	78,040	0.00%
TFI International, Inc.	6,785	927,445	0.02%	Nordea Bank Abp	288,881	3,582,356	0.08%
Thomson Reuters Corp.	13,637	2,003,561	0.04%	Orion OYJ Class B	8,280	359,183	0.01%
TMX Group Ltd.	22,565	548,467	0.01%	QT Group OYJ	2,055	146,419	0.00%
Torex Gold Resources, Inc.	8,669	96,118	0.00%	Raisio OYJ Class V	4,414	9,635	0.00%
Toromont Industries Ltd.	7,719	679,642	0.02%	Revenio Group OYJ	1,061	31,832	0.00%
Toronto-Dominion Bank	153,464	9,964,802	0.21%	Sampo OYJ Class A	39,443	1,725,836	0.04%
Transcontinental, Inc. Class A	5,465	56,780	0.00%	Sanoma OYJ	5,198	39,907	0.00%
Tricon Residential, Inc.	16,060	146,886	0.00%	Stora Enso OYJ Class R	50,335	696,422	0.02%
Waste Connections, Inc.	21,871	3,281,811	0.07%	Terveystalo OYJ	3,865	33,046	0.00%
West Fraser Timber Co., Ltd.	6,240	536,453	0.01%	TietoEVRY OYJ	8,896	211,673	0.01%
Westshore Terminals Investment Corp.	1,544	32,107	0.00%	Tokmanni Group Corp.	2,977	48,078	0.00%
Wheaton Precious Metals Corp.	39,522	1,959,315	0.04%	UPM-Kymmene OYJ	45,305	1,704,572	0.04%
Wipak Ltd.	2,540	78,785	0.00%	Valmet OYJ	14,317	412,937	0.01%
		<b>124,709,899</b>	<b>2.68%</b>	YIT OYJ	15,808	34,663	0.00%
<b>Denmark 0.95% (31 December 2022: 0.87%)</b>						<b>13,873,135</b>	<b>0.30%</b>
ALK-Abello A/S	9,479	142,150	0.00%	<b>France 1.73% (31 December 2022: 1.84%)</b>			
Alm Brand A/S	73,815	130,493	0.00%	Accor SA	15,740	601,597	0.01%
Ambu A/S Class B	17,188	267,944	0.01%	Aeroports de Paris SA	2,963	383,605	0.01%
AP Moller-Maersk A/S Class A	629	1,116,631	0.02%	Air France-KLM	11,228	168,582	0.00%
AP Moller-Maersk A/S Class B	64	115,133	0.00%	ALD SA	9,930	70,696	0.00%
Bavarian Nordic A/S	6,275	165,003	0.00%	Altarea SCA REIT	280	24,744	0.00%
Chemometec A/S	1,397	80,321	0.00%	Amundi SA	5,639	383,714	0.01%
Chr Hansen Holding A/S	8,234	690,849	0.02%	Antin Infrastructure Partners SA	4,196	63,872	0.00%
Coloplast A/S Class B	10,962	1,254,035	0.03%	ARGAN SA REIT	1,174	110,492	0.00%
D/S Norden A/S	1,283	61,029	0.00%	Arkema SA	5,036	572,991	0.01%
Demant A/S	9,740	427,221	0.01%	AXA SA	151,691	4,941,505	0.11%
Dfds A/S	2,673	88,330	0.00%	Beneteau SA	3,431	47,300	0.00%
DSV A/S	14,995	2,634,210	0.06%	BioMerieux	3,224	358,276	0.01%
				BNP Paribas SA	89,068	6,158,165	0.13%
				Bonduelle SCA	718	8,677	0.00%
				Carmila SA REIT	4,001	68,859	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Carrefour SA	50,695	927,644	0.02%	Sodexo SA - EUR	394	43,358	0.00%
Casino Guichard Perrachon SA	2,536	2,195	0.00%	Sodexo SA (PF-2026)	1,486	163,527	0.00%
Cie de L'Odet SE	25	40,154	0.00%	SOITEC	2,159	385,883	0.01%
Cie Generale des Etablissements Michelin SCA	59,064	2,117,854	0.05%	Sopra Steria Group SACA	1,565	341,952	0.01%
Cie Plastic Omnium SE	2,389	31,668	0.00%	STMicroelectronics NV	56,593	2,828,512	0.06%
Clariane SE	3,441	9,138	0.00%	Teleperformance SE	5,264	767,855	0.02%
Coface SA	7,944	103,900	0.00%	Television Francaise 1 SA	3,529	27,814	0.00%
Covivio SA REIT	3,901	209,774	0.01%	Trigano SA	440	72,081	0.00%
Credit Agricole SA	84,085	1,193,752	0.03%	Ubisoft Entertainment SA	10,282	262,484	0.01%
Danone SA	51,408	3,332,311	0.07%	Unibail-Rodamco-Westfield REIT	7,910	584,732	0.01%
Derichebourg SA	11,762	66,004	0.00%	Valeo SE	16,830	258,697	0.01%
Edenred SE	20,799	1,243,900	0.03%	Valneva SE	5,834	30,418	0.00%
Elior Group SA	2,566	8,311	0.00%	Verallia SA	5,596	215,491	0.01%
Elis SA	17,343	361,894	0.01%	Vetoquinol SA	536	60,630	0.00%
Equasens	1,150	77,618	0.00%	Vicat SACA	619	22,462	0.00%
EssilorLuxottica SA	25,278	5,070,879	0.11%	Virbac SACA	232	92,132	0.00%
Eurazeo SA	1,297	102,942	0.00%	Vivendi SE	53,053	567,062	0.01%
Eurazeo SE	2,394	190,010	0.01%	Volitalia SA	1,562	17,979	0.00%
Eurazeo SE - PF	935	74,210	0.00%	Wendel SE	1,512	134,704	0.00%
Euroapi SA	3,093	19,578	0.00%	Worldline SA	20,026	346,647	0.01%
Eurofins Scientific SE	9,858	642,271	0.01%	X-Fab Silicon Foundries SE	4,561	51,290	0.00%
Euronext NV	6,665	579,060	0.01%			<b>80,141,664</b>	<b>1.73%</b>
Eutelsat Communications SACA	13,110	61,548	0.00%	<b>Germany 2.03% (31 December 2022: 2.24%)</b>			
Fnac Darty SA	1,489	45,233	0.00%	1&1 AG	2,249	45,066	0.00%
Forvia SE	12,065	272,441	0.01%	Adesso SE	280	33,219	0.00%
Gecina SA REIT	4,436	539,515	0.01%	Adidas AG	14,128	2,874,092	0.06%
Getlink SE	29,888	546,906	0.01%	Aixtron SE	8,176	349,162	0.01%
Hermes International SCA	2,895	6,136,249	0.13%	Allianz SE	33,599	8,980,007	0.19%
ICADE REIT	2,048	80,403	0.00%	Aroundtown SA	72,139	197,229	0.00%
ID Logistics Group SACA	177	59,830	0.00%	Atoss Software AG	519	119,823	0.00%
Imerys SA	3,635	114,359	0.00%	Aurubis AG	2,431	199,418	0.01%
Interparfums SA	2,226	123,931	0.00%	Auto1 Group SE	5,095	36,516	0.00%
Ipsen SA	2,910	346,848	0.01%	Basler AG	963	12,382	0.00%
IPSOS SA	2,279	142,868	0.00%	Bayer AG	83,634	3,106,951	0.07%
JCDecaux SE	7,364	148,051	0.00%	Bayerische Motoren Werke AG	23,720	2,640,668	0.06%
Kering SA	6,124	2,699,186	0.06%	Bayerische Motoren Werke AG - Preference Shares	6,957	691,270	0.02%
Klepierre SA REIT	16,119	439,448	0.01%	BayWa AG	561	19,397	0.00%
L' Oreal SA - Preference Shares	4,384	2,182,401	0.05%	Bechtle AG	6,350	318,389	0.01%
Lagardere SA	515	10,456	0.00%	Befesa SA	3,941	153,241	0.00%
Legrand SA	22,952	2,385,804	0.05%	Beiersdorf AG	7,943	1,190,664	0.03%
LISI SA	781	20,360	0.00%	BRANICKS Group AG	1,294	4,824	0.00%
L'Oreal SA	10,302	5,128,444	0.11%	Brenntag SE	11,413	1,049,185	0.02%
L'Oreal SA (Prime De Fidelite)	5,103	2,540,327	0.06%	Cancom SE	2,363	77,160	0.00%
Maisons du Monde SA	1,966	12,314	0.00%	Carl Zeiss Meditec AG	3,225	352,117	0.01%
Mercialys SA REIT	9,551	104,925	0.00%	Ceconomy AG	6,501	17,781	0.00%
Metropole Television SA	3,588	51,288	0.00%	Commerzbank AG	87,367	1,038,447	0.02%
Neeon SA	5,372	179,687	0.01%	CompuGroup Medical SE & Co. KGaA	2,488	104,163	0.00%
Nexity SA	4,598	85,584	0.00%	Continental AG	9,989	848,762	0.02%
Orange SA	152,419	1,734,881	0.04%	Covestro AG	15,335	892,389	0.02%
PEUGEOT INVEST	239	26,771	0.00%	CTS Eventim AG & Co. KGaA	5,492	379,778	0.01%
Publicis Groupe SA	20,212	1,875,484	0.04%	Daimler Truck Holding AG	43,076	1,618,804	0.04%
Quadiant SA	1,194	25,350	0.00%	Delivery Hero SE	18,220	503,369	0.01%
Renault SA	17,539	715,014	0.02%	Dermapharm Holding SE	874	40,878	0.00%
Rexel SA	20,654	565,138	0.01%	Deutsche Bank AG	169,434	2,314,111	0.05%
Rubis SCA	6,200	154,099	0.00%	Deutsche Beteiligungs AG	772	25,029	0.00%
Sanofi SA	92,353	9,157,112	0.20%	Deutsche Boerse AG	15,759	3,246,625	0.07%
Sartorius Stedim Biotech	1,985	525,159	0.01%	Deutsche EuroShop AG	745	18,558	0.00%
SCOR SE	13,264	387,694	0.01%	Deutsche Lufthansa AG	52,147	463,599	0.01%
SEB SA	447	55,797	0.00%	Deutsche Pfandbriefbank AG	8,675	59,366	0.00%
SEB SA (Prime De Fidelite)	688	85,880	0.00%	Deutsche Post AG	79,585	3,943,363	0.09%
SEB SA (XPAR)	487	60,790	0.00%	Deutsche Telekom AG	283,566	6,812,996	0.15%
SES SA Class A	28,967	190,710	0.01%	Deutsche Wohnen SE	4,593	121,463	0.00%
SES-imagotag SA	535	80,256	0.00%	Deutz AG	4,474	23,723	0.00%
Societe BIC SA	2,510	174,262	0.00%	Draegerwerk AG & Co. KGaA	426	21,035	0.00%
Societe Generale SA	59,287	1,573,431	0.04%	Draegerwerk AG & Co. KGaA - Preference Shares	1,258	71,984	0.00%
Sodexo SA	5,921	651,578	0.02%				

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Duerr AG	5,236	123,661	0.00%	Secunet Security Networks AG	95	15,322	0.00%
DWS Group GmbH & Co. KGaA	1,995	76,691	0.00%	Siemens Healthineers AG	24,216	1,407,061	0.03%
Eckert & Ziegler Strahlen- und Medizintechnik AG	714	32,574	0.00%	Siltronic AG	1,313	128,288	0.00%
Elmos Semiconductor SE	1,114	91,063	0.00%	Sixt SE	1,265	141,415	0.00%
ElringKlinger AG	2,838	17,305	0.00%	Sixt SE - Preference Shares	1,729	128,157	0.00%
Encavis AG	8,184	140,941	0.00%	SMA Solar Technology AG	1,071	71,636	0.00%
Evonik Industries AG	13,563	277,174	0.01%	Stabilus SE	2,387	162,691	0.00%
Evotec SE	13,910	326,982	0.01%	STRATEC SE	556	27,976	0.00%
Fielmann Group AG	2,256	121,215	0.00%	Stroeer SE & Co. KGaA	2,129	126,409	0.00%
flatexDEGIRO AG	6,256	77,192	0.00%	Suedzucker AG	4,899	76,792	0.00%
Fraport AG Frankfurt Airport Services Worldwide	2,370	143,363	0.00%	Symrise AG Class A	11,207	1,233,525	0.03%
Freenet AG	12,853	359,779	0.01%	Synlab AG	4,694	51,335	0.00%
Fresenius Medical Care AG	18,679	783,257	0.02%	TAG Immobilien AG	9,073	132,247	0.00%
Fresenius SE & Co. KGaA	33,496	1,038,628	0.02%	Takkt AG	1,350	20,132	0.00%
Fuchs SE	8,596	308,131	0.01%	Talanx AG	4,771	340,724	0.01%
Fuchs SE - Preference Shares	2,361	105,106	0.00%	TeamViewer SE	13,630	211,693	0.01%
GEA Group AG	14,041	584,587	0.01%	Telefonica Deutschland Holding AG	88,432	229,758	0.01%
Gerresheimer AG	2,871	299,226	0.01%	United Internet AG	7,825	199,155	0.01%
GFT Technologies SE	1,319	45,459	0.00%	Varta AG	772	17,695	0.00%
Grand City Properties SA	6,036	67,877	0.00%	VERBIO Vereinigte BioEnergie AG	1,880	62,053	0.00%
GRENKE AG	1,621	44,856	0.00%	Vitesco Technologies Group AG	1,164	110,689	0.00%
Hamburger Hafen und Logistik AG	1,054	19,492	0.00%	Vonovia SE	58,188	1,834,476	0.04%
Hannover Rueck SE	5,003	1,195,396	0.03%	Vossloh AG	410	18,999	0.00%
Heidelberg Materials AG	12,607	1,127,197	0.02%	Wacker Chemie AG	1,249	157,701	0.00%
Hella GmbH & Co. KGaA	2,385	217,354	0.01%	Wacker Neuson SE	1,002	20,211	0.00%
HelloFresh SE	12,556	198,480	0.00%	Wuestenrot & Wuertembergische AG	284	4,185	0.00%
Henkel AG & Co. KGaA	11,090	796,042	0.02%	Zalando SE	18,269	432,879	0.01%
Henkel AG & Co. KGaA - Preference Shares	11,919	959,298	0.02%			<b>94,353,768</b>	<b>2.03%</b>
Hornbach Holding AG & Co. KGaA	363	26,465	0.00%	<b>Hong Kong 0.59% (31 December 2022: 0.88%)</b>			
HUGO BOSS AG	5,380	400,916	0.01%	AAC Technologies Holdings, Inc.	74,000	219,862	0.01%
Hypoport SE	197	38,475	0.00%	AIA Group Ltd.	980,600	8,545,739	0.18%
Infineon Technologies AG	111,451	4,653,722	0.10%	Asia Cement China Holdings Corp.	14,000	4,375	0.00%
Jenoptik AG	6,033	189,534	0.00%	ASMPT Ltd.	21,900	208,944	0.01%
K+S AG	14,935	236,086	0.01%	Bank of East Asia Ltd.	88,000	108,640	0.00%
KION Group AG	7,230	308,843	0.01%	BOC Aviation Ltd.	20,900	159,790	0.00%
Knorr-Bremse AG	5,459	354,581	0.01%	BOC Hong Kong Holdings Ltd.	306,500	832,139	0.02%
Kontron AG	3,189	75,739	0.00%	Cafe de Coral Holdings Ltd.	8,000	9,231	0.00%
Krones AG	857	105,839	0.00%	Cathay Pacific Airways Ltd.	88,636	92,625	0.00%
KWS Saat SE & Co. KGaA	297	17,618	0.00%	Champion REIT	129,000	40,475	0.00%
LANXESS AG	6,634	207,902	0.01%	China Travel International Investment Hong Kong Ltd.	398,000	68,300	0.00%
LEG Immobilien SE	6,392	560,072	0.01%	Chow Tai Fook Jewellery Group Ltd.	131,400	195,538	0.01%
Mercedes-Benz Group AG	73,449	5,075,022	0.11%	CITIC Telecom International Holdings Ltd.	45,000	18,902	0.00%
Merck KGaA	11,046	1,758,303	0.04%	Cowell e Holdings, Inc.	40,000	118,076	0.00%
METRO AG	10,209	71,160	0.00%	Dah Sing Banking Group Ltd.	15,600	10,069	0.00%
MorphoSys AG	3,930	147,603	0.00%	Dah Sing Financial Holdings Ltd.	5,200	10,655	0.00%
Nagarro SE	936	90,419	0.00%	DFI Retail Group Holdings Ltd.	15,500	37,200	0.00%
Nemetschek SE	4,265	369,745	0.01%	EC Healthcare	46,000	10,250	0.00%
New Work SE	66	5,745	0.00%	Esprit Holdings Ltd.	337,500	17,505	0.00%
Nordex SE	11,518	132,323	0.00%	ESR Group Ltd.	289,400	400,269	0.01%
Norma Group SE	1,497	26,508	0.00%	Everest Medicines Ltd.	7,500	20,074	0.00%
PATRIZIA SE	3,264	29,566	0.00%	First Pacific Co., Ltd.	330,000	131,433	0.00%
PNE AG	5,363	81,992	0.00%	FIT Hon Teng Ltd.	46,000	6,951	0.00%
ProSiebenSat.1 Media SE	22,001	134,495	0.00%	Fortune REIT	95,000	60,344	0.00%
Puma SE	8,057	449,636	0.01%	Frontage Holdings Corp.	58,000	17,232	0.00%
QIAGEN NV	17,892	778,717	0.02%	Guotai Junan International Holdings Ltd.	130,000	9,989	0.00%
Rational AG	372	287,445	0.01%	Haitong International Securities Group Ltd.	60,060	11,614	0.00%
Redcare Pharmacy NV	337	48,990	0.00%	Hang Lung Group Ltd.	55,000	74,943	0.00%
RTL Group SA	5,141	198,538	0.01%				
Salzgitter AG	2,051	63,438	0.00%				
SAP SE	92,376	14,232,978	0.31%				
Sartorius AG	524	153,392	0.00%				
Sartorius AG - Preference Shares	1,721	633,447	0.01%				
Scout24 SE	6,349	449,981	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hang Lung Properties Ltd.	158,000	220,148	0.01%	Vitasoy International Holdings Ltd.	82,000	81,700	0.00%
Hang Seng Bank Ltd.	63,300	738,097	0.02%	Vobile Group Ltd.	60,000	18,518	0.00%
Henderson Land Development Co., Ltd.	132,364	407,675	0.01%	VSTECs Holdings Ltd.	152,000	85,650	0.00%
HKBN Ltd.	45,500	20,336	0.00%	VTech Holdings Ltd.	8,700	52,533	0.00%
Hong Kong Exchanges & Clearing Ltd.	108,100	3,710,138	0.08%	WH Group Ltd.	745,228	481,005	0.01%
Hong Kong Technology Venture Co., Ltd.	14,000	4,751	0.00%	Wharf Holdings Ltd.	86,700	279,246	0.01%
Hongkong Land Holdings Ltd.	89,200	310,416	0.01%	Wharf Real Estate Investment Co., Ltd.	128,700	435,123	0.01%
HUTCHMED China Ltd.	31,000	113,939	0.00%	Xinyi Glass Holdings Ltd.	180,000	201,933	0.01%
Hysan Development Co., Ltd.	42,000	83,370	0.00%	Yue Yuen Industrial Holdings Ltd.	38,000	42,046	0.00%
IGG, Inc.	25,000	10,373	0.00%			<b>27,196,559</b>	<b>0.59%</b>
IMAX China Holding, Inc.	17,200	14,758	0.00%	<b>Ireland 0.08% (31 December 2022: 0.09%)</b>			
Jacobio Pharmaceuticals Group Co., Ltd.	25,200	11,683	0.00%	AIB Group plc	97,308	417,066	0.01%
Johnson Electric Holdings Ltd.	10,000	15,880	0.00%	Bank of Ireland Group plc	87,011	789,887	0.02%
JS Global Lifestyle Co., Ltd.	109,000	21,637	0.00%	Dalata Hotel Group plc	20,548	104,866	0.00%
K Wah International Holdings Ltd.	37,000	9,240	0.00%	Glanbia plc	15,576	256,542	0.01%
Kerry Logistics Network Ltd.	25,500	26,844	0.00%	Kerry Group plc Class A	13,396	1,164,002	0.02%
Kerry Properties Ltd.	31,000	56,692	0.00%	Kingspan Group plc	12,635	1,094,249	0.02%
Kingkey Financial International Holdings Ltd.	80,000	5,123	0.00%			<b>3,826,612</b>	<b>0.08%</b>
Lenovo Group Ltd.	660,000	922,988	0.02%	<b>Israel 0.19% (31 December 2022: 0.23%)</b>			
Link REIT	219,760	1,234,093	0.03%	AFI Properties Ltd.	1,033	45,871	0.00%
LK Technology Holdings Ltd.	20,000	12,909	0.00%	Airport City Ltd.	4,897	84,180	0.00%
L'Occitane International SA	46,500	132,797	0.00%	Alony Hetz Properties & Investments Ltd.	25,522	209,866	0.01%
Luk Fook Holdings International Ltd.	36,000	96,586	0.00%	Amot Investments Ltd.	11,739	63,505	0.00%
Man Wah Holdings Ltd.	156,400	107,157	0.00%	Ashtrom Group Ltd.	3,005	46,908	0.00%
MMG Ltd.	96,000	28,400	0.00%	AudioCodes Ltd.	485	5,941	0.00%
MTR Corp., Ltd.	119,000	461,763	0.01%	Azrieli Group Ltd.	2,567	166,956	0.01%
Nexteer Automotive Group Ltd.	29,000	18,309	0.00%	Bank Hapoalim BM	114,561	1,034,291	0.02%
Orient Overseas International Ltd.	13,500	188,447	0.01%	Bank Leumi Le-Israel BM	126,358	1,021,490	0.02%
Pacific Basin Shipping Ltd.	492,000	161,930	0.00%	Bezeq The Israeli Telecommunication Corp., Ltd.	196,348	268,602	0.01%
PCCW Ltd.	321,078	171,054	0.00%	Big Shopping Centers Ltd.	1,832	189,107	0.01%
Powerlong Real Estate Holdings Ltd.	113,000	10,564	0.00%	Camtek Ltd.	1,869	132,043	0.00%
Prada SpA	45,800	261,889	0.01%	Cellcom Israel Ltd.	11,339	46,604	0.00%
Prosperity REIT	53,000	9,435	0.00%	Clal Insurance Enterprises Holdings Ltd.	4,974	79,661	0.00%
Realord Group Holdings Ltd.	38,000	26,668	0.00%	Danel Adir Yeoshua Ltd.	455	37,781	0.00%
Samsonite International SA	119,100	392,752	0.01%	Delta Galil Ltd.	974	43,684	0.00%
Shangri-La Asia Ltd.	134,000	91,981	0.00%	Elco Ltd.	806	25,539	0.00%
Sino Land Co., Ltd.	292,200	317,700	0.01%	Electra Ltd.	381	162,604	0.01%
Sirnaomics Ltd.	7,750	35,532	0.00%	Energix-Renewable Energies Ltd.	30,419	112,269	0.00%
SITC International Holdings Co., Ltd.	85,000	146,737	0.00%	Enlight Renewable Energy Ltd.	10,632	207,125	0.01%
Stella International Holdings Ltd.	23,500	27,718	0.00%	Fattal Holdings 1998 Ltd.	484	53,630	0.00%
Sun Hung Kai Properties Ltd.	120,000	1,297,808	0.03%	FIBI Holdings Ltd.	578	25,281	0.00%
SUNeVision Holdings Ltd.	24,000	9,497	0.00%	First International Bank Of Israel Ltd.	4,058	166,562	0.01%
Sunlight REIT	33,000	9,213	0.00%	Fox Wizel Ltd.	372	25,372	0.00%
Swire Pacific Ltd. Class A	9,000	76,186	0.00%	G City Ltd.	1,128	3,731	0.00%
Swire Pacific Ltd. Class B	235,000	307,573	0.01%	Gav-Yam Lands Corp., Ltd.	8,491	69,514	0.00%
Swire Properties Ltd.	90,500	183,120	0.01%	Harel Insurance Investments & Financial Services Ltd.	8,771	69,127	0.00%
Techtronic Industries Co., Ltd.	112,000	1,334,640	0.03%	Hilan Ltd.	434	22,936	0.00%
Texwinca Holdings Ltd.	372,000	45,734	0.00%	Isracard Ltd.	5,999	21,391	0.00%
Theme International Holdings Ltd.	680,000	41,800	0.00%	Israel Canada T.R Ltd.	13,427	40,271	0.00%
Truly International Holdings Ltd.	160,000	16,392	0.00%	Israel Corp., Ltd.	278	71,019	0.00%
United Laboratories International Holdings Ltd.	118,000	105,933	0.00%	Israel Discount Bank Ltd. Class A	117,856	592,406	0.01%
Value Partners Group Ltd.	41,000	11,236	0.00%	Matrix IT Ltd.	878	16,629	0.00%
				Maytronics Ltd.	1,755	19,997	0.00%
				Mega Or Holdings Ltd.	1,350	31,676	0.00%
				Melison Ltd.	1,180	91,755	0.00%
				Menora Mivtachim Holdings Ltd.	1,772	45,765	0.00%
				Migdal Insurance & Financial Holdings Ltd.	13,189	15,068	0.00%
				Mivne Real Estate KD Ltd.	55,562	165,873	0.01%
				Mizrahi Tefahot Bank Ltd.	11,165	434,086	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nice Ltd.	5,450	1,103,501	0.03%	Mediobanca Banca di Credito Finanziario SpA	51,017	631,468	0.01%
Nova Ltd.	2,755	384,073	0.01%	MFE-MediaForEurope NV Class A	16,859	43,914	0.00%
One Software Technologies Ltd.	4,343	55,733	0.00%	MFE-MediaForEurope NV Class B	9,439	34,064	0.00%
OPC Energy Ltd.	1	4	0.00%	Moncler SpA	16,696	1,027,288	0.02%
Partner Communications Co., Ltd.	3,899	19,349	0.00%	Nexi SpA	74,430	608,915	0.01%
Perion Network Ltd.	3,036	96,032	0.00%	Piaggio & C SpA	7,606	25,021	0.00%
Phoenix Holdings Ltd.	8,915	90,737	0.00%	Pirelli & C SpA	34,124	185,724	0.00%
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	236	13,226	0.00%	Poste Italiane SpA	41,728	473,624	0.01%
Reit 1 Ltd. REIT	15,822	73,642	0.00%	RAI Way SpA	2,908	16,415	0.00%
Sapiens International Corp. NV	2,550	75,489	0.00%	Recordati Industria Chimica e Farmaceutica SpA	8,271	446,138	0.01%
Sella Capital Real Estate Ltd. REIT	8,779	20,623	0.00%	Reply SpA	2,048	270,348	0.01%
Shapir Engineering & Industry Ltd.	21,118	136,118	0.00%	Rizzoli Corriere Della Sera Mediagroup SpA	15,496	12,684	0.00%
Shikun & Binui Ltd.	32,271	91,591	0.00%	Salcef Group SpA	3,380	92,036	0.00%
Shufersal Ltd.	30,532	146,263	0.00%	Salvatore Ferragamo SpA	5,268	71,054	0.00%
Strauss Group Ltd.	8,334	157,404	0.00%	Sanlorenzo SpA	1,488	69,611	0.00%
Summit Real Estate Holdings Ltd.	2,499	37,732	0.00%	Sesa SpA	351	47,691	0.00%
Tower Semiconductor Ltd.	8,732	268,442	0.01%	SOL SpA	2,604	79,967	0.00%
		<b>8,736,075</b>	<b>0.19%</b>	Stellantis NV	179,202	4,186,758	0.09%
<b>Italy 0.65% (31 December 2022: 0.62%)</b>				Tamburi Investment Partners SpA	7,725	79,361	0.00%
Amplifon SpA	11,245	389,299	0.01%	Technogym SpA	6,192	62,004	0.00%
Anima Holding SpA	26,923	119,140	0.00%	Telecom Italia SpA	1,554,575	512,407	0.01%
Arnoldo Mondadori Editore SpA	49,508	117,308	0.00%	Terna - Rete Elettrica Nazionale	114,709	957,192	0.02%
Assicurazioni Generali SpA	110,212	2,325,951	0.05%	Tinexta SpA	1,386	31,050	0.00%
Azimut Holding SpA	7,277	190,031	0.00%	UniCredit SpA	146,470	3,974,570	0.09%
Banca Generali SpA	8,014	297,804	0.01%	Unipol Gruppo SpA	33,518	191,126	0.01%
Banca IFIS SpA	2,763	47,919	0.00%	Webuild SpA	12,640	25,510	0.00%
Banca Mediolanum SpA	26,267	247,621	0.01%	Zignago Vetro SpA	1,352	21,297	0.00%
Banca Monte dei Paschi di Siena SpA	61,700	207,606	0.01%			<b>30,265,882</b>	<b>0.65%</b>
Banca Popolare di Sondrio SPA	34,320	222,162	0.01%	<b>Japan 7.00% (31 December 2022: 7.43%)</b>			
Banco BPM SpA	127,923	675,604	0.02%	77 Bank Ltd.	6,900	170,322	0.00%
BFF Bank SpA	22,811	260,045	0.01%	ABC-Mart, Inc.	9,300	162,608	0.00%
Biesse SpA	3,291	46,170	0.00%	Achilles Corp.	13,900	152,133	0.00%
BPER Banca	79,198	264,733	0.01%	Acom Co., Ltd.	24,700	61,724	0.00%
Brembo SpA	13,785	169,026	0.00%	Activia Properties, Inc. REIT	57	157,075	0.00%
Brunello Cucinelli SpA	3,104	303,795	0.01%	Adastra Co., Ltd.	2,900	71,482	0.00%
Buzzi SpA	8,243	250,769	0.01%	ADEKA Corp.	7,100	144,538	0.00%
Carel Industries SpA	5,172	141,689	0.00%	Advan Group Co., Ltd.	10,600	80,602	0.00%
Cementir Holding NV	3,601	37,949	0.00%	Advance Logistics Investment Corp. REIT	65	58,462	0.00%
Credito Emiliano SpA	3,632	32,257	0.00%	Advance Residence Investment Corp. REIT	99	221,904	0.01%
Danieli & C Officine Meccaniche SpA	2,447	58,657	0.00%	Advantest Corp.	63,600	2,164,060	0.05%
Danieli & C. Officine Meccaniche SpA	1,988	64,454	0.00%	Aeon Co., Ltd.	59,800	1,336,571	0.03%
de' Longhi SpA	4,901	165,232	0.00%	Aeon Delight Co., Ltd.	600	15,151	0.00%
DiaSorin SpA	1,781	183,439	0.00%	AEON Financial Service Co., Ltd.	5,700	51,146	0.00%
doValue SpA	2,503	9,470	0.00%	Aeon Hokkaido Corp.	3,300	21,675	0.00%
El.En. SpA	5,322	57,320	0.00%	AEON Investment Corp. REIT	254	254,757	0.01%
Enav SpA	15,645	59,382	0.00%	Aeon Mall Co., Ltd.	11,250	141,403	0.00%
Ferrari NV	10,136	3,417,243	0.07%	Ai Holdings Corp.	1,300	21,568	0.00%
FinecoBank Banca Fineco SpA	51,657	775,199	0.02%	Aica Kogyo Co., Ltd.	8,500	205,717	0.01%
Gruppo MutuiOnline SpA	1,071	37,740	0.00%	Aichi Financial Group, Inc.	4,700	76,811	0.00%
GVS SpA	4,532	27,910	0.00%	Aichi Steel Corp.	500	11,260	0.00%
Infrastrutture Wireless Italiane SpA	29,400	371,858	0.01%	Aida Engineering Ltd.	2,500	14,630	0.00%
Interpump Group SpA	7,351	380,598	0.01%	Aiful Corp.	28,200	76,011	0.00%
Intesa Sanpaolo SpA	1,306,715	3,815,794	0.08%	Ain Holdings, Inc.	1,700	53,950	0.00%
Italgas SpA	33,770	193,235	0.01%	Air Water, Inc.	19,900	271,935	0.01%
Italmobiliare SpA	592	18,147	0.00%	Airport Facilities Co., Ltd.	1,100	4,604	0.00%
Juventus Football Club SpA	29,989	8,520	0.00%	Aisin Corp.	15,300	535,359	0.01%
Maire Tecnimont SpA	14,891	80,766	0.00%	Ajinomoto Co., Inc.	45,000	1,736,417	0.04%
MARR SpA	1,325	16,803	0.00%	Akatsuki, Inc.	5,000	89,800	0.00%
				Alfresa Holdings Corp.	14,500	246,484	0.01%
				Alps Alpine Co., Ltd.	19,000	165,566	0.00%
				Amada Co., Ltd.	35,700	372,244	0.01%

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Amano Corp.	3,600	85,340	0.00%	Chugin Financial Group, Inc.	17,500	124,317	0.00%
Amuse, Inc.	8,700	91,579	0.00%	Chugoku Marine Paints Ltd.	2,200	25,873	0.00%
Amvis Holdings, Inc.	5,400	115,101	0.00%	CI Takiron Corp.	15,200	70,728	0.00%
ANA Holdings, Inc.	12,590	273,269	0.01%	Citizen Watch Co., Ltd.	17,300	103,201	0.00%
Anicom Holdings, Inc.	2,000	7,703	0.00%	CKD Corp.	3,100	55,852	0.00%
Anritsu Corp.	6,700	64,657	0.00%	Cleanup Corp.	1,200	5,831	0.00%
Aoyama Trading Co., Ltd.	2,400	25,246	0.00%	Coca-Cola Bottlers Japan Holdings, Inc.	14,900	213,967	0.01%
Aozora Bank Ltd.	7,698	167,251	0.00%	COLOPL, Inc.	1,900	7,965	0.00%
Appier Group, Inc.	11,300	148,283	0.00%	Comforia Residential, Inc. REIT	44	98,936	0.00%
Arakawa Chemical Industries Ltd.	17,700	127,307	0.00%	Computer Engineering & Consulting Ltd.	1,100	12,227	0.00%
Arata Corp.	800	17,648	0.00%	COMSYS Holdings Corp.	6,200	136,771	0.00%
Arclands Corp.	1,200	14,300	0.00%	Comture Corp.	800	10,492	0.00%
Arcs Co., Ltd.	900	17,760	0.00%	Concordia Financial Group Ltd.	82,500	377,213	0.01%
ARE Holdings, Inc.	5,800	80,265	0.00%	COOKPAD, Inc.	300	251	0.00%
Argo Graphics, Inc.	500	12,998	0.00%	Cosel Co., Ltd.	6,800	66,321	0.00%
Ariake Japan Co., Ltd.	1,700	56,012	0.00%	Cosmos Pharmaceutical Corp.	1,700	196,372	0.01%
Artnature, Inc.	17,600	99,997	0.00%	CRE Logistics, Inc. REIT	47	51,774	0.00%
Aruhi Corp.	1,300	7,580	0.00%	Create SD Holdings Co., Ltd.	600	13,044	0.00%
As One Corp.	2,300	91,360	0.00%	Credit Saison Co., Ltd.	12,100	223,109	0.01%
Asahi Intecc Co., Ltd.	17,200	349,966	0.01%	Curves Holdings Co., Ltd.	3,400	15,724	0.00%
Asahi Kasei Corp.	103,500	762,778	0.02%	CyberAgent, Inc.	36,500	229,154	0.01%
Asics Corp.	15,100	473,200	0.01%	Cybozu, Inc.	800	12,371	0.00%
ASKUL Corp.	1,000	15,250	0.00%	Dai Nippon Printing Co., Ltd.	21,500	636,399	0.01%
Astellas Pharma, Inc.	156,500	1,871,606	0.04%	Dai Nippon Toryo Co., Ltd.	17,900	129,508	0.00%
Autobacs Seven Co., Ltd.	12,000	132,785	0.00%	Daicel Corp.	23,300	225,761	0.01%
Awa Bank Ltd.	900	15,053	0.00%	Dai-Dan Co., Ltd.	1,200	12,129	0.00%
Axial Retailing, Inc.	500	14,736	0.00%	Daifuku Co., Ltd.	23,100	467,391	0.01%
AZ-BIL Corp.	10,900	360,756	0.01%	Daihen Corp.	600	27,451	0.00%
AZ-COM MARUWA Holdings, Inc.	1,000	10,846	0.00%	Daiho Corp.	400	10,541	0.00%
Bandai Namco Holdings, Inc.	53,100	1,064,599	0.02%	Dai-ichi Life Holdings, Inc.	80,600	1,710,563	0.04%
Bank of Iwate Ltd.	700	12,418	0.00%	Daiichi Sankyo Co., Ltd.	160,200	4,399,875	0.10%
Bank of Nagoya Ltd.	800	30,870	0.00%	Daiichikosho Co., Ltd.	3,800	56,240	0.00%
Bank of the Ryukyus Ltd.	1,800	14,121	0.00%	Daiki Aluminium Industry Co., Ltd.	8,200	68,634	0.00%
Base Co., Ltd.	2,100	54,965	0.00%	Daikyonishikawa Corp.	3,200	15,526	0.00%
BayCurrent Consulting, Inc.	11,600	407,374	0.01%	Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	7,300	130,797	0.00%
Belc Co., Ltd.	300	13,300	0.00%	Daio Paper Corp.	3,500	27,880	0.00%
Bell System24 Holdings, Inc.	1,400	17,378	0.00%	Daiseki Co., Ltd.	3,520	97,750	0.00%
Belluna Co., Ltd.	2,100	9,265	0.00%	Daishi Hokuetsu Financial Group, Inc.	3,900	106,090	0.00%
Benefit One, Inc.	4,000	60,221	0.00%	Daito Pharmaceutical Co., Ltd.	1,980	26,755	0.00%
Benesse Holdings, Inc.	3,300	61,024	0.00%	Daito Trust Construction Co., Ltd.	5,800	672,649	0.02%
Bic Camera, Inc.	22,500	214,499	0.01%	Daiwa House Industry Co., Ltd.	55,200	1,672,680	0.04%
BIPROGY, Inc.	4,200	131,529	0.00%	Daiwa House Investment Corp. REIT Class A	166	296,370	0.01%
BML, Inc.	600	12,768	0.00%	Daiwa Office Investment Corp. REIT Class A	16	75,472	0.00%
BrainPad, Inc.	3,800	29,757	0.00%	Daiwa Securities Group, Inc.	116,300	782,950	0.02%
Bridgestone Corp.	48,200	1,996,652	0.04%	Daiwa Securities Living Investments Corp. REIT Class A	198	146,485	0.00%
Broadleaf Co., Ltd.	3,300	13,506	0.00%	Daiwabo Holdings Co., Ltd.	9,700	212,398	0.01%
Brother Industries Ltd.	20,600	328,843	0.01%	DCM Holdings Co., Ltd.	5,800	53,195	0.00%
Bunka Shutter Co., Ltd.	2,200	21,878	0.00%	DeNA Co., Ltd.	4,400	42,976	0.00%
C Uyemura & Co., Ltd.	1,900	149,057	0.00%	Denka Co., Ltd.	10,500	185,899	0.01%
Calbee, Inc.	6,000	120,592	0.00%	Denso Corp.	173,300	2,614,620	0.06%
Canon Marketing Japan, Inc.	7,500	227,479	0.01%	Dentsu Group, Inc.	16,684	428,165	0.01%
Canon, Inc.	80,900	2,077,302	0.05%	Denyo Co., Ltd.	3,100	51,014	0.00%
Capcom Co., Ltd.	14,900	481,518	0.01%	Descente Ltd.	3,000	79,160	0.00%
Casio Computer Co., Ltd.	24,200	210,021	0.01%	Dexerials Corp.	2,600	76,093	0.00%
Central Glass Co., Ltd.	2,600	49,149	0.00%	DIC Corp.	7,000	137,612	0.00%
Central Japan Railway Co.	77,000	1,957,498	0.04%	Digital Arts, Inc.	200	7,278	0.00%
Central Security Patrols Co., Ltd.	5,200	93,982	0.00%				
Central Sports Co., Ltd.	2,100	36,524	0.00%				
Change Holdings, Inc.	800	8,058	0.00%				
Chiba Bank Ltd.	49,900	360,499	0.01%				
Chiyoda Integre Co., Ltd.	7,600	150,836	0.00%				
Chofu Seisakusho Co., Ltd.	800	11,542	0.00%				
Chori Co., Ltd.	6,500	130,249	0.00%				
Chubu Shiryo Co., Ltd.	1,100	8,552	0.00%				
Chudenko Corp.	2,300	42,075	0.00%				
Chugai Pharmaceutical Co., Ltd.	57,000	2,159,838	0.05%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Digital Garage, Inc.	1,900	49,394	0.00%	Fuso Pharmaceutical Industries Ltd.	5,400	72,432	0.00%
dip Corp.	700	15,938	0.00%	Futaba Corp.	20,200	75,080	0.00%
Disco Corp.	7,200	1,786,466	0.04%	Future Corp.	2,000	25,039	0.00%
DKK Co., Ltd.	700	11,038	0.00%	Fuyo General Lease Co., Ltd.	2,500	217,141	0.01%
DKS Co., Ltd.	7,700	107,105	0.00%	Gakken Holdings Co., Ltd.	8,400	58,808	0.00%
DMG Mori Co., Ltd.	13,000	249,018	0.01%	Gecoss Corp.	17,100	128,450	0.00%
Doshisha Co., Ltd.	800	11,826	0.00%	Geo Holdings Corp.	1,300	19,567	0.00%
Doutor Nichires Holdings Co., Ltd.	7,800	120,558	0.00%	giftee, Inc.	1,700	21,898	0.00%
Dowa Holdings Co., Ltd.	2,300	84,052	0.00%	Giken Ltd.	400	5,135	0.00%
DTS Corp.	3,800	95,013	0.00%	Global One Real Estate Investment Corp. REIT	36	27,961	0.00%
Duskin Co., Ltd.	6,000	142,616	0.00%	GLOBERIDE, Inc.	1,800	25,625	0.00%
DyDo Group Holdings, Inc.	400	16,598	0.00%	Glory Ltd.	5,500	105,022	0.00%
Earth Corp.	900	29,174	0.00%	GLP J-Reit REIT	338	336,849	0.01%
East Japan Railway Co.	30,900	1,781,714	0.04%	GMO GlobalSign Holdings KK	100	1,941	0.00%
EDION Corp.	10,100	112,620	0.00%	GMO internet group, Inc.	2,500	45,450	0.00%
eGuarantee, Inc.	1,000	14,527	0.00%	GMO Payment Gateway, Inc.	3,800	264,097	0.01%
Ehime Bank Ltd.	1,500	10,725	0.00%	Godo Steel Ltd.	1,600	52,319	0.00%
Eiken Chemical Co., Ltd.	1,000	12,122	0.00%	Goldwin, Inc.	3,200	230,047	0.01%
Eisai Co., Ltd.	22,200	1,110,472	0.03%	Gree, Inc.	4,100	16,577	0.00%
Elan Corp.	1,600	12,666	0.00%	GS Yuasa Corp.	7,300	102,784	0.00%
Elecom Co., Ltd.	2,800	34,876	0.00%	GungHo Online Entertainment, Inc.	1,300	21,684	0.00%
EM Systems Co., Ltd.	10,900	53,889	0.00%	Gunma Bank Ltd.	45,100	220,733	0.01%
en Japan, Inc.	2,200	42,524	0.00%	Gunze Ltd.	500	17,733	0.00%
Enplas Corp.	1,000	85,118	0.00%	Gurunavi, Inc.	1,700	3,292	0.00%
eRex Co., Ltd.	1,200	6,648	0.00%	H.U. Group Holdings, Inc.	2,500	47,232	0.00%
ESPEC Corp.	4,100	68,605	0.00%	H2O Retailing Corp.	13,100	141,890	0.00%
euglena Co., Ltd.	2,700	13,349	0.00%	Hachijuni Bank Ltd.	41,600	231,842	0.01%
EXedy Corp.	1,100	20,240	0.00%	Hakuhodo DY Holdings, Inc.	14,200	108,832	0.00%
EXEO Group, Inc.	8,300	184,569	0.01%	Hamakyorex Co., Ltd.	600	16,917	0.00%
Ezaki Glico Co., Ltd.	4,600	136,225	0.00%	Hamamatsu Photonics KK	12,100	497,801	0.01%
FAN Communications, Inc.	23,700	66,571	0.00%	Hankyu Hanshin Holdings, Inc.	17,600	560,409	0.01%
Fancl Corp.	4,500	75,681	0.00%	Hankyu Hanshin, Inc. REIT Class A	28	27,607	0.00%
FANUC Corp.	83,200	2,447,371	0.05%	Hanwa Co., Ltd.	1,600	56,689	0.00%
Fast Retailing Co., Ltd.	12,900	3,201,667	0.07%	Harmonic Drive Systems, Inc.	4,300	126,883	0.00%
FCC Co., Ltd.	1,100	13,576	0.00%	Haseko Corp.	20,700	268,991	0.01%
Feed One Co., Ltd.	11,700	67,637	0.00%	Hazama Ando Corp.	12,800	101,325	0.00%
Ferrotec Holdings Corp.	4,200	79,186	0.00%	Heiwa Real Estate Co., Ltd.	2,300	61,505	0.00%
FP Corp.	5,200	109,584	0.00%	Heiwa Real Estate, Inc. REIT	66	63,013	0.00%
Frontier Real Estate Investment Corp. REIT	44	135,140	0.00%	Heiwado Co., Ltd.	1,000	15,130	0.00%
Fudo Tetra Corp.	9,100	145,943	0.00%	Hibiya Engineering Ltd.	1,100	19,264	0.00%
Fuji Co., Ltd.	1,100	14,973	0.00%	Hikari Tsushin, Inc.	1,800	298,510	0.01%
Fuji Corp.	5,700	98,046	0.00%	HI-LEX Corp.	2,900	27,955	0.00%
Fuji Kyuko Co., Ltd.	3,600	107,760	0.00%	Hino Motors Ltd.	16,400	53,907	0.00%
Fuji Media Holdings, Inc.	1,600	17,801	0.00%	Hioki EE Corp.	900	40,346	0.00%
Fuji Oil Holdings, Inc.	2,300	39,603	0.00%	Hirata Corp.	300	13,385	0.00%
Fuji Pharma Co., Ltd.	4,400	54,274	0.00%	Hirogin Holdings, Inc.	36,700	234,991	0.01%
Fuji Seal International, Inc.	2,800	34,042	0.00%	Hirose Electric Co., Ltd.	2,542	287,864	0.01%
Fuji Soft, Inc.	2,400	100,610	0.00%	HIS Co., Ltd.	1,000	12,917	0.00%
Fujibo Holdings, Inc.	1,500	39,952	0.00%	Hisamitsu Pharmaceutical Co., Inc.	4,500	137,605	0.00%
Fujicco Co., Ltd.	7,300	100,454	0.00%	Hogy Medical Co., Ltd.	500	12,821	0.00%
FUJIFILM Holdings Corp.	29,900	1,797,012	0.04%	Hokkan Holdings Ltd.	10,900	125,716	0.00%
Fujikura Ltd.	16,700	128,466	0.00%	Hokkoku Financial Holdings, Inc.	2,600	85,204	0.00%
Fujimi, Inc.	5,100	113,410	0.00%	Hokuetsu Corp.	13,600	136,695	0.00%
Fujimori Kogyo Co., Ltd.	500	13,406	0.00%	Hokuhoku Financial Group, Inc.	8,800	95,097	0.00%
Fujitec Co., Ltd.	5,500	139,509	0.00%	Hokuto Corp.	4,700	57,875	0.00%
Fujitsu General Ltd.	5,300	87,143	0.00%	Honda Motor Co., Ltd.	420,000	4,367,428	0.10%
Fujitsu Ltd.	15,340	2,314,928	0.05%	Hoshino Resorts, Inc. REIT	21	84,310	0.00%
Fujiya Co., Ltd.	3,300	56,927	0.00%	Hoshizaki Corp.	9,600	351,437	0.01%
Fukui Bank Ltd.	1,100	12,859	0.00%	Hosiden Corp.	2,000	24,401	0.00%
Fukuoka Corp. REIT	26	31,592	0.00%	Hosokawa Micron Corp.	800	22,386	0.00%
Fukuoka Financial Group, Inc.	11,700	276,109	0.01%	House Foods Group, Inc.	5,200	114,896	0.00%
Fukushima Galilei Co., Ltd.	600	20,769	0.00%	Hoya Corp.	28,900	3,613,012	0.08%
Fukuyama Transporting Co., Ltd.	3,800	109,299	0.00%				
Funai Soken Holdings, Inc.	700	12,731	0.00%				
Furukawa Co., Ltd.	1,300	17,585	0.00%				
Furukawa Electric Co., Ltd.	9,500	149,394	0.00%				
Fuso Chemical Co., Ltd.	500	14,807	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hulic Co., Ltd.	47,811	500,730	0.01%	Japan Prime Realty Investment Corp. REIT	71	176,266	0.01%
Hulic Reit, Inc. REIT	86	91,014	0.00%	Japan Pulp & Paper Co., Ltd.	500	17,662	0.00%
Hyakugo Bank Ltd.	5,900	22,348	0.00%	Japan Real Estate Investment Corp. REIT	104	430,813	0.01%
Hyakujushi Bank Ltd.	900	15,360	0.00%	Japan Securities Finance Co., Ltd.	3,700	40,680	0.00%
Ibiden Co., Ltd.	8,200	454,554	0.01%	Japan Wool Textile Co., Ltd.	1,900	18,086	0.00%
Ichibanya Co., Ltd.	400	14,981	0.00%	JCR Pharmaceuticals Co., Ltd.	2,200	18,289	0.00%
Ichigo Office Investment Corp. REIT	56	32,771	0.00%	JCU Corp.	600	16,939	0.00%
Ichigo, Inc.	6,300	15,104	0.00%	JDC Corp.	14,600	60,687	0.00%
Icom, Inc.	600	15,321	0.00%	Jeol Ltd.	2,900	127,330	0.00%
Idec Corp.	1,100	22,401	0.00%	JINS Holdings, Inc.	800	26,670	0.00%
Iida Group Holdings Co., Ltd.	15,400	230,650	0.01%	JM Holdings Co., Ltd.	500	7,863	0.00%
Iino Kaiun Kaisha Ltd.	3,100	26,101	0.00%	JMDC, Inc.	2,300	69,548	0.00%
Inaba Denki Sangyo Co., Ltd.	3,800	91,644	0.00%	J-Oil Mills, Inc.	800	10,969	0.00%
Inabata & Co., Ltd.	1,500	33,409	0.00%	Joshin Denki Co., Ltd.	800	13,778	0.00%
Inageya Co., Ltd.	800	7,207	0.00%	Joyful Honda Co., Ltd.	1,500	19,641	0.00%
Industrial & Infrastructure Fund Investment Corp. REIT Class A	170	168,336	0.00%	JP-Holdings, Inc.	18,400	58,601	0.00%
Infocom Corp.	900	15,819	0.00%	JSP Corp.	8,000	103,958	0.00%
Infomart Corp.	18,900	66,495	0.00%	JSR Corp.	14,000	399,206	0.01%
Information Services International-Dentsu Ltd.	800	33,139	0.00%	JTEKT Corp.	16,500	139,685	0.00%
INFRONEER Holdings, Inc.	19,544	194,567	0.01%	Juroku Financial Group, Inc.	4,500	118,900	0.00%
Intage Holdings, Inc.	1,600	18,442	0.00%	Justsystems Corp.	1,700	39,491	0.00%
Integrated Design & Engineering Holdings Co., Ltd.	600	14,406	0.00%	JVC Kenwood Corp.	11,700	61,496	0.00%
Internet Initiative Japan, Inc.	11,500	235,253	0.01%	Kadokawa Corp.	7,600	154,771	0.00%
Invincible Investment Corp. REIT	473	204,660	0.01%	Kaga Electronics Co., Ltd.	900	39,133	0.00%
I-PEX, Inc.	3,000	32,813	0.00%	Kagome Co., Ltd.	6,100	135,820	0.00%
IR Japan Holdings Ltd.	500	5,384	0.00%	Kakaku.com, Inc.	11,600	143,663	0.00%
Iriso Electronics Co., Ltd.	2,700	70,861	0.00%	Kaken Pharmaceutical Co., Ltd.	2,400	57,114	0.00%
Isetan Mitsukoshi Holdings Ltd.	29,900	325,341	0.01%	Kameda Seika Co., Ltd.	400	11,647	0.00%
Isuzu Motors Ltd.	46,000	592,538	0.01%	Kamigumi Co., Ltd.	9,700	231,595	0.01%
Ito En Ltd.	3,600	109,343	0.00%	Kanaden Corp.	4,900	54,047	0.00%
Itoham Yonekyu Holdings, Inc.	620	16,953	0.00%	Kanamoto Co., Ltd.	800	16,604	0.00%
Iwatani Corp.	5,900	269,220	0.01%	Kaneka Corp.	7,100	180,396	0.01%
Iyogin Holdings, Inc.	27,600	185,436	0.01%	Kanematsu Corp.	7,700	112,786	0.00%
Izumi Co., Ltd.	2,400	61,609	0.00%	Kansai Paint Co., Ltd.	13,200	225,555	0.01%
J Front Retailing Co., Ltd.	21,400	194,752	0.01%	Kanto Denka Kogyo Co., Ltd.	2,000	12,172	0.00%
Jaccs Co., Ltd.	1,000	36,814	0.00%	Kao Corp.	40,900	1,682,650	0.04%
JAFCO Group Co., Ltd.	8,000	93,630	0.00%	Katitas Co., Ltd.	6,500	100,926	0.00%
Japan Airlines Co., Ltd.	12,567	247,364	0.01%	Kawasaki Kisen Kaisha Ltd.	18,100	776,741	0.02%
Japan Airport Terminal Co., Ltd.	5,400	237,902	0.01%	KDDI Corp.	135,400	4,308,444	0.09%
Japan Aviation Electronics Industry Ltd.	1,200	27,451	0.00%	Keihan Holdings Co., Ltd.	8,300	217,008	0.01%
Japan Best Rescue System Co., Ltd.	900	6,371	0.00%	Keikyuu Corp.	20,400	186,448	0.01%
Japan Elevator Service Holdings Co., Ltd.	8,100	134,330	0.00%	Keio Corp.	10,600	333,759	0.01%
Japan Excellent, Inc. REIT	104	92,507	0.00%	Keisei Electric Railway Co., Ltd.	10,100	477,418	0.01%
Japan Exchange Group, Inc.	47,800	1,011,402	0.02%	Keiyo Bank Ltd.	3,500	16,907	0.00%
Japan Hotel Investment Corp. REIT Class A	372	182,596	0.01%	Kenedix Office Investment Corp. REIT Class A	323	368,410	0.01%
Japan Lifeline Co., Ltd.	8,400	75,253	0.00%	Kenko Mayonnaise Co., Ltd.	9,200	110,872	0.00%
Japan Logistics Fund, Inc. REIT	85	172,436	0.00%	Kewpie Corp.	12,100	213,239	0.01%
Japan Material Co., Ltd.	6,100	108,604	0.00%	Key Coffee, Inc.	2,600	38,471	0.00%
Japan Metropolitan Fund Invest REIT	527	380,914	0.01%	Keyence Corp.	16,520	7,279,206	0.16%
Japan Post Bank Co., Ltd.	112,757	1,148,525	0.03%	KFC Holdings Japan Ltd.	700	15,243	0.00%
Japan Post Holdings Co., Ltd.	177,215	1,583,220	0.04%	KH Neochem Co., Ltd.	2,900	46,674	0.00%
Japan Post Insurance Co., Ltd.	17,338	307,947	0.01%	Kintetsu Department Store Co., Ltd.	5,600	105,303	0.00%
				Kintetsu Group Holdings Co., Ltd.	15,000	475,812	0.01%
				Kissei Pharmaceutical Co., Ltd.	700	15,343	0.00%
				Kitanotatsujin Corp.	13,000	19,641	0.00%
				Kitz Corp.	2,500	21,386	0.00%
				Kiyo Bank Ltd.	1,500	16,800	0.00%
				Koa Corp.	3,400	37,333	0.00%
				Kobayashi Pharmaceutical Co., Ltd.	6,300	303,426	0.01%
				Kobe Bussan Co., Ltd.	11,900	351,648	0.01%

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Koei Tecmo Holdings Co., Ltd.	14,800	168,859	0.00%	Maruzen Showa Unyu Co., Ltd.	700	19,414	0.00%
Kohnan Shoji Co., Ltd.	700	19,489	0.00%	Matsui Securities Co., Ltd.	2,300	11,942	0.00%
Koito Manufacturing Co., Ltd.	21,300	332,010	0.01%	MatsukiyoCocokara & Co. Co., Ltd.	29,490	522,319	0.01%
Kokuyo Co., Ltd.	4,600	74,850	0.00%	Max Co., Ltd.	1,100	25,631	0.00%
KOMEDA Holdings Co., Ltd.	2,900	56,465	0.00%	Maxell Ltd.	1,800	19,918	0.00%
Komeri Co., Ltd.	800	17,534	0.00%	Mazda Motor Corp.	48,300	521,954	0.01%
Komori Corp.	6,700	54,225	0.00%	McDonald's Holdings Co. Japan Ltd.	7,300	316,378	0.01%
Konami Group Corp.	8,000	418,953	0.01%	MCJ Co., Ltd.	2,500	19,453	0.00%
Konica Minolta, Inc.	40,100	117,416	0.00%	Mebuki Financial Group, Inc.	85,600	260,419	0.01%
Konishi Co., Ltd.	2,400	23,033	0.00%	Media Do Co., Ltd.	300	3,071	0.00%
Kose Corp.	2,500	187,527	0.01%	Medipal Holdings Corp.	13,700	222,098	0.01%
Kotobuki Spirits Co., Ltd.	8,300	127,226	0.00%	Medley, Inc.	3,600	112,356	0.00%
Kourakuen Holdings Corp.	2,400	20,650	0.00%	MedPeer, Inc.	700	3,555	0.00%
K's Holdings Corp.	14,100	132,119	0.00%	Megachips Corp.	1,000	33,196	0.00%
Kubota Corp.	96,800	1,457,356	0.03%	Megmilk Snow Brand Co., Ltd.	1,000	14,995	0.00%
Kumiai Chemical Industry Co., Ltd.	8,200	46,939	0.00%	MEIJI Holdings Co., Ltd.	21,200	503,609	0.01%
Kurabo Industries Ltd.	700	14,359	0.00%	Meiko Electronics Co., Ltd.	2,300	68,031	0.00%
Kuraray Co., Ltd.	32,900	332,664	0.01%	MEITEC Group Holdings, Inc.	4,200	84,220	0.00%
Kureha Corp.	2,700	55,157	0.00%	Menicon Co., Ltd.	2,400	39,989	0.00%
Kurimoto Ltd.	3,100	67,506	0.00%	Mercari, Inc.	11,900	220,519	0.01%
Kurita Water Industries Ltd.	9,500	371,968	0.01%	METAWATER Co., Ltd.	800	12,410	0.00%
Kusuri no Aoki Holdings Co., Ltd.	3,600	81,892	0.00%	Micronics Japan Co., Ltd.	1,700	44,255	0.00%
KYB Corp.	800	27,834	0.00%	Milbon Co., Ltd.	1,600	41,924	0.00%
Kyocera Corp.	102,000	1,488,977	0.03%	Mimasu Semiconductor Industry Co., Ltd.	500	11,349	0.00%
Kyoei Steel Ltd.	2,400	34,030	0.00%	MINEBEA MITSUMI, Inc.	38,100	783,323	0.02%
Kyokuto Kaihatsu Kogyo Co., Ltd.	1,500	20,907	0.00%	Mirai Corp. REIT	88	27,122	0.00%
Kyokuto Securities Co., Ltd.	9,000	61,477	0.00%	MIRAIT ONE Corp.	4,700	61,975	0.00%
Kyokuyo Co., Ltd.	700	18,719	0.00%	Miroku Jyoho Service Co., Ltd.	1,000	12,456	0.00%
Kyorin Pharmaceutical Co., Ltd.	900	11,363	0.00%	MISUMI Group, Inc.	24,900	422,035	0.01%
Kyoritsu Maintenance Co., Ltd.	1,600	67,981	0.00%	Mitani Sekisan Co., Ltd.	1,000	33,906	0.00%
Kyosan Electric Manufacturing Co., Ltd.	30,400	101,779	0.00%	Mitsubishi Chemical Group Corp.	106,700	653,914	0.02%
Kyoto Financial Group, Inc.	26,400	411,318	0.01%	Mitsubishi Estate Co., Ltd.	94,500	1,302,408	0.03%
Kyowa Kirin Co., Ltd.	20,500	344,623	0.01%	Mitsubishi Estate Logistics Investment Corp. REIT	57	151,415	0.00%
Kyudenko Corp.	3,300	119,051	0.00%	Mitsubishi HC Capital, Inc.	50,560	339,553	0.01%
Kyushu Financial Group, Inc.	38,400	221,934	0.01%	Mitsubishi Logisnext Co., Ltd.	1,700	16,665	0.00%
Kyushu Railway Co.	12,800	282,094	0.01%	Mitsubishi Logistics Corp.	3,100	93,431	0.00%
LaSalle Logiport REIT	167	180,054	0.01%	Mitsubishi Motors Corp.	55,600	177,078	0.01%
Lasertec Corp.	6,400	1,687,388	0.04%	Mitsubishi Pencil Co., Ltd.	1,300	19,235	0.00%
LEC, Inc.	1,600	11,746	0.00%	Mitsubishi UFJ Financial Group, Inc.	974,400	8,373,426	0.18%
Leopalace21 Corp.	7,000	21,251	0.00%	Mitsui Chemicals, Inc.	16,300	483,520	0.01%
Life Corp.	600	14,066	0.00%	Mitsui DM Sugar Holdings Co., Ltd.	1,400	29,503	0.00%
Linical Co., Ltd.	1,700	6,391	0.00%	Mitsui Fudosan Co., Ltd.	76,600	1,878,868	0.04%
Lintec Corp.	6,200	120,939	0.00%	Mitsui Fudosan Logistics Park, Inc. REIT	66	214,179	0.01%
Lion Corp.	23,400	217,186	0.01%	Mitsui High-Tec, Inc.	1,500	78,309	0.00%
LITALICO, Inc.	1,800	26,327	0.00%	Mitsui OSK Lines Ltd.	29,100	932,364	0.02%
Lixil Corp.	23,200	289,712	0.01%	Mitsui-Soko Holdings Co., Ltd.	1,900	63,410	0.00%
LY Corp.	224,200	794,671	0.02%	Mitsuuroko Group Holdings Co., Ltd.	1,500	16,885	0.00%
M&A Capital Partners Co., Ltd.	500	8,625	0.00%	Miura Co., Ltd.	7,400	147,391	0.00%
M3, Inc.	32,802	542,822	0.01%	Miyazaki Bank Ltd.	800	14,862	0.00%
Mabuchi Motor Co., Ltd.	8,200	136,046	0.00%	Mizuho Financial Group, Inc.	216,162	3,699,041	0.08%
Macnica Holdings, Inc.	5,100	269,036	0.01%	Mizuho Leasing Co., Ltd.	3,500	120,159	0.00%
Maeda Kosen Co., Ltd.	900	19,375	0.00%	Mizuno Corp.	900	25,089	0.00%
Makino Milling Machine Co., Ltd.	500	20,819	0.00%	Mochida Pharmaceutical Co., Ltd.	600	13,917	0.00%
Makita Corp.	22,000	607,036	0.01%	Monex Group, Inc.	7,800	39,780	0.00%
Mandom Corp.	900	8,152	0.00%				
Mani, Inc.	3,300	49,952	0.00%				
Marudai Food Co., Ltd.	900	10,380	0.00%				
Maruha Nichiro Corp.	900	17,722	0.00%				
Marui Group Co., Ltd.	16,700	280,090	0.01%				
Marusan Securities Co., Ltd.	13,600	81,226	0.00%				
Maruwa Co., Ltd.	400	83,700	0.00%				

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Money Forward, Inc.	3,300	101,168	0.00%	Nippon Paint Holdings Co., Ltd.	85,047	687,712	0.02%
MonotaRO Co., Ltd.	19,900	217,308	0.01%	Nippon Paper Industries Co., Ltd.	8,900	79,796	0.00%
Mori Hills Investment Corp. REIT Class A	169	168,065	0.00%	Nippon Parking Development Co., Ltd.	20,200	27,510	0.00%
Mori Trust Reit, Inc. REIT	172	88,452	0.00%	Nippon Prologis, Inc. REIT	186	358,068	0.01%
Morinaga & Co., Ltd.	3,200	58,074	0.00%	Nippon Road Co., Ltd.	500	7,267	0.00%
Morinaga Milk Industry Co., Ltd.	4,400	85,141	0.00%	Nippon Sanso Holdings Corp.	13,200	353,548	0.01%
Moriroku Holdings Co., Ltd.	5,600	110,506	0.00%	Nippon Seiki Co., Ltd.	1,600	13,017	0.00%
Morita Holdings Corp.	1,100	12,125	0.00%	Nippon Sheet Glass Co., Ltd.	4,600	18,729	0.00%
MOS Food Services, Inc.	600	13,981	0.00%	Nippon Shinyaku Co., Ltd.	4,400	155,926	0.00%
MS&AD Insurance Group Holdings, Inc.	37,500	1,475,209	0.03%	Nippon Shokubai Co., Ltd.	1,300	50,108	0.00%
Murata Manufacturing Co., Ltd.	143,700	3,050,746	0.07%	Nippon Signal Co., Ltd.	1,700	11,697	0.00%
Musashi Seimitsu Industry Co., Ltd.	2,000	21,421	0.00%	Nippon Soda Co., Ltd.	600	23,110	0.00%
Musashino Bank Ltd.	1,300	24,584	0.00%	Nippon Telegraph & Telephone Corp.	2,349,700	2,871,707	0.06%
Nabtesco Corp.	11,400	232,682	0.01%	Nippon Yakin Kogyo Co., Ltd.	800	23,918	0.00%
Nachi-Fujikoshi Corp.	500	13,034	0.00%	Nippon Yusen KK	41,200	1,277,381	0.03%
Nagaileben Co., Ltd.	700	11,827	0.00%	Nipro Corp.	6,500	51,039	0.00%
Nagase & Co., Ltd.	7,900	126,642	0.00%	Nishimatsu Construction Co., Ltd.	2,200	61,265	0.00%
Nagatanien Holdings Co., Ltd.	4,000	60,860	0.00%	Nishimatsuya Chain Co., Ltd.	2,100	30,849	0.00%
Nagawa Co., Ltd.	700	35,402	0.00%	Nishi-Nippon Financial Holdings, Inc.	8,500	98,337	0.00%
Nagoya Railroad Co., Ltd.	18,900	303,381	0.01%	Nishi-Nippon Railroad Co., Ltd.	8,500	144,068	0.00%
Nakanishi, Inc.	5,800	97,544	0.00%	Nishio Holdings Co., Ltd.	1,800	52,348	0.00%
Nakayama Steel Works Ltd.	1,500	8,682	0.00%	Nissan Chemical Corp.	11,300	441,324	0.01%
Nankai Electric Railway Co., Ltd.	10,200	207,285	0.01%	Nissan Motor Co., Ltd.	168,100	660,810	0.02%
Nanto Bank Ltd.	800	13,852	0.00%	Nissan Shatai Co., Ltd.	2,000	13,066	0.00%
NEC Corp.	22,100	1,308,945	0.03%	Nissei ASB Machine Co., Ltd.	400	12,484	0.00%
NEC Networks & System Integration Corp.	12,700	214,309	0.01%	Nissha Co., Ltd.	2,200	22,986	0.00%
NET One Systems Co., Ltd.	5,300	90,357	0.00%	Nisshin Oillio Group Ltd.	500	15,215	0.00%
Nexon Co., Ltd.	32,500	592,345	0.01%	Nisshin Seifun Group, Inc.	27,448	369,627	0.01%
Nextage Co., Ltd.	1,500	27,536	0.00%	Nisshinbo Holdings, Inc.	4,700	38,189	0.00%
NH Foods Ltd.	7,800	264,463	0.01%	Nissin Foods Holdings Co., Ltd.	16,500	575,943	0.01%
NHK Spring Co., Ltd.	9,500	80,660	0.00%	Nissui Corp.	14,500	78,075	0.00%
Nichicon Corp.	2,500	23,017	0.00%	Niterra Co., Ltd.	16,600	394,335	0.01%
Nichiha Corp.	800	16,825	0.00%	Nitori Holdings Co., Ltd.	6,300	843,694	0.02%
Nichirei Corp.	6,800	167,564	0.00%	Nitta Corp.	900	23,461	0.00%
Nidec Corp.	44,400	1,793,574	0.04%	Nittetsu Mining Co., Ltd.	1,400	51,738	0.00%
Nifco, Inc.	7,600	196,496	0.01%	Nitto Boseki Co., Ltd.	1,500	48,890	0.00%
Nihon Kohden Corp.	7,300	231,096	0.01%	Nitto Denko Corp.	11,800	883,033	0.02%
Nihon M&A Center Holdings, Inc.	23,600	130,187	0.00%	Nitto Kogyo Corp.	1,000	25,536	0.00%
Nihon Parkerizing Co., Ltd.	20,900	168,706	0.00%	Noevir Holdings Co., Ltd.	400	14,584	0.00%
Nihon Trim Co., Ltd.	3,700	79,259	0.00%	Nohmi Bosai Ltd.	900	14,057	0.00%
Nikkon Holdings Co., Ltd.	3,500	76,465	0.00%	Nojima Corp.	10,600	131,805	0.00%
Nikon Corp.	22,900	226,758	0.01%	NOK Corp.	12,000	160,150	0.00%
Nintendo Co., Ltd.	87,600	4,572,623	0.10%	Nomura Co., Ltd.	2,100	13,108	0.00%
Nippn Corp.	4,200	66,226	0.00%	Nomura Holdings, Inc.	244,400	1,105,503	0.03%
Nippon Accommodations Fund, Inc. REIT Class A	34	145,666	0.00%	Nomura Real Estate Holdings, Inc.	10,900	286,765	0.01%
Nippon Beet Sugar Manufacturing Co., Ltd.	8,200	113,653	0.00%	Nomura Real Estate Master Fund, Inc. REIT	449	525,500	0.01%
Nippon Building Fund, Inc. REIT	133	576,415	0.01%	Nomura Research Institute Ltd.	36,741	1,068,768	0.02%
Nippon Carbon Co., Ltd.	3,800	118,194	0.00%	Noritake Co., Ltd.	500	24,294	0.00%
Nippon Ceramic Co., Ltd.	900	17,907	0.00%	Noritsu Koki Co., Ltd.	1,100	23,392	0.00%
Nippon Densetsu Kogyo Co., Ltd.	800	11,298	0.00%	Noritz Corp.	1,400	15,005	0.00%
Nippon Electric Glass Co., Ltd.	4,200	90,298	0.00%	North Pacific Bank Ltd.	9,500	23,922	0.00%
Nippon Express Holdings, Inc.	6,000	341,070	0.01%	NSD Co., Ltd.	2,900	55,766	0.00%
Nippon Gas Co., Ltd.	11,000	181,604	0.01%	NSK Ltd.	36,100	195,377	0.01%
NIPPON Investment Corp. REIT	22	52,433	0.00%	NTN Corp.	57,700	106,412	0.00%
Nippon Kayaku Co., Ltd.	8,700	83,032	0.00%	NTT Data Group Corp.	53,200	754,340	0.02%
Nippon Light Metal Holdings Co., Ltd.	9,430	117,256	0.00%	NTT UD Investment Corp. REIT	136	120,295	0.00%
				Obara Group, Inc.	600	16,066	0.00%

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OBIC Business Consultants Co., Ltd.	2,212	101,202	0.00%	Raito Kogyo Co., Ltd.	1,300	17,428	0.00%
Obic Co., Ltd.	5,500	947,812	0.02%	Raksul, Inc.	3,400	30,580	0.00%
Odakyu Electric Railway Co., Ltd.	22,600	344,819	0.01%	Rakus Co., Ltd.	11,400	211,253	0.01%
Ogaki Kyoritsu Bank Ltd.	900	12,040	0.00%	Rakuten Bank Ltd.	9,900	148,310	0.00%
Oiles Corp.	1,300	18,267	0.00%	Rakuten Group, Inc.	114,300	509,153	0.01%
Oisix ra daichi, Inc.	1,500	14,491	0.00%	Recruit Holdings Co., Ltd.	124,221	5,254,148	0.11%
Oita Bank Ltd.	800	14,283	0.00%	Relo Group, Inc.	6,200	74,740	0.00%
Oji Holdings Corp.	72,700	280,012	0.01%	Renesas Electronics Corp.	114,864	2,076,808	0.05%
Okamoto Industries, Inc.	400	14,115	0.00%	Rengo Co., Ltd.	22,500	150,021	0.00%
Okamura Corp.	2,200	34,019	0.00%	RENOVA, Inc.	2,600	21,928	0.00%
Okasan Securities Group, Inc.	5,500	26,724	0.00%	Resona Holdings, Inc.	179,100	910,237	0.02%
Oki Electric Industry Co., Ltd.	4,900	31,663	0.00%	Resonac Holdings Corp.	18,335	365,451	0.01%
Okinawa Financial Group, Inc.	600	9,984	0.00%	Resorttrust, Inc.	6,400	111,040	0.00%
OKUMA Corp.	4,000	172,365	0.00%	Restar Holdings Corp.	1,000	20,003	0.00%
Okura Industrial Co., Ltd.	4,700	85,112	0.00%	Retail Partners Co., Ltd.	2,600	30,743	0.00%
Okuwa Co., Ltd.	1,800	10,559	0.00%	Ricoh Leasing Co., Ltd.	600	20,663	0.00%
Olympus Corp.	105,400	1,525,526	0.03%	Right On Co., Ltd.	9,600	30,098	0.00%
Omron Corp.	16,400	765,791	0.02%	Riken Keiki Co., Ltd.	600	29,323	0.00%
One, Inc. REIT	20	37,622	0.00%	Riken Vitamin Co., Ltd.	400	6,341	0.00%
Ono Pharmaceutical Co., Ltd.	39,400	703,152	0.02%	Rinnai Corp.	9,000	208,625	0.01%
Onward Holdings Co., Ltd.	5,200	17,742	0.00%	Riso Kagaku Corp.	400	7,533	0.00%
Open House Group Co., Ltd.	5,800	172,091	0.00%	Rock Field Co., Ltd.	10,400	118,990	0.00%
Open Up Group, Inc.	5,200	86,642	0.00%	Rohm Co., Ltd.	28,000	536,743	0.01%
Optex Group Co., Ltd.	5,000	63,342	0.00%	Rohto Pharmaceutical Co., Ltd.	17,400	350,888	0.01%
Optim Corp.	600	3,515	0.00%	Rokko Butter Co., Ltd.	6,200	58,315	0.00%
Oracle Corp. Japan	2,100	161,917	0.00%	Roland Corp.	1,200	37,495	0.00%
Organo Corp.	1,200	49,709	0.00%	Rorze Corp.	400	42,729	0.00%
Orient Corp.	1,490	11,309	0.00%	Round One Corp.	18,000	71,244	0.00%
Oriental Land Co., Ltd.	80,100	2,983,438	0.07%	Ryobi Ltd.	5,500	103,696	0.00%
Orix JREIT, Inc. REIT	222	262,186	0.01%	Ryoden Corp.	7,200	133,040	0.00%
Osaka Organic Chemical Industry Ltd.	1,900	36,577	0.00%	Ryohin Keikaku Co., Ltd.	18,700	312,971	0.01%
Osaka Soda Co., Ltd.	2,200	151,057	0.00%	Ryosan Co., Ltd.	700	23,361	0.00%
Osaka Steel Co., Ltd.	3,700	64,982	0.00%	Ryoyo Electro Corp.	700	17,825	0.00%
OSAKA Titanium Technologies Co., Ltd.	400	7,695	0.00%	S Foods, Inc.	800	18,698	0.00%
OSG Corp.	3,600	51,633	0.00%	Saibu Gas Holdings Co., Ltd.	700	9,717	0.00%
Otsuka Corp.	9,000	371,095	0.01%	Sakai Chemical Industry Co., Ltd.	9,300	123,754	0.00%
Otsuka Holdings Co., Ltd.	42,200	1,583,174	0.04%	Sakai Moving Service Co., Ltd.	600	11,576	0.00%
Outsourcing, Inc.	5,500	67,882	0.00%	Sakata INX Corp.	1,100	10,596	0.00%
Pacific Industrial Co., Ltd.	1,800	16,419	0.00%	Sakata Seed Corp.	1,800	49,986	0.00%
Pack Corp.	500	12,005	0.00%	SAMTY Co., Ltd.	1,200	20,726	0.00%
PAL GROUP Holdings Co., Ltd.	6,200	108,361	0.00%	Samty Residential Investment Corp. REIT	51	39,684	0.00%
PALTAC Corp.	1,700	53,829	0.00%	San-A Co., Ltd.	400	12,924	0.00%
Pan Pacific International Holdings Corp.	34,200	816,065	0.02%	Sangetsu Corp.	6,500	142,928	0.00%
Panasonic Holdings Corp.	181,630	1,799,165	0.04%	San-In Godo Bank Ltd.	27,700	195,303	0.01%
Paramount Bed Holdings Co., Ltd.	1,000	19,655	0.00%	Sanken Electric Co., Ltd.	2,200	121,329	0.00%
Park24 Co., Ltd.	9,300	119,169	0.00%	Sankyu, Inc.	4,500	165,375	0.00%
Pasona Group, Inc.	1,900	35,606	0.00%	Sanrio Co., Ltd.	4,100	170,974	0.00%
PeptiDream, Inc.	9,700	102,277	0.00%	Sansan, Inc.	7,800	88,468	0.00%
Persol Holdings Co., Ltd.	145,000	249,003	0.01%	Santen Pharmaceutical Co., Ltd.	24,900	248,152	0.01%
Pharma Foods International Co., Ltd.	1,900	13,504	0.00%	Sanwa Holdings Corp.	17,700	268,488	0.01%
PIA Corp.	2,200	52,433	0.00%	Sanyo Chemical Industries Ltd.	400	12,016	0.00%
Pigeon Corp.	13,100	150,904	0.00%	Sanyo Denki Co., Ltd.	400	17,790	0.00%
Pilot Corp.	2,200	65,557	0.00%	Sanyo Electric Railway Co., Ltd.	800	12,354	0.00%
Piolar, Inc.	1,100	18,180	0.00%	Sato Holdings Corp.	800	12,007	0.00%
Pola Orbis Holdings, Inc.	3,400	38,201	0.00%	Sawai Group Holdings Co., Ltd.	2,400	88,676	0.00%
Pressance Corp.	1,000	11,314	0.00%	SBI Holdings, Inc.	20,270	456,068	0.01%
Prestige International, Inc.	2,100	8,937	0.00%	SBS Holdings, Inc.	500	8,718	0.00%
Prima Meat Packers Ltd.	700	11,658	0.00%	SCREEN Holdings Co., Ltd.	6,800	575,429	0.01%
Procrea Holdings, Inc.	800	10,651	0.00%	SCSK Corp.	8,800	174,527	0.00%
Proto Corp.	8,800	84,392	0.00%	Secom Co., Ltd.	16,400	1,181,317	0.03%
				Seibu Holdings, Inc.	17,356	240,926	0.01%
				Seikagaku Corp.	17,400	93,924	0.00%
				Seiko Epson Corp.	20,100	300,901	0.01%
				Seiko Group Corp.	1,000	19,109	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Seino Holdings Co., Ltd.	14,200	215,347	0.01%	Star Asia Investment Corp. REIT	76	31,051	0.00%
Seiren Co., Ltd.	1,400	24,618	0.00%	Star Micronics Co., Ltd.	1,500	18,290	0.00%
Sekisui Chemical Co., Ltd.	26,600	383,491	0.01%	Starts Corp., Inc.	900	18,711	0.00%
Sekisui House Ltd.	50,200	1,115,239	0.03%	Starts Proceed Investment Corp. REIT Class A	35	49,950	0.00%
Sekisui House, Inc. REIT	360	196,879	0.01%	Strike Co., Ltd.	400	13,676	0.00%
Sekisui Jushi Corp.	800	14,107	0.00%	Sugi Holdings Co., Ltd.	3,800	174,717	0.01%
Sekisui Kasei Co., Ltd.	26,900	92,732	0.00%	SUMCO Corp.	27,300	409,461	0.01%
Senko Group Holdings Co., Ltd.	22,300	180,640	0.01%	Sumitomo Bakelite Co., Ltd.	1,700	89,269	0.00%
Senshu Ikeda Holdings, Inc.	10,500	24,057	0.00%	Sumitomo Densetsu Co., Ltd.	1,800	35,009	0.00%
Seria Co., Ltd.	7,400	137,995	0.00%	Sumitomo Electric Industries Ltd.	66,600	848,208	0.02%
Seven & i Holdings Co., Ltd.	66,000	2,619,308	0.06%	Sumitomo Forestry Co., Ltd.	11,700	348,809	0.01%
Seven Bank Ltd.	82,900	176,232	0.01%	Sumitomo Mitsui Construction Co., Ltd.	3,900	10,982	0.00%
SG Holdings Co., Ltd.	34,500	495,304	0.01%	Sumitomo Mitsui Financial Group, Inc.	107,200	5,231,494	0.11%
Sharp Corp.	22,707	161,951	0.00%	Sumitomo Mitsui Trust Holdings, Inc.	58,286	1,118,754	0.03%
Shibaura Machine Co., Ltd.	800	19,634	0.00%	Sumitomo Osaka Cement Co., Ltd.	2,900	76,316	0.00%
Shibuya Corp.	700	12,130	0.00%	Sumitomo Pharma Co., Ltd.	8,300	27,435	0.00%
SHIFT, Inc.	1,000	254,079	0.01%	Sumitomo Realty & Development Co., Ltd.	32,600	969,814	0.02%
Shiga Bank Ltd.	6,200	153,483	0.00%	Sumitomo Rubber Industries Ltd.	15,200	165,175	0.00%
Shikoku Bank Ltd.	2,200	14,981	0.00%	Sumitomo Warehouse Co., Ltd.	4,600	79,973	0.00%
Shikoku Kasei Holdings Corp.	1,700	21,645	0.00%	Sundrug Co., Ltd.	5,700	183,235	0.01%
Shima Seiki Manufacturing Ltd.	1,100	11,899	0.00%	Suntory Beverage & Food Ltd.	11,200	369,414	0.01%
Shimadzu Corp.	24,500	685,055	0.02%	Suruga Bank Ltd.	26,900	148,639	0.00%
Shimamura Co., Ltd.	2,300	257,114	0.01%	Suzuken Co., Ltd.	5,770	191,092	0.01%
Shimano, Inc.	6,600	1,022,209	0.02%	Suzuki Motor Corp.	37,400	1,600,470	0.04%
Shimajima Co., Ltd.	9,400	85,879	0.00%	Systemex Corp.	16,900	941,979	0.02%
Shin-Etsu Chemical Co., Ltd.	162,200	6,807,614	0.15%	Systema Corp.	12,800	27,783	0.00%
Shinko Electric Industries Co., Ltd.	4,700	182,826	0.01%	T Hasegawa Co., Ltd.	900	19,822	0.00%
Shionogi & Co., Ltd.	21,900	1,056,009	0.02%	T&D Holdings, Inc.	41,500	659,532	0.02%
Ship Healthcare Holdings, Inc.	6,000	102,461	0.00%	Tachibana Eletech Co., Ltd.	1,800	35,073	0.00%
Shiseido Co., Ltd.	33,100	998,306	0.02%	Tadano Ltd.	8,800	73,593	0.00%
Shizuoka Financial Group, Inc.	38,500	326,341	0.01%	Taiheiy Cement Corp.	12,800	263,845	0.01%
Shizuoka Gas Co., Ltd.	1,900	13,828	0.00%	Taiho Kogyo Co., Ltd. Class A	12,600	71,053	0.00%
SHO-BOND Holdings Co., Ltd.	3,300	146,695	0.00%	Taikisha Ltd.	3,000	86,927	0.00%
Shochiku Co., Ltd.	400	27,028	0.00%	Taiko Pharmaceutical Co., Ltd.	1,000	2,149	0.00%
Shoei Co., Ltd.	7,000	91,360	0.00%	Taisho Pharmaceutical Holdings Co., Ltd.	3,300	202,358	0.01%
Shoei Foods Corp.	500	17,112	0.00%	Taiyo Holdings Co., Ltd.	5,100	112,686	0.00%
Showa Sangyo Co., Ltd.	600	13,470	0.00%	Taiyo Yuden Co., Ltd.	9,700	256,639	0.01%
Siix Corp.	1,800	18,679	0.00%	Takamatsu Construction Group Co., Ltd.	800	15,713	0.00%
Simplex Holdings, Inc.	4,400	85,609	0.00%	Takaoka Toko Co., Ltd.	1,100	16,471	0.00%
Sinfonia Technology Co., Ltd.	2,500	36,938	0.00%	Takara Bio, Inc.	6,200	55,060	0.00%
Sinko Industries Ltd.	6,300	119,315	0.00%	Takara Leben Real Estate Investment Corp. REIT	87	62,205	0.00%
Sintokogio Ltd.	2,300	17,391	0.00%	Takara Standard Co., Ltd.	1,100	12,734	0.00%
SKY Perfect JSAT Holdings, Inc.	4,400	21,785	0.00%	Takasago Thermal Engineering Co., Ltd.	5,300	121,053	0.00%
SMC Corp.	4,800	2,579,430	0.06%	Takashimaya Co., Ltd.	12,100	164,918	0.00%
SMS Co., Ltd.	5,300	109,004	0.00%	Takeda Pharmaceutical Co., Ltd.	127,900	3,677,873	0.08%
Snow Peak, Inc.	2,800	18,371	0.00%	Takeuchi Manufacturing Co., Ltd.	4,100	124,617	0.00%
Socionext, Inc.	16,000	290,538	0.01%	Takuma Co., Ltd.	3,000	38,069	0.00%
SoftBank Corp.	226,584	2,827,880	0.06%	Tamura Corp.	3,900	15,353	0.00%
SoftBank Group Corp.	80,900	3,611,177	0.08%	Tanseisha Co., Ltd.	17,400	107,747	0.00%
Sohgo Security Services Co., Ltd.	26,000	149,604	0.00%	TBS Holdings, Inc.	3,500	74,454	0.00%
Solasto Corp.	1,600	6,991	0.00%	TDK Corp.	29,700	1,415,058	0.03%
Sompo Holdings, Inc.	27,350	1,337,818	0.03%	TechMatrix Corp.	1,200	14,913	0.00%
Sony Group Corp.	103,560	9,850,614	0.21%	TechnoPro Holdings, Inc.	9,500	250,337	0.01%
Sosei Group Corp.	9,700	97,771	0.00%				
SOSiLA Logistics, Inc. REIT	56	47,706	0.00%				
Sotetsu Holdings, Inc.	4,100	79,627	0.00%				
S-Pool, Inc.	4,200	13,227	0.00%				
Square Enix Holdings Co., Ltd.	5,700	204,704	0.01%				
SRA Holdings	3,000	75,862	0.00%				
St Marc Holdings Co., Ltd.	4,400	66,228	0.00%				
Stanley Electric Co., Ltd.	12,700	238,992	0.01%				

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Teijin Ltd.	14,700	139,357	0.00%	Toyoda Gosei Co., Ltd.	10,200	191,404	0.01%
Teikoku Sen-I Co., Ltd.	800	11,593	0.00%	Toyota Boshoku Corp.	4,100	65,071	0.00%
Tekken Corp.	7,300	103,923	0.00%	Toyota Industries Corp.	13,200	1,076,748	0.02%
Terumo Corp.	62,600	2,052,328	0.05%	Toyota Motor Corp.	1,005,760	18,480,787	0.40%
T-Gaia Corp.	800	10,952	0.00%	TPR Co., Ltd.	800	9,669	0.00%
THK Co., Ltd.	8,500	166,678	0.00%	Trancom Co., Ltd.	300	15,279	0.00%
TIS, Inc.	19,600	431,956	0.01%	Transcosmos, Inc.	800	17,109	0.00%
TKC Corp.	2,700	72,010	0.00%	Trend Micro, Inc.	9,800	524,687	0.01%
Toagosei Co., Ltd.	6,000	58,391	0.00%	Tri Chemical Laboratories, Inc.	1,200	30,728	0.00%
Tobu Railway Co., Ltd.	19,100	513,335	0.01%	Trusco Nakayama Corp.	6,500	112,775	0.00%
Tocalo Co., Ltd.	1,600	16,956	0.00%	TS Tech Co., Ltd.	5,200	62,925	0.00%
Toei Co., Ltd.	900	129,784	0.00%	TSI Holdings Co., Ltd.	4,100	21,375	0.00%
Toho Bank Ltd.	7,600	15,472	0.00%	Tsubaki Nakashima Co., Ltd.	2,700	14,019	0.00%
Toho Co., Ltd.	8,900	301,065	0.01%	Tsubakimoto Chain Co.	3,000	86,076	0.00%
Toho Gas Co., Ltd.	10,500	219,340	0.01%	Tsugami Corp.	1,800	15,513	0.00%
Toho Holdings Co., Ltd.	5,200	118,842	0.00%	Tsukishima Holdings Co., Ltd.	1,400	13,337	0.00%
Toho Titanium Co., Ltd.	3,900	52,450	0.00%	Tsumura & Co.	6,800	128,133	0.00%
Toho Zinc Co., Ltd.	2,000	15,988	0.00%	Tsuruha Holdings, Inc.	3,600	330,047	0.01%
Tokai Corp.	700	10,377	0.00%	Tsurumi Manufacturing Co., Ltd.	1,000	26,351	0.00%
TOKAI Holdings Corp.	12,500	85,384	0.00%	TV Asahi Holdings Corp.	1,100	12,539	0.00%
Tokai Rika Co., Ltd.	1,200	18,513	0.00%	UACJ Corp.	1,000	27,309	0.00%
Tokai Tokyo Financial Holdings, Inc.	27,300	101,857	0.00%	Uchida Yoko Co., Ltd.	300	14,640	0.00%
Token Corp.	200	13,052	0.00%	Ulvac, Inc.	5,000	238,970	0.01%
Tokio Marine Holdings, Inc.	157,100	3,932,515	0.09%	Unicharm Corp.	33,000	1,193,318	0.03%
Tokushu Tokai Paper Co., Ltd.	400	11,165	0.00%	Unipres Corp.	2,700	18,252	0.00%
Tokuyama Corp.	2,600	44,096	0.00%	United Arrows Ltd.	1,000	13,392	0.00%
Tokyo Century Corp.	24,800	268,617	0.01%	United Super Markets Holdings, Inc.	1,800	12,985	0.00%
Tokyo Electron Device Ltd.	3,600	129,721	0.00%	United Urban Investment Corp. REIT	251	256,555	0.01%
Tokyo Electron Ltd.	37,300	6,681,880	0.15%	Ushio, Inc.	6,100	87,640	0.00%
Tokyo Individualized Educational Institute, Inc.	8,900	28,093	0.00%	USS Co., Ltd.	16,900	339,966	0.01%
Tokyo Kiraboshi Financial Group, Inc.	3,800	107,143	0.00%	UT Group Co., Ltd.	1,000	17,336	0.00%
Tokyo Ohka Kogyo Co., Ltd.	7,500	165,555	0.00%	Valor Holdings Co., Ltd.	3,400	58,869	0.00%
Tokyo Seimitsu Co., Ltd.	3,400	209,118	0.01%	ValueCommerce Co., Ltd.	700	7,284	0.00%
Tokyo Steel Manufacturing Co., Ltd.	2,300	28,208	0.00%	Vital KSK Holdings, Inc.	2,800	20,735	0.00%
Tokyo Tatemono Co., Ltd.	18,900	283,138	0.01%	Wacoal Holdings Corp.	3,000	71,287	0.00%
Tokyu Construction Co., Ltd.	3,100	17,525	0.00%	Wacom Co., Ltd.	15,700	73,166	0.00%
Tokyu Corp.	55,400	676,290	0.02%	Wakita & Co., Ltd.	1,800	20,428	0.00%
Tokyu Fudosan Holdings Corp.	51,839	331,449	0.01%	WATAMI Co., Ltd.	8,800	64,605	0.00%
Tokyu, Inc. REIT	57	68,895	0.00%	WDB Holdings Co., Ltd.	2,100	32,964	0.00%
TOMONY Holdings, Inc.	5,300	14,699	0.00%	Welcia Holdings Co., Ltd.	8,600	150,430	0.00%
Tomy Co., Ltd.	8,700	137,770	0.00%	Wellneo Sugar Co., Ltd.	4,200	62,830	0.00%
Tonami Holdings Co., Ltd.	400	12,810	0.00%	West Holdings Corp.	4,500	98,471	0.00%
Topcon Corp.	5,600	60,377	0.00%	West Japan Railway Co.	19,938	831,716	0.02%
TOPPAN Holdings, Inc.	23,500	655,926	0.02%	Workman Co., Ltd.	3,900	115,080	0.00%
Topre Corp.	1,400	18,649	0.00%	Wowow, Inc.	4,800	36,363	0.00%
Topy Industries Ltd.	4,200	76,117	0.00%	W-Scope Corp.	3,300	20,950	0.00%
Toray Industries, Inc.	122,200	635,443	0.01%	Xebio Holdings Co., Ltd.	1,200	8,137	0.00%
Toridoll Holdings Corp.	1,300	37,373	0.00%	Yakult Honsha Co., Ltd.	20,804	467,345	0.01%
Torii Pharmaceutical Co., Ltd.	600	15,130	0.00%	YAMABIKO Corp.	2,200	23,345	0.00%
Toshiba TEC Corp.	2,400	49,726	0.00%	Yamada Holdings Co., Ltd.	65,100	202,439	0.01%
Tosoh Corp.	24,000	306,597	0.01%	Yamagata Bank Ltd.	1,400	10,606	0.00%
Totetsu Kogyo Co., Ltd.	600	13,491	0.00%	Yamaguchi Financial Group, Inc.	19,700	176,557	0.01%
TOTO Ltd.	12,000	316,045	0.01%	Yamaha Corp.	13,700	316,505	0.01%
Towa Bank Ltd.	9,400	40,406	0.00%	Yamaha Motor Co., Ltd.	78,600	702,204	0.02%
Towa Corp.	2,200	111,264	0.00%	YA-MAN Ltd.	1,400	9,990	0.00%
Towa Pharmaceutical Co., Ltd.	800	13,347	0.00%	Yamashin-Filter Corp.	2,100	4,707	0.00%
Toyo Construction Co., Ltd.	7,700	65,159	0.00%	Yamato Holdings Co., Ltd.	30,400	561,833	0.01%
Toyo Ink SC Holdings Co., Ltd.	900	16,783	0.00%	Yamato Kogyo Co., Ltd.	2,500	131,951	0.00%
Toyo Seikan Group Holdings Ltd.	14,500	235,221	0.01%	Yamazaki Baking Co., Ltd.	13,200	301,115	0.01%
Toyo Suisan Kaisha Ltd.	6,700	345,978	0.01%	Yamazen Corp.	15,500	131,164	0.00%
Toyo Tire Corp.	10,600	177,444	0.01%	Yaoko Co., Ltd.	1,000	57,235	0.00%
Toyobo Co., Ltd.	4,300	32,239	0.00%	Yaskawa Electric Corp.	22,200	927,493	0.02%
				Yellow Hat Ltd.	1,200	15,023	0.00%
				Yodogawa Steel Works Ltd.	4,700	127,185	0.00%
				Yokogawa Bridge Holdings Corp.	1,000	17,995	0.00%

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Yokohama Rubber Co., Ltd.	12,500	286,654	0.01%	Chorus Ltd.	45,028	224,084	0.01%
Yokorei Co., Ltd.	2,000	14,882	0.00%	EBOS Group Ltd.	13,596	305,595	0.01%
Yokowo Co., Ltd.	700	7,075	0.00%	Fisher & Paykel Healthcare Corp., Ltd.	47,570	710,807	0.02%
Yondoshi Holdings, Inc.	8,300	119,337	0.00%	Fletcher Building Ltd.	86,172	260,796	0.01%
Yoshinoya Holdings Co., Ltd.	3,800	86,388	0.00%	Freightways Group Ltd.	12,574	67,670	0.00%
Yuasa Trading Co., Ltd.	600	20,173	0.00%	Goodman Property Trust REIT	95,601	138,008	0.00%
Yukiguni Maitake Co., Ltd.	16,300	108,104	0.00%	Heartland Group Holdings Ltd.	21,086	19,759	0.00%
Yushin Precision Equipment Co., Ltd.	15,700	74,279	0.00%	Infratil Ltd.	73,093	464,177	0.01%
Zenkoku Hosho Co., Ltd.	3,400	128,181	0.00%	Kiwi Property Group Ltd.	80,162	44,410	0.00%
Zenrin Co., Ltd.	16,600	102,911	0.00%	Mainfreight Ltd.	6,872	301,525	0.01%
Zensho Holdings Co., Ltd.	7,000	366,882	0.01%	Mercury NZ Ltd.	59,681	249,394	0.01%
Zeon Corp.	15,500	144,083	0.00%	Meridian Energy Ltd.	103,423	362,772	0.01%
ZERIA Pharmaceutical Co., Ltd.	900	12,876	0.00%	Oceania Healthcare Ltd.	20,025	9,636	0.00%
Zojirushi Corp.	1,100	11,634	0.00%	Precinct Properties Group	89,635	71,792	0.00%
ZOZO, Inc.	10,400	234,218	0.01%	Ryman Healthcare Ltd.	54,834	204,837	0.00%
Zuken, Inc.	300	8,597	0.00%	Scales Corp., Ltd.	5,482	11,975	0.00%
		<b>325,445,047</b>	<b>7.00%</b>	Sky Network Television Ltd.	7,504	13,113	0.00%
<b>Netherlands 1.30% (31 December 2022: 1.35%)</b>				Spark New Zealand Ltd.	150,202	492,620	0.01%
ABN AMRO Bank NV GDR	32,971	494,967	0.01%	Stride Property Group	119,935	109,349	0.00%
Adyen NV	2,514	3,239,753	0.07%	Summerset Group Holdings Ltd.	14,726	95,569	0.00%
Aegon Ltd.	138,926	805,382	0.02%	Synlait Milk Ltd.	3,748	2,254	0.00%
Akzo Nobel NV	14,420	1,191,812	0.03%	Vector Ltd.	7,674	18,123	0.00%
Alfen NV	1,803	120,059	0.00%	Vital Healthcare Property Trust REIT	115,276	161,301	0.00%
Allfunds Group plc	32,350	229,600	0.01%			<b>5,225,884</b>	<b>0.11%</b>
APERAM SA	2,217	80,523	0.00%	<b>Norway 0.20% (31 December 2022: 0.24%)</b>			
ASM International NV	4,013	2,083,270	0.05%	Adevinta A.S.A Class B	25,500	282,226	0.01%
ASML Holding NV	33,294	25,071,710	0.54%	Aker A.S.A Class A	2,769	181,588	0.00%
ASR Nederland NV	11,304	533,193	0.01%	Aker Carbon Capture A.S.A	57,488	76,872	0.00%
Basic-Fit NV	5,702	177,372	0.00%	Atea A.S.A	4,905	62,401	0.00%
BE Semiconductor Industries NV	6,308	950,802	0.02%	Austevoll Seafood A.S.A	7,247	52,913	0.00%
Corbion NV	6,324	135,385	0.00%	AutoStore Holdings Ltd.	55,889	109,954	0.00%
CTP NV	9,695	163,642	0.00%	Bakkafrost P/F	4,823	252,650	0.01%
DSM-Firmenich AG	14,871	1,511,307	0.03%	Bonheur A.S.A	1,946	46,371	0.00%
Eurocommercial Properties NV REIT	4,383	107,485	0.00%	Borregaard A.S.A	5,627	94,968	0.00%
EXOR NV	7,768	776,573	0.02%	BW LPG Ltd.	4,113	61,276	0.00%
Flow Traders Ltd.	1,658	32,894	0.00%	Crayon Group Holding A.S.A	5,644	47,072	0.00%
Galapagos NV	3,528	144,158	0.00%	DNB Bank A.S.A	86,518	1,840,138	0.04%
IMCD NV	4,875	848,433	0.02%	Elkem A.S.A	9,562	19,923	0.00%
ING Groep NV	301,624	4,506,714	0.10%	Entra A.S.A	4,847	55,077	0.00%
InPost SA	20,999	290,305	0.01%	Europris A.S.A	19,922	150,557	0.00%
JDE Peet's NV	7,443	200,286	0.00%	FLEX LNG Ltd.	2,374	69,754	0.00%
Just Eat Takeaway.com NV	15,467	235,474	0.01%	Gjensidige Forsikring A.S.A	14,170	261,614	0.01%
Koninklijke Ahold Delhaize NV	80,133	2,302,820	0.05%	Grieg Seafood A.S.A	1,816	12,213	0.00%
Koninklijke KPN NV	253,851	874,339	0.02%	Hafnia Ltd.	15,389	106,374	0.00%
Koninklijke Philips NV	67,255	1,566,473	0.03%	Hexagon Composites A.S.A	6,361	18,089	0.00%
Koninklijke Vopak NV	6,113	205,553	0.00%	Hoegh Autoliners A.S.A	10,898	98,993	0.00%
NN Group NV	24,344	961,375	0.02%	Leroy Seafood Group A.S.A	21,234	87,481	0.00%
NSI NV REIT	463	9,595	0.00%	Mowi A.S.A	39,609	709,832	0.02%
OCI NV	8,462	245,280	0.01%	MPC Container Ships A.S.A	22,686	29,766	0.00%
PostNL NV	31,474	49,127	0.00%	NEL A.S.A	89,413	60,661	0.00%
Prosus NV	129,104	3,848,459	0.08%	Nordic Semiconductor A.S.A	13,937	172,914	0.00%
Randstad NV	10,878	681,569	0.02%	Norsk Hydro A.S.A	112,113	755,096	0.02%
Signify NV	10,626	355,896	0.01%	Orkla A.S.A	56,916	441,846	0.01%
TKH Group NV	3,864	168,600	0.00%	Protector Forsikring A.S.A	5,352	94,859	0.00%
TomTom NV	2,112	14,896	0.00%	Salmar A.S.A	4,987	279,508	0.01%
Universal Music Group NV	65,651	1,871,777	0.04%	Scatec A.S.A	6,297	50,937	0.00%
Van Lanschot Kempen NV	3,814	118,600	0.00%	Schibsted A.S.A Class B	14,467	394,022	0.01%
Vastned Retail NV REIT	838	18,606	0.00%	Sparebank 1 Oestlandet	2,609	34,065	0.00%
Wereldhave NV REIT	1,970	31,467	0.00%	SpareBank 1 SMN	15,772	220,218	0.01%
Wolters Kluwer NV	21,356	3,036,149	0.07%	SpareBank 1 SR-Bank A.S.A	14,608	185,410	0.00%
		<b>60,291,680</b>	<b>1.30%</b>	Stolt-Nielsen Ltd.	2,929	89,839	0.00%
<b>New Zealand 0.11% (31 December 2022: 0.13%)</b>				Storebrand A.S.A	45,055	399,456	0.01%
a2 Milk Co., Ltd.	60,470	176,118	0.00%	Telenor A.S.A	60,933	699,586	0.02%
Air New Zealand Ltd.	58,134	23,373	0.00%	TOMRA Systems A.S.A	17,683	214,950	0.01%
Argosy Property Ltd.	26,236	18,605	0.00%	Veidekke A.S.A	9,194	92,522	0.00%
Auckland International Airport Ltd.	119,931	668,222	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Wallenius Wilhelmsen A.S.A Class B	5,486	48,077	0.00%	iFAST Corp., Ltd.	8,800	54,771	0.00%
Yara International A.S.A	13,880	493,659	0.01%	Keppel Corp., Ltd.	129,000	691,403	0.02%
		<b>9,455,727</b>	<b>0.20%</b>	Keppel DC REIT	83,510	123,451	0.00%
<b>Poland 0.11% (31 December 2022: 0.08%)</b>				Keppel Pacific Oak US REIT	64,700	24,263	0.00%
Alior Bank SA	5,366	104,175	0.00%	Keppel REIT	191,900	135,295	0.00%
Allegro.eu SA	39,013	330,627	0.01%	Lendlease Global Commercial REIT	197,514	96,578	0.00%
AmRest Holdings SE	2,840	19,211	0.00%	Manulife US REIT	85,400	6,832	0.00%
Asseco Poland SA	3,866	71,868	0.00%	Mapletree Industrial Trust REIT	141,085	268,458	0.01%
Bank Handlowy w Warszawie SA	5,427	139,945	0.00%	Mapletree Logistics Trust REIT	262,677	346,492	0.01%
Bank Millennium SA	25,974	55,188	0.00%	Mapletree Pan Asia Commercial Trust REIT	262,900	312,905	0.01%
Bank Polska Kasa Opieki SA	14,575	563,578	0.01%	Nanofilm Technologies International Ltd.	2,500	1,734	0.00%
CCC SA	1,191	18,524	0.00%	NetLink NBN Trust	223,500	142,324	0.00%
CD Projekt SA	6,061	177,256	0.01%	Olam Group Ltd.	69,600	54,874	0.00%
Cyfrowy Polsat SA	24,654	77,305	0.00%	OUE Commercial REIT	60,900	13,158	0.00%
Dino Polska SA	3,908	457,859	0.01%	Oversea-Chinese Banking Corp., Ltd.	293,985	2,897,282	0.06%
Grupa Kety SA	817	154,788	0.01%	PARAGON REIT	65,100	43,676	0.00%
KRUK SA	1,185	143,746	0.00%	Parkway Life REIT	36,700	102,107	0.00%
LPP SA	106	436,427	0.01%	Prime US REIT	35,300	8,472	0.00%
mBank SA	873	118,776	0.00%	Raffles Medical Group Ltd.	132,300	108,319	0.00%
Orange Polska SA	56,657	117,284	0.00%	Riverstone Holdings Ltd.	37,600	20,096	0.00%
Pepco Group NV	8,747	57,969	0.00%	SATS Ltd.	101,209	210,996	0.01%
Powszechna Kasa Oszczednosci Bank Polski SA	64,524	825,697	0.02%	Seatrium Ltd.	3,474,842	310,842	0.01%
Powszechny Zaklad Ubezpieczen SA	51,849	623,282	0.02%	Sheng Siong Group Ltd.	15,100	18,316	0.00%
Santander Bank Polska SA	2,893	360,351	0.01%	Singapore Airlines Ltd.	108,060	537,392	0.01%
Warsaw Stock Exchange	3,916	42,324	0.00%	Singapore Exchange Ltd.	69,800	520,153	0.01%
		<b>4,896,180</b>	<b>0.11%</b>	Singapore Post Ltd.	242,500	87,323	0.00%
<b>Portugal 0.04% (31 December 2022: 0.04%)</b>				Singapore Telecommunications Ltd.	609,400	1,141,095	0.03%
Altri SGPS SA	6,444	32,744	0.00%	Starhill Global REIT	48,900	19,462	0.00%
Banco Comercial Portugues SA Class R	511,513	155,048	0.01%	StarHub Ltd.	17,000	14,305	0.00%
CTT-Correios de Portugal SA	7,510	28,953	0.00%	Suntec REIT	202,600	188,915	0.01%
EDP Renovaveis SA	21,977	449,729	0.01%	United Overseas Bank Ltd.	108,900	2,348,726	0.05%
Greenvolt-Energias Renovaveis SA	2,477	22,382	0.00%	UOL Group Ltd.	39,000	185,672	0.01%
Jeronimo Martins SGPS SA	23,114	588,278	0.01%	Venture Corp., Ltd.	19,500	201,194	0.01%
Navigator Co., SA	43,540	170,646	0.01%	Wilmar International Ltd.	188,690	510,669	0.01%
NOS SGPS SA	5,232	18,495	0.00%	Yoma Strategic Holdings Ltd.	465,900	25,430	0.00%
REN - Redes Energeticas Nacionais SGPS SA	33,219	85,317	0.00%			<b>19,133,251</b>	<b>0.41%</b>
Sonae SGPS SA	68,771	68,713	0.00%	<b>South Korea 1.68% (31 December 2022: 1.64%)</b>			
		<b>1,620,305</b>	<b>0.04%</b>	AbClon, Inc.	235	2,704	0.00%
<b>Singapore 0.41% (31 December 2022: 0.49%)</b>				ABLBio, Inc.	1,051	20,075	0.00%
AEM Holdings Ltd.	22,400	58,755	0.00%	Advanced Nano Products Co., Ltd.	696	65,174	0.00%
AIMS APAC REIT	21,010	20,706	0.00%	Advanced Process Systems Corp.	4,095	70,905	0.00%
CapitalLand Ascendas REIT	267,955	615,498	0.01%	AfreecaTV Co., Ltd.	297	19,740	0.00%
CapitalLand Ascott Trust	210,695	158,129	0.00%	Ahnlab, Inc.	801	42,852	0.00%
CapitalLand China Trust REIT	66,891	47,160	0.00%	Alteogen, Inc.	2,607	199,386	0.01%
CapitalLand India Trust	101,493	87,713	0.00%	Amicogen, Inc.	2,054	12,057	0.00%
CapitalLand Integrated Commercial Trust REIT	474,926	741,678	0.02%	Amorepacific Corp.	2,294	258,273	0.01%
CapitalLand Investment Ltd.	210,400	504,029	0.01%	Amorepacific Corp. - Preference Shares	4,873	138,483	0.00%
CDL Hospitality Trusts	114,276	96,161	0.00%	Amorepacific Group	1,693	38,450	0.00%
City Developments Ltd.	35,700	179,975	0.00%	Ananti, Inc.	5,076	25,737	0.00%
ComfortDelGro Corp., Ltd.	131,500	139,565	0.00%	Aprogen Biologics	12,315	2,773	0.00%
Cromwell European REIT	31,400	49,254	0.00%	Asiana Airlines, Inc.	2,866	24,835	0.00%
DBS Group Holdings Ltd.	154,800	3,920,755	0.09%	BGF Co., Ltd.	2,556	7,561	0.00%
Digital Core Management Pte Ltd. REIT	130,100	83,915	0.00%	BH Co., Ltd.	1,158	19,017	0.00%
ESR-LOGOS REIT	685,637	166,329	0.00%	Binex Co., Ltd.	841	5,844	0.00%
Far East Hospitality Trust	48,000	24,198	0.00%	Binggrae Co., Ltd.	2,401	101,976	0.00%
First Resources Ltd.	19,500	21,139	0.00%	Bioneer Corp.	1,924	49,747	0.00%
Frasers Centrepoint Trust REIT	100,410	172,031	0.00%	BNC Korea Co., Ltd.	4,511	12,960	0.00%
Frasers Logistics & Commercial Trust REIT	231,300	201,649	0.01%	BNK Financial Group, Inc.	38,760	214,882	0.01%
Hutchison Port Holdings Trust	484,000	71,632	0.00%	Bukwang Pharmaceutical Co., Ltd.	922	4,367	0.00%
				Cellivary Therapeutics, Inc.	1,334	6,919	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Celltrion Pharm, Inc.	1,170	83,760	0.00%	ESR Kendall Square Co., Ltd. REIT	15,932	45,152	0.00%
Celltrion, Inc.	12,767	1,997,477	0.04%	Eubiologics Co., Ltd.	1,790	15,942	0.00%
Chabiotech Co., Ltd.	950	14,450	0.00%	F&F Co., Ltd.	1,120	77,571	0.00%
Cheil Worldwide, Inc.	7,877	116,390	0.00%	Fila Holdings Corp.	5,591	168,003	0.01%
Chong Kun Dang Pharmaceutical Corp.	1,239	125,930	0.00%	Foosung Co., Ltd.	2,233	20,771	0.00%
Chongkundang Holdings Corp.	1,188	54,608	0.00%	GC Cell Corp.	472	16,675	0.00%
Chunbo Co., Ltd.	171	14,632	0.00%	GemVax & Kael Co., Ltd.	782	8,063	0.00%
CJ CGV Co., Ltd.	4,752	21,327	0.00%	GeneOne Life Science, Inc.	4,587	10,115	0.00%
CJ CheilJedang Corp.	324	81,509	0.00%	Genexine, Inc.	934	7,180	0.00%
CJ CheilJedang Corp. - Preference Shares	1,130	117,659	0.00%	Green Cross Corp.	258	25,141	0.00%
CJ Corp.	1,356	99,392	0.00%	Green Cross Holdings Corp.	15,119	191,937	0.01%
CJ ENM Co., Ltd.	406	22,760	0.00%	Hana Financial Group, Inc.	24,815	836,223	0.02%
CJ Logistics Corp.	797	78,716	0.00%	Hana Micron, Inc.	2,894	65,502	0.00%
Classys, Inc.	3,689	108,129	0.00%	Hana Tour Service, Inc.	1,009	40,818	0.00%
CMG Pharmaceutical Co., Ltd.	39,438	73,799	0.00%	Hanall Biopharma Co., Ltd.	4,952	170,334	0.01%
Com2uS Holdings Corp.	402	11,549	0.00%	Handsome Co., Ltd.	1,148	17,043	0.00%
Com2uSCorp	741	28,336	0.00%	Hanil Holdings Co., Ltd.	1,088	9,436	0.00%
Cosmax, Inc.	264	25,910	0.00%	Hanjin Kal Corp.	1,448	81,850	0.00%
CosmoAM&T Co., Ltd.	1,729	197,750	0.01%	Hanjin Transportation Co., Ltd.	487	9,397	0.00%
Cosmochemical Co., Ltd.	3,323	100,627	0.00%	Hankook Tire & Technology Co., Ltd.	5,058	178,300	0.01%
Coway Co., Ltd.	3,770	167,438	0.01%	Hanmi Pharm Co., Ltd.	695	190,222	0.01%
Creative & Innovative System	4,159	35,522	0.00%	Hanmi Science Co., Ltd.	3,365	102,421	0.00%
CrystalGenomics Invites Co., Ltd.	2,340	5,042	0.00%	Hanmi Semiconductor Co., Ltd.	4,594	220,087	0.01%
CS Wind Corp.	848	46,222	0.00%	Hanon Systems	11,370	64,358	0.00%
Daea TI Co., Ltd.	3,606	9,590	0.00%	Hansol Chemical Co., Ltd.	1,023	180,310	0.01%
Daeduck Co., Ltd.	29,361	145,677	0.00%	Hansol Holdings Co., Ltd.	25,708	57,289	0.00%
Daeduck Electronics Co., Ltd.	4,037	84,790	0.00%	Hansol Paper Co., Ltd.	1,294	10,690	0.00%
Daehan Flour Mill Co., Ltd.	263	26,098	0.00%	Hanssem Co., Ltd.	266	11,050	0.00%
Daejoo Electronic Materials Co., Ltd.	845	56,688	0.00%	Hanwha Galleria Corp.	10,134	10,686	0.00%
Daesang Corp.	4,261	68,651	0.00%	Hanwha Investment & Securities Co., Ltd.	5,926	16,012	0.00%
Daewoong Co., Ltd.	838	13,436	0.00%	Hanwha Life Insurance Co., Ltd.	6,670	14,657	0.00%
Daewoong Pharmaceutical Co., Ltd.	199	18,047	0.00%	Hanwha Solutions Corp.	8,986	275,601	0.01%
Daishin Securities Co., Ltd.	2,591	28,769	0.00%	HD Hyundai Construction Equipment Co., Ltd.	797	31,994	0.00%
Daou Technology, Inc.	1,090	15,141	0.00%	HD Hyundai Infracore Co., Ltd.	7,005	44,165	0.00%
DB HiTek Co., Ltd.	2,301	104,696	0.00%	HDC Holdings Co., Ltd.	1,127	6,029	0.00%
DB Insurance Co., Ltd.	4,137	268,862	0.01%	Helixmith Co., Ltd.	809	3,876	0.00%
Dentium Co., Ltd.	709	72,117	0.00%	HK inno N Corp.	3,442	118,796	0.00%
DGB Financial Group, Inc.	18,370	121,097	0.00%	HL Mando Co., Ltd.	2,358	72,045	0.00%
Dong-A ST Co., Ltd.	1,447	77,636	0.00%	HLB Life Science Co., Ltd.	5,581	49,618	0.00%
Dongjin Semichem Co., Ltd.	1,158	34,797	0.00%	HLB Therapeutics Co., Ltd.	1,620	5,516	0.00%
Dongkook Pharmaceutical Co., Ltd.	4,919	61,721	0.00%	HLB, Inc.	8,575	337,567	0.01%
Dongkuk CM Co., Ltd.	1,033	5,695	0.00%	HMM Co., Ltd.	26,051	396,054	0.01%
Dongkuk Steel Mill Co., Ltd.	1,714	16,023	0.00%	Hotel Shilla Co., Ltd.	2,633	133,705	0.00%
Dongsuh Cos, Inc.	1,152	16,280	0.00%	HPSP Co., Ltd.	2,684	91,384	0.00%
Dongsung Pharmaceutical Co., Ltd.	5,101	22,814	0.00%	HS Industries Co., Ltd.	7,672	20,581	0.00%
Dongwon F&B Co., Ltd.	1,045	26,533	0.00%	Hugel, Inc.	165	19,140	0.00%
Dongwon Industries Co., Ltd.	415	10,730	0.00%	Humasis Co., Ltd.	12,536	18,358	0.00%
Doosan Bobcat, Inc.	5,237	204,942	0.01%	Huons Global Co., Ltd.	528	9,696	0.00%
DoubleUGames Co., Ltd.	1,262	46,594	0.00%	HYBE Co., Ltd.	1,924	348,827	0.01%
Douzone Bizon Co., Ltd.	937	21,062	0.00%	Hyosung Advanced Materials Corp.	150	46,529	0.00%
Duk San Neolux Co., Ltd.	1,033	35,693	0.00%	Hyosung Chemical Corp.	147	9,816	0.00%
Ecopro BM Co., Ltd.	4,037	902,753	0.02%	Hyosung TNC Corp.	159	45,062	0.00%
Ecopro Co., Ltd.	1,543	775,154	0.02%	Hyundai Autoever Corp.	573	94,099	0.00%
Ecopro HN Co., Ltd.	808	43,164	0.00%	Hyundai Bioscience Co., Ltd.	3,831	77,637	0.00%
E-MART, Inc.	1,871	111,281	0.00%	Hyundai Department Store Co., Ltd.	384	15,445	0.00%
ENF Technology Co., Ltd.	5,312	101,876	0.00%	Hyundai Elevator Co., Ltd.	577	19,870	0.00%
Enzychem Lifesciences Corp.	1,644	2,321	0.00%	Hyundai GF Holdings	3,617	10,223	0.00%
Eo Technics Co., Ltd.	245	29,086	0.00%	Hyundai Glovis Co., Ltd.	1,289	191,664	0.01%
Eoflow Co., Ltd.	3,883	12,588	0.00%	Hyundai Green Food	843	7,514	0.00%
				Hyundai Home Shopping Network Corp.	293	9,794	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Marine & Fire Insurance Co., Ltd.	6,234	150,054	0.00%	LG Innotek Co., Ltd.	985	183,172	0.01%
Hyundai Mipo Dockyard Co., Ltd.	1,155	76,139	0.00%	LG Uplus Corp.	26,270	208,667	0.01%
Hyundai Mobis Co., Ltd.	5,464	1,005,488	0.02%	Lotte Energy Materials Corp.	1,130	36,895	0.00%
Hyundai Motor Co.	10,548	1,666,681	0.04%	LOTTE Fine Chemical Co., Ltd.	1,822	82,053	0.00%
Hyundai Motor Co. - Preference Shares	3,302	292,793	0.01%	LOTTE Reit Co., Ltd. REIT	13,259	32,481	0.00%
Hyundai Motor Co. (XKRX) - Preference Shares	3,762	331,537	0.01%	Lotte Shopping Co., Ltd.	1,517	88,341	0.00%
Hyundai Steel Co.	6,811	193,029	0.01%	LS Corp.	2,464	178,310	0.01%
ICD Co., Ltd.	189	1,322	0.00%	LS Electric Co., Ltd.	537	30,521	0.00%
Ilyang Pharmaceutical Co., Ltd.	1,358	16,502	0.00%	Lunit, Inc.	1,852	117,772	0.00%
Industrial Bank of Korea	17,204	158,428	0.00%	LX Holdings Corp.	1,665	9,114	0.00%
Innocean Worldwide, Inc.	848	14,091	0.00%	LX Semicon Co., Ltd.	789	53,176	0.00%
Insun ENT Co., Ltd.	5,021	28,694	0.00%	Maeil Dairies Co., Ltd.	3,179	101,820	0.00%
iNtRON Biotechnology, Inc.	166	1,132	0.00%	Mcnex Co., Ltd.	428	10,053	0.00%
IS Dongseo Co., Ltd.	774	17,398	0.00%	Medipost Co., Ltd.	1,112	7,046	0.00%
ISC Co., Ltd.	1,571	97,951	0.00%	MedPacto, Inc.	1,396	7,848	0.00%
IsuPetasys Co., Ltd.	5,112	116,894	0.00%	Medytox, Inc.	205	38,361	0.00%
JB Financial Group Co., Ltd.	16,553	146,392	0.00%	Meritz Financial Group, Inc.	7,390	339,117	0.01%
Jeil Pharmaceutical Co., Ltd.	324	4,302	0.00%	Mezzion Pharma Co., Ltd.	354	10,720	0.00%
Jusung Engineering Co., Ltd.	3,258	86,516	0.00%	Mirae Asset Securities Co., Ltd. - Preference Shares	92,659	266,199	0.01%
JW Pharmaceutical Corp.	2,263	62,466	0.00%	Modetour Network, Inc.	2,182	25,820	0.00%
JYP Entertainment Corp.	2,127	167,300	0.01%	Myoung Shin Industrial Co., Ltd.	4,740	69,965	0.00%
Kakao Corp.	26,000	1,096,203	0.02%	Namhae Chemical Corp.	7,068	40,611	0.00%
Kakao Games Corp.	1,446	29,023	0.00%	Namyang Dairy Products Co., Ltd.	95	44,774	0.00%
KakaoBank Corp.	18,063	399,717	0.01%	Naturecell Co., Ltd.	1,842	11,428	0.00%
Kakaopay Corp.	2,409	92,215	0.00%	NAVER Corp.	12,314	2,141,732	0.05%
KB Financial Group, Inc.	33,200	1,394,611	0.03%	NCSOFT Corp.	1,316	245,747	0.01%
KCC Corp.	178	31,581	0.00%	NEPES Corp.	657	10,034	0.00%
KH Vatec Co., Ltd.	1,647	18,786	0.00%	Netmarble Corp.	1,368	61,713	0.00%
KIWOOM Securities Co., Ltd.	553	42,723	0.00%	Nexen Tire Corp.	4,175	26,063	0.00%
KMW Co., Ltd.	1,685	16,210	0.00%	NH Investment & Securities Co., Ltd.	8,338	66,878	0.00%
Koh Young Technology, Inc.	3,172	40,761	0.00%	NHN Corp.	482	8,739	0.00%
Kolmar Korea Co., Ltd.	657	27,343	0.00%	NHN KCP Corp.	705	5,627	0.00%
Kolon Industries, Inc.	659	22,770	0.00%	NICE Holdings Co., Ltd.	2,968	30,374	0.00%
Komipharm International Co., Ltd.	1,122	3,650	0.00%	NICE Information Service Co., Ltd.	1,067	7,846	0.00%
Korea Asset In Trust Co., Ltd.	26,573	65,200	0.00%	NKMax Co., Ltd.	4,774	23,093	0.00%
Korea Electric Terminal Co., Ltd.	1,639	95,446	0.00%	NongShim Co., Ltd.	222	70,156	0.00%
Korea Investment Holdings Co., Ltd.	4,514	214,852	0.01%	Orion Corp.	1,849	166,681	0.00%
Korea Petrochemical Industries Co., Ltd.	116	13,781	0.00%	Orion Holdings Corp.	7,799	88,412	0.00%
Korea Real Estate Investment & Trust Co., Ltd.	138,415	126,281	0.00%	Oscotec, Inc.	945	16,913	0.00%
Korea Zinc Co., Ltd.	1,054	407,556	0.01%	Ottogi Corp.	103	31,990	0.00%
Korean Reinsurance Co.	3,589	19,925	0.00%	Pan Ocean Co., Ltd.	18,118	52,543	0.00%
Krafton, Inc.	2,178	327,402	0.01%	Partron Co., Ltd.	8,010	50,626	0.00%
Kum Yang Co., Ltd.	2,222	188,402	0.01%	Pearl Abyss Corp.	1,951	58,701	0.00%
Kumho Tire Co., Inc.	6,458	27,027	0.00%	People & Technology, Inc.	2,610	102,138	0.00%
Kwang Dong Pharmaceutical Co., Ltd.	11,248	64,891	0.00%	PharmaResearch Co., Ltd.	927	78,816	0.00%
L&F Co., Ltd.	1,916	303,489	0.01%	Pharmicell Co., Ltd.	1,243	5,858	0.00%
LEENO Industrial, Inc.	684	107,547	0.00%	PI Advanced Materials Co., Ltd.	601	14,233	0.00%
LegoChem Biosciences, Inc.	345	17,412	0.00%	Posco DX Co., Ltd.	3,776	217,547	0.01%
LF Corp.	1,451	14,951	0.00%	POSCO Future M Co., Ltd.	2,442	680,703	0.02%
LG Chem Ltd.	3,589	1,390,567	0.03%	Rainbow Robotics	884	120,804	0.00%
LG Chem Ltd. - Preference Shares	1,236	298,467	0.01%	RFHIC Corp.	1,067	14,954	0.00%
LG Corp.	6,914	461,148	0.01%	S&S Tech Corp.	2,604	91,592	0.00%
LG Display Co., Ltd.	14,493	143,366	0.00%	S-1 Corp.	2,186	101,840	0.00%
LG Electronics, Inc.	6,914	546,506	0.01%	Sam Chun Dang Pharm Co., Ltd.	550	33,011	0.00%
LG Electronics, Inc. - Preference Shares	6,585	234,174	0.01%	Sam-A Aluminum Co., Ltd.	993	82,037	0.00%
LG Energy Solution Ltd.	3,412	1,132,565	0.03%	Samsung Biologics Co., Ltd.	1,463	863,328	0.02%
LG H&H Co., Ltd.	770	212,245	0.01%	Samsung Card Co., Ltd.	1,920	48,227	0.00%
LG H&H Co., Ltd. - Preference Shares	561	68,867	0.00%	Samsung Electro-Mechanics Co., Ltd.	4,404	523,870	0.01%
LG HelloVision Co., Ltd.	16,581	44,031	0.00%	Samsung Electronics Co., Ltd.	401,948	24,499,509	0.53%
				Samsung Electronics Co., Ltd. - Preference Shares	68,164	3,297,319	0.07%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Samsung Engineering Co., Ltd.	11,767	264,961	0.01%	Wysiwyg Studios Co., Ltd.	9,560	28,133	0.00%
Samsung Fire & Marine Insurance Co., Ltd.	2,312	472,130	0.01%	YG Entertainment, Inc.	632	24,978	0.00%
Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	465	68,600	0.00%	Young Poong Corp.	84	33,655	0.00%
Samsung Heavy Industries Co., Ltd.	54,243	326,410	0.01%	Youngone Corp.	2,596	91,915	0.00%
Samsung Life Insurance Co., Ltd.	6,243	334,957	0.01%	Yuanta Securities Korea Co., Ltd.	13,069	25,876	0.00%
Samsung Pharmaceutical Co., Ltd.	4,480	7,566	0.00%	Yuhan Corp.	4,158	222,122	0.01%
Samsung SDI Co., Ltd.	4,346	1,592,757	0.04%	Yungjin Pharmaceutical Co., Ltd.	1,339	2,209	0.00%
Samsung SDI Co., Ltd. - Preference Shares	937	178,975	0.01%	Zinus, Inc.	257	3,253	0.00%
Samsung SDS Co., Ltd.	3,070	405,233	0.01%			<b>77,919,661</b>	<b>1.68%</b>
Samsung Securities Co., Ltd.	6,651	198,823	0.01%	<b>Spain 0.57% (31 December 2022: 0.57%)</b>			
Samwha Capacitor Co., Ltd.	1,075	31,802	0.00%	Acerinox SA	16,758	197,242	0.01%
Samyang Foods Co., Ltd.	650	109,015	0.00%	Aena SME SA	5,649	1,024,012	0.02%
Samyang Holdings Corp.	505	27,056	0.00%	Almirall SA	5,032	46,831	0.00%
SD Biosensor, Inc.	2,640	23,450	0.00%	Amadeus IT Group SA	38,406	2,752,546	0.06%
Sebang Global Battery Co., Ltd.	428	19,341	0.00%	Atresmedia Corp. de Medios de Comunicacion SA	23,960	95,124	0.00%
Seegene, Inc.	1,294	23,008	0.00%	Banco Bilbao Vizcaya Argentaria SA	503,499	4,575,220	0.10%
Seobu T&D	6,026	33,688	0.00%	Banco de Sabadell SA	474,546	583,443	0.01%
Seoul Semiconductor Co., Ltd.	4,461	35,192	0.00%	Banco Santander SA	1,376,697	5,747,744	0.13%
SFA Semicon Co., Ltd.	3,618	16,940	0.00%	Bankinter SA	56,596	362,359	0.01%
Shin Poong Pharmaceutical Co., Ltd.	1,665	17,479	0.00%	CaixaBank SA	320,912	1,320,850	0.03%
Shinhan Financial Group Co., Ltd.	42,450	1,323,369	0.03%	Cellnex Telecom SA	47,568	1,873,790	0.04%
Shinsegae International, Inc.	510	7,247	0.00%	Construcciones y Auxiliar de Ferrocarriles SA	534	19,230	0.00%
Shinsegae, Inc.	390	53,054	0.00%	Corp. ACCIONA Energias Renovables SA	3,993	123,857	0.00%
SIMMTECH Co., Ltd.	1,850	55,303	0.00%	Ebro Foods SA	4,503	77,200	0.00%
Sindoh Co., Ltd.	1,637	41,564	0.00%	Faes Farma SA	10,760	37,560	0.00%
SK Biopharmaceuticals Co., Ltd.	3,712	289,374	0.01%	Fluidra SA	11,516	239,794	0.01%
SK Bioscience Co., Ltd.	1,256	70,217	0.00%	Gestamp Automocion SA	6,473	25,084	0.00%
SK Hynix, Inc.	46,180	5,073,740	0.11%	Global Dominion Access SA	5,007	18,584	0.00%
SK IE Technology Co., Ltd.	1,685	103,227	0.00%	Industria de Diseno Textil SA	89,280	3,888,711	0.08%
SK oceanplant Co., Ltd.	5,442	83,538	0.00%	Inmobiliaria Colonial Socimi SA REIT	23,326	168,774	0.00%
SK Securities Co., Ltd.	84,471	42,042	0.00%	Laboratorios Farmaceuticos Rovi SA	1,015	67,497	0.00%
SK Square Co., Ltd.	6,632	270,862	0.01%	Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	29,446	27,681	0.00%
SKC Co., Ltd.	1,202	84,557	0.00%	Mapfre SA	66,423	142,566	0.00%
SKs Co., Ltd.. REIT	54,779	169,284	0.01%	Melia Hotels International SA	10,155	66,858	0.00%
SM Entertainment Co., Ltd.	1,492	106,696	0.00%	Merlin Properties Socimi SA REIT	25,698	285,576	0.01%
SOLUM Co., Ltd.	2,738	58,038	0.00%	Neinor Homes SA	3,809	44,432	0.00%
Soulbrain Co., Ltd.	384	90,641	0.00%	Pharma Mar SA	1,741	79,005	0.00%
SPC Samlip Co., Ltd.	644	31,302	0.00%	Prosegur Compania de Seguridad SA	7,621	14,817	0.00%
SSANGYONG C&E Co., Ltd.	8,712	38,896	0.00%	Sacyr SA	47,400	163,679	0.00%
ST Pharm Co., Ltd.	325	17,109	0.00%	Solaria Energia y Medio Ambiente SA	5,961	122,544	0.00%
STCUBE	6,013	55,466	0.00%	Telefonica SA	426,182	1,663,743	0.04%
Studio Dragon Corp.	266	10,637	0.00%	Unicaja Banco SA	145,818	143,359	0.00%
Taekwang Industrial Co., Ltd.	27	12,788	0.00%	Vidrala SA	1,870	193,762	0.01%
TCC Steel	2,525	115,281	0.00%	Viscofan SA	3,471	205,515	0.01%
Telcon RF Pharmaceutical, Inc.	2,575	1,745	0.00%			<b>26,398,989</b>	<b>0.57%</b>
TKG Huchems Co., Ltd.	886	14,791	0.00%	<b>Sweden 0.94% (31 December 2022: 0.97%)</b>			
Tokai Carbon Korea Co., Ltd.	266	22,988	0.00%	AAK AB	16,042	357,838	0.01%
TY Holdings Co., Ltd.	483	1,585	0.00%	AddLife AB Class B	7,157	77,693	0.00%
Vaxcell-Bio Therapeutics Co., Ltd.	865	15,078	0.00%	Addnode Group AB Class B	10,748	90,972	0.00%
Webzen, Inc.	736	9,344	0.00%	AddTech AB Class B	17,543	385,402	0.01%
Wemade Co., Ltd.	927	43,834	0.00%	Arjo AB Class B	10,743	42,000	0.00%
Wonik Holdings Co., Ltd.	25,723	67,308	0.00%	Assa Abloy AB Class B	82,112	2,365,298	0.05%
WONIK IPS Co., Ltd.	2,906	76,604	0.00%	Atlas Copco AB Class A	192,677	3,318,078	0.07%
Woongjin Thinkbig Co., Ltd.	8,815	17,522	0.00%	Atlas Copco AB Class B	152,704	2,263,774	0.05%
Woori Financial Group, Inc.	50,680	511,561	0.01%	Atrium Ljungberg AB Class B	5,417	124,274	0.00%
W-Scope Chungju Plant Co., Ltd.	1,532	52,934	0.00%	Attendo AB	4,032	14,443	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Avanza Bank Holding AB	11,399	264,111	0.01%	NCC AB Class A	313	3,913	0.00%
Axfood AB	7,855	212,785	0.01%	NCC AB Class B	2,297	28,627	0.00%
Beijer Alma AB	4,229	79,730	0.00%	Nibe Industrier AB Class B	126,422	888,153	0.02%
Beijer Ref AB Class B	31,629	423,379	0.01%	Nolato AB Class B	7,940	41,678	0.00%
Bilia AB Class A	5,426	72,470	0.00%	Nordnet AB publ	12,489	211,912	0.01%
Billerud Aktiebolag	14,655	148,908	0.00%	NP3 Fastigheter AB	2,104	48,644	0.00%
BioArctic AB Class B	3,116	82,802	0.00%	Nyfosa AB	13,112	124,708	0.00%
Biotech AB	4,844	64,264	0.00%	OX2 AB Class B	15,695	85,422	0.00%
Boliden AB	22,201	692,828	0.02%	Pandox AB Class B	10,836	161,714	0.00%
Boozt AB	2,446	32,839	0.00%	Peab AB Class B	12,837	72,733	0.00%
Bravida Holding AB	20,068	161,395	0.00%	Platzer Fastigheter Holding AB Class B	3,122	26,084	0.00%
Bufab AB	4,356	167,016	0.00%	Ratos AB Class B	7,825	28,014	0.00%
Bure Equity AB	2,950	83,660	0.00%	Resurs Holding AB	10,614	25,150	0.00%
Camurus AB	1,458	77,834	0.00%	Sagax AB Class B	12,169	334,960	0.01%
Castellum AB	34,964	497,164	0.01%	Sagax AB Class D	20,780	57,735	0.00%
Catena AB	1,607	75,169	0.00%	Samhallsbyggnadsbolaget i Norden AB	63,201	31,758	0.00%
Cibus Nordic Real Estate AB publ	9,328	123,937	0.00%	Samhallsbyggnadsbolaget i Norden AB Class D	16,122	9,678	0.00%
Clas Ohlson AB Class B	1,240	19,441	0.00%	Scandic Hotels Group AB	6,122	28,199	0.00%
Cloetta AB Class B	6,878	12,503	0.00%	Sdiptech AB Class B	2,488	66,608	0.00%
Corem Property Group AB Class B	109,623	115,520	0.00%	Sectra AB Class B	15,602	279,069	0.01%
Dios Fastigheter AB	2,774	23,837	0.00%	Securitas AB Class B	41,439	405,350	0.01%
Dometic Group AB	24,415	218,328	0.01%	Sinch AB	52,971	197,159	0.01%
Electrolux AB Class B	17,399	186,630	0.00%	Skandinaviska Enskilda Banken AB Class A	125,873	1,733,621	0.04%
Electrolux Professional AB Class B	15,310	83,555	0.00%	Skandinaviska Enskilda Banken AB Class C	13,387	184,376	0.00%
Elekta AB Class B	34,966	285,617	0.01%	Skanska AB Class B	31,156	563,741	0.01%
Embracer Group AB Class B	78,866	214,071	0.01%	SKF AB Class B	32,910	657,361	0.02%
Epiroc AB Class A	49,191	986,959	0.02%	SkiStar AB	2,099	24,931	0.00%
Epiroc AB Class B	39,035	683,258	0.02%	SSAB AB Class A	56,646	431,006	0.01%
EQT AB	37,181	1,051,473	0.02%	SSAB AB Class B	17,525	134,039	0.00%
Essity AB Class B	52,948	1,313,475	0.03%	Stillfront Group AB	34,343	41,473	0.00%
Fabege AB	19,118	205,259	0.01%	Storskogen Group AB Class B	122,767	112,877	0.00%
Fagerhult Group AB	6,495	42,536	0.00%	Svenska Cellulosa AB SCA Class B	54,873	822,726	0.02%
Fastighets AB Balder Class B	54,198	384,630	0.01%	Svenska Handelsbanken AB Class A	120,047	1,303,765	0.03%
Fortnox AB	46,332	277,132	0.01%	Svenska Handelsbanken AB Class B	6,825	88,175	0.00%
Getinge AB Class B	17,060	379,700	0.01%	Swedbank AB Class A	87,363	1,762,370	0.04%
Granges AB	4,921	56,643	0.00%	Swedish Orphan Biovitrum AB	18,678	494,850	0.01%
H&M Hennes & Mauritz AB Class B	51,300	899,061	0.02%	Systemair AB	4,990	38,968	0.00%
Hemnet Group AB	7,538	180,562	0.00%	Tele2 AB Class B	45,310	389,084	0.01%
Hexatronic Group AB	14,525	39,376	0.00%	Telefonaktiebolaget LM Ericsson Class A	23,725	150,196	0.00%
HMS Networks AB	1,586	78,278	0.00%	Telefonaktiebolaget LM Ericsson Class B	236,568	1,481,448	0.03%
Holmen AB Class B	8,101	342,196	0.01%	Telia Co. AB	233,843	597,030	0.01%
Hufvudstaden AB Class A	6,456	91,031	0.00%	Thule Group AB	10,579	288,150	0.01%
Husqvarna AB Class B	29,050	239,195	0.01%	Trelleborg AB Class B	21,263	712,294	0.02%
Industrivarden AB Class A	22,138	722,494	0.02%	Troax Group AB	1,663	40,858	0.00%
Industrivarden AB Class C	2,073	67,531	0.00%	Truecaller AB Class B	18,114	62,676	0.00%
Instalco AB	14,905	60,491	0.00%	Viaplay Group AB Class B	5,500	2,824	0.00%
Intrum AB	8,780	60,794	0.00%	Vitec Software Group AB Class B	2,677	155,528	0.00%
Investment AB Latour Class B	14,883	387,365	0.01%	Vitrolife AB	3,593	69,415	0.00%
Investment AB Oresund	1,801	19,086	0.00%	Volvo Car AB Class B	44,621	144,164	0.00%
Investor AB Class A	52,296	1,201,300	0.03%	Wallenstam AB Class B	25,274	137,181	0.00%
Investor AB Class B	119,777	2,775,188	0.06%	Wihlborgs Fastigheter AB	20,544	192,131	0.01%
JM AB	5,602	98,667	0.00%			<b>43,785,305</b>	<b>0.94%</b>
Kinnevik AB Class A	809	8,573	0.00%	<b>Switzerland 2.61% (31 December 2022: 2.89%)</b>			
Kinnevik AB Class B	18,268	195,952	0.01%	Accelleron Industries AG	7,392	230,635	0.01%
L E Lundbergforetagen AB Class B	6,658	362,172	0.01%	Alcon, Inc.	42,939	3,348,798	0.07%
Lagercrantz Group AB Class B	18,828	252,401	0.01%	Allreal Holding AG	1,101	196,745	0.01%
Lindab International AB	4,471	88,330	0.00%	ALSO Holding AG	81	24,156	0.00%
Loomis AB Class B	5,580	148,167	0.00%	ams-OSRAM AG	58,175	146,120	0.00%
Medicover AB Class B	7,396	110,156	0.00%	Arbonia AG	2,042	23,364	0.00%
MEKO AB	1,785	19,377	0.00%				
MIPS AB	1,475	53,348	0.00%				
Modern Times Group MTG AB Class B	12,708	108,634	0.00%				
Munters Group AB	11,017	178,736	0.00%				
Mycronic AB	6,371	181,688	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Aryzta AG	89,555	165,139	0.00%	Schindler Holding AG REG	2,433	576,705	0.01%
Autoneum Holding AG	197	31,926	0.00%	Schweiter Technologies AG	46	28,366	0.00%
Bachem Holding AG Class B	2,530	195,390	0.01%	Sensirion Holding AG	554	54,896	0.00%
Baloise Holding AG	3,701	579,566	0.01%	SFS Group AG	1,059	131,109	0.00%
Banque Cantonale Vaudoise	2,161	278,582	0.01%	Siegfried Holding AG	390	398,271	0.01%
Barry Callebaut AG	286	482,189	0.01%	SIG Group AG	26,591	611,342	0.01%
Basilea Pharmaceutica AG	333	13,966	0.00%	SKAN Group AG	1,311	125,858	0.00%
Belimo Holding AG	906	499,261	0.01%	Softwareone Holding AG	10,785	210,151	0.01%
Bell Food Group AG	67	20,220	0.00%	Sonova Holding AG	4,536	1,478,855	0.03%
Bossard Holding AG	199	52,253	0.00%	St Galler Kantonalbank AG	206	120,298	0.00%
Bucher Industries AG	514	215,701	0.01%	Stadler Rail AG	6,341	228,130	0.01%
Burckhardt Compression Holding AG	243	146,380	0.00%	Straumann Holding AG	8,891	1,432,448	0.03%
Bystronic AG	62	35,101	0.00%	Swatch Group AG	11,543	944,005	0.02%
Cembra Money Bank AG	2,604	202,961	0.01%	Swiss Life Holding AG	2,441	1,693,749	0.04%
Chocoladefabriken Lindt & Spruengli AG	103	1,234,801	0.03%	Swiss Prime Site AG	6,450	688,567	0.02%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	7	848,334	0.02%	Swiss Re AG	23,898	2,684,958	0.06%
Clariant AG	16,074	237,200	0.01%	Swisscom AG	2,129	1,279,955	0.03%
Comet Holding AG	790	248,925	0.01%	Swissquote Group Holding SA	611	148,530	0.00%
COSMO Pharmaceuticals NV	204	12,337	0.00%	Tecan Group AG	1,104	450,441	0.01%
Daetwyler Holding AG	537	124,544	0.00%	Temenos AG	5,458	507,247	0.01%
DKSH Holding AG	3,302	229,118	0.01%	u-blox Holding AG	897	106,470	0.00%
DocMorris AG	365	31,983	0.00%	UBS Group AG	253,925	7,874,345	0.17%
dormakaba Holding AG	137	73,900	0.00%	Valiant Holding AG	876	99,294	0.00%
DFG International AG	3,002	38,521	0.00%	VAT Group AG	2,079	1,041,167	0.02%
Emmi AG	115	124,476	0.00%	Vetropack Holding AG Class A	1,179	54,772	0.00%
EMS-Chemie Holding AG	671	542,923	0.01%	Vontobel Holding AG	1,472	95,318	0.00%
Flughafen Zurich AG	1,834	382,642	0.01%	VZ Holding AG	807	94,157	0.00%
Forbo Holding AG	86	107,698	0.00%	Ypsomed Holding AG	124	44,641	0.00%
Galenica AG	4,048	349,898	0.01%	Zehnder Group AG	872	55,429	0.00%
Geberit AG	2,894	1,853,343	0.04%	Zurich Insurance Group AG	12,396	6,474,522	0.14%
Georg Fischer AG	6,180	448,640	0.01%			<b>121,476,413</b>	<b>2.61%</b>
Givaudan SA	686	2,839,689	0.06%	<b>United Kingdom 3.10% (31 December 2022: 3.38%)</b>			
Helvetia Holding AG	2,689	370,291	0.01%	3i Group plc	79,781	2,462,274	0.05%
Hiag Immobilien Holding AG	838	79,454	0.00%	4imprint Group plc	1,915	111,565	0.00%
Huber + Suhner AG	1,794	144,944	0.00%	abrdn plc	156,337	356,047	0.01%
Idorsia Ltd.	12,496	31,387	0.00%	Admiral Group plc	24,161	826,684	0.02%
Implenia AG	428	15,510	0.00%	AG Barr plc	2,915	19,063	0.00%
Inficon Holding AG	209	299,476	0.01%	Airtel Africa plc	76,650	127,223	0.00%
Interroll Holding AG	59	187,168	0.00%	AJ Bell plc	32,956	131,499	0.00%
Intershop Holding AG	33	24,113	0.00%	Antofagasta plc	27,614	591,223	0.01%
Julius Baer Group Ltd.	18,969	1,062,661	0.02%	AO World plc	11,625	14,575	0.00%
Kardex Holding AG	335	86,770	0.00%	Ascential plc	28,465	106,467	0.00%
Komax Holding AG	522	124,352	0.00%	Ashmore Group plc	26,419	75,037	0.00%
Kuehne + Nagel International AG	4,228	1,455,800	0.03%	Ashtead Group plc	38,035	2,648,361	0.06%
Landis+Gyr Group AG	2,733	246,787	0.01%	ASOS plc	10,934	59,337	0.00%
LEM Holding SA	35	86,289	0.00%	Associated British Foods plc	28,206	851,102	0.02%
Leonteq AG	487	19,876	0.00%	Assura plc REIT	192,399	118,024	0.00%
Logitech International SA	13,272	1,257,737	0.03%	Aston Martin Lagonda Global Holdings plc	19,665	56,556	0.00%
Lonza Group AG	6,349	2,668,142	0.06%	AstraZeneca plc	124,868	16,873,263	0.36%
Medacta Group SA	217	32,383	0.00%	Auction Technology Group plc	4,408	29,333	0.00%
Medartis Holding AG	405	40,421	0.00%	Auto Trader Group plc	82,449	758,235	0.02%
Meyer Burger Technology AG	342,024	79,446	0.00%	Aviva plc	246,564	1,366,348	0.03%
Mobimo Holding AG	503	155,983	0.00%	B&M European Value Retail SA	80,475	574,707	0.01%
Nestle SA	225,586	26,135,437	0.56%	Balanced Commercial Property Trust Ltd. REIT	21,212	19,605	0.00%
Novartis AG	174,372	17,583,261	0.38%	Bank of Georgia Group plc	3,823	193,724	0.00%
OC Oerlikon Corp. AG	19,345	87,250	0.00%	Barclays plc	1,275,570	2,500,611	0.05%
Partners Group Holding AG	1,897	2,733,988	0.06%	Barratt Developments plc	85,053	610,002	0.01%
PIERER Mobility AG	1,038	56,485	0.00%	Beazley plc	55,156	367,033	0.01%
PolyPeptide Group AG	1,765	36,741	0.00%	Bellway plc	8,851	289,754	0.01%
PSP Swiss Property AG	3,577	499,798	0.01%	Berkeley Group Holdings plc	9,882	590,574	0.01%
Rieter Holding AG	94	10,063	0.00%	Big Yellow Group plc REIT	17,564	273,613	0.01%
Roche Holding AG	57,530	16,712,511	0.36%	Bridgepoint Group plc	25,364	90,277	0.00%
Roche Holding AG BR	3,064	951,618	0.02%	British Land Co. plc REIT	99,306	505,875	0.01%
Sandoz Group AG	34,874	1,121,239	0.02%	Britvic plc	25,215	270,171	0.01%
Schindler Holding AG	2,912	727,611	0.02%	BT Group plc	548,480	864,214	0.02%

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Bunzl plc	28,460	1,157,358	0.03%	IntegraFin Holdings plc	22,537	87,110	0.00%
Burberry Group plc	30,515	550,831	0.01%	InterContinental Hotels Group plc	14,716	1,330,081	0.03%
Bytes Technology Group plc	9,557	74,562	0.00%	Intermediate Capital Group plc	24,321	521,029	0.01%
Carnival plc	10,972	183,651	0.00%	International Consolidated Airlines Group SA	95,538	188,777	0.00%
Centamin plc	128,483	163,299	0.00%	International Distributions Services plc	58,244	202,033	0.01%
Clarkson plc	1,865	75,248	0.00%	Investec plc	55,015	372,968	0.01%
Close Brothers Group plc	9,108	92,190	0.00%	IP Group plc	46,377	34,350	0.00%
CLS Holdings plc REIT	11,253	14,632	0.00%	ITV plc	327,453	264,154	0.01%
Coats Group plc	119,013	117,430	0.00%	IWG plc	47,406	114,400	0.00%
Coca-Cola HBC AG	19,117	561,737	0.01%	J Sainsbury plc	147,307	568,243	0.01%
Compass Group plc	147,236	4,027,966	0.09%	JD Sports Fashion plc	218,522	462,290	0.01%
Computacenter plc	5,995	213,377	0.01%	Johnson Matthey plc	15,091	326,565	0.01%
ConvaTec Group plc	147,417	458,918	0.01%	JTC plc	10,240	106,455	0.00%
Cranswick plc	3,229	156,750	0.00%	Jupiter Fund Management plc	20,118	23,954	0.00%
Crest Nicholson Holdings plc	12,545	34,735	0.00%	Just Group plc	118,938	130,243	0.00%
CRH plc	60,180	4,150,415	0.09%	Kainos Group plc	8,266	117,915	0.00%
Croda International plc	12,175	783,795	0.02%	Keller Group plc	2,274	25,510	0.00%
Currys plc	42,734	27,511	0.00%	Kingfisher plc	166,017	514,916	0.01%
Darktrace plc	30,904	144,467	0.00%	Lancashire Holdings Ltd.	22,598	179,761	0.00%
DCC plc	8,133	599,060	0.01%	Land Securities Group plc REIT	62,040	557,416	0.01%
Dechra Pharmaceuticals plc	10,337	508,392	0.01%	Legal & General Group plc	533,492	1,707,720	0.04%
Deliveroo plc Class A	117,345	190,879	0.00%	Liontrust Asset Management plc	7,958	63,913	0.00%
Derwent London plc REIT	9,375	282,049	0.01%	Lloyds Banking Group plc	5,322,795	3,237,362	0.07%
Diploma plc	11,612	530,243	0.01%	London Stock Exchange Group plc	37,113	4,387,683	0.10%
Direct Line Insurance Group plc	105,329	244,310	0.01%	LondonMetric Property plc REIT	70,344	171,727	0.00%
Domino's Pizza Group plc	30,058	144,382	0.00%	LXI plc REIT	108,854	145,428	0.00%
Dowlais Group plc	153,614	209,241	0.01%	M&G plc	195,933	555,500	0.01%
Dr Martens plc	38,652	43,656	0.00%	Man Group plc	88,935	263,709	0.01%
DS Smith plc	106,709	418,028	0.01%	Marks & Spencer Group plc	167,319	581,024	0.01%
Dunelm Group plc	10,258	143,454	0.00%	Marshalls plc	24,531	87,374	0.00%
easyJet plc	37,021	240,691	0.01%	Mitie Group plc	105,488	133,535	0.00%
Elementis plc	21,195	34,477	0.00%	Mobico Group plc	29,896	32,242	0.00%
Endeavour Mining plc	14,919	334,159	0.01%	Molten Ventures plc	13,147	46,525	0.00%
Experian plc	78,416	3,200,870	0.07%	Mondi plc	39,359	771,438	0.02%
FDM Group Holdings plc	7,486	43,755	0.00%	Moneysupermarket.com Group plc	55,228	197,274	0.01%
Ferguson plc	17,444	3,354,544	0.07%	Moonpig Group plc	15,204	30,352	0.00%
Ferrexpo plc	10,115	11,637	0.00%	NatWest Group plc	456,300	1,276,231	0.03%
Firstgroup plc	90,249	201,336	0.01%	NCC Group plc	22,300	36,615	0.00%
Frasers Group plc	13,566	157,461	0.00%	Network International Holdings plc	29,773	147,947	0.00%
Fresnillo plc	16,147	122,352	0.00%	Next plc	10,198	1,055,373	0.02%
Future plc	8,508	86,280	0.00%	Ninety One plc	29,872	69,878	0.00%
Games Workshop Group plc	2,438	306,756	0.01%	NMC Health plc	2,034	—	0.00%
Genuit Group plc	10,977	56,464	0.00%	Ocado Group plc	49,129	474,983	0.01%
Genus plc	5,913	163,572	0.00%	OSB Group plc	38,833	229,997	0.01%
Grafton Group plc	13,710	159,238	0.00%	Oxford Biomedica plc	3,664	10,276	0.00%
Grainger plc	82,523	278,150	0.01%	Oxford Nanopore Technologies plc	57,755	153,289	0.00%
Great Portland Estates plc REIT	17,083	91,465	0.00%	Pagegroup plc	25,194	156,411	0.00%
Greencore Group plc	27,161	33,396	0.00%	Paragon Banking Group plc	20,043	178,217	0.00%
Greggs plc	7,369	244,432	0.01%	Pearson plc	57,585	707,813	0.02%
GSK plc	339,043	6,267,939	0.14%	Pennon Group plc	28,246	270,600	0.01%
Haleon plc	466,774	1,913,957	0.04%	Persimmon plc	25,784	456,557	0.01%
Halfords Group plc	7,202	18,298	0.00%	Petershill Partners plc	29,537	63,861	0.00%
Halma plc	30,191	879,054	0.02%	Pets at Home Group plc	31,450	127,574	0.00%
Hammerson plc REIT	380,723	137,838	0.00%	Phoenix Group Holdings plc	58,370	398,243	0.01%
Hargreaves Lansdown plc	34,578	323,547	0.01%	Picton Property Income Ltd. REIT	21,515	18,980	0.00%
Hays plc	99,302	138,236	0.00%	Plus500 Ltd.	6,583	139,559	0.00%
Helical plc REIT	4,236	11,961	0.00%	Premier Foods plc	48,518	83,870	0.00%
Helios Towers plc	47,182	53,531	0.00%	Primary Health Properties plc REIT	109,189	144,484	0.00%
Hikma Pharmaceuticals plc	14,769	336,824	0.01%	Prudential plc	236,089	2,670,173	0.06%
Hilton Food Group plc	2,988	30,473	0.00%				
Hiscox Ltd.	31,482	423,004	0.01%				
Hochschild Mining plc	8,959	12,232	0.00%				
Home Reit plc REIT	103,622	50,263	0.00%				
Howden Joinery Group plc	38,911	403,576	0.01%				
Ibstock plc	25,621	49,482	0.00%				
IG Group Holdings plc	32,991	321,946	0.01%				
Inchcape plc	32,874	299,850	0.01%				
Informa plc	111,240	1,107,810	0.02%				

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PureTech Health plc	23,357	57,824	0.00%	A O Smith Corp.	10,314	850,286	0.02%
PZ Cussons plc	7,572	14,788	0.00%	AAON, Inc.	5,568	411,308	0.01%
Quilter plc	104,161	136,502	0.00%	Abbott Laboratories	145,866	16,055,471	0.35%
Rathbones Group plc	4,100	91,049	0.00%	AbbVie, Inc.	148,757	23,052,872	0.50%
Reckitt Benckiser Group plc	60,570	4,185,033	0.09%	Abercrombie & Fitch Co. Class A	4,416	389,580	0.01%
Redde Northgate plc	17,838	82,659	0.00%	Acadia Healthcare Co., Inc.	6,970	541,987	0.01%
Redrow plc	27,457	215,438	0.01%	ACADIA Pharmaceuticals, Inc.	11,045	345,819	0.01%
RELX plc	159,779	6,334,643	0.14%	Acadia Realty Trust REIT	15,514	263,583	0.01%
Rentokil Initial plc	214,580	1,205,793	0.03%	Accenture plc Class A	53,147	18,649,814	0.40%
RHI Magnesita NV	1,188	52,400	0.00%	ACI Worldwide, Inc.	10,670	326,502	0.01%
Rightmove plc	72,682	533,322	0.01%	Acuity Brands, Inc.	2,749	563,078	0.01%
RS GROUP plc	41,783	436,560	0.01%	Acushnet Holdings Corp.	2,581	163,042	0.00%
S4 Capital plc	55,086	37,499	0.00%	AdaptHealth Corp. Class A	7,236	52,750	0.00%
Safestore Holdings plc REIT	17,217	194,022	0.01%	Adaptive Biotechnologies Corp.	7,804	38,240	0.00%
Sage Group plc	80,277	1,199,903	0.03%	Adeia, Inc.	8,284	102,639	0.00%
Savills plc	14,940	184,551	0.00%	Adient plc	6,890	250,520	0.01%
Schroders plc	67,550	370,199	0.01%	Adobe, Inc.	38,567	23,009,072	0.50%
Segro plc REIT	98,231	1,109,993	0.02%	ADT, Inc.	14,508	98,945	0.00%
Severn Trent plc	23,921	786,453	0.02%	Adtalem Global Education, Inc.	4,047	238,571	0.01%
Shaftesbury Capital plc REIT	93,099	163,901	0.00%	Advance Auto Parts, Inc.	4,887	298,254	0.01%
Sirius Real Estate Ltd.	57,764	69,440	0.00%	Advanced Drainage Systems, Inc.	5,983	841,449	0.02%
Smith & Nephew plc	74,271	1,021,131	0.02%	Advanced Energy Industries, Inc.	2,856	311,076	0.01%
Smurfit Kappa Group plc	21,486	854,579	0.02%	Advanced Micro Devices, Inc.	134,841	19,876,912	0.43%
Softcat plc	12,545	217,496	0.01%	AerCap Holdings NV	17,207	1,278,824	0.03%
Spectris plc	9,569	460,984	0.01%	Affiliated Managers Group, Inc.	3,204	485,150	0.01%
Spire Healthcare Group plc	13,506	38,998	0.00%	Affirm Holdings, Inc. Class A	20,088	987,124	0.02%
Spirent Communications plc	41,799	65,701	0.00%	Aflac, Inc.	50,643	4,178,047	0.09%
St James's Place plc	41,861	364,799	0.01%	AGCO Corp.	5,309	644,566	0.01%
Standard Chartered plc	188,228	1,599,527	0.04%	Agilent Technologies, Inc.	25,567	3,554,580	0.08%
Supermarket Income plc REIT	109,162	120,930	0.00%	agilon health, Inc.	21,545	270,390	0.01%
Synthomer plc	8,673	20,974	0.00%	Agios Pharmaceuticals, Inc.	5,284	117,675	0.00%
Tate & Lyle plc	27,144	228,035	0.01%	AGNC Investment Corp. REIT	66,025	647,705	0.01%
Taylor Wimpey plc	321,066	601,868	0.01%	Agree Realty Corp. REIT	6,747	424,724	0.01%
TBC Bank Group plc	4,389	158,341	0.00%	Air Lease Corp. Class A	9,597	402,498	0.01%
Telecom Plus plc	4,513	92,741	0.00%	Air Products & Chemicals, Inc.	18,712	5,123,346	0.11%
Tesco plc	615,289	2,278,596	0.05%	Airbnb, Inc. Class A	34,272	4,665,790	0.10%
THG plc Class B	56,078	60,879	0.00%	Akamai Technologies, Inc.	13,581	1,607,311	0.03%
TI Fluid Systems plc	28,874	56,612	0.00%	Akero Therapeutics, Inc.	3,161	73,809	0.00%
TP ICAP Group plc	67,904	169,060	0.00%	Alarm.com Holdings, Inc.	3,376	218,157	0.01%
Trainline plc	40,209	164,950	0.00%	Alaska Air Group, Inc.	3,459	135,143	0.00%
Travis Perkins plc	24,664	260,526	0.01%	Albemarle Corp.	10,112	1,460,982	0.03%
Tritax Big Box plc REIT	161,663	348,083	0.01%	Albertsons Cos, Inc. Class A	32,700	752,100	0.02%
Trustpilot Group plc	26,409	49,994	0.00%	Alexander & Baldwin, Inc. REIT	4,929	93,750	0.00%
TUI AG	40,882	319,473	0.01%	Alexander's, Inc. REIT	67	14,309	0.00%
UK Commercial Property Ltd. REIT	107,328	84,829	0.00%	Alexandria Real Estate Equities, Inc. REIT	15,103	1,914,607	0.04%
Unilever plc	210,004	10,173,098	0.22%	Alight, Inc. Class A	29,381	250,620	0.01%
UNITE Group plc REIT	25,537	339,870	0.01%	Align Technology, Inc.	6,394	1,751,956	0.04%
United Utilities Group plc	59,766	807,230	0.02%	Alignment Healthcare, Inc.	7,437	64,033	0.00%
Vanquis Banking Group plc	21,147	34,830	0.00%	Alkermes plc	14,974	415,379	0.01%
Vesuvius plc	10,681	65,521	0.00%	Allegiant Travel Co.	163	13,465	0.00%
Victrex plc	4,938	95,809	0.00%	Allegion plc	8,150	1,032,524	0.02%
Virgin Money UK plc	118,094	247,573	0.01%	Allegro MicroSystems, Inc.	6,431	194,666	0.00%
Vistry Group plc	28,843	337,356	0.01%	Allogene Therapeutics, Inc.	3,821	12,265	0.00%
Vodafone Group plc	1,842,328	1,610,200	0.04%	Allstate Corp.	22,711	3,179,086	0.07%
Volution Group plc	16,667	92,127	0.00%	Ally Financial, Inc.	23,454	819,014	0.02%
Watches of Switzerland Group plc	22,079	199,417	0.01%	Alnylam Pharmaceuticals, Inc.	10,649	2,038,325	0.04%
WH Smith plc	13,274	225,735	0.01%	Alphabet, Inc. Class A	500,795	69,956,054	1.51%
Whitbread plc	16,015	746,406	0.02%	Alphabet, Inc. Class C	425,067	59,904,692	1.29%
Wickes Group plc	28,458	51,551	0.00%	Altair Engineering, Inc. Class A	4,155	349,643	0.01%
Wise plc Class A	66,200	737,584	0.02%				
Workspace Group plc REIT	7,590	54,958	0.00%				
WPP plc	95,532	917,035	0.02%				
XP Power Ltd.	717	12,394	0.00%				
		<b>144,197,477</b>	<b>3.10%</b>				
<b>United States 69.83% (31 December 2022: 66.97%)</b>							
10X Genomics, Inc. Class A	8,462	473,534	0.01%				
1st Source Corp.	2,406	132,210	0.00%				
3D Systems Corp.	13,181	83,699	0.00%				

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Alteryx, Inc. Class A	5,253	247,731	0.01%	Arcosa, Inc.	4,541	375,268	0.01%
Amazon.com, Inc.	760,770	115,591,394	2.49%	Arcus Biosciences, Inc.	3,493	66,716	0.00%
Ambarella, Inc.	2,854	174,922	0.00%	Ardagh Metal Packaging SA	9,523	36,568	0.00%
AMC Entertainment Holdings, Inc. Class A	18,586	113,746	0.00%	Ares Management Corp. Class A	13,679	1,626,707	0.04%
Amdocs Ltd.	10,224	898,587	0.02%	Arista Networks, Inc.	21,065	4,961,018	0.11%
Amedisys, Inc.	3,070	291,834	0.01%	ARMOUR Residential, Inc. REIT	3,745	72,353	0.00%
Ameresco, Inc. Class A	2,022	64,037	0.00%	Armstrong World Industries, Inc.	3,976	390,920	0.01%
American Airlines Group, Inc.	12,187	167,449	0.00%	Array Technologies, Inc.	11,674	196,123	0.00%
American Assets Trust, Inc. REIT	6,112	137,581	0.00%	Arrow Electronics, Inc.	4,648	568,218	0.01%
American Axle & Manufacturing Holdings, Inc.	13,189	116,195	0.00%	Arrowhead Pharmaceuticals, Inc.	9,116	278,950	0.01%
American Eagle Outfitters, Inc.	16,728	353,964	0.01%	Arthur J Gallagher & Co.	17,507	3,936,974	0.09%
American Equity Investment Life Holding Co.	5,909	329,722	0.01%	Artisan Partners Asset Management, Inc. Class A	6,198	273,828	0.01%
American Express Co.	49,449	9,263,776	0.20%	Arvinas, Inc.	3,127	128,707	0.00%
American Financial Group, Inc.	5,543	659,007	0.01%	Asana, Inc. Class A	4,329	82,294	0.00%
American Homes 4 Rent REIT Class A	27,371	984,261	0.02%	Asbury Automotive Group, Inc.	1,887	424,518	0.01%
American International Group, Inc.	59,866	4,055,921	0.09%	ASGN, Inc.	4,578	440,266	0.01%
American Tower Corp. REIT	39,523	8,532,225	0.18%	Ashland, Inc.	4,129	348,116	0.01%
American Water Works Co., Inc.	16,149	2,131,507	0.05%	Aspen Technology, Inc.	2,278	501,502	0.01%
American Woodmark Corp.	849	78,830	0.00%	Associated Banc-Corp.	10,581	226,328	0.01%
Americold Realty Trust, Inc. REIT	22,801	690,186	0.02%	Assurant, Inc.	4,611	776,907	0.02%
Ameriprise Financial, Inc.	8,741	3,320,094	0.07%	Assured Guaranty Ltd.	4,336	324,463	0.01%
Ameris Bancorp	5,331	282,810	0.01%	Astec Industries, Inc.	1,009	37,535	0.00%
Amgen, Inc.	44,832	12,912,513	0.28%	AT&T, Inc.	601,292	10,089,680	0.22%
Amicus Therapeutics, Inc.	25,809	366,230	0.01%	Atkore, Inc.	3,421	547,360	0.01%
Amkor Technology, Inc.	9,564	318,194	0.01%	Atlanta Braves Holdings, Inc. Class A	3,936	168,382	0.00%
AMN Healthcare Services, Inc.	3,262	244,259	0.01%	Atlanta Braves Holdings, Inc. Class C	1,631	64,555	0.00%
Amphastar Pharmaceuticals, Inc.	3,676	227,361	0.01%	Atlantic Union Bankshares Corp.	5,165	188,729	0.00%
Amylyx Pharmaceuticals, Inc.	4,605	67,786	0.00%	Atlassian Corp. Class A	13,260	3,154,024	0.07%
Annaly Capital Management, Inc. REIT	41,312	800,213	0.02%	Atmos Energy Corp.	11,940	1,383,846	0.03%
Anywhere Real Estate, Inc.	7,387	59,909	0.00%	AtriCure, Inc.	4,887	174,417	0.00%
Aon plc Class A	16,880	4,912,418	0.11%	Aurinia Pharmaceuticals, Inc.	9,776	87,886	0.00%
Apartment Income Corp. REIT	11,618	403,493	0.01%	Autodesk, Inc.	18,485	4,500,728	0.10%
Apartment Investment & Management Co. REIT Class A	14,910	116,745	0.00%	Autoliv, Inc.	6,587	725,822	0.02%
Apellis Pharmaceuticals, Inc.	9,030	540,536	0.01%	Automatic Data Processing, Inc.	34,546	8,048,182	0.17%
API Group Corp.	19,030	658,438	0.01%	AutoNation, Inc.	2,709	406,838	0.01%
Apogee Enterprises, Inc.	848	45,292	0.00%	AutoZone, Inc.	1,496	3,868,073	0.08%
Apollo Commercial Real Estate Finance, Inc. REIT	15,599	183,132	0.00%	AvalonBay Communities, Inc. REIT	11,618	2,175,122	0.05%
Apollo Global Management, Inc.	44,221	4,120,955	0.09%	Avanos Medical, Inc.	3,458	77,563	0.00%
Appfolio, Inc. Class A	1,649	285,673	0.01%	Avantor, Inc.	56,847	1,297,817	0.03%
Appian Corp. Class A	3,948	148,682	0.00%	Avery Dennison Corp.	6,945	1,404,001	0.03%
Apple Hospitality, Inc. REIT	19,856	329,808	0.01%	Avient Corp.	8,040	334,223	0.01%
Apple, Inc.	1,245,036	239,706,781	5.16%	Avis Budget Group, Inc.	1,669	295,847	0.01%
Applied Industrial Technologies, Inc.	3,185	550,018	0.01%	Avnet, Inc.	6,477	326,441	0.01%
Applied Materials, Inc.	70,787	11,472,449	0.25%	Axalta Coating Systems Ltd.	19,457	660,954	0.01%
AppLovin Corp. Class A	17,270	688,209	0.02%	Axcelis Technologies, Inc.	2,596	336,675	0.01%
AptarGroup, Inc.	5,219	645,173	0.01%	Axis Capital Holdings Ltd.	7,527	416,770	0.01%
Activ plc	23,396	2,099,089	0.05%	Axon Enterprise, Inc.	5,851	1,511,489	0.03%
Aramark	19,930	560,033	0.01%	Axonics, Inc.	4,256	264,851	0.01%
Arbor Realty Trust, Inc. REIT	16,797	254,978	0.01%	Axos Financial, Inc.	3,928	214,469	0.00%
ArcBest Corp.	1,840	221,186	0.01%	Axsome Therapeutics, Inc.	2,868	228,264	0.01%
Arch Capital Group Ltd.	29,937	2,223,421	0.05%	AZEK Co., Inc. Class A	10,108	386,631	0.01%
Archer-Daniels-Midland Co.	45,256	3,268,388	0.07%	Azenta, Inc.	5,579	363,416	0.01%
				B&G Foods, Inc.	7,754	81,417	0.00%
				Badger Meter, Inc.	2,726	420,813	0.01%
				Balchem Corp.	2,606	387,642	0.01%
				BancFirst Corp.	1,361	132,466	0.00%
				Bank of America Corp.	583,391	19,642,775	0.42%
				Bank of Hawaii Corp.	2,673	193,686	0.00%
				Bank of New York Mellon Corp.	64,407	3,352,384	0.07%

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Bank of NT Butterfield & Son Ltd.	4,695	150,287	0.00%	Bruker Corp.	8,521	626,123	0.01%
Bank OZK	9,882	492,420	0.01%	Brunswick Corp.	5,436	525,933	0.01%
BankUnited, Inc.	6,284	203,790	0.00%	Buckle, Inc.	3,167	150,496	0.00%
Banner Corp.	2,627	140,702	0.00%	Builders FirstSource, Inc.	10,235	1,708,631	0.04%
Bath & Body Works, Inc.	19,642	847,749	0.02%	Bumble, Inc. Class A	7,045	103,843	0.00%
Baxter International, Inc.	42,541	1,644,635	0.04%	Bunge Global SA	12,154	1,226,946	0.03%
Beacon Roofing Supply, Inc.	4,707	409,603	0.01%	Burlington Stores, Inc.	5,386	1,047,469	0.02%
Beam Therapeutics, Inc.	5,073	138,087	0.00%	C3.ai, Inc. Class A	7,860	225,661	0.01%
Beauty Health Co.	6,024	18,735	0.00%	Cable One, Inc.	468	260,484	0.01%
Becton Dickinson & Co.	24,245	5,911,658	0.13%	Cabot Corp.	4,983	416,081	0.01%
Belden, Inc.	3,844	296,949	0.01%	Cadence Bank	15,014	444,264	0.01%
BellRing Brands, Inc.	10,298	570,818	0.01%	Cadence Design Systems, Inc.	23,066	6,282,486	0.14%
Berkshire Hills Bancorp, Inc.	3,218	79,903	0.00%	California Water Service Group	5,041	261,477	0.01%
Berry Global Group, Inc.	10,340	696,813	0.02%	Calix, Inc.	5,167	225,746	0.01%
Best Buy Co., Inc.	16,409	1,284,497	0.03%	Cal-Maine Foods, Inc.	3,024	173,547	0.00%
Beyond Meat, Inc.	3,431	30,536	0.00%	Camden Property Trust REIT	9,355	928,858	0.02%
Beyond, Inc.	2,446	67,730	0.00%	Campbell Soup Co.	16,741	723,713	0.02%
BGC Group, Inc. Class A	32,290	233,134	0.01%	Capital One Financial Corp.	31,956	4,190,071	0.09%
BigCommerce Holdings, Inc.	6,899	67,127	0.00%	Capitol Federal Financial, Inc.	15,373	99,156	0.00%
BILL Holdings, Inc.	8,520	695,147	0.02%	Capri Holdings Ltd.	9,127	458,540	0.01%
BioCryst Pharmaceuticals, Inc.	17,040	102,070	0.00%	Cardinal Health, Inc.	21,921	2,209,637	0.05%
Biogen, Inc.	11,969	3,097,218	0.07%	CareTrust, Inc. REIT	7,209	161,337	0.00%
Biohaven Ltd.	7,074	302,767	0.01%	Cargurus, Inc. Class A	6,668	161,099	0.00%
BioMarin Pharmaceutical, Inc.	16,004	1,543,106	0.03%	Carlisle Cos, Inc.	4,378	1,367,819	0.03%
Bio-Rad Laboratories, Inc. Class A	1,766	570,224	0.01%	CarMax, Inc.	13,195	1,012,584	0.02%
Bio-Techne Corp.	12,792	987,031	0.02%	Carnival Corp.	82,832	1,535,705	0.03%
BJ's Wholesale Club Holdings, Inc.	11,347	756,391	0.02%	Carrier Global Corp.	69,037	3,966,176	0.09%
Blackbaud, Inc.	4,229	366,654	0.01%	Carter's, Inc.	2,503	187,450	0.00%
BlackLine, Inc.	4,055	253,194	0.01%	Carvana Co. Class A	8,246	436,543	0.01%
BlackRock, Inc. Class A	12,322	10,003,000	0.22%	Casella Waste Systems, Inc. Class A	3,980	340,131	0.01%
Blackstone Mortgage Trust, Inc. REIT Class A	13,839	294,356	0.01%	Cassava Sciences, Inc.	3,737	84,120	0.00%
Blackstone, Inc.	59,576	7,799,690	0.17%	Cassava Sciences, Inc. - Warrants 15/11/2024	1,494	7,134	0.00%
Block, Inc. Class A	45,816	3,543,868	0.08%	Catalent, Inc.	14,880	668,558	0.01%
Bloom Energy Corp. Class A	14,827	219,440	0.01%	Caterpillar, Inc.	43,256	12,789,502	0.28%
Blueprint Medicines Corp.	5,281	487,119	0.01%	Cathay General Bancorp	5,756	256,545	0.01%
Boise Cascade Co.	3,647	471,776	0.01%	Cavco Industries, Inc.	566	196,187	0.00%
BOK Financial Corp.	2,310	197,851	0.00%	CBIZ, Inc.	3,596	225,074	0.01%
Booking Holdings, Inc.	3,026	10,733,888	0.23%	Cboe Global Markets, Inc.	9,005	1,607,933	0.03%
Boot Barn Holdings, Inc.	2,171	166,646	0.00%	CBRE Group, Inc. Class A	25,976	2,418,106	0.05%
BorgWarner, Inc.	19,035	682,405	0.01%	CCC Intelligent Solutions Holdings, Inc.	16,061	182,935	0.00%
Boston Properties, Inc. REIT	14,624	1,026,166	0.02%	CDW Corp.	11,246	2,556,441	0.06%
Boston Scientific Corp.	122,719	7,094,385	0.15%	Celsius Holdings, Inc.	13,005	709,033	0.02%
Box, Inc. Class A	12,019	307,807	0.01%	Cencora, Inc.	13,557	2,784,337	0.06%
Brandywine Realty Trust REIT	12,354	66,712	0.00%	Centene Corp.	45,971	3,411,508	0.07%
Braze, Inc. Class A	5,037	267,616	0.01%	Centerspace REIT	934	54,359	0.00%
Bread Financial Holdings, Inc.	4,794	157,914	0.00%	Central Garden & Pet Co. Class A	3,415	150,397	0.00%
Bridgebio Pharma, Inc.	10,670	430,748	0.01%	Century Aluminum Co.	2,339	28,395	0.00%
Bright Horizons Family Solutions, Inc.	5,334	502,676	0.01%	Century Communities, Inc.	2,644	240,974	0.01%
Brighthouse Financial, Inc.	5,146	272,326	0.01%	Cerence, Inc.	2,014	39,595	0.00%
BrightSphere Investment Group, Inc.	2,490	47,708	0.00%	Cerevel Therapeutics Holdings, Inc.	5,818	246,683	0.01%
BrightSpire Capital, Inc. REIT Class A	3,579	26,628	0.00%	Ceridian HCM Holding, Inc.	12,707	852,894	0.02%
Brink's Co.	4,171	366,839	0.01%	Certara, Inc.	7,665	134,827	0.00%
Bristol-Myers Squibb Co.	172,452	8,848,512	0.19%	CF Industries Holdings, Inc.	16,483	1,310,398	0.03%
Brixmor Property Group, Inc. REIT	23,895	556,037	0.01%	CH Robinson Worldwide, Inc.	9,524	822,778	0.02%
Broadcom, Inc.	36,358	40,584,617	0.87%	ChargePoint Holdings, Inc.	20,314	47,535	0.00%
Broadridge Financial Solutions, Inc.	10,087	2,075,400	0.04%	Charles River Laboratories International, Inc.	4,273	1,010,137	0.02%
Broadstone Net Lease, Inc. REIT Class A	15,007	258,421	0.01%	Charles Schwab Corp.	124,334	8,554,179	0.18%
Brookline Bancorp, Inc.	9,868	107,660	0.00%	Chart Industries, Inc.	3,503	477,564	0.01%
Brown & Brown, Inc.	19,356	1,376,405	0.03%	Charter Communications, Inc. Class A	8,440	3,280,459	0.07%
				Check Point Software Technologies Ltd.	7,790	1,190,234	0.03%

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Chegg, Inc.	10,715	121,722	0.00%	Corning, Inc.	62,707	1,909,428	0.04%
Chemed Corp.	1,159	677,725	0.01%	Corteva, Inc.	60,769	2,912,050	0.06%
Chimera Investment Corp. REIT	24,231	120,913	0.00%	CorVel Corp.	671	165,878	0.00%
Chipotle Mexican Grill, Inc. Class A	2,325	5,317,182	0.11%	CoStar Group, Inc.	34,513	3,016,091	0.07%
Choice Hotels International, Inc.	2,407	272,713	0.01%	Costco Wholesale Corp.	37,176	24,539,134	0.53%
Chubb Ltd.	34,493	7,795,418	0.17%	Coty, Inc. Class A	26,746	332,185	0.01%
Church & Dwight Co., Inc.	20,606	1,948,503	0.04%	Coupang, Inc. Class A	91,112	1,475,103	0.03%
Ciena Corp.	12,483	561,860	0.01%	Coursera, Inc.	12,352	239,258	0.01%
Cigna Group	24,647	7,380,544	0.16%	Cousins Properties, Inc. REIT	12,407	302,110	0.01%
Cimpress plc	795	63,640	0.00%	Cracker Barrel Old Country Store, Inc.	1,983	152,850	0.00%
Cincinnati Financial Corp.	12,764	1,320,563	0.03%	Credicorp Ltd.	5,922	887,885	0.02%
Cinemark Holdings, Inc.	8,688	122,414	0.00%	Credit Acceptance Corp.	497	264,767	0.01%
Cintas Corp.	7,126	4,294,555	0.09%	CRISPR Therapeutics AG	7,134	446,588	0.01%
Cirrus Logic, Inc.	4,290	356,885	0.01%	Crocs, Inc.	5,066	473,215	0.01%
Cisco Systems, Inc.	342,645	17,310,425	0.37%	CrowdStrike Holdings, Inc. Class A	17,956	4,584,526	0.10%
Citigroup, Inc.	161,161	8,290,122	0.18%	Crown Castle, Inc. REIT	37,049	4,267,674	0.09%
Citizens Financial Group, Inc.	40,711	1,349,163	0.03%	Crown Holdings, Inc.	9,632	887,011	0.02%
City Holding Co.	1,394	153,702	0.00%	CryoPort, Inc.	2,330	36,092	0.00%
Clarivate plc	42,260	391,328	0.01%	CSG Systems International, Inc.	2,113	112,433	0.00%
Clean Harbors, Inc.	4,380	764,354	0.02%	CSX Corp.	167,550	5,808,958	0.13%
Clear Secure, Inc. Class A	5,640	116,466	0.00%	CTS Corp.	2,803	122,603	0.00%
Clorox Co.	10,287	1,466,823	0.03%	CubeSmart REIT	21,051	975,714	0.02%
Cloudflare, Inc. Class A	24,173	2,012,644	0.04%	Cullen/Frost Bankers, Inc.	4,599	498,946	0.01%
CME Group, Inc. Class A	30,326	6,386,656	0.14%	CureVac NV	2,443	10,285	0.00%
CNA Financial Corp.	1,511	63,930	0.00%	Cushman & Wakefield plc	12,057	130,216	0.00%
CNH Industrial NV	86,682	1,055,787	0.02%	CVB Financial Corp.	9,269	187,141	0.00%
CNO Financial Group, Inc.	8,212	229,115	0.01%	CVS Health Corp.	108,033	8,530,286	0.18%
Coca-Cola Co.	326,047	19,213,950	0.41%	CyberArk Software Ltd.	3,545	776,532	0.02%
Coca-Cola Consolidated, Inc.	371	344,436	0.01%	Cytokinetics, Inc.	8,973	749,156	0.02%
Coca-Cola Europacific Partners plc	17,005	1,134,914	0.02%	Dana, Inc.	12,297	179,659	0.00%
Coeur Mining, Inc.	41,100	133,986	0.00%	Danaher Corp.	55,268	12,785,699	0.28%
Cogent Communications Holdings, Inc.	4,496	341,966	0.01%	Darling Ingredients, Inc.	13,657	680,665	0.01%
Cognex Corp.	14,151	590,663	0.01%	Datadog, Inc. Class A	23,096	2,803,392	0.06%
Cognizant Technology Solutions Corp. Class A	43,680	3,299,150	0.07%	DaVita, Inc.	4,611	483,048	0.01%
Cohen & Steers, Inc.	2,273	172,134	0.00%	Deckers Outdoor Corp.	2,112	1,411,724	0.03%
Coinbase Global, Inc. Class A	14,404	2,505,144	0.05%	Deere & Co.	22,431	8,969,484	0.19%
Colgate-Palmolive Co.	69,299	5,523,823	0.12%	Delta Air Lines, Inc.	15,651	629,640	0.01%
Columbia Banking System, Inc.	17,693	472,049	0.01%	Deluxe Corp.	3,326	71,343	0.00%
Columbia Financial, Inc.	4,406	84,948	0.00%	Denali Therapeutics, Inc.	8,168	175,285	0.00%
Columbia Sportswear Co.	3,141	249,835	0.01%	DENTSPLY SIRONA, Inc.	19,580	696,852	0.02%
Comcast Corp. Class A	337,241	14,788,018	0.32%	Dexcom, Inc.	32,735	4,062,086	0.09%
Comerica, Inc.	11,217	626,021	0.01%	DiamondRock Hospitality Co. REIT	17,117	160,729	0.00%
Comfort Systems USA, Inc.	3,172	652,385	0.01%	Digital Realty Trust, Inc. REIT	25,736	3,463,551	0.07%
Commerce Bancshares, Inc.	9,303	496,873	0.01%	Digital Turbine, Inc.	8,585	58,893	0.00%
CommScope Holding Co., Inc.	18,409	51,913	0.00%	DigitalBridge Group, Inc.	11,519	202,043	0.00%
Community Bank System, Inc.	5,354	278,997	0.01%	DigitalOcean Holdings, Inc.	5,857	214,893	0.00%
CommVault Systems, Inc.	3,266	260,790	0.01%	Dillard's, Inc. Class A	318	128,361	0.00%
Compass Minerals International, Inc.	2,441	61,806	0.00%	Dine Brands Global, Inc.	974	48,359	0.00%
Conagra Brands, Inc.	39,807	1,140,869	0.02%	Diodes, Inc.	3,719	299,454	0.01%
Concentrix Corp.	3,375	331,459	0.01%	Discover Financial Services	21,681	2,436,944	0.05%
Confluent, Inc. Class A	17,160	401,544	0.01%	DISH Network Corp. Class A	18,464	106,537	0.00%
CONMED Corp.	2,970	325,245	0.01%	Dlocal Ltd. Class A	7,159	126,643	0.00%
Constellation SE Class A	10,677	213,113	0.00%	DocuSign, Inc. Class A	17,513	1,041,148	0.02%
Cooper Cos, Inc.	4,212	1,593,989	0.03%	Dolby Laboratories, Inc. Class A	4,802	413,836	0.01%
Copart, Inc.	71,216	3,489,584	0.08%	Dollar General Corp.	18,981	2,580,467	0.06%
COPT Defense Properties REIT	7,759	198,863	0.00%	Dollar Tree, Inc.	17,645	2,506,472	0.05%
Corcept Therapeutics, Inc.	6,545	212,582	0.00%	Domino's Pizza, Inc.	2,871	1,183,512	0.03%
Core & Main, Inc. Class B	9,120	368,539	0.01%	Donaldson Co., Inc.	10,117	661,146	0.01%
Corebridge Financial, Inc.	21,718	470,412	0.01%	DoorDash, Inc. Class A	25,203	2,492,325	0.05%
				Dorman Products, Inc.	1,913	159,563	0.00%
				DoubleVerify Holdings, Inc.	12,996	477,993	0.01%
				Douglas Emmett, Inc. REIT	17,430	252,735	0.01%
				Dover Corp.	11,925	1,834,184	0.04%
				Doximity, Inc. Class A	9,684	271,539	0.01%
				Driven Brands Holdings, Inc.	6,591	93,988	0.00%
				Dropbox, Inc. Class A	22,234	655,458	0.01%

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Dun & Bradstreet Holdings, Inc.	22,492	263,156	0.01%	Extra Space Storage, Inc. REIT	17,641	2,828,382	0.06%
Duolingo, Inc. Class A	2,318	525,838	0.01%	Extreme Networks, Inc.	9,322	164,440	0.00%
DuPont de Nemours, Inc.	38,684	2,975,960	0.06%	F&G Annuities & Life, Inc.	1,386	63,756	0.00%
DXC Technology Co.	19,512	446,239	0.01%	F5, Inc.	4,819	862,505	0.02%
Dycom Industries, Inc.	2,258	259,873	0.01%	Fabrinet	3,128	595,352	0.01%
Dynatrace, Inc.	21,344	1,167,303	0.03%	FactSet Research Systems, Inc.	3,330	1,588,577	0.03%
E2open Parent Holdings, Inc.	16,042	70,424	0.00%	Fair Isaac Corp.	2,104	2,449,077	0.05%
Eagle Materials, Inc.	2,854	578,905	0.01%	Fastenal Co.	48,539	3,143,871	0.07%
East West Bancorp, Inc.	12,093	870,091	0.02%	Fastly, Inc. Class A	10,701	190,478	0.00%
Eastern Bankshares, Inc.	12,908	183,294	0.00%	Federal Realty Investment Trust REIT	6,268	645,917	0.01%
EastGroup Properties, Inc. REIT	3,772	692,313	0.02%	Federal Signal Corp.	4,650	356,841	0.01%
eBay, Inc.	46,495	2,028,112	0.04%	FedEx Corp.	19,385	4,903,823	0.11%
Edgewell Personal Care Co.	3,818	139,853	0.00%	Fidelity National Financial, Inc.	22,072	1,126,113	0.02%
Edwards Lifesciences Corp.	51,345	3,915,056	0.08%	Fidelity National Information Services, Inc.	51,102	3,069,697	0.07%
Elanco Animal Health, Inc.	39,082	582,322	0.01%	Fifth Third Bancorp	58,396	2,014,078	0.04%
Elastic NV	6,733	758,809	0.02%	Figs, Inc. Class A	12,411	86,256	0.00%
Electronic Arts, Inc.	23,106	3,161,132	0.07%	First American Financial Corp.	9,252	596,199	0.01%
Element Solutions, Inc.	16,741	387,387	0.01%	First BanCorp	15,331	252,195	0.01%
Elevance Health, Inc.	19,950	9,407,622	0.20%	First Citizens BancShares, Inc. Class A	925	1,312,547	0.03%
elf Beauty, Inc.	4,723	681,718	0.01%	First Commonwealth Financial Corp.	10,644	164,343	0.00%
Eli Lilly & Co.	71,371	41,603,583	0.90%	First Financial Bancorp	7,084	168,245	0.00%
Elme Communities REIT	4,093	59,758	0.00%	First Financial Bankshares, Inc.	10,331	313,029	0.01%
Embecta Corp.	5,274	99,837	0.00%	First Hawaiian, Inc.	9,870	225,628	0.01%
Empire State Realty Trust, Inc. REIT Class A	16,465	159,546	0.00%	First Horizon Corp.	48,658	688,997	0.02%
Employers Holdings, Inc.	2,353	92,708	0.00%	First Industrial Realty Trust, Inc. REIT	10,804	569,047	0.01%
Encompass Health Corp.	8,478	565,652	0.01%	First Interstate BancSystem, Inc. Class A	6,486	199,445	0.00%
Encore Capital Group, Inc.	1,669	84,702	0.00%	First Merchants Corp.	6,454	239,314	0.01%
Encore Wire Corp.	1,349	288,146	0.01%	First Solar, Inc.	9,043	1,557,928	0.03%
Energizer Holdings, Inc.	6,433	203,797	0.00%	Fiserv, Inc.	51,215	6,803,401	0.15%
Enovix Corp.	14,998	187,775	0.00%	Fisker, Inc.	8,910	15,593	0.00%
Enphase Energy, Inc.	11,490	1,518,289	0.03%	Five Below, Inc.	4,574	974,994	0.02%
Ensign Group, Inc.	4,752	533,222	0.01%	Five9, Inc.	5,812	457,346	0.01%
Enstar Group Ltd.	869	255,790	0.01%	Fiverr International Ltd.	1,774	48,288	0.00%
Entegris, Inc.	12,685	1,519,917	0.03%	FleetCor Technologies, Inc.	6,187	1,748,508	0.04%
Envestnet, Inc.	5,128	253,939	0.01%	Flex Ltd.	36,143	1,100,916	0.02%
Envista Holdings Corp.	12,613	303,469	0.01%	Floor & Decor Holdings, Inc. Class A	8,795	981,170	0.02%
Enviva, Inc.	2,865	2,853	0.00%	Flowers Foods, Inc.	15,467	348,162	0.01%
EPAM Systems, Inc.	4,721	1,403,742	0.03%	Fluence Energy, Inc. Class A	4,121	98,286	0.00%
EPR Properties REIT	8,025	388,811	0.01%	Flywire Corp.	8,200	189,830	0.00%
Equifax, Inc.	10,320	2,552,033	0.06%	FMC Corp.	10,497	661,836	0.01%
Equinix, Inc. REIT	7,817	6,295,734	0.14%	FNB Corp.	27,642	380,630	0.01%
Equitable Holdings, Inc.	31,405	1,045,787	0.02%	Foot Locker, Inc.	7,444	231,881	0.01%
Equity Commonwealth REIT	7,001	134,419	0.00%	Ford Motor Co.	330,221	4,025,394	0.09%
Equity LifeStyle Properties, Inc. REIT	15,684	1,106,349	0.02%	FormFactor, Inc.	5,807	242,210	0.01%
Equity Residential REIT	30,747	1,880,487	0.04%	Fortinet, Inc.	54,908	3,213,765	0.07%
Essent Group Ltd.	8,663	456,887	0.01%	Fortrea Holdings, Inc.	7,410	258,609	0.01%
Essential Properties Realty Trust, Inc. REIT	10,729	274,233	0.01%	Fortune Brands Innovations, Inc.	11,110	845,915	0.02%
Essential Utilities, Inc.	18,941	707,446	0.02%	Forward Air Corp.	2,472	155,415	0.00%
Essex Property Trust, Inc. REIT	5,535	1,372,348	0.03%	Four Corners Property Trust, Inc. REIT	6,493	164,273	0.00%
Estee Lauder Cos, Inc. Class A	19,610	2,867,963	0.06%	Fox Corp. Class B	35,717	987,575	0.02%
Etsy, Inc.	10,636	862,048	0.02%	Fox Factory Holding Corp.	3,754	253,320	0.01%
Euronet Worldwide, Inc.	4,450	451,631	0.01%	Franklin Electric Co., Inc.	3,939	380,704	0.01%
Everbridge, Inc.	2,162	52,558	0.00%	Franklin Resources, Inc.	23,561	701,882	0.02%
Evercore, Inc. Class A	2,743	469,190	0.01%	Freedom Holding Corp.	1,380	111,228	0.00%
Everest Group Ltd.	3,516	1,243,187	0.03%	Fresh Del Monte Produce, Inc.	2,338	61,373	0.00%
EVERTEC, Inc.	4,657	190,658	0.00%	Freshpet, Inc.	3,960	343,570	0.01%
Evolent Health, Inc. Class A	10,804	356,856	0.01%	Freshworks, Inc. Class A	14,337	336,776	0.01%
Exact Sciences Corp.	14,726	1,089,429	0.02%	Frontdoor, Inc.	7,792	274,434	0.01%
Exelixis, Inc.	29,463	706,817	0.02%				
ExlService Holdings, Inc.	14,015	432,363	0.01%				
eXp World Holdings, Inc.	3,215	49,897	0.00%				
Xpedia Group, Inc.	11,943	1,812,828	0.04%				
Expeditors International of Washington, Inc.	12,912	1,642,406	0.04%				

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Frontier Communications Parent, Inc.	19,566	495,802	0.01%	Halozyyme Therapeutics, Inc.	11,017	407,188	0.01%
FTAI Aviation Ltd.	8,514	395,050	0.01%	Hamilton Lane, Inc. Class A	3,596	407,930	0.01%
FTI Consulting, Inc.	2,663	530,336	0.01%	Hancock Whitney Corp.	7,904	384,055	0.01%
FuelCell Energy, Inc.	25,255	40,408	0.00%	Hanesbrands, Inc.	22,706	101,269	0.00%
Fulgent Genetics, Inc.	1,156	33,420	0.00%	Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT	7,897	217,799	0.01%
Fulton Financial Corp.	11,519	189,603	0.00%	Hanover Insurance Group, Inc.	2,691	326,741	0.01%
GameStop Corp. Class A	21,887	383,679	0.01%	Harley-Davidson, Inc.	11,268	415,113	0.01%
Gap, Inc.	14,435	301,836	0.01%	Harmony Biosciences Holdings, Inc.	2,305	74,452	0.00%
Garmin Ltd.	12,482	1,604,436	0.03%	Hartford Financial Services Group, Inc.	26,641	2,141,404	0.05%
Gartner, Inc.	6,363	2,870,413	0.06%	Hasbro, Inc.	10,693	545,985	0.01%
Gates Industrial Corp. plc	12,653	169,803	0.00%	HashiCorp, Inc. Class A	9,272	219,190	0.01%
GATX Corp.	3,220	387,108	0.01%	Hayward Holdings, Inc.	14,667	199,471	0.00%
GCI Liberty, Inc.	2,979	—	0.00%	HB Fuller Co.	3,978	323,849	0.01%
GE HealthCare Technologies, Inc.	33,464	2,587,436	0.06%	HCA Healthcare, Inc.	16,655	4,508,175	0.10%
Gen Digital, Inc.	47,825	1,091,367	0.02%	Healthcare Realty Trust, Inc. REIT Class A	31,114	536,094	0.01%
Generac Holdings, Inc.	4,889	631,854	0.01%	Healthcare Services Group, Inc.	8,456	87,689	0.00%
General Mills, Inc.	49,944	3,253,352	0.07%	HealthEquity, Inc.	6,586	436,652	0.01%
Genpact Ltd.	14,659	508,814	0.01%	Healthpeak Properties, Inc. REIT	47,546	941,411	0.02%
Gentex Corp.	18,418	601,532	0.01%	Heartland Express, Inc.	5,805	82,779	0.00%
Gentherm, Inc.	2,205	115,454	0.00%	Heartland Financial USA, Inc.	3,600	135,396	0.00%
Genuine Parts Co.	11,534	1,597,459	0.03%	Hecla Mining Co.	58,708	282,385	0.01%
Genworth Financial, Inc. Class A	41,249	275,543	0.01%	Helen of Troy Ltd.	1,635	197,524	0.00%
Getty Realty Corp. REIT	2,220	64,868	0.00%	Helios Technologies, Inc.	2,068	93,784	0.00%
Gibraltar Industries, Inc.	3,078	243,100	0.01%	Henry Schein, Inc.	12,158	920,482	0.02%
G-III Apparel Group Ltd.	1,727	58,683	0.00%	Herbalife Ltd.	6,768	103,280	0.00%
Gilead Sciences, Inc.	105,792	8,570,210	0.18%	Herc Holdings, Inc.	2,341	348,551	0.01%
Ginkgo Bioworks Holdings, Inc.	160,135	270,628	0.01%	Hershey Co.	12,368	2,305,890	0.05%
Gitlab, Inc. Class A	7,787	490,270	0.01%	Hertz Global Holdings, Inc.	11,112	115,454	0.00%
Glacier Bancorp, Inc.	8,773	362,500	0.01%	Hewlett Packard Enterprise Co.	106,630	1,810,577	0.04%
Glaukos Corp.	3,512	279,169	0.01%	Highwoods Properties, Inc. REIT	9,965	228,796	0.01%
Global Net Lease, Inc. REIT	11,780	117,211	0.00%	Hillenbrand, Inc.	6,372	304,900	0.01%
Global Payments, Inc.	21,683	2,753,741	0.06%	Hilltop Holdings, Inc.	5,568	196,049	0.00%
Global-e Online Ltd.	8,822	349,616	0.01%	Hilton Grand Vacations, Inc.	7,684	308,743	0.01%
GLOBALFOUNDRIES, Inc.	5,572	337,663	0.01%	Hilton Worldwide Holdings, Inc.	21,633	3,939,153	0.09%
Globant SA	3,478	827,694	0.02%	HNI Corp.	5,927	247,926	0.01%
Globe Life, Inc.	7,035	856,300	0.02%	Hologic, Inc.	20,221	1,444,790	0.03%
Globus Medical, Inc. Class A	10,031	534,552	0.01%	Home BancShares, Inc.	15,926	403,406	0.01%
GMS, Inc.	3,399	280,180	0.01%	Home Depot, Inc.	84,352	29,232,186	0.63%
GoDaddy, Inc. Class A	13,143	1,395,261	0.03%	Hope Bancorp, Inc.	10,465	126,417	0.00%
Golden Ocean Group Ltd.	11,484	112,084	0.00%	Horace Mann Educators Corp.	4,020	131,454	0.00%
Goldman Sachs Group, Inc.	27,204	10,494,487	0.23%	Hormel Foods Corp.	23,448	752,915	0.02%
Goodyear Tire & Rubber Co.	26,270	376,186	0.01%	Host Hotels & Resorts, Inc. REIT	61,524	1,197,872	0.03%
Grab Holdings Ltd. Class A	258,443	870,953	0.02%	Houlihan Lokey, Inc. Class A	5,029	603,027	0.01%
Graco, Inc.	14,047	1,218,718	0.03%	Howard Hughes Holdings, Inc.	3,308	282,999	0.01%
Graham Holdings Co. Class B	353	245,872	0.01%	HP, Inc.	72,837	2,191,665	0.05%
Grand Canyon Education, Inc.	2,219	292,997	0.01%	Hub Group, Inc. Class A	2,371	217,990	0.01%
Granite Construction, Inc.	4,144	210,764	0.00%	HubSpot, Inc.	3,823	2,219,404	0.05%
Graphic Packaging Holding Co.	26,753	659,461	0.01%	Humana, Inc.	10,523	4,817,535	0.10%
Gray Television, Inc.	3,985	35,706	0.00%	Huntington Bancshares, Inc.	126,729	1,611,993	0.04%
Green Brick Partners, Inc.	2,910	151,145	0.00%	Huntsman Corp.	14,174	356,193	0.01%
Green Dot Corp. Class A	3,354	33,205	0.00%	Huron Consulting Group, Inc.	1,301	133,743	0.00%
Greenbrier Cos, Inc.	2,177	96,180	0.00%	Hyatt Hotels Corp. Class A	3,725	485,777	0.01%
Griffon Corp.	4,823	293,962	0.01%	IAC, Inc.	6,233	326,485	0.01%
Grocery Outlet Holding Corp.	7,609	205,139	0.00%	ICON plc ADR	6,814	1,928,839	0.04%
Group 1 Automotive, Inc.	1,063	323,939	0.01%	ICU Medical, Inc.	1,851	184,619	0.00%
Guardant Health, Inc.	10,817	292,600	0.01%	IDEX Corp.	6,624	1,438,137	0.03%
Guess?, Inc.	1,954	45,059	0.00%	IDEXX Laboratories, Inc.	6,864	3,809,863	0.08%
Guidewire Software, Inc.	7,147	779,309	0.02%				
GXO Logistics, Inc.	8,908	544,813	0.01%				
H&E Equipment Services, Inc.	3,216	168,261	0.00%				
H&R Block, Inc.	12,471	603,222	0.01%				
Haemonetics Corp.	4,462	381,546	0.01%				
Hain Celestial Group, Inc.	6,214	68,043	0.00%				

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Illinois Tool Works, Inc.	25,085	6,570,765	0.14%	JB Hunt Transport Services, Inc.	7,279	1,453,907	0.03%
Illumina, Inc.	13,185	1,835,879	0.04%	JBG SMITH Properties REIT	7,837	133,307	0.00%
IMAX Corp.	1,381	20,743	0.00%	JELD-WEN Holding, Inc.	5,213	98,421	0.00%
ImmunoGen, Inc.	19,441	576,426	0.01%	JFrog Ltd.	7,066	244,554	0.01%
Impinj, Inc.	1,789	161,064	0.00%	Joby Aviation, Inc.	12,794	85,080	0.00%
Inari Medical, Inc.	5,083	329,988	0.01%	John Bean Technologies Corp.	3,066	304,914	0.01%
Incyte Corp.	16,192	1,016,696	0.02%	John Wiley & Sons, Inc. Class A	4,608	146,258	0.00%
Independence Realty Trust, Inc. REIT	20,340	311,202	0.01%	Johnson Controls International plc	58,308	3,360,873	0.07%
Independent Bank Corp.	3,671	241,589	0.01%	Jones Lang LaSalle, Inc.	3,935	743,203	0.02%
Independent Bank Group, Inc.	2,298	116,922	0.00%	JPMorgan Chase & Co.	242,892	41,315,929	0.89%
Ingersoll Rand, Inc.	34,863	2,696,304	0.06%	Juniper Networks, Inc.	25,570	753,804	0.02%
Ingevity Corp.	2,532	119,561	0.00%	Kadant, Inc.	942	264,052	0.01%
Ingredion, Inc.	5,602	607,985	0.01%	Kaiser Aluminum Corp.	742	52,823	0.00%
Inmode Ltd.	7,078	157,415	0.00%	Karuna Therapeutics, Inc.	2,874	909,650	0.02%
Innospec, Inc.	1,858	228,980	0.01%	KB Home	6,929	432,785	0.01%
Innovative Industrial Properties, Inc. REIT Class A	2,428	244,791	0.01%	Kellanova	21,226	1,186,746	0.03%
Innoviva, Inc.	5,043	80,890	0.00%	Kemper Corp.	5,492	267,296	0.01%
Insight Enterprises, Inc.	2,565	454,492	0.01%	Kennedy-Wilson Holdings, Inc.	7,473	92,516	0.00%
Insmed, Inc.	10,728	332,461	0.01%	Keurig Dr Pepper, Inc.	80,931	2,696,621	0.06%
Insperty, Inc.	2,844	333,374	0.01%	KeyCorp	76,797	1,105,877	0.02%
Inspire Medical Systems, Inc.	2,380	484,163	0.01%	Keysight Technologies, Inc.	14,947	2,377,918	0.05%
Installed Building Products, Inc.	1,980	361,984	0.01%	Kilroy Realty Corp. REIT	9,587	381,946	0.01%
Insulet Corp.	5,725	1,242,211	0.03%	Kimberly-Clark Corp.	26,975	3,277,732	0.07%
Integer Holdings Corp.	2,905	287,827	0.01%	Kimco Realty Corp. REIT	56,069	1,194,830	0.03%
Integra LifeSciences Holdings Corp.	5,187	225,894	0.01%	Kinsale Capital Group, Inc.	1,868	625,612	0.01%
Intel Corp.	356,495	17,913,874	0.39%	Kirby Corp.	5,569	437,055	0.01%
Intellia Therapeutics, Inc.	7,769	236,877	0.01%	Kite Realty Group Trust REIT	18,378	420,121	0.01%
Inter Parfums, Inc.	1,744	251,153	0.01%	KLA Corp.	11,586	6,734,942	0.15%
Interactive Brokers Group, Inc. Class A	9,029	748,504	0.02%	Knife River Corp.	5,085	336,525	0.01%
Intercontinental Exchange, Inc.	47,031	6,040,191	0.13%	Knight-Swift Transportation Holdings, Inc. Class A	13,284	765,823	0.02%
InterDigital, Inc.	2,895	314,223	0.01%	Kohl's Corp.	9,084	260,529	0.01%
International Bancshares Corp.	5,903	320,651	0.01%	Kontoor Brands, Inc.	3,920	244,686	0.01%
International Flavors & Fragrances, Inc.	22,059	1,786,117	0.04%	Korn Ferry	4,144	245,946	0.01%
International Paper Co.	29,435	1,064,075	0.02%	Kornit Digital Ltd.	2,785	53,361	0.00%
Interpublic Group of Cos, Inc.	31,414	1,025,353	0.02%	Kraft Heinz Co.	66,635	2,464,162	0.05%
Intra-Cellular Therapies, Inc.	7,480	535,718	0.01%	Krispy Kreme, Inc.	6,119	92,336	0.00%
Intuit, Inc.	22,952	14,345,689	0.31%	Kroger Co.	53,941	2,465,643	0.05%
Intuitive Surgical, Inc.	29,411	9,922,095	0.21%	Krystal Biotech, Inc.	2,129	264,124	0.01%
Invesco Ltd.	30,563	545,244	0.01%	Kulicke & Soffa Industries, Inc.	5,100	279,072	0.01%
Invitation Homes, Inc. REIT	51,029	1,740,599	0.04%	Kymera Therapeutics, Inc.	3,166	80,606	0.00%
Ionis Pharmaceuticals, Inc.	12,226	618,513	0.01%	Kyndryl Holdings, Inc.	20,916	434,634	0.01%
IonQ, Inc.	11,947	148,023	0.00%	Laboratory Corp. of America Holdings	7,410	1,684,219	0.04%
Iovance Biotherapeutics, Inc.	27,902	226,843	0.01%	Ladder Capital Corp. REIT Class A	8,072	92,909	0.00%
IQVIA Holdings, Inc.	15,820	3,660,432	0.08%	Lam Research Corp.	11,181	8,757,630	0.19%
iRhythm Technologies, Inc.	2,620	280,445	0.01%	Lamar Advertising Co. REIT Class A	6,911	734,501	0.02%
iRobot Corp.	1,607	62,191	0.00%	Lamb Weston Holdings, Inc.	12,335	1,333,290	0.03%
Iron Mountain, Inc. REIT	24,674	1,726,687	0.04%	Lancaster Colony Corp.	1,690	281,199	0.01%
Ironwood Pharmaceuticals, Inc. Class A	14,992	171,508	0.00%	Landstar System, Inc.	2,875	556,744	0.01%
Itron, Inc.	4,341	327,789	0.01%	Lantheus Holdings, Inc.	5,287	327,794	0.01%
J & J Snack Foods Corp.	1,342	224,302	0.01%	Lattice Semiconductor Corp.	11,339	782,278	0.02%
J M Smucker Co.	8,468	1,070,186	0.02%	Laureate Education, Inc. Class A	14,390	197,287	0.00%
Jabil, Inc.	10,634	1,354,772	0.03%	Lazard Ltd. Class A	11,197	389,656	0.01%
Jack Henry & Associates, Inc.	5,905	964,936	0.02%	La-Z-Boy, Inc.	4,850	179,062	0.00%
Jack in the Box, Inc.	2,024	165,219	0.00%	LCI Industries	2,287	287,499	0.01%
Jackson Financial, Inc. Class A	6,951	355,891	0.01%	Lear Corp.	5,054	713,675	0.02%
Jamf Holding Corp.	6,176	111,539	0.00%	Legalzoom.com, Inc.	9,981	112,785	0.00%
Janus Henderson Group plc	10,353	312,143	0.01%	Leggett & Platt, Inc.	12,727	333,066	0.01%
Jazz Pharmaceuticals plc	4,890	601,470	0.01%	Lemonade, Inc.	4,850	78,231	0.00%
				Lennar Corp. Class A	9,704	1,446,284	0.03%
				Lennar Corp. Class B	13,207	1,770,398	0.04%

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Lennox International, Inc.	2,697	1,206,961	0.03%	Markel Group, Inc.	1,092	1,550,531	0.03%
Leslie's, Inc.	15,275	105,550	0.00%	MarketAxess Holdings, Inc.	3,268	957,034	0.02%
LGI Homes, Inc.	1,531	203,868	0.00%	Marqeta, Inc. Class A	36,610	255,538	0.01%
Liberty Broadband Corp. Class A	2,446	197,245	0.00%	Marriott International, Inc. Class A	20,715	4,671,440	0.10%
Liberty Broadband Corp. Class C	8,592	692,429	0.02%	Marriott Vacations Worldwide Corp.	2,934	249,067	0.01%
Liberty Global Ltd. Class A	10,910	193,871	0.00%	Marsh & McLennan Cos, Inc.	41,404	7,844,816	0.17%
Liberty Global Ltd. Class C	23,186	432,187	0.01%	Martin Marietta Materials, Inc.	5,166	2,577,369	0.06%
Liberty Latin America Ltd. Class C	15,777	115,803	0.00%	Marvell Technology, Inc.	72,979	4,401,363	0.10%
Liberty Media Corp.-Liberty Formula One Class A	5,186	300,684	0.01%	Masco Corp.	18,268	1,223,591	0.03%
Liberty Media Corp.-Liberty Formula One Class C	13,394	845,563	0.02%	Masimo Corp.	3,473	407,070	0.01%
Liberty Media Corp.-Liberty Live Class A	2,169	79,277	0.00%	Masonite International Corp.	2,281	193,109	0.00%
Liberty Media Corp.-Liberty Live Class C	3,219	120,358	0.00%	MasTec, Inc.	5,075	384,279	0.01%
Liberty Media Corp.-Liberty SiriusXM	10,584	304,608	0.01%	Masterbrand, Inc.	11,608	172,379	0.00%
Liberty Media Corp.-Liberty SiriusXM Class A	7,793	223,971	0.01%	Mastercard, Inc. Class A	70,041	29,873,187	0.64%
LifeStance Health Group, Inc.	13,270	103,904	0.00%	Match Group, Inc.	22,826	833,149	0.02%
Ligand Pharmaceuticals, Inc.	1,245	88,918	0.00%	Matson, Inc.	412	45,155	0.00%
Lincoln National Corp.	12,912	348,237	0.01%	Matterport, Inc.	25,422	68,385	0.00%
Linde plc	40,767	16,743,415	0.36%	Matthews International Corp. Class A	2,320	85,028	0.00%
Lindsay Corp.	1,090	140,784	0.00%	Maximus, Inc.	4,857	407,308	0.01%
Lions Gate Entertainment Corp. Class A	4,272	46,565	0.00%	MaxLinear, Inc. Class A	6,496	154,410	0.00%
Lions Gate Entertainment Corp. Class B	8,035	81,877	0.00%	McCormick & Co., Inc.	21,236	1,452,967	0.03%
Lithia Motors, Inc. Class A	2,165	712,891	0.02%	McDonald's Corp.	61,305	18,177,546	0.39%
Littelfuse, Inc.	1,943	519,869	0.01%	McGrath RentCorp	1,767	211,369	0.00%
LivaNova plc	4,922	254,664	0.01%	McKesson Corp.	11,386	5,271,490	0.11%
Live Nation Entertainment, Inc.	13,077	1,224,007	0.03%	MDC Holdings, Inc.	5,037	278,294	0.01%
Live Oak Bancshares, Inc.	1,862	84,721	0.00%	Medical Properties Trust, Inc. REIT	49,829	244,660	0.01%
Livent Corp.	15,286	274,842	0.01%	Medifast, Inc.	989	66,481	0.00%
LiveRamp Holdings, Inc.	4,432	167,884	0.00%	Medpace Holdings, Inc.	1,945	596,201	0.01%
LKQ Corp.	21,300	1,017,927	0.02%	Medtronic plc	111,755	9,206,377	0.20%
Loews Corp.	13,973	972,381	0.02%	Mercadolibre, Inc.	3,883	6,102,290	0.13%
Louisiana-Pacific Corp.	5,952	421,580	0.01%	Merck & Co., Inc.	213,645	23,291,578	0.50%
Lowe's Cos, Inc.	48,889	10,880,247	0.23%	Mercury General Corp.	2,113	78,836	0.00%
LPL Financial Holdings, Inc.	6,369	1,449,712	0.03%	Merit Medical Systems, Inc.	4,824	366,431	0.01%
LTC Properties, Inc. REIT	3,735	119,968	0.00%	Meritage Homes Corp.	2,694	469,295	0.01%
Lucid Group, Inc.	73,789	310,652	0.01%	Meta Platforms, Inc. Class A	186,748	66,101,322	1.42%
Lululemon Athletica, Inc.	9,371	4,791,299	0.10%	Methode Electronics, Inc.	3,342	75,964	0.00%
Lumen Technologies, Inc.	88,514	161,981	0.00%	MetLife, Inc.	53,734	3,553,429	0.08%
Lumentum Holdings, Inc.	5,593	293,185	0.01%	Mettler-Toledo International, Inc.	1,825	2,213,652	0.05%
Luminar Technologies, Inc. Class A	17,283	58,244	0.00%	MFA Financial, Inc. REIT	10,916	123,023	0.00%
LXP Industrial Trust REIT	20,033	198,727	0.00%	MGIC Investment Corp.	27,959	539,329	0.01%
Lyft, Inc. Class A	31,357	470,041	0.01%	Microchip Technology, Inc.	44,752	4,035,735	0.09%
LyondellBasell Industries NV Class A	21,208	2,016,457	0.04%	Micron Technology, Inc.	92,442	7,889,000	0.17%
M&T Bank Corp.	14,271	1,956,269	0.04%	Microsoft Corp.	628,295	236,264,052	5.09%
Macerich Co. REIT	19,759	304,881	0.01%	MicroStrategy, Inc. Class A	1,049	662,569	0.01%
Macy's, Inc.	23,543	473,685	0.01%	Mid-America Apartment Communities, Inc. REIT	9,987	1,342,852	0.03%
Madison Square Garden Entertainment Corp. Class A	2,578	81,955	0.00%	Middleby Corp.	4,399	647,401	0.01%
Madison Square Garden Sports Corp.	1,534	278,927	0.01%	MillerKnoll, Inc.	5,578	148,821	0.00%
Madrigal Pharmaceuticals, Inc.	1,133	262,154	0.01%	Minerals Technologies, Inc.	3,334	237,748	0.01%
Magnite, Inc.	12,136	113,350	0.00%	Mirati Therapeutics, Inc.	4,805	282,294	0.01%
Manhattan Associates, Inc.	5,200	1,119,664	0.02%	Mister Car Wash, Inc.	6,419	55,460	0.00%
ManpowerGroup, Inc.	5,489	436,211	0.01%	MKS Instruments, Inc.	6,526	671,330	0.01%
Maravai LifeSciences Holdings, Inc. Class A	7,113	46,590	0.00%	Moderna, Inc.	28,259	2,810,358	0.06%
Marcus & Millichap, Inc.	2,111	92,208	0.00%	Moelis & Co. Class A	5,927	332,683	0.01%
				Mohawk Industries, Inc.	4,709	487,382	0.01%
				Molina Healthcare, Inc.	5,040	1,821,002	0.04%
				Monday.com Ltd.	2,274	427,080	0.01%
				Mondelez International, Inc. Class A	113,445	8,216,821	0.18%
				MongoDB, Inc. Class A	5,583	2,282,610	0.05%
				Monolithic Power Systems, Inc.	3,932	2,480,227	0.05%
				Monro, Inc.	2,667	78,250	0.00%
				Monster Beverage Corp.	61,871	3,564,388	0.08%

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Moody's Corp.	13,141	5,132,349	0.11%	nVent Electric plc	14,480	855,623	0.02%
Morgan Stanley	100,552	9,376,474	0.20%	NVIDIA Corp.	200,651	99,366,388	2.14%
Mosaic Co.	29,086	1,039,243	0.02%	NVR, Inc.	244	1,708,110	0.04%
Motorola Solutions, Inc.	13,990	4,380,129	0.09%	NXP Semiconductors NV	21,723	4,989,339	0.11%
MP Materials Corp.	6,731	133,610	0.00%	ODP Corp.	2,522	141,989	0.00%
Mr Cooper Group, Inc.	6,258	407,521	0.01%	O-I Glass, Inc.	12,978	212,580	0.00%
MSA Safety, Inc.	3,261	550,555	0.01%	Okta, Inc. Class A	12,829	1,161,409	0.03%
MSC Industrial Direct Co., Inc. Class A	3,378	342,056	0.01%	Olaplex Holdings, Inc.	6,503	16,518	0.00%
MSCI, Inc. Class A	6,395	3,617,332	0.08%	Old Dominion Freight Line, Inc.	8,254	3,345,594	0.07%
Multiplan Corp.	26,536	38,212	0.00%	Old National Bancorp	26,731	451,487	0.01%
Mural Oncology plc	1,497	8,862	0.00%	Old Republic International Corp.	22,997	676,112	0.01%
Murphy USA, Inc.	1,635	582,976	0.01%	Ollie's Bargain Outlet Holdings, Inc.	5,551	421,265	0.01%
Myriad Genetics, Inc.	4,767	91,240	0.00%	Omega Healthcare Investors, Inc. REIT	21,225	650,759	0.01%
N-able, Inc.	7,430	98,448	0.00%	OmniAb, Inc. Class CR3	822	—	0.00%
Nasdaq, Inc.	29,476	1,713,735	0.04%	OmniAb, Inc. Class CR4	822	—	0.00%
Natera, Inc.	9,738	609,988	0.01%	Omniceil, Inc.	3,434	129,221	0.00%
National Beverage Corp. Inc. REIT	1,764	87,706	0.00%	Omnicom Group, Inc.	16,488	1,426,377	0.03%
National Health Investors, Inc. REIT	3,826	213,682	0.00%	On Holding AG Class A	17,743	478,529	0.01%
National Storage Affiliates Trust REIT	8,155	338,188	0.01%	ON Semiconductor Corp.	36,155	3,020,027	0.07%
National Vision Holdings, Inc.	6,807	142,471	0.00%	ONE Gas, Inc.	4,602	293,239	0.01%
Navient Corp.	8,307	154,676	0.00%	OneMain Holdings, Inc. Class A	9,178	451,558	0.01%
NBT Bancorp, Inc.	3,488	146,182	0.00%	Onto Innovation, Inc.	3,981	608,695	0.01%
nCino, Inc.	6,663	224,077	0.01%	Open Lending Corp.	5,893	50,149	0.00%
NCR Atleos Corp.	5,609	136,243	0.00%	Opendoor Technologies, Inc.	36,560	163,789	0.00%
NCR Voyix Corp.	11,218	189,696	0.00%	OPENLANE, Inc.	6,577	97,405	0.00%
Nelnet, Inc. Class A	1,175	103,659	0.00%	OPKO Health, Inc.	15,583	23,530	0.00%
Neogen Corp.	19,511	392,366	0.01%	Option Care Health, Inc.	12,672	426,920	0.01%
NeoGenomics, Inc.	12,459	201,587	0.00%	Oracle Corp.	130,137	13,720,344	0.30%
NET Lease Office Properties REIT	1,204	22,250	0.00%	O'Reilly Automotive, Inc.	4,998	4,748,500	0.10%
NetApp, Inc.	18,238	1,607,862	0.03%	Organon & Co.	21,442	309,194	0.01%
Netflix, Inc.	36,520	17,780,858	0.38%	Orion SA	7,159	198,519	0.00%
NetScout Systems, Inc.	7,085	155,516	0.00%	Ormat Technologies, Inc.	4,235	320,971	0.01%
Neurocrine Biosciences, Inc.	8,411	1,108,233	0.02%	OSI Systems, Inc.	1,302	168,023	0.00%
Nevro Corp.	2,191	47,150	0.00%	Otis Worldwide Corp.	33,559	3,002,524	0.06%
New Jersey Resources Corp.	8,031	358,022	0.01%	Outfront Media, Inc. REIT	9,824	137,143	0.00%
New York Community Bancorp, Inc.	62,440	638,761	0.01%	Owens & Minor, Inc.	7,234	139,399	0.00%
New York Times Co. Class A	13,331	653,086	0.01%	Owens Corning	7,677	1,137,962	0.02%
Newell Brands, Inc.	28,531	247,649	0.01%	Oxford Industries, Inc.	1,452	145,200	0.00%
Newmark Group, Inc. Class A	12,433	136,266	0.00%	PACCAR, Inc.	43,308	4,229,026	0.09%
NewMarket Corp.	391	213,420	0.00%	Pacific Biosciences of California, Inc.	19,424	190,549	0.00%
Newmont Corp.	94,806	3,925,525	0.08%	Pacific Premier Bancorp, Inc.	10,484	305,189	0.01%
News Corp. Class A	15,295	375,492	0.01%	Pacira BioSciences, Inc.	3,248	109,588	0.00%
News Corp. Class B	29,249	752,284	0.02%	Packaging Corp. of America	7,475	1,217,752	0.03%
Nexstar Media Group, Inc. Class A	2,901	454,732	0.01%	PagerDuty, Inc.	6,657	154,110	0.00%
NEXTracker, Inc. Class A	4,990	233,782	0.01%	Pagseguro Digital Ltd. Class A	17,873	222,876	0.01%
NIKE, Inc. Class B	99,817	10,837,132	0.23%	Palantir Technologies, Inc. Class A	161,001	2,764,387	0.06%
NMI Holdings, Inc. Class A	5,579	165,585	0.00%	Palo Alto Networks, Inc.	25,919	7,642,995	0.16%
NNN, Inc. REIT	13,932	600,469	0.01%	Palomar Holdings, Inc.	1,512	83,916	0.00%
Nomad Foods Ltd.	9,883	167,517	0.00%	Papa John's International, Inc.	3,030	230,977	0.01%
Nordson Corp.	4,882	1,289,629	0.03%	Paramount Global Class B	47,072	696,195	0.02%
Nordstrom, Inc.	7,628	140,737	0.00%	Paramount Group, Inc. REIT	9,780	50,563	0.00%
Northern Trust Corp.	17,947	1,514,368	0.03%	Park Hotels & Resorts, Inc. REIT	16,129	246,774	0.01%
Northwest Bancshares, Inc.	15,141	188,960	0.00%	Park National Corp.	1,731	229,981	0.01%
Northwest Natural Holding Co.	2,930	114,094	0.00%	Patrick Industries, Inc.	1,964	197,087	0.00%
Norwegian Cruise Line Holdings Ltd.	35,715	715,729	0.02%	Patterson Cos, Inc.	7,300	207,685	0.00%
Novanta, Inc.	3,053	514,156	0.01%	Paychex, Inc.	27,704	3,299,823	0.07%
Novocure Ltd.	8,322	124,247	0.00%	Paycom Software, Inc.	4,597	950,292	0.02%
NU Holdings Ltd. Class A	197,608	1,646,075	0.04%	Paycor HCM, Inc.	4,280	92,405	0.00%
Nu Skin Enterprises, Inc. Class A	4,585	89,041	0.00%	Paylocity Holding Corp.	3,190	525,872	0.01%
Nucor Corp.	21,136	3,678,509	0.08%	PayPal Holdings, Inc.	94,129	5,780,462	0.12%
Nutanix, Inc. Class A	21,105	1,006,497	0.02%				

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Pebblebrook Hotel Trust REIT	7,838	125,251	0.00%	Pure Storage, Inc. Class A	24,031	856,945	0.02%
Pediatrix Medical Group, Inc.	5,615	52,220	0.00%	PVH Corp.	5,013	612,188	0.01%
Pegasystems, Inc.	2,654	129,674	0.00%	Q2 Holdings, Inc.	3,780	164,090	0.00%
Peloton Interactive, Inc. Class A	26,204	159,582	0.00%	Qorvo, Inc.	9,018	1,015,517	0.02%
PennyMac Financial Services, Inc.	1,787	157,917	0.00%	Quaker Chemical Corp.	1,024	218,542	0.01%
PennyMac Mortgage Investment Trust REIT	9,227	137,944	0.00%	QUALCOMM, Inc.	94,079	13,606,646	0.29%
Penske Automotive Group, Inc.	1,845	296,141	0.01%	Qualys, Inc.	3,360	659,501	0.01%
Pentair plc	12,909	938,613	0.02%	QuantumScape Corp. Class A	23,359	162,345	0.00%
Penumbra, Inc.	2,993	752,859	0.02%	Quest Diagnostics, Inc.	9,540	1,315,375	0.03%
PepsiCo, Inc.	115,597	19,632,994	0.42%	QuidelOrtho Corp.	4,156	306,297	0.01%
Perficient, Inc.	3,245	213,586	0.00%	R1 RCM, Inc.	12,215	129,113	0.00%
Perrigo Co. plc	11,338	364,857	0.01%	Radian Group, Inc.	10,993	313,850	0.01%
Petco Health & Wellness Co., Inc. Class A	3,666	11,585	0.00%	Ralph Lauren Corp. Class A	3,016	434,907	0.01%
Pfizer, Inc.	474,329	13,655,932	0.29%	Rambus, Inc.	9,735	664,414	0.01%
Phillips Edison & Co., Inc. REIT	8,309	303,112	0.01%	Rapid7, Inc.	5,306	302,973	0.01%
Phinia, Inc.	3,807	115,314	0.00%	Raymond James Financial, Inc.	16,271	1,814,217	0.04%
Phreesia, Inc.	4,781	110,680	0.00%	Rayonier, Inc. REIT	12,323	411,711	0.01%
Physicians Realty Trust REIT	19,279	256,603	0.01%	Realty Income Corp. REIT	61,940	3,556,595	0.08%
Piedmont Lithium, Inc.	1,264	35,683	0.00%	Recursion Pharmaceuticals, Inc. Class A	11,245	110,876	0.00%
Piedmont Office Realty Trust, Inc. REIT Class A	10,474	74,470	0.00%	Redwood Trust, Inc. REIT	10,800	80,028	0.00%
Pinnacle Financial Partners, Inc.	6,252	545,299	0.01%	Regency Centers Corp. REIT	15,153	1,015,251	0.02%
Pinterest, Inc. Class A	50,283	1,862,482	0.04%	Regeneron Pharmaceuticals, Inc.	8,671	7,615,653	0.16%
Piper Sandler Cos	1,663	290,809	0.01%	REGENXBIO, Inc.	1,979	35,523	0.00%
Planet Fitness, Inc. Class A	7,169	523,337	0.01%	Regions Financial Corp.	77,614	1,504,159	0.03%
Plug Power, Inc.	45,088	202,896	0.00%	Reinsurance Group of America, Inc.	5,694	921,175	0.02%
PNC Financial Services Group, Inc.	33,894	5,248,486	0.11%	Relay Therapeutics, Inc.	7,446	81,980	0.00%
Pool Corp.	3,167	1,262,715	0.03%	Reliance Steel & Aluminum Co.	4,732	1,323,446	0.03%
Popular, Inc.	5,913	485,280	0.01%	Remitly Global, Inc.	11,834	229,816	0.01%
Post Holdings, Inc.	4,931	434,224	0.01%	RenaissanceRe Holdings Ltd.	4,168	816,928	0.02%
PotlatchDeltic Corp. REIT	6,872	337,415	0.01%	Renasant Corp.	4,262	143,544	0.00%
Power Integrations, Inc.	4,826	396,263	0.01%	Repligen Corp.	4,739	852,072	0.02%
PowerSchool Holdings, Inc. Class A	5,052	119,025	0.00%	Republic Bancorp, Inc. Class A	386	21,292	0.00%
PRA Group, Inc.	2,545	66,679	0.00%	Republic Services, Inc. Class A	17,227	2,840,905	0.06%
Premier, Inc. Class A	9,181	205,287	0.00%	Resideo Technologies, Inc.	10,656	200,546	0.00%
Prestige Consumer Healthcare, Inc.	3,662	224,188	0.01%	ResMed, Inc.	12,100	2,081,442	0.05%
PriceSmart, Inc.	1,674	126,856	0.00%	Retail Opportunity Investments Corp. REIT	12,188	170,998	0.00%
Primerica, Inc.	3,104	638,679	0.01%	REVOLUTION Medicines, Inc.	13,346	382,763	0.01%
Primoris Services Corp.	6,058	201,186	0.00%	Rewity, Inc.	11,454	1,252,037	0.03%
Principal Financial Group, Inc.	20,628	1,622,805	0.04%	Rexford Industrial Realty, Inc. REIT	18,045	1,012,325	0.02%
Privia Health Group, Inc.	7,777	179,104	0.00%	Reynolds Consumer Products, Inc.	5,508	147,835	0.00%
ProAssurance Corp.	2,968	40,929	0.00%	RH	1,453	423,520	0.01%
Procore Technologies, Inc.	6,682	462,528	0.01%	RingCentral, Inc. Class A	7,414	251,705	0.01%
Procter & Gamble Co.	197,398	28,926,703	0.62%	Rithm Capital Corp. REIT	34,497	368,428	0.01%
PROG Holdings, Inc.	4,555	140,795	0.00%	Rivian Automotive, Inc. Class A	57,665	1,352,821	0.03%
Progress Software Corp.	3,099	168,276	0.00%	RLI Corp.	3,651	486,021	0.01%
Progressive Corp.	49,605	7,901,084	0.17%	RLJ Lodging Trust REIT	11,321	132,682	0.00%
Progyny, Inc.	6,833	254,051	0.01%	Robert Half, Inc.	8,978	789,346	0.02%
Prologis, Inc. REIT	77,951	10,390,868	0.22%	Robinhood Markets, Inc. Class A	57,846	736,958	0.02%
PROS Holdings, Inc.	4,906	190,304	0.00%	ROBLOX Corp. Class A	40,160	1,836,115	0.04%
Prosperity Bancshares, Inc.	6,691	453,181	0.01%	Rocket Lab USA, Inc.	30,604	169,240	0.00%
Prothena Corp. plc	3,274	118,977	0.00%	Rocket Pharmaceuticals, Inc.	5,421	162,467	0.00%
Proto Labs, Inc.	1,897	73,907	0.00%	Rockwell Automation, Inc.	9,783	3,037,426	0.07%
Provident Financial Services, Inc.	6,709	120,963	0.00%	Rogers Corp.	1,839	242,877	0.01%
Prudential Financial, Inc.	31,171	3,232,744	0.07%	Roivant Sciences Ltd.	31,264	351,095	0.01%
PTC Therapeutics, Inc.	5,435	149,789	0.00%	Roku, Inc. Class A	10,449	957,755	0.02%
PTC, Inc.	9,141	1,599,309	0.03%	Rollins, Inc.	19,665	858,771	0.02%
Public Storage REIT	13,295	4,054,975	0.09%	Ross Stores, Inc.	28,206	3,903,428	0.08%
PulteGroup, Inc.	18,049	1,863,018	0.04%	Royal Caribbean Cruises Ltd.	19,467	2,520,782	0.05%

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Royal Gold, Inc.	5,640	682,214	0.01%	Simmons First National Corp. Class A	10,591	210,125	0.00%
Royalty Pharma plc Class A	30,104	845,621	0.02%	Simon Property Group, Inc. REIT	27,978	3,990,782	0.09%
RPM International, Inc.	10,799	1,205,492	0.03%	Simply Good Foods Co.	8,485	336,006	0.01%
RPT Realty REIT	9,975	127,979	0.00%	Simpson Manufacturing Co., Inc.	3,844	761,035	0.02%
Rush Enterprises, Inc. Class A	4,486	225,646	0.01%	Sinclair, Inc.	3,886	50,635	0.00%
RXO, Inc.	8,008	186,266	0.00%	Sirius XM Holdings, Inc.	50,800	277,876	0.01%
Ryan Specialty Holdings, Inc. Class A	7,760	333,835	0.01%	SiriusPoint Ltd.	11,276	130,802	0.00%
Ryder System, Inc.	3,828	440,450	0.01%	SITE Centers Corp. REIT	20,573	280,410	0.01%
Ryman Hospitality Properties, Inc. REIT	4,546	500,333	0.01%	SiteOne Landscape Supply, Inc.	3,766	611,975	0.01%
S&P Global, Inc.	26,883	11,842,499	0.26%	SiTime Corp.	1,042	127,207	0.00%
S&T Bancorp, Inc.	2,593	86,658	0.00%	Six Flags Entertainment Corp.	7,218	181,027	0.00%
Sabra Health Care, Inc. REIT	20,257	289,067	0.01%	SJW Group	2,357	154,030	0.00%
Sabre Corp.	22,970	101,068	0.00%	Skechers USA, Inc. Class A	11,684	728,381	0.02%
Safehold, Inc. REIT	1,800	42,120	0.00%	Skyline Champion Corp.	4,892	363,280	0.01%
Safety Insurance Group, Inc.	1,258	95,595	0.00%	Skyworks Solutions, Inc.	13,598	1,528,687	0.03%
Sage Therapeutics, Inc.	5,027	108,935	0.00%	SL Green Realty Corp. REIT	4,604	207,963	0.00%
Saia, Inc.	2,220	972,848	0.02%	SLM Corp.	18,073	345,556	0.01%
Salesforce, Inc.	79,635	20,955,154	0.45%	Smartsheet, Inc. Class A	10,977	524,920	0.01%
Sally Beauty Holdings, Inc.	7,577	100,623	0.00%	Snap-on, Inc.	4,256	1,229,303	0.03%
Sana Biotechnology, Inc.	3,933	16,047	0.00%	Snowflake, Inc. Class A	26,421	5,257,779	0.11%
Sandy Spring Bancorp, Inc.	3,001	81,747	0.00%	SoFi Technologies, Inc.	83,268	828,517	0.02%
Sarepta Therapeutics, Inc.	7,287	702,685	0.02%	SolarEdge Technologies, Inc.	4,618	432,245	0.01%
Saul Centers, Inc. REIT	853	33,497	0.00%	SolarWinds Corp.	1,939	24,218	0.00%
SBA Communications Corp. REIT Class A	9,321	2,364,644	0.05%	Sonoco Products Co.	7,438	415,561	0.01%
ScanSource, Inc.	3,088	122,316	0.00%	Sonos, Inc.	8,482	145,381	0.00%
Schneider National, Inc. Class B	3,203	81,516	0.00%	Sotera Health Co.	9,878	166,444	0.00%
Scholastic Corp.	2,144	80,829	0.00%	SouthState Corp.	5,803	490,063	0.01%
Schrodinger, Inc.	5,942	212,724	0.00%	Southwest Airlines Co.	14,026	405,071	0.01%
Scilex Holding Co.	2,374	4,843	0.00%	Southwest Gas Holdings, Inc.	5,497	348,235	0.01%
Scorpio Tankers, Inc.	3,325	202,160	0.00%	Spectrum Brands Holdings, Inc.	3,587	286,135	0.01%
Scotts Miracle-Gro Co.	3,491	222,551	0.01%	Sphere Entertainment Co.	2,029	68,905	0.00%
Seacoast Banking Corp. of Florida	9,098	258,929	0.01%	Spire, Inc.	4,353	271,366	0.01%
Seagate Technology Holdings plc	17,844	1,523,342	0.03%	Spirit Airlines, Inc.	2,651	43,450	0.00%
Sealed Air Corp.	12,855	469,465	0.01%	Spirit Realty Capital, Inc. REIT	10,645	465,080	0.01%
SeaWorld Entertainment, Inc.	3,503	185,063	0.00%	Splunk, Inc.	12,855	1,958,459	0.04%
SEI Investments Co.	7,600	482,980	0.01%	Spotify Technology SA	11,731	2,204,372	0.05%
Select Medical Holdings Corp.	9,852	231,522	0.01%	SpringWorks Therapeutics, Inc.	5,131	187,282	0.00%
Selective Insurance Group, Inc.	4,642	461,786	0.01%	Sprout Social, Inc. Class A	3,365	206,746	0.00%
Semtech Corp.	6,309	138,230	0.00%	Sprouts Farmers Market, Inc.	7,602	365,732	0.01%
Sensata Technologies Holding plc	12,701	477,177	0.01%	SPS Commerce, Inc.	3,167	613,891	0.01%
Sensient Technologies Corp.	2,917	192,522	0.00%	SPX Technologies, Inc.	3,233	326,565	0.01%
SentinelOne, Inc. Class A	21,095	578,847	0.01%	Squarespace, Inc. Class A	4,506	148,743	0.00%
Service Corp. International	12,794	875,749	0.02%	SS&C Technologies Holdings, Inc.	18,248	1,115,135	0.02%
Service Properties Trust REIT	14,152	120,858	0.00%	St Joe Co.	1,852	111,453	0.00%
ServiceNow, Inc.	17,289	12,214,506	0.26%	STAAR Surgical Co.	4,050	126,401	0.00%
ServisFirst Bancshares, Inc.	3,648	243,066	0.01%	STAG Industrial, Inc. REIT	13,330	523,336	0.01%
SFL Corp., Ltd.	11,054	124,689	0.00%	Stanley Black & Decker, Inc.	13,152	1,290,211	0.03%
SharkNinja, Inc.	4,360	223,101	0.01%	Star Bulk Carriers Corp.	5,563	118,269	0.00%
Shenandoah Telecommunications Co.	2,460	53,185	0.00%	Starbucks Corp.	94,394	9,062,768	0.20%
Sherwin-Williams Co.	19,904	6,208,058	0.13%	Starwood Property Trust, Inc. REIT	24,487	514,717	0.01%
Shift4 Payments, Inc. Class A	4,825	358,691	0.01%	State Street Corp.	26,354	2,041,381	0.04%
Shoals Technologies Group, Inc. Class A	16,749	260,279	0.01%	Steel Dynamics, Inc.	13,771	1,626,355	0.04%
Shockwave Medical, Inc.	3,092	589,212	0.01%	Steelcase, Inc. Class A	8,206	110,945	0.00%
Shutterstock, Inc.	2,232	107,761	0.00%	Stem, Inc.	10,542	40,903	0.00%
Sigma Lithium Corp.	6,204	195,612	0.00%	Stegan Co.	1,320	124,806	0.00%
Signet Jewelers Ltd.	4,057	435,154	0.01%	Stericycle, Inc.	7,773	385,230	0.01%
Silgan Holdings, Inc.	7,759	351,095	0.01%	STERIS plc	8,506	1,870,044	0.04%
Silicon Laboratories, Inc.	2,596	343,373	0.01%	Steven Madden Ltd.	5,880	246,960	0.01%
				Stifel Financial Corp.	8,456	584,732	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Stock Yards Bancorp, Inc.	2,241	115,389	0.00%	Tractor Supply Co.	9,467	2,035,689	0.04%
StoneCo Ltd. Class A	22,727	409,768	0.01%	Trade Desk, Inc. Class A	37,139	2,672,522	0.06%
Stratasys Ltd.	4,482	64,003	0.00%	Tradeweb Markets, Inc. Class A	9,390	853,363	0.02%
Strategic Education, Inc.	2,037	188,158	0.00%	Trane Technologies plc	18,847	4,596,783	0.10%
Stryker Corp.	29,978	8,977,212	0.19%	TransMedics Group, Inc.	3,133	247,288	0.01%
Summit Materials, Inc. Class A	9,109	350,332	0.01%	TransUnion	17,144	1,177,964	0.03%
Sun Communities, Inc. REIT	10,510	1,404,662	0.03%	Travel + Leisure Co.	5,717	223,478	0.01%
Sunnova Energy International, Inc.	7,792	118,828	0.00%	Travelers Cos, Inc.	19,297	3,675,886	0.08%
SunPower Corp. Class A	5,443	26,290	0.00%	TreeHouse Foods, Inc.	4,194	173,841	0.00%
Sunrun, Inc.	17,561	344,722	0.01%	Trex Co., Inc.	8,770	726,068	0.02%
Sunstone Hotel Investors, Inc. REIT	17,155	184,073	0.00%	Tri Pointe Homes, Inc.	9,523	337,114	0.01%
Super Micro Computer, Inc.	3,744	1,064,269	0.02%	TriMas Corp.	2,786	70,569	0.00%
Supernus Pharmaceuticals, Inc.	5,057	146,350	0.00%	Trimble, Inc.	20,136	1,071,235	0.02%
Surgery Partners, Inc.	5,029	160,878	0.00%	TriNet Group, Inc.	2,912	346,324	0.01%
Sylvamo Corp.	3,275	160,835	0.00%	Trinity Industries, Inc.	5,970	158,742	0.00%
Synaptics, Inc.	3,606	411,372	0.01%	TripAdvisor, Inc.	10,116	217,797	0.00%
Synchrony Financial	36,630	1,398,900	0.03%	Triumph Financial, Inc.	1,741	139,593	0.00%
Synopsys, Inc.	12,901	6,642,854	0.14%	Tronox Holdings plc	6,992	99,007	0.00%
Synovus Financial Corp.	11,294	425,219	0.01%	Truist Financial Corp.	114,089	4,212,166	0.09%
Sysco Corp.	43,230	3,161,410	0.07%	Trupanion, Inc.	3,486	106,358	0.00%
T Rowe Price Group, Inc.	18,952	2,040,941	0.04%	Trustmark Corp.	7,227	201,489	0.00%
Take-Two Interactive Software, Inc.	13,918	2,240,102	0.05%	TTEC Holdings, Inc.	826	17,899	0.00%
Tandem Diabetes Care, Inc.	5,932	175,469	0.00%	Twilio, Inc. Class A	14,769	1,120,524	0.02%
Tanger, Inc. REIT	9,183	254,553	0.01%	Twist Bioscience Corp.	4,865	179,324	0.00%
Tapestry, Inc.	21,293	783,795	0.02%	Two Harbors Investment Corp. REIT	5,087	70,862	0.00%
Target Corp.	39,441	5,617,187	0.12%	Tyler Technologies, Inc.	3,635	1,519,866	0.03%
Taro Pharmaceutical Industries Ltd.	252	10,529	0.00%	Tyson Foods, Inc. Class A	24,354	1,309,028	0.03%
Taylor Morrison Home Corp. Class A	7,797	415,970	0.01%	Uber Technologies, Inc.	166,404	10,245,494	0.22%
TD SYNEX Corp.	4,476	481,662	0.01%	Ubiquiti, Inc.	528	73,688	0.00%
TechTarget, Inc.	1,968	68,604	0.00%	UDR, Inc. REIT	28,580	1,094,328	0.02%
TEGNA, Inc.	18,338	280,571	0.01%	UFP Industries, Inc.	4,842	607,913	0.01%
Teladoc Health, Inc.	11,256	242,567	0.01%	U-Haul Holding Co.	7,410	522,968	0.01%
Teleflex, Inc.	3,854	960,956	0.02%	UiPath, Inc. Class A	33,204	824,787	0.02%
Telephone & Data Systems, Inc.	6,843	125,569	0.00%	Ultra Beauty, Inc.	4,194	2,055,018	0.04%
Tempur Sealy International, Inc.	14,103	718,830	0.02%	Ultragenyx Pharmaceutical, Inc.	7,913	378,400	0.01%
Tenable Holdings, Inc.	8,668	399,248	0.01%	UMB Financial Corp.	3,124	261,010	0.01%
Tenet Healthcare Corp.	8,876	670,759	0.01%	Under Armour, Inc. Class A	4,490	39,467	0.00%
Tennant Co.	1,423	131,898	0.00%	Under Armour, Inc. Class C	32,627	272,435	0.01%
Teradata Corp.	7,729	336,289	0.01%	UniFirst Corp.	1,069	195,531	0.00%
Teradyne, Inc.	12,965	1,406,962	0.03%	Union Pacific Corp.	50,985	12,522,936	0.27%
Terex Corp.	6,499	373,433	0.01%	United Airlines Holdings, Inc.	6,517	268,891	0.01%
Terreno Realty Corp. REIT	6,128	384,042	0.01%	United Bankshares, Inc.	10,170	381,884	0.01%
Tesla, Inc.	233,103	57,921,433	1.25%	United Community Banks, Inc.	10,684	312,614	0.01%
Texas Capital Bancshares, Inc.	3,810	246,240	0.01%	United Natural Foods, Inc.	5,389	87,463	0.00%
Texas Instruments, Inc.	75,766	12,915,072	0.28%	United Parcel Service, Inc. Class B	60,559	9,521,692	0.21%
TFS Financial Corp.	6,127	90,006	0.00%	United States Steel Corp.	19,887	967,503	0.02%
TG Therapeutics, Inc.	11,610	198,299	0.00%	United Therapeutics Corp.	3,976	874,283	0.02%
Thermo Fisher Scientific, Inc.	32,450	17,224,136	0.37%	UnitedHealth Group, Inc.	78,438	41,295,254	0.89%
Thor Industries, Inc.	4,593	543,122	0.01%	Uniti Group, Inc. REIT	26,640	153,979	0.00%
Thoughtworks Holding, Inc.	3,642	17,518	0.00%	Unity Software, Inc.	26,138	1,068,783	0.02%
TJX Cos, Inc.	97,151	9,113,735	0.20%	Universal Display Corp.	3,901	746,105	0.02%
TKO Group Holdings, Inc. Class A	5,431	443,061	0.01%	Universal Health Services, Inc. Class B	5,250	800,310	0.02%
T-Mobile US, Inc.	44,189	7,084,822	0.15%	Unum Group	17,851	807,222	0.02%
Toast, Inc. Class A	27,909	509,618	0.01%	Upbound Group, Inc.	4,478	152,118	0.00%
Toll Brothers, Inc.	9,855	1,012,995	0.02%	Upstart Holdings, Inc.	5,480	223,913	0.01%
TopBuild Corp.	2,615	978,690	0.02%	Upwork, Inc.	12,961	192,730	0.00%
Topgolf Callaway Brands Corp.	11,344	162,673	0.00%	Urban Edge Properties REIT	10,542	192,919	0.00%
Toro Co.	8,590	824,554	0.02%	Urban Outfitters, Inc.	6,651	237,374	0.01%
Towne Bank	4,554	135,527	0.00%	US Bancorp	130,444	5,645,616	0.12%
				US Foods Holding Corp.	19,659	892,715	0.02%
				USANA Health Sciences, Inc.	770	41,272	0.00%
				Vail Resorts, Inc.	3,264	696,766	0.02%
				Valley National Bancorp	32,867	356,936	0.01%
				Valmont Industries, Inc.	1,937	452,309	0.01%
				Valvoline, Inc.	13,436	504,925	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Varex Imaging Corp.	2,946	60,393	0.00%	Westlake Corp.	3,212	449,552	0.01%
Varonis Systems, Inc. Class B	9,605	434,914	0.01%	Westrock Co.	21,012	872,418	0.02%
Vaxcyte, Inc.	7,585	476,338	0.01%	WEX, Inc.	3,618	703,882	0.02%
Veeva Systems, Inc. Class A	12,226	2,353,750	0.05%	Whirlpool Corp.	4,532	551,862	0.01%
Ventas, Inc. REIT	33,470	1,668,145	0.04%	White Mountains Insurance Group Ltd.	230	346,152	0.01%
Veracyte, Inc.	4,732	130,177	0.00%	Williams-Sonoma, Inc.	5,264	1,062,170	0.02%
Veradigm, Inc.	8,379	87,896	0.00%	Willis Towers Watson plc	8,954	2,159,705	0.05%
Veralto Corp.	18,658	1,534,807	0.03%	WillScot Mobile Mini Holdings Corp.	16,641	740,525	0.02%
Verint Systems, Inc.	6,184	167,154	0.00%	Wingstop, Inc.	2,582	662,490	0.01%
Veris Residential, Inc. REIT	7,270	114,357	0.00%	Winnebago Industries, Inc.	2,020	147,218	0.00%
VeriSign, Inc.	7,909	1,628,938	0.04%	Wintrust Financial Corp.	5,816	539,434	0.01%
Verisk Analytics, Inc. Class A	12,053	2,878,980	0.06%	WisdomTree, Inc.	5,687	39,411	0.00%
Verizon Communications, Inc.	355,669	13,408,721	0.29%	Wix.com Ltd.	4,788	589,020	0.01%
Verra Mobility Corp. Class A	11,058	254,666	0.01%	WK Kellogg Co.	5,306	69,721	0.00%
Vertex Pharmaceuticals, Inc.	21,622	8,797,776	0.19%	Wolfspeed, Inc.	10,056	437,537	0.01%
Vertiv Holdings Co. Class A	29,567	1,420,103	0.03%	Wolverine World Wide, Inc.	4,123	36,653	0.00%
Vestis Corp.	9,965	210,660	0.00%	Workday, Inc. Class A	16,865	4,655,752	0.10%
VF Corp.	32,117	603,800	0.01%	Workiva, Inc. Class A	3,990	405,105	0.01%
Viatis, Inc.	98,809	1,070,101	0.02%	Worthington Steel, Inc.	3,681	103,436	0.00%
Viavi Solutions, Inc.	17,470	175,923	0.00%	WP Carey, Inc. REIT	18,061	1,170,533	0.03%
Victoria's Secret & Co.	7,304	193,848	0.00%	WR Berkley Corp.	16,756	1,184,984	0.03%
Vir Biotechnology, Inc.	6,412	64,505	0.00%	WSFS Financial Corp.	5,237	240,535	0.01%
Virgin Galactic Holdings, Inc.	23,632	57,898	0.00%	Wyndham Hotels & Resorts, Inc.	6,744	542,285	0.01%
Virtu Financial, Inc. Class A	8,541	173,041	0.00%	Xencor, Inc.	6,111	129,737	0.00%
Virtus Investment Partners, Inc.	327	79,056	0.00%	Xenia Hotels & Resorts, Inc. REIT	7,042	95,912	0.00%
Visa, Inc. Class A	134,552	35,030,613	0.75%	Xenon Pharmaceuticals, Inc.	7,367	339,324	0.01%
Vishay Intertechnology, Inc.	12,141	291,020	0.01%	Xerox Holdings Corp.	12,452	228,245	0.01%
Visteon Corp.	2,432	303,757	0.01%	XP, Inc. Class A	27,152	707,853	0.02%
Vontier Corp.	12,358	426,969	0.01%	XPO, Inc.	9,302	814,762	0.02%
Vornado Realty Trust REIT	14,967	422,818	0.01%	Yandex NV Class A	19,678	—	0.00%
Voya Financial, Inc.	8,281	604,182	0.01%	Yelp, Inc. Class A	4,565	216,107	0.00%
Vulcan Materials Co.	11,051	2,508,688	0.05%	YETI Holdings, Inc.	6,397	331,237	0.01%
WaFd, Inc.	5,074	167,239	0.00%	Yext, Inc.	7,889	46,466	0.00%
Walgreens Boots Alliance, Inc.	62,376	1,628,637	0.04%	Yum! Brands, Inc.	23,672	3,092,984	0.07%
Walker & Dunlop, Inc.	2,164	240,226	0.01%	Zebra Technologies Corp. Class A	4,446	1,215,225	0.03%
Walt Disney Co.	154,829	13,979,510	0.30%	Zentalis Pharmaceuticals, Inc.	3,419	51,798	0.00%
Warner Bros Discovery, Inc.	183,927	2,093,089	0.05%	Ziff Davis, Inc.	4,182	280,989	0.01%
Waste Management, Inc.	33,683	6,032,625	0.13%	Zillow Group, Inc. Class A	5,071	287,627	0.01%
Waters Corp.	5,051	1,662,941	0.04%	Zillow Group, Inc. Class C	12,149	702,941	0.02%
Watsco, Inc.	2,723	1,166,724	0.03%	ZIM Integrated Shipping Services Ltd.	6,443	63,592	0.00%
Watts Water Technologies, Inc. Class A	2,396	499,183	0.01%	Zimmer Biomet Holdings, Inc.	17,956	2,185,245	0.05%
Wayfair, Inc. Class A	6,578	405,863	0.01%	Zions Bancorp NA	11,139	488,668	0.01%
WD-40 Co.	1,051	251,263	0.01%	Zoetis, Inc. Class A	39,109	7,718,943	0.17%
Webster Financial Corp.	14,162	718,863	0.02%	Zoom Video Communications, Inc. Class A	22,284	1,602,442	0.03%
Weis Markets, Inc.	1,087	69,525	0.00%	ZoomInfo Technologies, Inc. Class A	24,339	450,028	0.01%
Welltower, Inc. REIT	45,600	4,111,752	0.09%	Zscaler, Inc.	7,672	1,699,808	0.04%
Wendy's Co.	14,668	285,733	0.01%	Zurn Elkay Water Solutions Corp.	12,562	369,448	0.01%
Werner Enterprises, Inc.	4,253	180,200	0.00%			<b>3,244,470,839</b>	<b>69.83%</b>
WesBanco, Inc.	3,746	117,512	0.00%			<b>4,619,809,302</b>	<b>99.43%</b>
WESCO International, Inc.	3,845	668,569	0.01%			<b>4,619,809,302</b>	<b>99.43%</b>
West Pharmaceutical Services, Inc.	6,343	2,233,497	0.05%				
Westamerica Bancorp	3,600	203,076	0.00%				
Western Alliance Bancorp	9,361	615,860	0.01%				
Western Digital Corp.	27,983	1,465,470	0.03%				
Western Union Co.	32,017	381,643	0.01%				
Westinghouse Air Brake Technologies Corp.	15,396	1,953,752	0.04%				

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (31 December 2022: (0.02%))</b>				
<b>Futures 0.01% (31 December 2022: (0.02%))</b>				
S&P 500 E-mini March 2024	82	\$19,334,531	427,469	0.01%
Euro Stoxx 600 Index March 2024	181	€4,323,113	21,074	0.00%

				Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
TOPIX Index March 2024							
				10	¥234,550,436	14,538	0.00%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>						<b>463,081</b>	<b>0.01%</b>
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.02% (31 December 2022: 0.11%)</b>							
<b>Forward Currency Exchange Contracts 0.00% (31 December 2022: 0.00%)</b>							
EUR	1,710,547	USD	(1,846,468)	State Street Bank & Trust Co.	20/3/2024	49,020	0.00%
JPY	215,886,168	USD	(1,524,173)	State Street Bank & Trust Co.	21/3/2024	26,080	0.00%
EUR	1,064,353	USD	(1,172,287)	State Street Bank & Trust Co.	20/3/2024	7,142	0.00%
JPY	23,770,000	USD	(164,337)	Bank of America	21/3/2024	6,352	0.00%
EUR	309,270	USD	(338,916)	Toronto-Dominion Bank	20/3/2024	3,792	0.00%
AUD	712,796	USD	(483,988)	State Street Bank & Trust Co.	20/3/2024	3,529	0.00%
GBP	436,161	USD	(552,780)	State Street Bank & Trust Co.	20/3/2024	3,452	0.00%
JPY	23,855,000	USD	(168,313)	JPMorgan Chase Bank	21/3/2024	2,986	0.00%
EUR	570,840	USD	(630,104)	State Street Bank & Trust Co.	20/3/2024	2,454	0.00%
JPY	23,150,000	USD	(165,754)	State Street Bank & Trust Co.	21/3/2024	483	0.00%
JPY	23,520,000	USD	(168,494)	State Street Bank & Trust Co.	21/3/2024	401	0.00%
USD	53,550	EUR	(48,060)	BNP Paribas	20/3/2024	294	0.00%
JPY	23,570,000	USD	(169,182)	Toronto-Dominion Bank	21/3/2024	72	0.00%
EUR	409,360	USD	(453,589)	Toronto-Dominion Bank	20/3/2024	30	0.00%
JPY	23,625,000	USD	(169,712)	BNP Paribas	21/3/2024	(63)	(0.00%)
USD	165,084	JPY	(23,280,000)	BNP Paribas	21/3/2024	(2,087)	(0.00%)
EUR	408,510	USD	(455,088)	State Street Bank & Trust Co.	20/3/2024	(2,411)	(0.00%)
USD	529,849	EUR	(480,400)	Toronto-Dominion Bank	20/3/2024	(2,491)	(0.00%)
USD	160,839	JPY	(23,180,000)	State Street Bank & Trust Co.	21/3/2024	(5,614)	(0.00%)
USD	965,638	GBP	(768,104)	Toronto-Dominion Bank	20/3/2024	(13,917)	(0.00%)
USD	683,344	EUR	(633,285)	UBS AG	20/3/2024	(18,411)	(0.00%)
USD	592,620	AUD	(900,000)	State Street Bank & Trust Co.	20/3/2024	(22,936)	(0.00%)
USD	760,776	JPY	(109,509,256)	Citibank NA	21/3/2024	(25,598)	(0.00%)
						<b>12,559</b>	<b>0.00%</b>
<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.02% (31 December 2022: 0.11%)</b>							
EUR	106,029,375	USD	(115,849,497)	BNP Paribas	3/1/2024	1,275,866	0.03%
CHF	8,326,159	USD	(9,608,289)	Toronto-Dominion Bank	3/1/2024	284,373	0.00%
EUR	3,340,511	USD	(3,609,198)	State Street Bank & Trust Co.	3/1/2024	80,898	0.00%
EUR	3,742,446	USD	(4,088,098)	State Street Bank & Trust Co.	3/1/2024	45,995	0.00%
EUR	4,739,165	GBP	(4,088,990)	Morgan Stanley	3/1/2024	22,477	0.00%
KRW	3,509,147,414	EUR	(2,450,619)	BNP Paribas	2/1/2024	17,628	0.00%
EUR	111,711,718	USD	(123,546,793)	BNP Paribas	2/2/2024	14,585	0.00%
CHF	268,260	USD	(306,882)	Toronto-Dominion Bank	3/1/2024	11,850	0.00%
CHF	376,632	USD	(435,678)	State Street Bank & Trust Co.	3/1/2024	11,814	0.00%
EUR	921,643	HKD	(7,865,435)	Morgan Stanley	3/1/2024	10,808	0.00%
KRW	3,700,911,525	EUR	(2,592,492)	State Street Bank & Trust Co.	2/1/2024	9,805	0.00%
EUR	2,475,226	KRW	(3,509,147,414)	BNP Paribas	2/1/2024	9,554	0.00%
CHF	205,230	USD	(236,054)	BNP Paribas	3/1/2024	7,788	0.00%
CHF	253,797	USD	(295,112)	Toronto-Dominion Bank	3/1/2024	6,436	0.00%
CHF	9,424,888	USD	(11,231,858)	Toronto-Dominion Bank	2/2/2024	3,508	0.00%
JPY	1,734,740,960	EUR	(11,139,160)	Morgan Stanley	5/1/2024	2,939	0.00%
CHF	295,751	USD	(349,843)	BNP Paribas	3/1/2024	1,551	0.00%
EUR	159,061	GBP	(136,795)	Morgan Stanley	3/1/2024	1,321	0.00%
KRW	236,514,036	USD	(182,792)	State Street Bank & Trust Co.	2/1/2024	852	0.00%
EUR	91,353	JPY	(14,104,421)	Morgan Stanley	5/1/2024	843	0.00%
EUR	113,890	GBP	(98,219)	State Street Bank & Trust Co.	3/1/2024	598	0.00%
KRW	103,465,599	EUR	(72,255)	State Street Bank & Trust Co.	2/1/2024	520	0.00%
EUR	626,850	SGD	(912,774)	Morgan Stanley	3/1/2024	483	0.00%
KRW	88,298,512	EUR	(61,663)	State Street Bank & Trust Co.	2/1/2024	444	0.00%
EUR	34,481	HKD	(293,975)	Morgan Stanley	3/1/2024	442	0.00%
EUR	4,984,886	GBP	(4,324,004)	Morgan Stanley	2/2/2024	420	0.00%
EUR	4,280,681	CAD	(6,239,923)	Morgan Stanley	2/2/2024	407	0.00%
EUR	62,318	KRW	(88,298,512)	State Street Bank & Trust Co.	2/1/2024	280	0.00%
JPY	114,175,366	USD	(809,869)	Toronto-Dominion Bank	5/1/2024	255	0.00%
EUR	1,451,691	DKK	(10,820,174)	Morgan Stanley	3/1/2024	230	0.00%
USD	157,274	KRW	(202,263,501)	BNP Paribas	2/1/2024	225	0.00%
KRW	202,263,501	USD	(156,866)	BNP Paribas	2/1/2024	183	0.00%
CHF	3,963,737	EUR	(4,263,458)	Morgan Stanley	4/1/2024	165	0.00%
CHF	375,504	USD	(447,488)	Toronto-Dominion Bank	2/2/2024	149	0.00%
GBP	4,324,004	EUR	(4,989,908)	Morgan Stanley	3/1/2024	137	0.00%
USD	21,425	EUR	(19,289)	BNP Paribas	2/1/2024	117	0.00%
JPY	3,589,967	EUR	(22,972)	State Street Bank & Trust Co.	5/1/2024	94	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	18,680	SGD	(27,146)	Morgan Stanley	3/1/2024	56	0.00%
EUR	168,746	PLN	(734,051)	State Street Bank & Trust Co.	2/2/2024	56	0.00%
DKK	13,670	USD	(1,981)	Toronto-Dominion Bank	3/1/2024	44	0.00%
USD	13,431	GBP	(10,503)	BNP Paribas	3/1/2024	42	0.00%
ILS	1,175,149	EUR	(295,400)	State Street Bank & Trust Co.	3/1/2024	36	0.00%
USD	7,351	AUD	(10,730)	BNP Paribas	4/1/2024	29	0.00%
USD	5,228	DKK	(35,086)	BNP Paribas	3/1/2024	29	0.00%
CAD	6,239,923	EUR	(4,283,896)	Morgan Stanley	3/1/2024	27	0.00%
EUR	3,192,723	AUD	(5,169,756)	Morgan Stanley	2/2/2024	24	0.00%
EUR	175,701	NZD	(306,870)	Morgan Stanley	2/2/2024	20	0.00%
AUD	5,169,756	EUR	(3,193,358)	Morgan Stanley	4/1/2024	18	0.00%
EUR	48,496	DKK	(361,407)	Morgan Stanley	3/1/2024	16	0.00%
EUR	3,931	PLN	(17,018)	State Street Bank & Trust Co.	3/1/2024	15	0.00%
KRW	16,646,362	USD	(12,910)	State Street Bank & Trust Co.	2/1/2024	15	0.00%
USD	11,155	GBP	(8,740)	State Street Bank & Trust Co.	3/1/2024	13	0.00%
EUR	889,226	HKD	(7,674,242)	Morgan Stanley	2/2/2024	11	0.00%
KRW	9,057,303	USD	(7,024)	State Street Bank & Trust Co.	2/1/2024	8	0.00%
USD	11,904	PLN	(46,811)	Toronto-Dominion Bank	2/2/2024	5	0.00%
HKD	7,674,242	EUR	(889,690)	Morgan Stanley	3/1/2024	4	0.00%
KRW	4,973,596	USD	(3,857)	State Street Bank & Trust Co.	2/1/2024	4	0.00%
SGD	934,742	EUR	(641,486)	Morgan Stanley	3/1/2024	3	0.00%
KRW	3,573,274	USD	(2,771)	Toronto-Dominion Bank	2/1/2024	3	0.00%
EUR	328,685	NOK	(3,689,047)	Morgan Stanley	2/2/2024	2	0.00%
HKD	8,144	USD	(1,042)	BNP Paribas	3/1/2024	1	0.00%
ILS	72,090	USD	(20,019)	State Street Bank & Trust Co.	3/1/2024	1	0.00%
USD	898	PLN	(3,529)	State Street Bank & Trust Co.	3/1/2024	1	0.00%
EUR	19,289	USD	(21,307)	Toronto-Dominion Bank	2/1/2024	1	0.00%
HKD	11,077	USD	(1,418)	Toronto-Dominion Bank	3/1/2024	1	0.00%
USD	322,611	CHF	(271,525)	Brown Brothers Harriman & Co.	3/1/2024	—	0.00%
USD	808,572	EUR	(731,971)	Brown Brothers Harriman & Co.	3/1/2024	—	0.00%
NOK	3,689,047	EUR	(328,836)	Morgan Stanley	3/1/2024	—	0.00%
SEK	16,741,795	EUR	(1,503,867)	Morgan Stanley	3/1/2024	—	0.00%
USD	11,871	GBP	(9,310)	State Street Bank & Trust Co.	2/2/2024	—	0.00%
USD	1,616	HKD	(12,618)	State Street Bank & Trust Co.	3/1/2024	—	0.00%
USD	10,075	CAD	(13,279)	Toronto-Dominion Bank	2/2/2024	—	0.00%
CAD	410,794	USD	(311,538)	Toronto-Dominion Bank	3/1/2024	—	0.00%
DKK	741,621	USD	(109,897)	Toronto-Dominion Bank	3/1/2024	—	0.00%
EUR	720,513	USD	(795,915)	Toronto-Dominion Bank	3/1/2024	—	0.00%
GBP	283,477	USD	(361,376)	Toronto-Dominion Bank	3/1/2024	—	0.00%
USD	5,692	HKD	(44,415)	Toronto-Dominion Bank	2/2/2024	—	0.00%
HKD	494,972	USD	(63,389)	Toronto-Dominion Bank	3/1/2024	—	0.00%
NOK	227,212	USD	(22,373)	Toronto-Dominion Bank	3/1/2024	—	0.00%
USD	11,958	NZD	(18,885)	Toronto-Dominion Bank	2/2/2024	—	0.00%
NZD	18,885	USD	(11,957)	Toronto-Dominion Bank	4/1/2024	—	0.00%
SEK	1,070,151	USD	(106,188)	Toronto-Dominion Bank	3/1/2024	—	0.00%
SGD	59,082	USD	(44,789)	Toronto-Dominion Bank	3/1/2024	—	0.00%
USD	3,564	HKD	(27,839)	BNP Paribas	3/1/2024	(1)	(0.00%)
USD	6,689	SEK	(67,336)	State Street Bank & Trust Co.	2/2/2024	(1)	(0.00%)
USD	10,124	AUD	(14,822)	Toronto-Dominion Bank	2/2/2024	(1)	(0.00%)
USD	22,389	NOK	(227,212)	Toronto-Dominion Bank	2/2/2024	(2)	(0.00%)
DKK	10,935,805	EUR	(1,466,997)	Morgan Stanley	3/1/2024	(3)	(0.00%)
USD	20,030	ILS	(72,090)	State Street Bank & Trust Co.	2/2/2024	(3)	(0.00%)
USD	23,094	EUR	(20,882)	Toronto-Dominion Bank	2/2/2024	(3)	(0.00%)
USD	21,333	EUR	(19,289)	Toronto-Dominion Bank	2/2/2024	(3)	(0.00%)
AUD	342,572	USD	(233,764)	Toronto-Dominion Bank	4/1/2024	(3)	(0.00%)
PLN	46,811	USD	(11,909)	Toronto-Dominion Bank	3/1/2024	(4)	(0.00%)
USD	311,672	CAD	(410,794)	Toronto-Dominion Bank	2/2/2024	(5)	(0.00%)
NZD	306,870	EUR	(175,887)	Morgan Stanley	4/1/2024	(6)	(0.00%)
DKK	245,776	EUR	(32,975)	State Street Bank & Trust Co.	3/1/2024	(6)	(0.00%)
USD	361,435	GBP	(283,477)	Toronto-Dominion Bank	2/2/2024	(6)	(0.00%)
USD	1,000	SGD	(1,328)	BNP Paribas	3/1/2024	(7)	(0.00%)
USD	3,854	KRW	(4,973,596)	State Street Bank & Trust Co.	2/1/2024	(7)	(0.00%)
USD	1,403	SGD	(1,859)	State Street Bank & Trust Co.	3/1/2024	(7)	(0.00%)
USD	44,848	SGD	(59,082)	Toronto-Dominion Bank	2/2/2024	(8)	(0.00%)
USD	63,426	HKD	(494,972)	Toronto-Dominion Bank	2/2/2024	(10)	(0.00%)
USD	675	PLN	(2,702)	BNP Paribas	3/1/2024	(13)	(0.00%)
USD	625	NZD	(1,007)	State Street Bank & Trust Co.	4/1/2024	(13)	(0.00%)
USD	553	NZD	(895)	BNP Paribas	4/1/2024	(14)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	10,040	CAD	(13,257)	BNP Paribas	3/1/2024	(14)	(0.00%)
USD	123,546,793	EUR	(111,842,478)	BNP Paribas	3/1/2024	(15)	(0.00%)
USD	30,805	JPY	(4,323,861)	Toronto-Dominion Bank	2/2/2024	(15)	(0.00%)
USD	106,312	SEK	(1,070,151)	Toronto-Dominion Bank	2/2/2024	(16)	(0.00%)
EUR	295,224	ILS	(1,175,149)	State Street Bank & Trust Co.	2/2/2024	(17)	(0.00%)
USD	60,651	HKD	(473,735)	State Street Bank & Trust Co.	3/1/2024	(17)	(0.00%)
EUR	1,482	NZD	(2,614)	State Street Bank & Trust Co.	4/1/2024	(18)	(0.00%)
USD	4,533	DKK	(30,708)	State Street Bank & Trust Co.	3/1/2024	(18)	(0.00%)
USD	1,216	SGD	(1,630)	Toronto-Dominion Bank	3/1/2024	(19)	(0.00%)
USD	1,134	ILS	(4,156)	State Street Bank & Trust Co.	3/1/2024	(21)	(0.00%)
USD	110,055	DKK	(741,621)	Toronto-Dominion Bank	2/2/2024	(24)	(0.00%)
EUR	641,595	SGD	(934,742)	Morgan Stanley	2/2/2024	(25)	(0.00%)
EUR	72,703	KRW	(103,465,599)	State Street Bank & Trust Co.	2/1/2024	(25)	(0.00%)
SGD	5,178	EUR	(3,576)	State Street Bank & Trust Co.	3/1/2024	(25)	(0.00%)
USD	3,618	DKK	(24,602)	BNP Paribas	3/1/2024	(27)	(0.00%)
USD	7,779	KRW	(10,036,394)	BNP Paribas	2/2/2024	(28)	(0.00%)
USD	3,274	GBP	(2,591)	BNP Paribas	3/1/2024	(29)	(0.00%)
USD	2,545	SEK	(25,939)	State Street Bank & Trust Co.	3/1/2024	(29)	(0.00%)
USD	233,973	AUD	(342,572)	Toronto-Dominion Bank	2/2/2024	(31)	(0.00%)
USD	5,502	SEK	(55,777)	BNP Paribas	3/1/2024	(33)	(0.00%)
PLN	734,051	EUR	(169,019)	State Street Bank & Trust Co.	3/1/2024	(33)	(0.00%)
USD	967	SEK	(10,082)	BNP Paribas	3/1/2024	(34)	(0.00%)
USD	1,303	NOK	(13,621)	State Street Bank & Trust Co.	3/1/2024	(39)	(0.00%)
EUR	6,775	NZD	(11,897)	Morgan Stanley	4/1/2024	(48)	(0.00%)
USD	8,062	GBP	(6,364)	State Street Bank & Trust Co.	3/1/2024	(50)	(0.00%)
USD	25,915	JPY	(3,660,434)	State Street Bank & Trust Co.	5/1/2024	(57)	(0.00%)
USD	6,975	KRW	(9,057,303)	State Street Bank & Trust Co.	2/1/2024	(58)	(0.00%)
USD	2,714	KRW	(3,573,274)	Toronto-Dominion Bank	2/1/2024	(61)	(0.00%)
EUR	11,062	ILS	(44,226)	State Street Bank & Trust Co.	3/1/2024	(63)	(0.00%)
EUR	10,109	ILS	(40,475)	Morgan Stanley	3/1/2024	(73)	(0.00%)
USD	10,196	AUD	(15,050)	State Street Bank & Trust Co.	4/1/2024	(74)	(0.00%)
USD	12,457	EUR	(11,346)	State Street Bank & Trust Co.	3/1/2024	(76)	(0.00%)
USD	10,769	KRW	(13,944,056)	State Street Bank & Trust Co.	2/2/2024	(78)	(0.00%)
EUR	1,503,829	SEK	(16,741,795)	Morgan Stanley	2/2/2024	(86)	(0.00%)
USD	22,606	EUR	(20,545)	State Street Bank & Trust Co.	3/1/2024	(89)	(0.00%)
USD	796,846	EUR	(720,513)	Toronto-Dominion Bank	2/2/2024	(94)	(0.00%)
EUR	1,467,436	DKK	(10,935,805)	Morgan Stanley	2/2/2024	(109)	(0.00%)
USD	4,895	CAD	(6,613)	BNP Paribas	3/1/2024	(120)	(0.00%)
USD	12,447	CAD	(16,578)	Toronto-Dominion Bank	3/1/2024	(125)	(0.00%)
USD	7,470	AUD	(11,142)	State Street Bank & Trust Co.	4/1/2024	(133)	(0.00%)
USD	7,962	JPY	(1,141,142)	State Street Bank & Trust Co.	5/1/2024	(135)	(0.00%)
USD	12,776	KRW	(16,646,362)	State Street Bank & Trust Co.	2/1/2024	(149)	(0.00%)
USD	5,988	AUD	(9,014)	BNP Paribas	4/1/2024	(163)	(0.00%)
USD	10,157	PLN	(40,581)	Toronto-Dominion Bank	3/1/2024	(163)	(0.00%)
USD	4,680	SEK	(48,823)	Toronto-Dominion Bank	3/1/2024	(165)	(0.00%)
EUR	9,046	NOK	(103,455)	Morgan Stanley	3/1/2024	(194)	(0.00%)
USD	6,672	CAD	(9,053)	Toronto-Dominion Bank	3/1/2024	(194)	(0.00%)
USD	24,974	JPY	(3,547,566)	BNP Paribas	5/1/2024	(197)	(0.00%)
USD	183,430	KRW	(236,514,036)	State Street Bank & Trust Co.	2/1/2024	(214)	(0.00%)
USD	12,727	GBP	(10,159)	State Street Bank & Trust Co.	3/1/2024	(223)	(0.00%)
USD	13,338	CAD	(17,897)	State Street Bank & Trust Co.	3/1/2024	(235)	(0.00%)
USD	13,213	EUR	(12,177)	BNP Paribas	3/1/2024	(238)	(0.00%)
USD	6,867	AUD	(10,421)	State Street Bank & Trust Co.	4/1/2024	(244)	(0.00%)
USD	10,491	NZD	(16,983)	State Street Bank & Trust Co.	4/1/2024	(262)	(0.00%)
EUR	4,675	NOK	(55,158)	State Street Bank & Trust Co.	3/1/2024	(267)	(0.00%)
USD	7,347	JPY	(1,079,315)	BNP Paribas	5/1/2024	(311)	(0.00%)
USD	813,437	JPY	(114,175,366)	Toronto-Dominion Bank	2/2/2024	(379)	(0.00%)
EUR	61,780	SEK	(691,884)	Morgan Stanley	3/1/2024	(409)	(0.00%)
USD	40,719	SGD	(54,264)	State Street Bank & Trust Co.	3/1/2024	(418)	(0.00%)
EUR	127,255	AUD	(206,702)	Morgan Stanley	4/1/2024	(470)	(0.00%)
EUR	70,593	CAD	(103,497)	State Street Bank & Trust Co.	3/1/2024	(510)	(0.00%)
USD	18,272	ILS	(67,935)	BNP Paribas	3/1/2024	(594)	(0.00%)
EUR	236,011	CAD	(344,633)	Morgan Stanley	3/1/2024	(654)	(0.00%)
USD	29,705	EUR	(27,493)	State Street Bank & Trust Co.	3/1/2024	(666)	(0.00%)
EUR	4,271,337	CHF	(3,963,737)	Morgan Stanley	2/2/2024	(740)	(0.00%)
EUR	164,279	PLN	(717,033)	Morgan Stanley	3/1/2024	(876)	(0.00%)
USD	183,084	KRW	(236,514,036)	State Street Bank & Trust Co.	2/2/2024	(894)	(0.00%)
EUR	71,762	SEK	(808,811)	State Street Bank & Trust Co.	3/1/2024	(984)	(0.00%)
USD	97,468	DKK	(664,896)	State Street Bank & Trust Co.	3/1/2024	(1,059)	(0.00%)
USD	19,834	NOK	(213,591)	State Street Bank & Trust Co.	3/1/2024	(1,198)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	11,231,858	CHF	(9,454,304)	Toronto-Dominion Bank	3/1/2024	(1,201)	(0.00%)
EUR	69,081	CHF	(65,243)	State Street Bank & Trust Co.	4/1/2024	(1,213)	(0.00%)
EUR	88,590	AUD	(145,265)	State Street Bank & Trust Co.	4/1/2024	(1,260)	(0.00%)
HKD	485,169	EUR	(57,485)	State Street Bank & Trust Co.	3/1/2024	(1,368)	(0.00%)
EUR	86,207	CHF	(81,488)	Morgan Stanley	4/1/2024	(1,597)	(0.00%)
USD	310,398	GBP	(245,120)	Toronto-Dominion Bank	3/1/2024	(2,081)	(0.00%)
EUR	165,284	NZD	(292,359)	Morgan Stanley	4/1/2024	(2,520)	(0.00%)
USD	88,849	SEK	(929,530)	State Street Bank & Trust Co.	3/1/2024	(3,386)	(0.00%)
EUR	11,175,043	JPY	(1,734,740,960)	Morgan Stanley	2/2/2024	(4,409)	(0.00%)
USD	189,971	AUD	(286,215)	State Street Bank & Trust Co.	4/1/2024	(5,333)	(0.00%)
EUR	268,462	ILS	(1,090,448)	Morgan Stanley	3/1/2024	(6,270)	(0.00%)
USD	256,348	CAD	(347,396)	Toronto-Dominion Bank	3/1/2024	(7,111)	(0.00%)
USD	709,057	EUR	(648,953)	Toronto-Dominion Bank	3/1/2024	(7,809)	(0.00%)
EUR	2,593,346	KRW	(3,700,911,525)	State Street Bank & Trust Co.	2/2/2024	(10,424)	(0.00%)
EUR	300,042	NOK	(3,530,434)	Morgan Stanley	3/1/2024	(16,189)	(0.00%)
EUR	2,584,538	KRW	(3,700,911,525)	State Street Bank & Trust Co.	2/1/2024	(18,591)	(0.00%)
USD	712,271	JPY	(104,746,909)	State Street Bank & Trust Co.	5/1/2024	(30,954)	(0.00%)
EUR	1,333,327	SEK	(15,241,100)	Morgan Stanley	3/1/2024	(39,477)	(0.00%)
EUR	2,926,525	AUD	(4,817,788)	Morgan Stanley	4/1/2024	(54,614)	(0.00%)
EUR	3,911,492	CAD	(5,791,793)	Morgan Stanley	3/1/2024	(71,551)	(0.00%)
EUR	4,031,626	CHF	(3,817,007)	Morgan Stanley	4/1/2024	(81,913)	(0.00%)
EUR	10,737,628	JPY	(1,724,226,506)	Morgan Stanley	5/1/2024	(371,921)	(0.01%)
<b>Total OTC Financial Derivative Instruments</b>						<b>1,070,056</b>	<b>0.02%</b>
<b>Total Investments</b>						<b>4,621,354,998</b>	<b>99.46%</b>
<b>Other Assets and Liabilities</b>						<b>24,754,450</b>	<b>0.54%</b>
<b>Net Assets</b>						<b>4,646,109,448</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					4,592,614,034	98.74%
(b)	Transferable securities dealt in on another regulated market					26,612,949	0.57%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					582,319	0.01%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					463,081	0.01%
(e)	Total OTC Financial Derivative Instruments					1,932,612	0.04%
(f)	Other assets					28,918,875	0.63%
<b>Total Assets</b>						<b>4,651,123,870</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,619,809,302	3,489,903,912
Financial Derivative Instruments	3,17	2,395,693	4,565,191
Cash	3	15,064,343	27,348,062
Unrealised Appreciation on Spot Currency Contracts		12,129	—
Receivables:			
Interest and Dividends		4,982,260	3,750,011
Capital Shares Issued		7,482,762	10,708,237
Investments Sold		106,128	35,128
Margin Cash Due from Broker	3	767,007	2,942,035
Cash Collateral		504,220	1,510,000
Other Receivables		26	—
<b>Total Current Assets</b>		<b>4,651,123,870</b>	<b>3,540,762,576</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	849,997	1,372,549
Bank Overdraft		398	272
Unrealised Depreciation on Spot Currency Contracts		—	1,335
Payables and Other Liabilities:			
Investments Purchased		10	565,223
Income Distribution Payable		593,007	661,702
Capital Shares Redeemed		2,838,020	4,692,073
Management Fees Payable	12	732,655	592,083
Other Payables		335	—
<b>Total Current Liabilities</b>		<b>5,014,422</b>	<b>7,885,237</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>4,646,109,448</b>	<b>3,532,877,339</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>CHF Acc<sup>1</sup></b>			
US (\$) Equivalent	1,966,849	59,356	—
Net Assets	1,655,398	54,916	—
Number of Shares Outstanding	16,466	627	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>100.53</b>	<b>87.59</b>	<b>—</b>
<b>CHF Hedged Acc<sup>1</sup></b>			
US (\$) Equivalent	11,884,730	6,655,840	—
Net Assets	10,002,783	6,157,983	—
Number of Shares Outstanding	89,449	66,930	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>111.83</b>	<b>92.01</b>	<b>—</b>
<b>EUR Acc</b>			
US (\$) Equivalent	1,143,804,465	961,950,886	1,262,453,637
Net Assets	1,035,445,154	901,336,052	1,110,142,145
Number of Shares Outstanding	3,022,159	3,206,935	3,243,838
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>342.62</b>	<b>281.06</b>	<b>342.23</b>
<b>Institutional Plus EUR Acc</b>			
US (\$) Equivalent	392,496,641	150,717,522	95,180,800
Net Assets	355,313,130	141,220,449	83,697,503
Number of Shares Outstanding	1,282,964	622,039	302,980
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>276.95</b>	<b>227.03</b>	<b>276.25</b>
<b>Institutional Plus EUR Hedged Acc<sup>3</sup></b>			
US (\$) Equivalent	177,963,341	152,400,074	137,800,886
Net Assets	161,103,829	142,796,980	121,175,595
Number of Shares Outstanding	1,412,626	1,551,084	1,013,534
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>114.05</b>	<b>92.06</b>	<b>119.56</b>
<b>GBP Acc</b>			
US (\$) Equivalent	1,355,264,413	1,201,678,577	1,430,444,332
Net Assets	1,063,119,266	998,984,626	1,056,107,188
Number of Shares Outstanding	2,737,609	3,062,721	2,809,938
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>388.34</b>	<b>326.18</b>	<b>375.85</b>
<b>GBP Dist</b>			
US (\$) Equivalent	247,821,760	187,877,927	228,694,278
Net Assets	194,400,506	156,187,490	168,846,606
Number of Shares Outstanding	610,262	575,871	532,619
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>318.55</b>	<b>271.22</b>	<b>317.01</b>
<b>Institutional Plus GBP Acc</b>			
US (\$) Equivalent	73,868,642	56,271,184	57,341,934
Net Assets	57,945,280	46,779,604	42,335,956
Number of Shares Outstanding	219,975	211,579	166,292
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>263.42</b>	<b>221.10</b>	<b>254.59</b>
<b>USD Acc</b>			
Net Assets	1,241,038,607	815,265,973	279,249,430
Number of Shares Outstanding	6,149,260	5,096,928	1,345,576
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>201.82</b>	<b>159.95</b>	<b>207.53</b>

<sup>1</sup> The share class launched on 17 May 2022.

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

<sup>3</sup> The share class launched on 3 March 2021.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		1,254,870	492,053
Dividend Income		79,735,835	63,372,881
Securities Lending Income		1,129,780	675,905
Net Gain/(Loss) on Financial Instruments		903,352,205	(922,967,266)
<b>Total Investment Income/(Loss)</b>		<b>985,472,690</b>	<b>(858,426,427)</b>
<b>Expenses</b>			
Management Fees	12	7,924,017	6,499,801
Transaction Fees and Commissions		151,050	486,134
Other Expenses		1,223	1,297
<b>Total Expenses</b>		<b>8,076,290</b>	<b>6,987,232</b>
<b>Finance Costs</b>			
Interest Expense		5,784	19,100
Distribution	6	3,101,885	2,657,478
<b>Total Finance Costs</b>		<b>3,107,669</b>	<b>2,676,578</b>
<b>Net Investment Income/(Loss)</b>		<b>974,288,731</b>	<b>(868,090,237)</b>
Taxation	5	(16,170,745)	(12,558,362)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>958,117,986</b>	<b>(880,648,599)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	958,117,986	(880,648,599)
Capital Transactions		
Subscriptions	979,605,569	1,663,095,273
Redemptions	(824,491,446)	(740,734,632)
Total Capital Transactions	155,114,123	922,360,641
Total Increase for the Year	1,113,232,109	41,712,042
<b>Net Assets</b>		
Beginning of Year	3,532,877,339	3,491,165,297
End of Year	4,646,109,448	3,532,877,339

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

# Vanguard ESG Emerging Markets All Cap Equity Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Global stocks posted double-digit gains for the period. The fund's benchmark index returned 9.14% for the 12 months ended 31 December 2023. The index is constructed from the FTSE Emerging All Cap Index, which is screened for certain environmental, social and corporate governance criteria by the sponsor of the index, which is independent of Vanguard.
- Six industry sectors posted negative results while five sectors posted positive results. Consumer discretionary, basic materials and utilities stocks detracted most from performance while technology and financials contributed most.
- Among markets, Chinese stocks, which represented almost one-third of the index's market value, detracted most from performance. Taiwan, which represented a little over one-fourth of the index's market value, contributed most to performance.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: FTSE Emerging All Cap Choice Index

	Total Returns	
	Periods Ended 31 December 2023 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
CHF Acc	-1.25%	-7.90%
Benchmark	-0.71	-7.46
Tracking Difference*	-0.54	
EUR Acc	4.88%	3.40%
Benchmark	5.45	3.93
Tracking Difference*	-0.57	
Institutional Plus EUR Acc	4.95%	-4.52%
Benchmark	5.45	-4.29
Tracking Difference*	-0.50	
GBP Acc	2.43%	2.54%
Benchmark	2.99	3.08
Tracking Difference*	-0.56	
GBP Dist	2.43%	2.55%
Benchmark	2.99	3.08
Tracking Difference*	-0.56	
Institutional Plus GBP Acc	2.50%	-4.22%
Benchmark	2.99	-3.91
Tracking Difference*	-0.49	
Institutional Plus GBP Dist	2.50%	2.62%
Benchmark	2.99	3.08
Tracking Difference*	-0.49	

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
USD Acc	8.55%	2.60%
Benchmark	9.14	3.13
Tracking Difference*	-0.59	

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

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Taiwan Semiconductor Manufacturing Co., Ltd.	344,000	6,068,636	BYD Co., Ltd. Class H	91,000	3,111,807
Alibaba Group Holding Ltd.	454,800	5,062,139	ZTO Express Cayman, Inc.	43,394	1,130,675
HDFC Bank Ltd.	184,707	3,677,615	Taiwan Semiconductor Manufacturing Co., Ltd.	49,000	870,415
Meituan Class B	180,100	3,009,698	Alibaba Group Holding Ltd.	78,900	843,979
PDD Holdings, Inc. ADR	27,730	2,672,590	America Movil SAB de CV Class B	558,600	509,515
MTN Group Ltd.	177,937	1,105,355	Naspers Ltd.	2,867	479,141
China Construction Bank Corp. Class H	1,405,000	873,056	BYD Co., Ltd. Class A	11,600	442,713
Infosys Ltd.	51,464	871,445	Haidilao International Holding Ltd.	142,000	338,504
Emirates NBD Bank PJSC	177,847	840,635	BYD Electronic International Co., Ltd.	73,500	232,687
Ping An Insurance Group Co. of China Ltd. Class H	121,000	757,967	Industrial & Commercial Bank of China Ltd. Class A	333,400	214,767
Bank of China Ltd. Class H	1,989,000	745,254	Infosys Ltd.	12,765	213,241
AngloGold Ashanti Ltd.	39,234	698,281	China Construction Bank Corp. Class A	216,900	187,811
Kuaishou Technology Class B	91,900	684,657	Bank of China Ltd. Class A	325,400	168,534
Hon Hai Precision Industry Co., Ltd.	173,000	587,062	CSC Financial Co., Ltd. Class H	158,000	165,338
JD.com, Inc. Class A	33,950	584,697	Interconexion Electrica SA ESP	41,785	162,861
Al Rajhi Bank	29,339	582,575	Fosun International Ltd.	188,500	150,954
Industrial & Commercial Bank of China Ltd. Class H	1,161,000	580,384	NetEase, Inc.	7,200	142,617
BYD Co., Ltd. Class H	20,500	566,798	FIBRA Macquarie Mexico REIT	76,300	139,597
GoTo Gojek Tokopedia Tbk PT Class A	73,888,876	544,598	Vipshop Holdings Ltd. ADR	8,835	137,820
Housing Development Finance Corp., Ltd.	16,336	532,704	Walsin Lihwa Corp.	89,000	135,783

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.60% (31 December 2022: 99.00%)</b>				CSN Mineracao SA	50,600	81,562	0.01%
<b>Equities 98.60% (31 December 2022: 99.00%)</b>				CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	17,400	94,923	0.02%
<b>Brazil 4.89% (31 December 2022: 4.30%)</b>				CVC Brasil Operadora e Agencia de Viagens SA	42,609	30,701	0.01%
AES Brasil Energia SA	28,199	71,519	0.01%	Cyrela Brazil Realty SA Empreendimentos e Participacoes	27,200	134,835	0.02%
Allos SA	47,437	259,275	0.04%	Dexco SA	33,195	55,147	0.01%
Alpargatas SA - Preference Shares	20,000	41,667	0.01%	Diagnosticos da America SA	26,200	51,887	0.01%
Alupar Investimento SA	11,764	76,310	0.01%	Direcional Engenharia SA	11,997	55,297	0.01%
Ambipar Participacoes e Empreendimentos SA	5,100	17,061	0.00%	EcoRodovias Infraestrutura e Logistica SA	17,100	33,161	0.01%
Anima Holding SA	27,706	25,438	0.00%	Empreendimentos Pague Menos SA	19,128	15,593	0.00%
Arezzo Industria e Comercio SA	6,200	82,363	0.01%	Energisa SA	23,300	258,201	0.04%
Armac Locacao Logistica E Servicos SA	8,300	29,133	0.01%	Engie Brasil Energia SA	17,400	162,373	0.03%
Atacadao SA	53,800	137,889	0.02%	Equatorial Energia SA	85,782	630,792	0.11%
Auren Energia SA	32,720	89,654	0.02%	Ez Tec Empreendimentos e Participacoes SA	10,300	39,651	0.01%
Azul SA - Preference Shares	27,000	88,988	0.02%	Fleury SA	41,572	154,389	0.03%
B3 SA - Brasil Bolsa Balcao	564,300	1,690,251	0.29%	Fras-Le SA	8,300	29,047	0.01%
Banco Bradesco SA	153,199	481,901	0.08%	Gerdau SA - Preference Shares	107,255	524,617	0.09%
Banco Bradesco SA - Preference Shares	507,491	1,785,454	0.30%	Gol Linhas Aereas Inteligentes SA - Preference Shares	107,861	199,175	0.03%
Banco BTG Pactual SA	128,200	992,589	0.17%	GPS Participacoes e Empreendimentos SA	42,900	166,474	0.03%
Banco do Brasil SA	83,500	952,130	0.16%	Grendene SA	30,600	44,537	0.01%
Banco do Estado do Rio Grande do Sul SA - Preference Shares	20,800	57,164	0.01%	Grupo Casas Bahia SA	10,836	25,386	0.00%
Banco Pan SA - Preference Shares	31,900	56,739	0.01%	GRUPO DE MODA SOMA SA	39,725	60,925	0.01%
Banco Santander Brasil SA	36,000	239,377	0.04%	Grupo Mateus SA	34,700	51,290	0.01%
BB Seguridade Participacoes SA	65,800	455,816	0.08%	Grupo SBF SA	9,100	21,974	0.00%
Blau Farmaceutica SA	4,400	14,864	0.00%	Guararapes Confeccoos SA	4,900	6,597	0.00%
Bradespar SA	8,000	38,455	0.01%	Hapvida Participacoes e Investimentos SA	469,806	430,385	0.07%
Bradespar SA - Preference Shares	21,017	111,021	0.02%	Hidrovias do Brasil SA	42,900	34,796	0.01%
BrasilAgro - Co. Brasileira de Propriedades Agricolas	5,400	29,692	0.01%	Hospital Mater Dei SA	5,500	9,454	0.00%
BRF SA	91,000	258,710	0.04%	Hypera SA	40,400	297,328	0.05%
Caixa Seguridade Participacoes SA	42,700	113,396	0.02%	Iguatemi SA	61,800	38,167	0.01%
Camil Alimentos SA	7,500	13,047	0.00%	Iguatemi SA - Preference Shares	1,317	2,901	0.00%
CCR SA	109,300	319,062	0.05%	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	6,300	28,533	0.01%
Cielo SA	110,900	107,074	0.02%	lochpe Maxion SA	10,300	27,332	0.00%
CM Hospitalar SA	17,200	49,395	0.01%	IRB Brasil Resseguros SA	7,540	68,763	0.01%
Cogna Educacao SA	180,800	129,898	0.02%	Itau Unibanco Holding SA	44,800	265,982	0.05%
Compania Brasileira de Aluminio	13,440	14,087	0.00%	Itau Unibanco Holding SA - Preference Shares	473,200	3,309,166	0.56%
Compania Brasileira de Distribuicao	13,500	11,283	0.00%	Itausa SA - Preference Shares	487,372	1,040,441	0.18%
Compania de Ferro Ligas da Bahia FERBASA - Preference Shares	3,400	32,540	0.01%	JHSF Participacoes SA	26,700	30,616	0.01%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	33,700	522,886	0.09%	Klabin SA	75,100	343,528	0.06%
Compania de Saneamento de Minas Gerais Copasa MG	20,400	86,008	0.01%	Localiza Rent a Car SA	83,601	1,094,578	0.19%
Compania de Sanena do Parana	23,400	140,614	0.02%	Localiza Rent a Car SA - Rights Issue 5/2/2024	299	1,231	0.00%
Compania Energetica de Minas Gerais	8,790	27,378	0.00%	Locaweb Servicos de Internet SA	21,000	25,982	0.00%
Compania Energetica de Minas Gerais - Preference Shares	120,310	284,329	0.05%	LOG Commercial Properties e Participacoes SA	6,100	28,631	0.01%
Compania Siderurgica Nacional SA	62,000	250,930	0.04%	Log-in Logistica Intermodal SA	6,000	47,542	0.01%
				Lojas Quero-Quero SA	11,600	14,997	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Lojas Renner SA	95,342	341,909	0.06%	Banco de Credito e Inversiones SA	6,663	181,971	0.03%
M Dias Branco SA	13,000	103,382	0.02%	Banco Itau Chile SA	7,021	68,981	0.01%
Magazine Luiza SA	286,700	127,485	0.02%	Banco Santander Chile	6,138,898	302,276	0.05%
Mahle Metal Leve SA	3,200	23,281	0.00%	CAP SA	7,048	58,109	0.01%
Marcopolo SA - Preference Shares	52,300	75,905	0.01%	Cencosud SA	125,977	238,745	0.04%
Marfrig Global Foods SA	36,544	72,974	0.01%	Cencosud Shopping SA	45,554	73,551	0.01%
Metalurgica Gerdau SA - Preference Shares	69,000	154,261	0.03%	Compania Sud Americana de Vapores SA	1,588,381	98,400	0.02%
Mills Estruturas e Servicos de Engenharia SA	19,800	55,353	0.01%	Empresa Nacional de Telecomunicaciones SA	12,854	47,547	0.01%
Minerva SA	30,200	46,441	0.01%	Empresas CMPC SA	116,360	226,515	0.04%
Movida Participacoes SA	12,100	29,617	0.01%	Falabella SA	79,745	200,896	0.03%
MRV Engenharia e Participacoes SA	36,700	84,845	0.01%	Inversiones Aguas Metropolitanas SA	61,052	51,384	0.01%
Multiplan Empreendimentos Imobiliarios SA	26,600	155,627	0.03%	Inversiones La Construccion SA	3,362	24,293	0.00%
Natura & Co. Holding SA	95,490	332,021	0.06%	Latam Airlines Group SA	17,191,304	187,999	0.03%
Odontoprev SA	26,630	63,702	0.01%	Parque Arauco SA	65,124	105,895	0.02%
Oncoclinicas do Brasil Servicos Medicos SA	22,800	61,018	0.01%	Plaza SA	30,551	43,653	0.01%
Pet Center Comercio e Participacoes SA	28,500	23,175	0.00%	Quinenco SA	25,360	83,199	0.01%
Porto Seguro SA	18,500	109,455	0.02%	Ripley Corp. SA	73,351	14,724	0.00%
Qualicorp Consultoria e Corretora de Seguros SA	11,900	8,329	0.00%	SMU SA	252,774	46,833	0.01%
Raia Drogasil SA	109,424	662,275	0.11%	Sociedad de Inversiones Oro Blanco SA	4,962,311	40,339	0.01%
Raizen SA - Preference Shares	121,500	100,800	0.02%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	13,439	810,232	0.14%
Randon SA Implementos e Participacoes - Preference Shares	19,300	50,856	0.01%	SONDA SA	62,166	27,405	0.00%
Rede D'Or Sao Luiz SA	76,538	453,152	0.08%			3,526,506	0.60%
Rumo SA	124,087	586,256	0.10%	<b>China 25.77% (31 December 2022: 32.22%)</b>			
Santos Brasil Participacoes SA	66,647	128,558	0.02%	360 Security Technology, Inc. Class A	45,903	58,083	0.01%
Sao Martinho SA	16,100	97,145	0.02%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	8,900	23,511	0.01%
Sendas Distribuidora SA	130,766	364,226	0.06%	3peak, Inc. Class A	1,241	25,498	0.01%
Serena Energia SA	31,282	65,750	0.01%	3SBio, Inc.	186,000	179,127	0.03%
SIMPAR SA	29,900	59,276	0.01%	515J Holding Group Co., Ltd. Class A	6,000	1,896	0.00%
SLC Agricola SA	20,020	77,564	0.01%	Accelink Technologies Co., Ltd. Class A	6,400	25,616	0.01%
Smartfit Escola de Ginastica e Danca SA	11,100	59,481	0.01%	ACM Research Shanghai, Inc. Class A	866	12,698	0.00%
Suzano SA	69,038	790,634	0.13%	ADAMA Ltd. Class A	1,200	1,170	0.00%
Telefonica Brasil SA	42,400	466,456	0.08%	Advanced Micro-Fabrication Equipment, Inc. Class A	4,486	96,768	0.02%
TIM SA	80,800	298,243	0.05%	Advanced Technology & Materials Co., Ltd. Class A	10,800	13,635	0.00%
TOTVS SA	44,777	310,552	0.05%	AECC Aviation Power Co., Ltd. Class A	17,100	89,767	0.02%
Transmissora Alianca de Energia Eletrica SA	21,000	165,921	0.03%	Aerospace Hi-Tech Holdings Grp Ltd. Class A	3,100	4,058	0.00%
Tres Tentos Agroindustrial SA	48,500	120,212	0.02%	Agile Group Holdings Ltd.	266,000	28,955	0.01%
Tupy SA	6,200	37,116	0.01%	Agricultural Bank of China Ltd. Class A	657,800	336,263	0.06%
Unipar Carbocloro SA - Preference Shares Class B	4,980	78,520	0.01%	Agricultural Bank of China Ltd. Class H	3,012,000	1,161,050	0.20%
Usinas Siderurgicas de Minas Gerais SA Usiminas	17,900	33,902	0.01%	Aier Eye Hospital Group Co., Ltd. Class A	67,112	149,104	0.03%
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	47,300	90,460	0.02%	AIMA Technology Group Co., Ltd. Class A	4,950	17,407	0.00%
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	33,856	70,185	0.01%	Air China Ltd. Class A	62,600	64,529	0.01%
Vivara Participacoes SA	8,300	58,522	0.01%	Air China Ltd. Class H	180,000	113,875	0.02%
Vulcabras Azaleia SA	8,700	36,071	0.01%	Aisino Corp. Class A	12,400	18,529	0.00%
WEG SA	145,800	1,107,847	0.19%	AK Medical Holdings Ltd.	34,000	27,257	0.01%
Wilson Sons SA	17,700	63,620	0.01%	Akeso, Inc.	49,000	291,168	0.05%
YDUQS Participacoes SA	29,100	134,310	0.02%	Alibaba Group Holding Ltd.	1,673,320	16,200,574	2.76%
Zamp SA	16,282	19,106	0.00%	Alibaba Health Information Technology Ltd.	580,000	314,937	0.05%
		28,710,070	4.89%	Alibaba Pictures Group Ltd.	1,410,000	86,674	0.02%
<b>Chile 0.60% (31 December 2022: 0.65%)</b>							
Aguas Andinas SA Class A	271,467	88,470	0.02%				
Banco de Chile	4,262,122	505,089	0.09%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
A-Living Smart City Services Co., Ltd.	68,750	31,520	0.01%	Arcsoft Corp., Ltd. Class A	1,668	9,614	0.00%
All Winner Technology Co., Ltd. Class A	2,470	7,871	0.00%	Arrail Group Ltd.	31,000	28,505	0.01%
Alliance International Education Leasing Holdings Ltd.	79,000	11,331	0.00%	Ascentage Pharma Group International	16,300	56,988	0.01%
Alpha Group Class A	9,100	11,182	0.00%	Asia - Potash International Investment Guangzhou Co., Ltd. Class A	5,300	19,531	0.00%
Alphamab Oncology	54,000	45,919	0.01%	AsiaInfo Technologies Ltd.	34,000	37,490	0.01%
Amlogic Shanghai Co., Ltd. Class A	2,664	23,431	0.01%	ASR Microelectronics Co., Ltd. Class A	1,434	14,186	0.00%
Amoy Diagnostics Co., Ltd. Class A	1,620	5,001	0.00%	Asymchem Laboratories Tianjin Co., Ltd. Class A	1,260	20,544	0.00%
Andon Health Co., Ltd. Class A	2,600	13,755	0.00%	Ausnutria Dairy Corp., Ltd.	20,000	6,685	0.00%
Angang Steel Co., Ltd. Class A	41,300	14,442	0.00%	Autel Intelligent Technology Corp., Ltd. Class A	915	3,052	0.00%
Angang Steel Co., Ltd. Class H	176,000	34,711	0.01%	Autobio Diagnostics Co., Ltd. Class A	1,300	10,408	0.00%
Angel Yeast Co., Ltd. Class A	5,900	29,150	0.01%	Autohome, Inc. ADR	5,983	167,883	0.03%
Angelalign Technology, Inc.	3,723	26,962	0.01%	Autohome, Inc. Class A	968	6,682	0.00%
Anhui Anke Biotechnology Group Co., Ltd. Class A	7,540	10,822	0.00%	Avary Holding Shenzhen Co., Ltd. Class A	4,400	13,792	0.00%
Anhui Construction Engineering Group Co., Ltd. Class A	9,100	5,943	0.00%	AVIC Industry-Finance Holdings Co., Ltd. Class A	48,100	21,008	0.00%
Anhui Expressway Co., Ltd. Class A	11,900	18,417	0.00%	Bafang Electric Suzhou Co., Ltd. Class A	560	4,322	0.00%
Anhui Expressway Co., Ltd. Class H	42,000	41,416	0.01%	BAC BluePark New Energy Technology Co., Ltd. Class A	27,761	23,899	0.01%
Anhui Guangxin Agrochemical Co., Ltd. Class A	8,540	17,390	0.00%	BAC Motor Corp., Ltd. Class H	213,500	62,339	0.01%
Anhui Honglu Steel Construction Group Co., Ltd. Class A	2,600	7,934	0.00%	Bairong, Inc. Class B	37,000	64,063	0.01%
Anhui Huaheng Biotechnology Co., Ltd. Class A	838	14,817	0.00%	Bank of Beijing Co., Ltd. Class A	151,500	96,382	0.02%
Anhui Huilong Agricultural Means of Production Co., Ltd. Class A	2,500	2,064	0.00%	Bank of Changsha Co., Ltd. Class A	24,300	23,274	0.01%
Anhui Jianghuai Automobile Group Corp., Ltd. Class A	9,500	21,547	0.00%	Bank of Chengdu Co., Ltd. Class A	8,500	13,441	0.00%
Anhui Jiangnan Chemical Industry Co., Ltd. Class A	32,900	20,237	0.00%	Bank of China Ltd. Class A	342,300	191,806	0.03%
Anhui Jinhe Industrial Co., Ltd. Class A	2,200	6,769	0.00%	Bank of China Ltd. Class H	8,164,000	3,115,651	0.53%
Anhui Tatfook Technology Co., Ltd. Class A	2,100	3,044	0.00%	Bank of Chongqing Co., Ltd. Class A	31,600	30,887	0.01%
Anhui Truchum Advanced Materials & Technology Co., Ltd. Class A	3,400	3,572	0.00%	Bank of Chongqing Co., Ltd. Class H	35,000	17,750	0.00%
Anhui Zhongding Sealing Parts Co., Ltd. Class A	9,000	15,635	0.00%	Bank of Communications Co., Ltd. Class A	267,900	215,957	0.04%
Anji Microelectronics Technology Shanghai Co., Ltd. Class A	470	10,545	0.00%	Bank of Communications Co., Ltd. Class H	723,000	450,917	0.08%
Anjoy Foods Group Co., Ltd. Class A	2,200	32,321	0.01%	Bank of Guiyang Co., Ltd. Class A	34,300	24,759	0.01%
Anker Innovations Technology Co., Ltd. Class A	500	6,221	0.00%	Bank of Hangzhou Co., Ltd. Class A	36,100	50,749	0.01%
ANTA Sports Products Ltd.	123,800	1,200,972	0.21%	Bank of Jiangsu Co., Ltd. Class A	130,470	122,580	0.02%
Antong Holdings Co., Ltd. Class A	34,400	12,078	0.00%	Bank of Lanzhou Co., Ltd. Class A	45,500	16,614	0.00%
Aotecar New Energy Technology Co., Ltd. Class A	7,400	3,378	0.00%	Bank of Nanjing Co., Ltd. Class A	75,699	78,457	0.01%
Apeloa Pharmaceutical Co., Ltd. Class A	5,300	11,455	0.00%	Bank of Ningbo Co., Ltd. Class A	45,330	128,021	0.02%
APT Medical, Inc. Class A	313	17,077	0.00%	Bank of Qingdao Co., Ltd. Class A	40,660	17,416	0.00%
Archermind Technology Nanjing Co., Ltd. Class A	700	4,220	0.00%	Bank of Shanghai Co., Ltd. Class A	90,200	75,625	0.01%
Archosaur Games, Inc.	30,000	7,530	0.00%	Bank of Suzhou Co., Ltd. Class A	9,680	8,782	0.00%
				Bank of Zhengzhou Co., Ltd. Class A	74,965	21,161	0.00%
				Baoji Titanium Industry Co., Ltd. Class A	4,000	17,633	0.00%
				Baowu Magnesium Technology Co., Ltd. Class A	7,800	21,536	0.00%
				BBMG Corp. Class A	56,200	15,075	0.00%
				BBMG Corp. Class H	248,000	23,185	0.01%

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Bear Electric Appliance Co., Ltd. Class A	400	2,917	0.00%	Beijing Roborock Technology Co., Ltd. Class A	445	17,683	0.00%
Beibuwan Port Co., Ltd. Class A	9,200	9,703	0.00%	Beijing Shiji Information Technology Co., Ltd. Class A	15,251	20,861	0.00%
BeiGene Ltd.	62,200	877,016	0.15%	Beijing Shougang Co., Ltd. Class A	57,000	27,697	0.01%
BeiGene Ltd. Class A	702	13,708	0.00%	Beijing Sinnet Technology Co., Ltd. Class A	15,000	20,476	0.00%
Beijing Aerospace Shenzhou Intelligent Equipment Technology Co., Ltd. Class A	9,000	15,091	0.00%	Beijing SL Pharmaceutical Co., Ltd. Class A	8,100	11,592	0.00%
Beijing Balance Medical Technology Co., Ltd. Class A	816	14,271	0.00%	Beijing Strong Biotechnologies, Inc. Class A	3,100	8,315	0.00%
Beijing BDStar Navigation Co., Ltd. Class A	2,200	9,757	0.00%	Beijing SuperMap Software Co., Ltd. Class A	2,600	7,631	0.00%
Beijing Bei Mo Gao Ke Friction Material Co., Ltd. Class A	1,040	5,065	0.00%	Beijing Tiantan Biological Products Corp., Ltd. Class A	7,500	32,589	0.01%
Beijing Capital Development Co., Ltd. Class A	12,400	5,294	0.00%	Beijing Tongrentang Co., Ltd. Class A	9,400	70,890	0.01%
Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	36,920	13,948	0.00%	Beijing Tongtech Co., Ltd. Class A	5,920	15,198	0.00%
Beijing Capital International Airport Co., Ltd. Class H	182,000	53,375	0.01%	Beijing Ultrapower Software Co., Ltd. Class A	9,800	12,180	0.00%
Beijing Chunlizhengda Medical Instruments Co., Ltd. Class H	11,000	17,553	0.00%	Beijing United Information Technology Co., Ltd. Class A	4,466	13,805	0.00%
Beijing Compass Technology Development Co., Ltd. Class A	900	7,616	0.00%	Beijing VRV Software Corp., Ltd. Class A	2,800	1,868	0.00%
Beijing Dabeinong Technology Group Co., Ltd. Class A	31,000	25,947	0.01%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	3,010	31,759	0.01%
Beijing Dahao Technology Corp., Ltd. Class A	6,120	11,397	0.00%	Beijing Water Business Doctor Co., Ltd. Class A	16,700	14,471	0.00%
Beijing Easpring Material Technology Co., Ltd. Class A	2,600	13,948	0.00%	Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	1,100	7,755	0.00%
Beijing eGOVA Co., Ltd. Class A	3,840	9,491	0.00%	Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A	6,900	10,029	0.00%
Beijing E-Hualu Information Technology Co., Ltd. Class A	4,900	21,642	0.00%	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	89,800	62,048	0.01%
Beijing Enlight Media Co., Ltd. Class A	21,800	24,952	0.01%	Beiqi Foton Motor Co., Ltd. Class A	46,900	17,981	0.00%
Beijing Enterprises Water Group Ltd.	392,000	87,350	0.02%	Beken Corp. Class A	400	1,638	0.00%
Beijing GeoEnviron Engineering & Technology, Inc. Class A	4,356	4,001	0.00%	Bestechnic Shanghai Co., Ltd. Class A	722	15,642	0.00%
Beijing Huafeng Test & Control Technology Co., Ltd. Class A	741	12,779	0.00%	Bestway Marine & Energy Technology Co., Ltd. Class A	21,100	11,794	0.00%
Beijing Jetsen Technology Co., Ltd. Class A	13,400	9,560	0.00%	Bethel Automotive Safety Systems Co., Ltd. Class A	2,500	24,331	0.01%
Beijing Jingyuntong Technology Co., Ltd. Class A	10,800	6,931	0.00%	Betta Pharmaceuticals Co., Ltd. Class A	300	2,172	0.00%
Beijing Kingsoft Office Software, Inc. Class A	3,293	146,230	0.03%	Beyondsoft Corp. Class A	5,000	8,616	0.00%
Beijing New Building Materials plc Class A	13,400	43,960	0.01%	BGI Genomics Co., Ltd. Class A	600	4,045	0.00%
Beijing North Star Co., Ltd. Class A	57,600	15,369	0.00%	Biem.L.Fdlkk Garment Co., Ltd. Class A	2,800	12,465	0.00%
Beijing Orient Landscape & Environment Co., Ltd. Class A	23,100	6,261	0.00%	Bilibili, Inc. Class Z	23,610	283,010	0.05%
Beijing Orient National Communication Science & Technology Co., Ltd. Class A	5,900	7,789	0.00%	Black Peony Group Co., Ltd. Class A	4,800	3,809	0.00%
Beijing Originwater Technology Co., Ltd. Class A	30,306	21,238	0.00%	Blivex Energy Technology Co., Ltd. Class A	77,600	16,129	0.00%
				Bloomage Biotechnology Corp., Ltd. Class A	2,291	21,534	0.00%
				Blue Moon Group Holdings Ltd.	73,500	20,332	0.00%
				Blue Sail Medical Co., Ltd. Class A	3,500	3,283	0.00%
				Bluefocus Intelligent Communications Group Co., Ltd. Class A	13,200	13,310	0.00%
				Bluestar Adisseo Co. Class A	6,600	7,415	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
BOC International China Co., Ltd. Class A	12,400	17,919	0.00%	Changchun High & New Technology Industry Group, Inc. Class A	2,600	53,237	0.01%
BOE HC SemiTek Corp. Class A	9,900	10,177	0.00%	Changjiang Securities Co., Ltd. Class A	45,400	34,302	0.01%
BOE Technology Group Co., Ltd. Class A	229,400	125,644	0.02%	Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	2,100	38,667	0.01%
BOE Technology Group Co., Ltd. Class B	139,300	45,312	0.01%	Chaozhou Three-Circle Group Co., Ltd. Class A	13,500	55,834	0.01%
BOE Varitronix Ltd.	33,000	29,837	0.01%	Cheng de Lolo Co., Ltd. Class A	15,600	17,198	0.00%
Bohai Leasing Co., Ltd. Class A	67,200	20,196	0.00%	Chengdu ALD Aviation Manufacturing Corp. Class A	2,900	7,091	0.00%
Bosideng International Holdings Ltd.	338,000	151,933	0.03%	Chengdu CORPRO Technology Co., Ltd. Class A	4,900	15,710	0.00%
Bright Dairy & Food Co., Ltd. Class A	12,900	15,816	0.00%	Chengdu Fusen Noble-House Industrial Co., Ltd. Class A	7,300	12,774	0.00%
BrightGene Bio-Medical Technology Co., Ltd. Class A	1,861	9,147	0.00%	Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	200	518	0.00%
B-Soft Co., Ltd. Class A	9,040	8,316	0.00%	Chengdu Kanghua Biological Products Co., Ltd. Class A	600	6,534	0.00%
BTG Hotels Group Co., Ltd. Class A	9,300	20,401	0.00%	Chengdu Leejun Industrial Co., Ltd. Class A	2,500	2,430	0.00%
By-health Co., Ltd. Class A	14,500	34,679	0.01%	Chengdu RML Technology Co., Ltd. Class A	1,000	8,182	0.00%
C&D International Investment Group Ltd.	65,000	138,515	0.02%	Chengdu Wintrue Holding Co., Ltd. Class A	3,100	3,592	0.00%
C&D Property Management Group Co., Ltd.	50,000	21,707	0.00%	Chengdu XGimi Technology Co., Ltd. Class A	428	6,791	0.00%
C&S Paper Co., Ltd. Class A	6,000	8,426	0.00%	Chengdu Xingrong Environment Co., Ltd. Class A	18,400	14,703	0.00%
Caida Securities Co., Ltd. Class A	14,400	15,167	0.00%	Chengtun Mining Group Co., Ltd. Class A	11,900	7,253	0.00%
Caitong Securities Co., Ltd. Class A	36,860	40,170	0.01%	Chengxin Lithium Group Co., Ltd. Class A	5,400	17,253	0.00%
Cambricon Technologies Corp., Ltd. Class A	1,421	26,933	0.01%	Chengzhi Co., Ltd. Class A	3,900	4,497	0.00%
Camel Group Co., Ltd. Class A	3,800	4,275	0.00%	Chervon Holdings Ltd.	8,900	27,184	0.01%
Canaan, Inc. ADR	16,815	38,843	0.01%	Chifeng Jilong Gold Mining Co., Ltd. Class A	7,200	14,166	0.00%
Canadian Solar, Inc.	5,197	136,317	0.02%	China Aluminum International Engineering Corp., Ltd. Class A	12,100	7,851	0.00%
Cangzhou Mingzhu Plastic Co., Ltd. Class A	6,300	3,636	0.00%	China Automotive Engineering Research Institute Co., Ltd. Class A	8,400	26,024	0.01%
Canmax Technologies Co., Ltd. Class A	4,680	16,661	0.00%	China Baoan Group Co., Ltd. Class A	14,500	23,907	0.01%
CanSino Biologics, Inc. Class A	674	7,054	0.00%	China BlueChemical Ltd. Class H	190,000	47,935	0.01%
CanSino Biologics, Inc. Class H	7,800	23,524	0.01%	China Bohai Bank Co., Ltd. Class H	260,500	37,698	0.01%
Canvest Environmental Protection Group Co., Ltd.	62,000	29,616	0.01%	China CAMC Engineering Co., Ltd. Class A	5,700	6,500	0.00%
CARsgen Therapeutics Holdings Ltd.	31,500	26,221	0.01%	China Cinda Asset Management Co., Ltd. Class H	907,000	90,601	0.02%
Cathay Biotech, Inc. Class A	2,964	22,886	0.01%	China CITIC Bank Corp., Ltd. Class A	69,200	51,410	0.01%
CCCC Design & Consulting Group Co., Ltd. Class A	6,600	9,343	0.00%	China CITIC Bank Corp., Ltd. Class H	907,000	427,449	0.07%
CCCG Real Estate Corp., Ltd. Class A	7,100	9,762	0.00%	China Communications Services Corp., Ltd. Class H	224,000	92,944	0.02%
CECEP Solar Energy Co., Ltd. Class A	31,900	24,998	0.01%	China Conch Environment Protection Holdings Ltd.	112,500	22,475	0.01%
CECEP Wind-Power Corp. Class A	33,800	14,240	0.00%	China Conch Venture Holdings Ltd.	138,000	114,521	0.02%
Central China Securities Co., Ltd. Class A	61,400	33,026	0.01%	China Construction Bank Corp. Class A	95,700	87,494	0.02%
CETC Chips Technology, Inc. Class A	7,000	13,753	0.00%				
CETC Cyberspace Security Technology Co., Ltd. Class A	6,400	20,187	0.00%				
CETC Digital Technology Co., Ltd. Class A	2,860	8,736	0.00%				
CETC Potevio Science&Technology Co., Ltd. Class A	5,500	15,695	0.00%				
Changchun Faway Automobile Components Co., Ltd. Class A	3,800	5,096	0.00%				

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China Construction Bank Corp. Class H	9,141,000	5,443,475	0.93%	China Meidong Auto Holdings Ltd.	42,000	25,549	0.01%
China Dili Group	202,000	17,074	0.00%	China Mengniu Dairy Co., Ltd.	306,545	824,410	0.14%
China East Education Holdings Ltd.	42,000	14,415	0.00%	China Merchants Bank Co., Ltd. Class A	143,700	561,432	0.10%
China Eastern Airlines Corp., Ltd. Class A	128,300	69,910	0.01%	China Merchants Bank Co., Ltd. Class H	372,500	1,297,552	0.22%
China Eastern Airlines Corp., Ltd. Class H	162,000	46,680	0.01%	China Merchants Energy Shipping Co., Ltd. Class A	48,600	40,133	0.01%
China Education Group Holdings Ltd.	105,000	65,889	0.01%	China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	18,400	25,246	0.01%
China Enterprise Co., Ltd. Class A	25,653	11,348	0.00%	China Merchants Port Group Co., Ltd. Class A	6,000	13,448	0.00%
China Everbright Bank Co., Ltd. Class A	300,900	122,547	0.02%	China Merchants Property Operation & Service Co., Ltd. Class A	6,000	10,078	0.00%
China Everbright Bank Co., Ltd. Class H	368,000	109,337	0.02%	China Merchants Securities Co., Ltd. Class A	38,120	73,021	0.01%
China Everbright Environment Group Ltd.	332,000	107,994	0.02%	China Merchants Securities Co., Ltd. Class H	68,120	55,745	0.01%
China Everbright Ltd.	92,000	54,433	0.01%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	62,900	84,183	0.02%
China Express Airlines Co., Ltd. Class A	5,200	5,214	0.00%	China Minsheng Banking Corp., Ltd. Class A	237,500	124,744	0.02%
China Feihe Ltd.	389,000	212,719	0.04%	China Minsheng Banking Corp., Ltd. Class H	661,000	224,325	0.04%
China Film Co., Ltd. Class A	8,654	14,876	0.00%	China Modern Dairy Holdings Ltd.	201,000	19,048	0.00%
China Foods Ltd.	86,000	32,380	0.01%	China National Accord Medicines Corp., Ltd. Class A	2,990	12,173	0.00%
China Galaxy Securities Co., Ltd. Class A	13,800	23,353	0.01%	China National Accord Medicines Corp., Ltd. Class B	10,530	18,151	0.00%
China Galaxy Securities Co., Ltd. Class H	372,500	197,018	0.03%	China National Building Material Co., Ltd. Class H	436,000	186,493	0.03%
China Gas Holdings Ltd.	295,107	291,383	0.05%	China National Chemical Engineering Co., Ltd. Class A	42,400	37,871	0.01%
China Great Wall Securities Co., Ltd. Class A	18,800	21,122	0.00%	China National Gold Group Gold Jewellery Co., Ltd. Class A	10,800	14,970	0.00%
China Greatwall Technology Group Co., Ltd. Class A	23,800	33,825	0.01%	China National Medicines Corp., Ltd. Class A	3,500	14,068	0.00%
China Green Electricity Investment of Tianjin Co., Ltd. Class A	12,200	16,499	0.00%	China National Software & Service Co., Ltd. Class A	5,720	29,128	0.01%
China High Speed Railway Technology Co., Ltd. Class A	6,100	2,022	0.00%	China New Higher Education Group Ltd.	70,000	19,094	0.00%
China High Speed Transmission Equipment Group Co., Ltd.	23,000	4,801	0.00%	China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	7,300	4,613	0.00%
China Hongqiao Group Ltd.	215,500	176,351	0.03%	China Nonferrous Mining Corp., Ltd.	120,000	78,837	0.01%
China Huarong Asset Management Co., Ltd. Class H	1,599,000	81,910	0.02%	China Oriental Group Co., Ltd.	240,000	39,956	0.01%
China International Capital Corp., Ltd. Class A	9,400	50,230	0.01%	China Overseas Grand Oceans Group Ltd.	111,000	36,533	0.01%
China International Capital Corp., Ltd. Class H	136,800	200,771	0.04%	China Overseas Land & Investment Ltd.	380,500	670,506	0.12%
China International Marine Containers Group Co., Ltd. Class A	48,350	51,945	0.01%	China Overseas Property Holdings Ltd.	125,000	93,807	0.02%
China International Marine Containers Group Co., Ltd. Class H	50,850	32,560	0.01%	China Pacific Insurance Group Co., Ltd. Class A	53,000	176,999	0.03%
China Jinmao Holdings Group Ltd.	596,000	57,245	0.01%	China Pacific Insurance Group Co., Ltd. Class H	247,200	498,924	0.09%
China Jushi Co., Ltd. Class A	30,286	41,810	0.01%	China Railway Construction Heavy Industry Corp., Ltd. Class A	25,194	14,047	0.00%
China Kepei Education Group Ltd.	58,000	10,102	0.00%	China Railway Group Ltd. Class A	155,300	123,881	0.02%
China Kings Resources Group Co., Ltd. Class A	3,500	13,345	0.00%				
China Lesso Group Holdings Ltd.	86,000	44,935	0.01%				
China Life Insurance Co., Ltd. Class A	4,200	16,722	0.00%				
China Life Insurance Co., Ltd. Class H	724,000	938,315	0.16%				
China Lilang Ltd.	42,000	22,752	0.01%				
China Medical System Holdings Ltd.	118,000	209,145	0.04%				
China Meheco Co., Ltd. Class A	6,720	10,542	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China Railway Group Ltd. Class H	368,000	164,005	0.03%	China Tourism Group Duty Free Corp., Ltd. Class A	13,950	163,957	0.03%
China Railway Hi-tech Industry Co., Ltd. Class A	16,000	16,718	0.00%	China Tourism Group Duty Free Corp., Ltd. Class H	11,300	110,923	0.02%
China Railway Materials Co., Ltd. Class A	36,100	13,536	0.00%	China Tower Corp., Ltd. Class H	4,606,000	483,690	0.08%
China Railway Signal & Communication Corp., Ltd. Class A	29,460	18,121	0.00%	China Traditional Chinese Medicine Holdings Co., Ltd.	240,000	120,791	0.02%
China Railway Signal & Communication Corp., Ltd. Class H	185,000	61,599	0.01%	China TransInfo Technology Co., Ltd. Class A	6,700	10,548	0.00%
China Rare Earth Resources And Technology Co., Ltd. Class A	7,200	27,979	0.01%	China Tungsten And Hightech Materials Co., Ltd. Class A	3,900	4,645	0.00%
China Reform Health Management & Services Group Co., Ltd. Class A	9,600	17,769	0.00%	China United Network Communications Ltd. Class A	200,800	123,515	0.02%
China Reinsurance Group Corp. Class H	697,000	40,614	0.01%	China Vanke Co., Ltd. Class A	62,400	91,664	0.02%
China Renaissance Holdings Ltd.	17,700	16,479	0.00%	China Vanke Co., Ltd. Class H	236,600	218,767	0.04%
China Resources Boya Biopharmaceutical Group Co., Ltd. Class A	5,900	27,907	0.01%	China Wafer Level CSP Co., Ltd. Class A	4,300	13,261	0.00%
China Resources Building Materials Technology Holdings Ltd.	230,000	50,073	0.01%	China Water Affairs Group Ltd.	86,000	47,248	0.01%
China Resources Double Crane Pharmaceutical Co., Ltd. Class A	6,300	16,456	0.00%	China West Construction Group Co., Ltd. Class A	700	637	0.00%
China Resources Gas Group Ltd.	89,600	293,750	0.05%	China World Trade Center Co., Ltd. Class A	6,200	16,874	0.00%
China Resources Land Ltd.	272,000	975,341	0.17%	China Yangtze Power Co., Ltd. Class A	168,900	553,623	0.10%
China Resources Medical Holdings Co., Ltd.	51,500	31,790	0.01%	China Yongda Automobiles Services Holdings Ltd.	104,000	39,024	0.01%
China Resources Microelectronics Ltd. Class A	6,124	38,435	0.01%	China Zhenhua Group Science & Technology Co., Ltd. Class A	4,400	36,359	0.01%
China Resources Mixc Lifestyle Services Ltd.	55,600	198,303	0.03%	China Zheshang Bank Co., Ltd. Class A	86,390	30,574	0.01%
China Resources Pharmaceutical Group Ltd.	157,500	103,473	0.02%	China Zhongwang Holdings Ltd.	36,800	—	0.00%
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	6,400	44,697	0.01%	Chinalin Securities Co., Ltd. Class A	4,100	8,694	0.00%
China Risun Group Ltd.	126,000	53,088	0.01%	Chinasoft International Ltd.	230,000	176,435	0.03%
China Ruyi Holdings Ltd.	524,800	116,271	0.02%	Chinese Universe Publishing & Media Group Co., Ltd. Class A	8,300	15,363	0.00%
China Science Publishing & Media Ltd. Class A	3,200	11,087	0.00%	CHN Energy Changyuan Electric Power Co., Ltd. Class A	24,100	14,994	0.00%
China Shineway Pharmaceutical Group Ltd.	27,000	25,138	0.01%	Chongqing Changan Automobile Co., Ltd. Class A	58,566	138,425	0.02%
China South City Holdings Ltd.	378,000	14,523	0.00%	Chongqing Changan Automobile Co., Ltd. Class B	148,780	83,454	0.02%
China South Publishing & Media Group Co., Ltd. Class A	10,300	14,711	0.00%	Chongqing Department Store Co., Ltd. Class A	3,600	14,257	0.00%
China Southern Airlines Co., Ltd. Class A	67,800	54,845	0.01%	Chongqing Fuling Electric Power Industrial Co., Ltd. Class A	11,040	20,466	0.00%
China Southern Airlines Co., Ltd. Class H	206,000	87,322	0.02%	Chongqing Fuling Zhacai Group Co., Ltd. Class A	4,810	9,653	0.00%
China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A	22,000	16,251	0.00%	Chongqing Iron & Steel Co., Ltd. Class A	60,000	11,713	0.00%
China Southern Power Grid Energy Storage Co., Ltd. Class A	9,800	13,570	0.00%	Chongqing Rural Commercial Bank Co., Ltd. Class A	55,700	31,915	0.01%
China Suntien Green Energy Corp., Ltd. Class H	168,000	61,102	0.01%	Chongqing Rural Commercial Bank Co., Ltd. Class H	206,000	79,935	0.01%
China Taiping Insurance Holdings Co., Ltd.	142,600	122,721	0.02%	Chongqing Sanfeng Environment Group Corp., Ltd. Class A	17,900	18,879	0.00%
China Three Gorges Renewables Group Co., Ltd. Class A	184,100	112,984	0.02%	Chongqing Taiji Industry Group Co., Ltd. Class A	2,400	15,659	0.00%
China Tianying, Inc. Class A	11,200	7,770	0.00%				

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Chongqing Three Gorges Water Conservancy & Electric Power Co., Ltd. Class A	14,900	15,757	0.00%	CSC Financial Co., Ltd. Class A	43,400	144,208	0.03%
Chongqing Water Group Co., Ltd. Class A	7,100	5,654	0.00%	CSC Financial Co., Ltd. Class H	61,500	54,344	0.01%
Chongqing Zaisheng Technology Corp., Ltd. Class A	3,500	2,114	0.00%	CSG Holding Co., Ltd. Class A	19,900	15,567	0.00%
Chongqing Zhifei Biological Products Co., Ltd. Class A	16,500	141,605	0.03%	CSG Holding Co., Ltd. Class B	165,600	52,595	0.01%
Chow Tai Seng Jewellery Co., Ltd. Class A	5,000	10,659	0.00%	CSPC Pharmaceutical Group Ltd.	824,400	766,486	0.13%
Citic Pacific Special Steel Group Co., Ltd. Class A	35,200	69,405	0.01%	CSSC Science & Technology Co., Ltd. Class A	4,600	11,977	0.00%
CITIC Securities Co., Ltd. Class A	86,620	247,795	0.04%	CStone Pharmaceuticals	41,000	11,919	0.00%
CITIC Securities Co., Ltd. Class H	217,501	443,996	0.08%	CTS International Logistics Corp., Ltd. Class A	6,200	6,435	0.00%
City Development Environment Co., Ltd. Class A	5,400	8,600	0.00%	Daan Gene Co., Ltd. Class A	6,220	8,456	0.00%
Client Service International, Inc. Class A	1,050	2,085	0.00%	Dada Nexus Ltd. ADR	6,701	22,247	0.00%
CMGE Technology Group Ltd.	100,000	16,776	0.00%	Dajin Heavy Industry Co., Ltd. Class A	4,300	16,075	0.00%
CMOC Group Ltd. Class A	50,600	36,952	0.01%	Daqin Railway Co., Ltd. Class A	111,100	112,495	0.02%
CMOC Group Ltd. Class H	390,000	213,266	0.04%	Daqo New Energy Corp. ADR	5,173	137,602	0.02%
CNGR Advanced Material Co., Ltd. Class A	4,200	28,979	0.01%	DaShenLin Pharmaceutical Group Co., Ltd. Class A	5,109	17,866	0.00%
CNNC Hua Yuan Titanium Dioxide Co., Ltd. Class A	20,880	13,137	0.00%	Dazhong Transportation Group Co., Ltd. Class B	44,300	8,417	0.00%
CNSIG Inner Mongolia Chemical Industry Co., Ltd. Class A	9,490	10,422	0.00%	DBG Technology Co., Ltd. Class A	4,200	13,885	0.00%
COFCO Biotechnology Co., Ltd. Class LT	8,800	8,206	0.00%	DeHua TB New Decoration Materials Co., Ltd. Class A	3,700	4,604	0.00%
COFCO Capital Holdings Co., Ltd. Class A	7,300	6,848	0.00%	DHC Software Co., Ltd. Class A	30,400	26,342	0.01%
COFCO Joycome Foods Ltd.	293,000	70,543	0.01%	Dian Diagnostics Group Co., Ltd. Class A	2,400	8,025	0.00%
COFCO Sugar Holding Co., Ltd. Class A	17,000	19,673	0.00%	Digital China Group Co., Ltd. Class A	5,100	21,422	0.00%
Comba Telecom Systems Holdings Ltd.	132,000	13,862	0.00%	Digital China Holdings Ltd.	131,000	38,921	0.01%
Concord New Energy Group Ltd.	480,000	39,341	0.01%	Digital China Information Service Group Co., Ltd. Class A	1,100	1,744	0.00%
Consun Pharmaceutical Group Ltd.	42,000	25,656	0.01%	DingDong Cayman Ltd. ADR	11,158	16,737	0.00%
Contec Medical Systems Co., Ltd. Class A	900	2,608	0.00%	Do-Fluoride New Materials Co., Ltd. Class A	14,100	30,138	0.01%
Contemporary Amperex Technology Co., Ltd. Class A	30,440	697,924	0.12%	Dong-E-E-Jiao Co., Ltd. Class A	5,000	34,632	0.01%
COSCO SHIPPING Development Co., Ltd. Class A	99,000	32,534	0.01%	Dongguan Development Holdings Co., Ltd. Class A	2,400	3,620	0.00%
COSCO SHIPPING Development Co., Ltd. Class H	305,000	31,248	0.01%	Dongguan Yiheda Automation Co., Ltd. Class A	4,200	15,206	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class A	88,380	118,906	0.02%	Dongjiang Environmental Co., Ltd. Class A	200	144	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class H	308,000	309,635	0.05%	Dongxing Securities Co., Ltd. Class A	28,700	33,172	0.01%
COSCO SHIPPING Ports Ltd.	132,000	95,342	0.02%	Dongyue Group Ltd.	104,000	75,251	0.01%
Cosmopolitan International Holdings Ltd.	46,200	18,105	0.00%	Dosilicon Co., Ltd. Class A	2,632	12,726	0.00%
Country Garden Holdings Co., Ltd.	1,243,000	124,164	0.02%	Double Medical Technology, Inc. Class A	400	2,280	0.00%
Country Garden Services Holdings Co., Ltd.	196,686	170,023	0.03%	DouYu International Holdings Ltd. ADR	16,354	15,536	0.00%
CPMC Holdings Ltd.	28,000	24,133	0.01%	East Buy Holding Ltd.	38,500	137,068	0.02%
CQ Pharmaceutical Holding Co., Ltd. Class A	12,900	9,004	0.00%	East Group Co., Ltd. Class A	9,000	8,051	0.00%
CRRC Corp., Ltd. Class A	161,800	119,522	0.02%	East Money Information Co., Ltd. Class A	111,588	220,023	0.04%
CRRC Corp., Ltd. Class H	423,000	186,350	0.03%	Eastern Air Logistics Co., Ltd. Class A	10,300	21,379	0.00%
				Eastern Communications Co., Ltd. Class A	9,500	15,063	0.00%
				Eastern Communications Co., Ltd. Class B	21,500	7,912	0.00%
				Eastroc Beverage Group Co., Ltd. Class A	1,000	25,631	0.01%

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Easyhome New Retail Group Co., Ltd. Class A	16,800	7,786	0.00%	Fujian Boss Software Development Co., Ltd. Class A	7,400	15,505	0.00%
Ecovacs Robotics Co., Ltd. Class A	3,800	22,115	0.00%	Fujian Kuncai Material Technology Co., Ltd. Class A	2,100	17,409	0.00%
Edan Instruments, Inc. Class A	1,700	2,438	0.00%	Fujian Star-net Communication Co., Ltd. Class A	2,500	6,344	0.00%
Edifier Technology Co., Ltd. Class A	6,900	17,123	0.00%	Fujian Sunner Development Co., Ltd. Class A	10,000	24,127	0.01%
EHang Holdings Ltd. ADR	4,076	68,477	0.01%	Fulin Precision Co., Ltd. Class A	4,350	6,414	0.00%
Electric Connector Technology Co., Ltd. Class A	2,600	15,153	0.00%	Full Truck Alliance Co., Ltd. ADR	66,208	464,118	0.08%
ENN Energy Holdings Ltd.	75,800	558,170	0.10%	Fuyao Glass Industry Group Co., Ltd. Class A	18,200	95,568	0.02%
Eoptolink Technology, Inc. Ltd. Class A	3,988	27,622	0.01%	Fuyao Glass Industry Group Co., Ltd. Class H	56,800	276,415	0.05%
Era Co., Ltd. Class A	6,700	4,733	0.00%	GalaxyCore, Inc. Class A	7,710	22,164	0.00%
Estun Automation Co., Ltd. Class A	4,200	10,965	0.00%	Gan & Lee Pharmaceuticals Co., Ltd. Class A	3,200	23,661	0.01%
Eternal Asia Supply Chain Management Ltd. Class A	16,100	10,129	0.00%	Ganfeng Lithium Group Co., Ltd. Class A	13,320	80,063	0.01%
Eve Energy Co., Ltd. Class A	13,900	82,378	0.02%	Ganfeng Lithium Group Co., Ltd. Class H	36,120	136,458	0.02%
Everbright Securities Co., Ltd. Class A	21,300	46,126	0.01%	Gansu Shangfeng Cement Co., Ltd. Class A	8,980	10,165	0.00%
Everbright Securities Co., Ltd. Class H	54,800	36,283	0.01%	Ganzhou Teng Yuan Cobalt New Material Co., Ltd. Class A	3,000	16,587	0.00%
Everdisplay Optronics Shanghai Co., Ltd. Class A	60,786	20,744	0.00%	Gaona Aero Material Co., Ltd. Class A	4,000	11,432	0.00%
Eyebright Medical Technology Beijing Co., Ltd. Class A	673	16,260	0.00%	Gaotu Techedu, Inc. ADR	13,657	49,438	0.01%
Fangda Special Steel Technology Co., Ltd. Class A	6,400	4,143	0.00%	G-bits Network Technology Xiamen Co., Ltd. Class A	400	13,770	0.00%
Far East Horizon Ltd.	186,000	146,255	0.03%	GCL Energy Technology Co., Ltd. Class A	9,000	15,648	0.00%
Farasis Energy Gan Zhou Co., Ltd. Class A	5,561	12,738	0.00%	GCL System Integration Technology Co., Ltd. Class A	22,100	8,504	0.00%
FAW Jiefang Group Co., Ltd. Class A	15,300	18,264	0.00%	GCL Technology Holdings Ltd.	2,055,000	326,335	0.06%
FAWER Automotive Parts Co., Ltd. Class A	4,100	3,075	0.00%	GDS Holdings Ltd. Class A	93,860	108,903	0.02%
Fenbi Ltd.	116,500	68,481	0.01%	Geely Automobile Holdings Ltd.	539,000	592,941	0.10%
Fiberhome Telecommunication Technologies Co., Ltd. Class A	9,400	21,967	0.00%	GEM Co., Ltd. Class A	37,200	28,525	0.01%
Fibocom Wireless, Inc. Class A	6,780	18,120	0.00%	Gemdale Corp. Class A	23,300	14,267	0.00%
FIH Mobile Ltd.	242,000	18,905	0.00%	Gemdale Properties & Investment Corp., Ltd.	496,000	17,786	0.00%
Financial Street Holdings Co., Ltd. Class A	21,400	10,909	0.00%	Genertec Universal Medical Group Co., Ltd.	58,000	33,351	0.01%
FinVolution Group ADR	14,237	69,761	0.01%	Genimous Technology Co., Ltd. Class A	5,700	6,988	0.00%
First Capital Securities Co., Ltd. Class A	33,100	27,008	0.01%	Genscript Biotech Corp. Class A	98,000	249,250	0.04%
First Tractor Co., Ltd. Class H	64,000	40,653	0.01%	Geovis Technology Co., Ltd. Class A	4,107	28,297	0.01%
Flat Glass Group Co., Ltd. Class A	8,600	32,247	0.01%	GF Securities Co., Ltd. Class A	41,600	83,485	0.02%
Flat Glass Group Co., Ltd. Class H	48,000	81,019	0.01%	GF Securities Co., Ltd. Class H	110,200	131,813	0.02%
Focus Media Information Technology Co., Ltd. Class A	94,400	83,786	0.02%	Giant Biogene Holding Co. Ltd.	40,200	183,276	0.03%
Focused Photonics Hangzhou, Inc. Class A	3,500	7,791	0.00%	Giant Network Group Co., Ltd. Class A	14,200	22,216	0.00%
Foran Energy Group Co., Ltd. Class A	11,300	18,186	0.00%	GigaDevice Semiconductor, Inc. Class A	5,040	65,394	0.01%
Foryou Corp. Class A	4,700	23,267	0.01%	Ginlong Technologies Co., Ltd. Class A	2,410	23,658	0.01%
Foshan Haitian Flavouring & Food Co., Ltd. Class A	32,978	175,760	0.03%	Glarun Technology Co., Ltd. Class A	7,200	13,994	0.00%
Founder Securities Co., Ltd. Class A	26,399	29,882	0.01%	GoerTek, Inc. Class A	25,300	74,650	0.01%
Foxconn Industrial Internet Co., Ltd. Class A	83,100	176,456	0.03%	Goke Microelectronics Co., Ltd. Class A	1,600	13,244	0.00%
Fu Shou Yuan International Group Ltd.	107,000	72,626	0.01%				
Fufeng Group Ltd.	137,000	75,969	0.01%				

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Golden Solar New Energy Technology Holdings Ltd.	84,000	41,309	0.01%	Guangdong Kinlong Hardware Products Co., Ltd. Class A	1,700	9,667	0.00%
Goldenmax International Group Ltd. Class A	1,000	1,251	0.00%	Guangdong No 2 Hydropower Engineering Co., Ltd. Class A	19,700	13,584	0.00%
Goldwind Science & Technology Co., Ltd.	53,600	24,094	0.01%	Guangdong Provincial Expressway Development Co., Ltd. Class B	53,600	41,597	0.01%
Goldwind Science & Technology Co., Ltd. Class A	26,200	29,436	0.01%	Guangdong South New Media Co., Ltd. Class A	500	2,716	0.00%
Gongniu Group Co., Ltd. Class A	1,400	18,806	0.00%	Guangdong Tapai Group Co., Ltd. Class A	16,100	16,008	0.00%
GoodWe Technologies Co., Ltd. Class A	851	15,606	0.00%	Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A	3,900	7,980	0.00%
Grand Pharmaceutical Group Ltd.	153,500	80,401	0.01%	Guangdong Zhongsheng Pharmaceutical Co., Ltd. Class A	4,800	10,819	0.00%
Grandblue Environment Co., Ltd. Class A	5,300	12,899	0.00%	Guangshen Railway Co., Ltd. Class H	208,000	40,489	0.01%
Grandjoy Holdings Group Co., Ltd. Class A	21,700	9,051	0.00%	Guangxi Liugong Machinery Co., Ltd. Class A	26,100	24,705	0.01%
Great Chinasoft Technology Co., Ltd. Class A	8,100	12,854	0.00%	GuangYuYuan Chinese Herbal Medicine Co., Ltd. Class A	4,300	16,299	0.00%
Great Wall Motor Co., Ltd. Class A	21,900	77,566	0.01%	Guangzhou Automobile Group Co., Ltd. Class A	22,100	27,157	0.01%
Great Wall Motor Co., Ltd. Class H	225,000	292,180	0.05%	Guangzhou Automobile Group Co., Ltd. Class H	292,000	135,744	0.02%
Gree Electric Appliances, Inc. of Zhuhai Class A	28,700	129,663	0.02%	Guangzhou Baiyun International Airport Co., Ltd. Class A	10,000	13,735	0.00%
Gree Real Estate Co., Ltd. Class A	13,300	13,504	0.00%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	7,900	31,730	0.01%
Greenland Holdings Corp., Ltd. Class A	44,400	14,341	0.00%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	24,000	66,850	0.01%
Greentown China Holdings Ltd.	124,000	126,246	0.02%	Guangzhou Great Power Energy & Technology Co., Ltd. Class A	2,500	9,932	0.00%
Greentown Service Group Co., Ltd.	82,000	30,559	0.01%	Guangzhou Haige Communications Group, Inc. Co. Class A	22,600	40,784	0.01%
GRG Banking Equipment Co., Ltd. Class A	20,900	35,985	0.01%	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	3,200	28,119	0.01%
GRG Metrology & Test Group Co., Ltd. Class A	4,900	10,329	0.00%	Guangzhou R&F Properties Co., Ltd. Class H	122,800	17,928	0.00%
Grimm Advanced Materials Co., Ltd. Class A	4,000	6,960	0.00%	Guangzhou Restaurant Group Co., Ltd. Class A	2,600	7,131	0.00%
Guangdong Advertising Group Co., Ltd. Class A	19,100	14,887	0.00%	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	1,000	6,426	0.00%
Guangdong Aofei Data Technology Co., Ltd. Class A	3,455	5,138	0.00%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	12,640	44,520	0.01%
Guangdong Create Century Intelligent Equipment Group Corp., Ltd. Class A	5,300	4,712	0.00%	Guangzhou Wondfo Biotech Co., Ltd. Class A	1,720	7,288	0.00%
Guangdong Dongfang Precision Science & Technology Co., Ltd. Class A	6,700	4,667	0.00%	Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	5,271	4,456	0.00%
Guangdong Dowstone Technology Co., Ltd. Class A	2,400	3,755	0.00%	Guizhou Bailing Group Pharmaceutical Co., Ltd. Class A	6,100	6,948	0.00%
Guangdong Fenghua Advanced Technology Holding Co., Ltd. Class A	8,700	16,690	0.00%	Guizhou Chanhen Chemical Corp. Class A	3,700	9,873	0.00%
Guangdong Golden Dragon Development, Inc. Class A	8,100	16,688	0.00%	Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	11,400	7,108	0.00%
Guangdong Great River Smarter Logistics Co., Ltd. Class A	2,500	6,808	0.00%	Guocheng Mining Co., Ltd. Class A	4,600	6,660	0.00%
Guangdong Haid Group Co., Ltd. Class A	10,600	66,855	0.01%	Guolian Securities Co., Ltd. Class A	9,700	14,767	0.00%
Guangdong Hongtu Technology Holdings Co., Ltd. Class A	5,300	11,336	0.00%	Guosen Securities Co., Ltd. Class A	37,300	44,735	0.01%
Guangdong Hybrilio Biotech Co., Ltd. Class A	2,025	2,656	0.00%				
Guangdong Jia Yuan Technology Shares Co., Ltd. Class A	3,568	10,162	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Guosheng Financial Holding, Inc. Class A	16,600	21,727	0.00%	Hangzhou Lion Electronics Co., Ltd. Class A	4,400	16,925	0.00%
Guotai Junan Securities Co., Ltd. Class A	38,000	79,409	0.01%	Hangzhou Onechance Tech Corp. Class A	1,000	3,366	0.00%
Guotai Junan Securities Co., Ltd. Class H	94,600	106,490	0.02%	Hangzhou Oxygen Plant Group Co., Ltd. Class A	4,200	17,229	0.00%
Guoyuan Securities Co., Ltd. Class A	48,700	46,712	0.01%	Hangzhou Robam Appliances Co., Ltd. Class A	5,700	17,435	0.00%
Gushengtang Holdings Ltd.	13,000	83,908	0.02%	Hangzhou Shunwang Technology Co., Ltd. Class A	4,100	8,061	0.00%
H World Group Ltd. ADR	20,926	699,765	0.12%	Hangzhou Silan Microelectronics Co., Ltd. Class A	10,400	33,344	0.01%
Haichang Ocean Park Holdings Ltd.	290,000	35,282	0.01%	Hangzhou Steam Turbine Power Group Co., Ltd. Class B	45,732	42,285	0.01%
Haier Smart Home Co., Ltd. Class A	54,900	161,911	0.03%	Hangzhou Tigermed Consulting Co., Ltd. Class A	5,400	41,687	0.01%
Haier Smart Home Co., Ltd. Class H	218,600	617,289	0.11%	Hangzhou Tigermed Consulting Co., Ltd. Class H	11,200	50,703	0.01%
Hainan Airlines Holding Co., Ltd. Class A	127,529	24,537	0.01%	Han's Laser Technology Industry Group Co., Ltd. Class A	7,600	22,115	0.00%
Hainan Airport Infrastructure Co., Ltd. Class A	41,705	21,671	0.00%	Hansoh Pharmaceutical Group Co., Ltd.	94,000	189,720	0.03%
Hainan Development Holdings Nanhai Co., Ltd. Class A	1,600	2,040	0.00%	Haohua Chemical Science & Technology Co., Ltd. Class A	4,200	17,978	0.00%
Hainan Drinda New Energy Technology Co., Ltd. Class A	1,600	17,410	0.00%	Harbin Boshi Automation Co., Ltd. Class A	5,700	12,160	0.00%
Hainan Haide Capital Management Co., Ltd. Class A	6,380	9,524	0.00%	Health & Happiness H&H International Holdings Ltd.	13,500	20,919	0.00%
Hainan Jinpan Smart Technology Co., Ltd. Class A	2,878	14,482	0.00%	Hebei Sinopack Electronic Technology Co., Ltd. Class A	1,200	14,869	0.00%
Hainan Meilan International Airport Co., Ltd. Class H	18,000	15,975	0.00%	Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	4,224	12,612	0.00%
Hainan Poly Pharm Co., Ltd. Class A	1,900	6,036	0.00%	Hefei Meiya Optoelectronic Technology, Inc. Class A	5,690	15,694	0.00%
Hainan Strait Shipping Co., Ltd. Class A	12,750	10,439	0.00%	Heilongjiang Agriculture Co., Ltd. Class A	10,100	16,978	0.00%
Haisco Pharmaceutical Group Co., Ltd. Class A	4,600	14,955	0.00%	Hello Group, Inc. ADR	13,801	95,917	0.02%
Haitian International Holdings Ltd.	55,000	136,082	0.02%	Henan Liliang Diamond Co., Ltd. Class A	2,600	11,794	0.00%
Haitong Securities Co., Ltd. Class A	70,900	93,297	0.02%	Henan Mingtai AI Industrial Co., Ltd. Class A	7,200	11,466	0.00%
Haitong Securities Co., Ltd. Class H	326,400	174,307	0.03%	Henan Pinggao Electric Co., Ltd. Class A	8,400	14,970	0.00%
Hand Enterprise Solutions Co., Ltd. Class A	4,400	5,135	0.00%	Henan Shuanghui Investment & Development Co., Ltd. Class A	23,900	89,651	0.02%
Hang Zhou Great Star Industrial Co., Ltd. Class A	8,600	27,199	0.01%	Henan Yuguang Gold & Lead Co., Ltd. Class A	13,900	11,810	0.00%
Hangcha Group Co., Ltd. Class A	8,000	27,953	0.01%	Hengan International Group Co., Ltd.	70,500	262,280	0.05%
Hangjin Technology Co., Ltd. Class A	4,900	21,594	0.00%	Hengdian Group DMEGC Magnetics Co., Ltd. Class A	10,200	19,396	0.00%
Hangxiao Steel Structure Co., Ltd. Class A	10,100	4,667	0.00%	Hengtong Optic-electric Co., Ltd. Class A	15,100	25,320	0.01%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	23,500	23,993	0.01%	Hengyi Petrochemical Co., Ltd. Class A	21,500	20,290	0.00%
Hangzhou Chang Chuan Technology Co., Ltd. Class A	3,700	19,740	0.00%	Hesteel Co., Ltd. Class A	63,900	19,115	0.00%
Hangzhou Dptech Technologies Co., Ltd. Class A	2,700	5,604	0.00%	Hexing Electrical Co., Ltd. Class A	2,400	9,785	0.00%
Hangzhou Electronic Soul Network Technology Co., Ltd. Class A	600	1,936	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	6,700	19,195	0.00%
Hangzhou First Applied Material Co., Ltd. Class A	5,712	19,469	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	39,000	84,208	0.02%
Hangzhou Haoyue Personal Care Co., Ltd. Class A	700	3,752	0.00%	Hisense Visual Technology Co., Ltd. Class A	5,400	15,850	0.00%
Hangzhou Iron & Steel Co. Class A	20,300	15,195	0.00%	Hithink RoyalFlush Information Network Co., Ltd. Class A	3,900	85,919	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
HLA Group Corp., Ltd. Class A	15,557	16,211	0.00%	Huizhou Desay Sv Automotive Co., Ltd. Class A	3,200	58,202	0.01%
Holitech Technology Co., Ltd. Class A	13,000	4,966	0.00%	Humanwell Healthcare Group Co., Ltd. Class A	10,534	36,777	0.01%
Hongfa Technology Co., Ltd. Class A	5,040	19,564	0.00%	Hunan Aihua Group Co., Ltd. Class A	1,600	4,836	0.00%
Hongta Securities Co., Ltd. Class A	12,700	13,537	0.00%	Hunan Changyuan Lico Co., Ltd. Class A	7,673	7,866	0.00%
Hope Education Group Co., Ltd.	226,000	10,419	0.00%	Hunan Er-Kang Pharmaceutical Co., Ltd. Class A	34,700	15,643	0.00%
Hopson Development Holdings Ltd.	105,583	54,897	0.01%	Hunan Gold Corp., Ltd. Class A	9,100	14,237	0.00%
Horizon Construction Development Ltd.	6,888	4,049	0.00%	Hunan TV & Broadcast Intermediary Co., Ltd. Class A	4,300	3,309	0.00%
Hoshine Silicon Industry Co., Ltd. Class A	4,371	31,306	0.01%	Hunan Valin Steel Co., Ltd. Class A	37,900	27,411	0.01%
Hoy miles Power Electronics, Inc. Class A	309	11,717	0.00%	Hunan Zhongke Electric Co., Ltd. Class A	5,200	7,697	0.00%
Hoyuan Green Energy Co., Ltd. Class A	3,186	14,891	0.00%	Hundsun Technologies, Inc. Class A	12,539	50,645	0.01%
Hua Hong Semiconductor Ltd.	60,394	146,024	0.03%	Hwa Create Co., Ltd. Class A	3,400	11,617	0.00%
Huaan Securities Co., Ltd. Class A	26,000	17,819	0.00%	Hybio Pharmaceutical Co., Ltd. Class A	8,800	16,783	0.00%
Huadong Medicine Co., Ltd. Class A	13,162	76,636	0.01%	Hygeia Healthcare Holdings Co., Ltd.	35,331	159,720	0.03%
Huafon Chemical Co., Ltd. Class A	28,300	26,668	0.01%	Hytera Communications Corp., Ltd. Class A	14,700	12,283	0.00%
Huafon Microfibre Shanghai Technology Co., Ltd. Class A	8,200	5,090	0.00%	HyUnion Holding Co., Ltd. Class A	4,200	3,928	0.00%
Huagong Tech Co., Ltd. Class A	7,600	31,764	0.01%	IEIT Systems Co., Ltd. Class A	9,800	45,693	0.01%
Hualan Biological Engineering, Inc. Class A	12,700	39,470	0.01%	Iflytek Co., Ltd. Class A	15,900	103,565	0.02%
Huali Industrial Group Co., Ltd. Class A	1,100	8,132	0.00%	IKD Co., Ltd. Class A	4,500	13,865	0.00%
Huaneng Lancang River Hydropower, Inc. Class A	40,000	48,479	0.01%	Imeik Technology Development Co., Ltd. Class A	1,100	45,469	0.01%
Huangshan Tourism Development Co., Ltd. Class B	18,600	13,373	0.00%	Industrial & Commercial Bank of China Ltd. Class A	564,600	379,011	0.07%
Huapont Life Sciences Co., Ltd. Class A	9,900	6,479	0.00%	Industrial & Commercial Bank of China Ltd. Class H	7,710,000	3,771,789	0.64%
Huatai Securities Co., Ltd. Class A	70,100	137,333	0.02%	Industrial Bank Co., Ltd. Class A	144,500	328,953	0.06%
Huatai Securities Co., Ltd. Class H	107,000	135,111	0.02%	Industrial Securities Co., Ltd. Class A	62,630	51,630	0.01%
Huaxi Securities Co., Ltd. Class A	18,400	20,052	0.00%	INESA Intelligent Tech, Inc. Class B	54,000	28,026	0.01%
Huaxia Bank Co., Ltd. Class A	113,400	89,502	0.02%	Infore Environment Technology Group Co., Ltd. Class A	27,200	18,145	0.00%
Huaxia Eye Hospital Group Co., Ltd. Class A	2,700	12,168	0.00%	Ingenic Semiconductor Co., Ltd. Class A	2,500	22,698	0.01%
Huaxin Cement Co., Ltd. Class A	3,700	6,459	0.00%	INKON Life Technology Co., Ltd. Class A	1,100	1,642	0.00%
Huaxin Cement Co., Ltd. Class H	46,000	39,764	0.01%	Inmyshow Digital Technology Group Co., Ltd. Class A	6,400	5,312	0.00%
Huayu Automotive Systems Co., Ltd. Class A	23,400	53,500	0.01%	Inner Mongolia Dazhong Mining Co., Ltd. Class A	9,200	13,140	0.00%
Hubei Biocause Pharmaceutical Co., Ltd. Class A	31,100	12,404	0.00%	Inner Mongolia Xingye Silver&Tin Mining Co., Ltd. Class A	7,800	9,946	0.00%
Hubei Dinglong Co., Ltd. Class A	5,200	17,673	0.00%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	43,400	163,041	0.03%
Hubei Feilihua Quartz Glass Co., Ltd. Class A	4,800	24,645	0.01%	InnoCare Pharma Ltd.	63,000	55,589	0.01%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	2,000	8,828	0.00%	Innovent Biologics, Inc.	144,000	788,367	0.14%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	6,500	16,659	0.00%	Innuovo Technology Co., Ltd. Class A	8,100	7,087	0.00%
Hubei Yihua Chemical Industry Co., Ltd. Class A	6,800	9,989	0.00%	Intco Medical Technology Co., Ltd. Class A	2,820	9,251	0.00%
				iRay Technology Co., Ltd. Class A	473	21,606	0.00%

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IRICO Display Devices Co., Ltd. Class A	19,200	18,201	0.00%	Jiangsu Pacific Quartz Co., Ltd. Class A	2,200	26,843	0.01%
Isoftstone Information Technology Group Co., Ltd. Class A	3,800	24,655	0.01%	Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	18,200	22,518	0.01%
JA Solar Technology Co., Ltd. Class A	20,578	59,879	0.01%	Jiangsu Provincial Agricultural Reclamation & Development Corp. Class A	7,000	10,067	0.00%
Jade Bird Fire Co., Ltd. Class A	4,290	8,338	0.00%	Jiangsu Shagang Co., Ltd. Class A	9,700	5,204	0.00%
Jafron Biomedical Co., Ltd. Class A	3,300	10,302	0.00%	Jiangsu Shuangxing Color Plastic New Materials Co., Ltd. Class A	3,400	3,872	0.00%
Jason Furniture Hangzhou Co., Ltd. Class A	7,220	35,489	0.01%	Jiangsu ToLand Alloy Co., Ltd. Class A	2,340	9,924	0.00%
JCET Group Co., Ltd. Class A	11,400	47,806	0.01%	Jiangsu Xinquan Automotive Trim Co., Ltd. Class A	2,300	16,380	0.00%
JCHX Mining Management Co., Ltd. Class A	3,300	17,500	0.00%	Jiangsu Yangnong Chemical Co., Ltd. Class A	3,380	29,962	0.01%
JD Health International, Inc.	102,650	514,003	0.09%	Jiangsu Yoke Technology Co., Ltd. Class A	3,500	27,393	0.01%
JD Logistics, Inc.	160,700	201,272	0.04%	Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	6,100	29,624	0.01%
JD.com, Inc. Class A	233,139	3,358,900	0.57%	Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A	22,240	12,119	0.00%
Jenkem Technology Co., Ltd. Class A	423	6,321	0.00%	Jiangsu Zhongnan Construction Group Co., Ltd. Class A	31,700	5,787	0.00%
Jiajiayue Group Co., Ltd. Class A	8,000	14,684	0.00%	Jiangsu Zhongtian Technology Co., Ltd. Class A	20,100	35,257	0.01%
Jiangling Motors Corp., Ltd. Class A	5,800	15,501	0.00%	Jiangxi Copper Co., Ltd. Class A	32,300	81,015	0.01%
Jiangsu Azure Corp. Class A	4,500	5,384	0.00%	Jiangxi Copper Co., Ltd. Class H	99,000	139,970	0.03%
Jiangsu Boqian New Materials Stock Co., Ltd. Class A	1,800	7,129	0.00%	Jiangxi Ganneng Co., Ltd. Class A	12,000	13,044	0.00%
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	13,500	12,115	0.00%	Jiangxi Jovo Energy Co., Ltd. Class A	3,800	14,905	0.00%
Jiangsu Cnano Technology Co., Ltd. Class A	2,659	10,844	0.00%	Jiangxi Lianchuang Optoelectronic Science & Technology Co., Ltd. Class A	4,800	22,919	0.01%
Jiangsu Expressway Co., Ltd. Class A	11,100	15,978	0.00%	Jiangxi Special Electric Motor Co., Ltd. Class A	9,200	17,442	0.00%
Jiangsu Expressway Co., Ltd. Class H	116,000	104,286	0.02%	Jiangxi Wannianqing Cement Co., Ltd. Class A	12,700	12,235	0.00%
Jiangsu Financial Leasing Co., Ltd. Class A	23,600	16,041	0.00%	Jiangzhong Pharmaceutical Co., Ltd. Class A	4,400	12,902	0.00%
Jiangsu Guomao Reducer Co., Ltd. Class A	5,000	11,572	0.00%	Jiaozuo Wanfang Aluminum Manufacturing Co., Ltd. Class A	3,800	3,069	0.00%
Jiangsu Guotai International Group Co., Ltd. Class A	5,300	5,828	0.00%	Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	11,800	25,089	0.01%
Jiangsu Haili Wind Power Equipment Technology Co., Ltd. Class A	1,800	14,952	0.00%	Jilin Electric Power Co., Ltd. Class A	11,900	7,353	0.00%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	9,148	70,249	0.01%	Jinan Shengquan Group Share Holding Co., Ltd. Class A	4,900	15,401	0.00%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	45,068	286,272	0.05%	Jinduicheng Molybdenum Co., Ltd. Class A	10,900	14,466	0.00%
Jiangsu Hoperun Software Co., Ltd. Class A	3,700	13,500	0.00%	Jinghua Pharmaceutical Group Co., Ltd. Class A	7,000	8,720	0.00%
Jiangsu Huahong Technology Stock Co., Ltd. Class A	5,100	8,093	0.00%	Jingjin Equipment, Inc. Class A	2,100	6,521	0.00%
Jiangsu Jiangyin Rural Commercial Bank Co., Ltd. Class A	26,500	13,212	0.00%	Jinke Properties Group Co., Ltd. Class A	26,200	6,660	0.00%
Jiangsu Jiejie Microelectronics Co., Ltd. Class A	2,700	6,018	0.00%	Jinke Smart Services Group Co., Ltd. Class H	19,200	27,146	0.01%
Jiangsu Lihua Animal Husbandry Stock Co., Ltd. Class A	6,660	19,614	0.00%	Jinko Solar Co., Ltd. Class A	22,606	28,128	0.01%
Jiangsu Linyang Energy Co., Ltd. Class A	9,600	8,615	0.00%	JinkoSolar Holding Co., Ltd. ADR	3,737	138,045	0.02%
Jiangsu Lopal Tech Co., Ltd. Class A	4,300	7,524	0.00%				
Jiangsu Nata Optoelectronic Material Co., Ltd. Class A	2,210	8,569	0.00%				
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	6,400	24,375	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Jinlei Technology Co., Ltd. Class A	2,000	7,749	0.00%	Kunshan Dongwei Technology Co., Ltd. Class A	1,744	14,945	0.00%
Jinxin Fertility Group Ltd.	173,500	74,434	0.01%	Kunshan Kinglai Hygienic Materials Co., Ltd. Class A	3,200	13,675	0.00%
Jiumaojiu International Holdings Ltd.	91,000	71,089	0.01%	KWG Group Holdings Ltd.	89,000	6,383	0.00%
Jiuzhitang Co., Ltd. Class A	6,700	9,522	0.00%	Lakala Payment Co., Ltd. Class A	7,000	15,768	0.00%
JL Mag Rare-Earth Co., Ltd. Class A	1,440	4,089	0.00%	Lancy Co., Ltd. Class A	2,200	5,941	0.00%
JNBY Design Ltd.	19,000	25,549	0.01%	Lao Feng Xiang Co., Ltd. Class A	3,200	31,009	0.01%
Joincare Pharmaceutical Group Industry Co., Ltd. Class A	20,036	34,976	0.01%	Lao Feng Xiang Co., Ltd. Class B	18,200	62,808	0.01%
Joinn Laboratories China Co., Ltd. Class A	7,968	26,532	0.01%	Laobaixing Pharmacy Chain JSC Class A	4,542	19,066	0.00%
Joinn Laboratories China Co., Ltd. Class H	7,840	12,912	0.00%	LB Group Co., Ltd. Class A	21,000	50,520	0.01%
Jointown Pharmaceutical Group Co., Ltd. Class A	31,081	30,598	0.01%	Leader Harmonious Drive Systems Co., Ltd. Class A	1,041	22,441	0.00%
Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	7,600	29,992	0.01%	Lee & Man Paper Manufacturing Ltd.	121,000	35,485	0.01%
Joyoung Co., Ltd. Class A	2,000	3,570	0.00%	Legend Holdings Corp. Class H	48,600	45,808	0.01%
JOYY, Inc. ADR	3,424	135,933	0.02%	Lens Technology Co., Ltd. Class A	31,000	57,467	0.01%
JS Corrugating Machinery Co., Ltd. Class A	5,600	12,497	0.00%	Leo Group Co., Ltd. Class A	69,500	22,254	0.00%
JSTI Group Class A	5,500	4,210	0.00%	Lepu Medical Technology Beijing Co., Ltd. Class A	12,700	28,822	0.01%
Juwei Food Co., Ltd. Class A	1,400	5,281	0.00%	Leshan Giantstar Farming & Husbandry Corp., Ltd. Class A	2,800	14,734	0.00%
Juneyao Airlines Co., Ltd. Class A	14,200	23,931	0.01%	Levima Advanced Materials Corp. Class A	4,100	10,543	0.00%
Kaishan Group Co., Ltd. Class A	4,900	10,845	0.00%	LexinFintech Holdings Ltd. ADR	12,520	23,037	0.01%
Kangji Medical Holdings Ltd.	24,000	21,484	0.00%	Leyard Optoelectronic Co., Ltd. Class A	45,900	38,677	0.01%
Kanzhun Ltd. ADR	31,888	529,660	0.09%	Li Auto, Inc. Class A	106,092	1,998,596	0.34%
KBC Corp., Ltd. Class A	737	7,235	0.00%	Li Ning Co., Ltd.	227,750	609,585	0.11%
KE Holdings, Inc. ADR	63,161	1,023,840	0.18%	LianChuang Electronic Technology Co., Ltd. Class A	5,000	7,169	0.00%
Keboda Technology Co., Ltd. Class A	400	4,009	0.00%	Lianhe Chemical Technology Co., Ltd. Class A	4,200	4,206	0.00%
Keda Industrial Group Co., Ltd. Class A	10,200	15,112	0.00%	Liaoning Port Co., Ltd. Class A	111,500	22,705	0.01%
Keshun Waterproof Technologies Co., Ltd. Class A	5,880	5,070	0.00%	Lier Chemical Co., Ltd. Class A	11,800	19,836	0.00%
Keymed Biosciences, Inc.	14,000	88,032	0.02%	Lifan Technology Group Co., Ltd. Class A	29,900	15,033	0.00%
Kidswant Children Products Co., Ltd. Class A	9,700	11,184	0.00%	Lifotech Scientific Corp.	228,000	68,617	0.01%
Kingboard Holdings Ltd.	70,500	168,654	0.03%	Ligao Foods Co., Ltd. Class A	1,100	7,500	0.00%
Kingboard Laminates Holdings Ltd.	98,500	84,769	0.02%	Lihuayi Weiyuan Chemical Co., Ltd. Class A	4,000	10,083	0.00%
KingClean Electric Co., Ltd. Class A	420	1,315	0.00%	Lingyi iTech Guangdong Co. Class A	48,800	46,329	0.01%
Kingdee International Software Group Co., Ltd.	257,000	374,546	0.07%	Linklogis, Inc. Class B	81,500	16,491	0.00%
Kingfa Sci & Tech Co., Ltd. Class A	22,600	25,359	0.01%	Livzon Pharmaceutical Group, Inc. Class A	800	3,933	0.00%
Kingnet Network Co., Ltd. Class A	14,700	23,060	0.01%	Livzon Pharmaceutical Group, Inc. Class H	20,600	63,711	0.01%
Kingsemi Co., Ltd. Class A	689	12,928	0.00%	Lizhong Sitong Light Alloys Group Co., Ltd. Class A	4,300	12,754	0.00%
Kingsoft Cloud Holdings Ltd.	145,890	37,554	0.01%	Longfor Group Holdings Ltd.	199,000	318,561	0.06%
Kingsoft Corp., Ltd.	86,600	267,279	0.05%	Longhua Technology Group Luoyang Co., Ltd. Class A	3,600	3,559	0.00%
Konfoong Materials International Co., Ltd. Class A	1,800	14,808	0.00%	LONGi Green Energy Technology Co., Ltd. Class A	51,140	164,467	0.03%
Konka Group Co., Ltd. Class A	8,700	5,095	0.00%	Longshine Technology Group Co., Ltd. Class A	7,500	17,263	0.00%
KPC Pharmaceuticals, Inc. Class A	3,500	10,253	0.00%	Lonking Holdings Ltd.	244,000	38,122	0.01%
Kuashou Technology Class B	258,300	1,751,540	0.30%	Lufax Holding Ltd. ADR	15,517	47,637	0.01%
Kuang-Chi Technologies Co., Ltd. Class A	14,600	30,305	0.01%				
Kunlun Tech Co., Ltd. Class A	8,200	43,069	0.01%				

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Luoniushan Co., Ltd. Class A	700	567	0.00%	NanJi E-Commerce Co., Ltd. Class A	11,400	6,228	0.00%
Luoxin Pharmaceuticals Group Stock Co., Ltd. Class A	9,200	6,925	0.00%	Nanjing Gaoke Co., Ltd. Class A	28,700	24,345	0.01%
Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	1,190	5,319	0.00%	Nanjing Hanrui Cobalt Co., Ltd. Class A	1,400	5,562	0.00%
Lushang Freda Pharmaceutical Co., Ltd. Class A	11,900	16,094	0.00%	Nanjing Iron & Steel Co., Ltd. Class A	56,600	29,410	0.01%
Luxi Chemical Group Co., Ltd. Class A	10,200	14,368	0.00%	Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	11,310	23,825	0.01%
Luxshare Precision Industry Co., Ltd. Class A	50,349	243,592	0.04%	Nanjing Securities Co., Ltd. Class A	16,500	18,491	0.00%
Luyang Energy-Saving Materials Co., Ltd.	3,700	7,405	0.00%	Nantong Jianghai Capacitor Co., Ltd. Class A	3,500	7,894	0.00%
Luye Pharma Group Ltd.	200,000	95,536	0.02%	Nantong Jiangshan Agrochemical & Chemical LLC Class A	4,500	10,996	0.00%
LVGEM China Real Estate Investment Co., Ltd.	76,000	7,592	0.00%	National Silicon Industry Group Co., Ltd. Class A	8,292	20,169	0.00%
Maanshan Iron & Steel Co., Ltd. Class H	196,000	30,874	0.01%	Nations Technologies, Inc. Class A	7,700	12,209	0.00%
Maccura Biotechnology Co., Ltd. Class A	2,200	4,656	0.00%	NAURA Technology Group Co., Ltd. Class A	3,600	124,225	0.02%
Mango Excellent Media Co., Ltd. Class A	12,071	42,720	0.01%	NavInfo Co., Ltd. Class A	14,800	18,498	0.00%
Maoyan Entertainment	25,400	29,211	0.01%	NetDragon Websoft Holdings Ltd.	25,500	40,429	0.01%
Marsessenger Kitchenware Co., Ltd. Class A	2,800	6,386	0.00%	NetEase, Inc.	177,260	3,191,726	0.55%
Maxscend Microelectronics Co., Ltd. Class A	3,440	68,118	0.01%	New China Life Insurance Co., Ltd. Class A	12,800	55,959	0.01%
Mayinglong Pharmaceutical Group Co., Ltd. Class A	1,500	5,094	0.00%	New China Life Insurance Co., Ltd. Class H	73,107	142,496	0.03%
Medlive Technology Co., Ltd.	13,000	14,118	0.00%	New Hope Liuhe Co., Ltd. Class A	25,900	33,900	0.01%
Meihua Holdings Group Co., Ltd. Class A	18,900	25,348	0.01%	New Horizon Health Ltd.	32,000	94,870	0.02%
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	24,000	20,257	0.00%	New Oriental Education & Technology Group, Inc.	149,750	1,059,568	0.18%
Meitu, Inc.	180,000	82,986	0.02%	Newland Digital Technology Co., Ltd. Class A	5,800	15,973	0.00%
Meituan Class B	526,815	5,525,501	0.94%	Nine Dragons Paper Holdings Ltd.	175,000	86,284	0.02%
M-Grass Ecology And Environment Group Co., Ltd. Class A	23,300	12,271	0.00%	Ninestar Corp. Class A	9,141	29,051	0.01%
Microport Cardioflow Medtech Corp.	108,000	22,406	0.00%	Ningbo Deye Technology Co., Ltd. Class A	2,760	32,520	0.01%
Microport Scientific Corp.	87,200	94,028	0.02%	Ningbo Huaxiang Electronic Co., Ltd. Class A	6,600	12,059	0.00%
Micro-Tech Nanjing Co., Ltd. Class A	1,072	14,573	0.00%	Ningbo Jifeng Auto Parts Co., Ltd. Class A	7,300	13,809	0.00%
Midea Real Estate Holding Ltd.	21,400	14,717	0.00%	Ningbo Joyson Electronic Corp. Class A	12,900	32,537	0.01%
Milkyway Chemical Supply Chain Service Co., Ltd. Class A	600	4,484	0.00%	Ningbo Orient Wires & Cables Co., Ltd. Class A	4,100	24,615	0.01%
Ming Yang Smart Energy Group Ltd. Class A	15,900	28,001	0.01%	Ningbo Peacebird Fashion Co., Ltd. Class A	2,700	6,476	0.00%
Ming Yuan Cloud Group Holdings Ltd.	44,000	16,228	0.00%	Ningbo Ronbay New Energy Technology Co., Ltd. Class A	2,827	15,801	0.00%
MINISO Group Holding Ltd. ADR	8,465	172,686	0.03%	Ningbo Sanxing Medical Electric Co., Ltd. Class A	10,000	28,790	0.01%
Minth Group Ltd.	70,000	141,460	0.03%	Ningbo Shanshan Co., Ltd. Class A	21,200	40,551	0.01%
MLS Co., Ltd. Class A	17,100	20,797	0.00%	Ningbo Tuopu Group Co., Ltd. Class A	6,700	69,159	0.01%
Mobvista, Inc.	40,000	14,856	0.00%	Ningbo Xusheng Group Co., Ltd. Class A	6,440	17,844	0.00%
MOG Digitech Holdings Ltd.	68,000	14,021	0.00%	Ningbo Yunsheng Co., Ltd. Class A	13,400	14,622	0.00%
Monalisa Group Co., Ltd. Class A	1,000	1,902	0.00%	Ningbo Zhenyu Technology Co., Ltd. Class A	1,900	14,724	0.00%
Montage Technology Co., Ltd. Class A	7,388	60,967	0.01%	Ningbo Zhoushan Port Co., Ltd. Class A	44,600	22,298	0.00%
Montnets Cloud Technology Group Co., Ltd. Class A	4,800	7,516	0.00%	Ningxia Zhongyin Cashmere Co., Ltd. Class A	49,800	10,281	0.00%
Moon Environment Technology Co., Ltd. Class A	7,500	14,293	0.00%	NIO, Inc. Class A	120,365	1,134,508	0.19%
Muyuan Foods Co., Ltd. Class A	36,920	213,516	0.04%				

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Niu Technologies ADR	2,882	6,312	0.00%	Ping An Insurance Group Co. of China Ltd. Class A	76,300	431,830	0.07%
Noah Holdings Ltd. ADR	3,215	44,399	0.01%	Ping An Insurance Group Co. of China Ltd. Class H	615,000	2,784,160	0.48%
Nongfu Spring Co., Ltd. Class H	172,200	995,682	0.17%	PNC Process Systems Co., Ltd. Class A	2,760	9,962	0.00%
Norinco International Cooperation Ltd. Class A	8,200	12,921	0.00%	Polaris Bay Group Co., Ltd. Class A	11,400	13,352	0.00%
North Huajin Chemical Industries Co., Ltd. Class A	6,100	4,703	0.00%	Poly Developments & Holdings Group Co., Ltd. Class A	82,300	114,424	0.02%
Northeast Securities Co., Ltd. Class A	20,400	20,341	0.00%	Poly Property Group Co., Ltd.	196,000	39,910	0.01%
NSFOCUS Technologies Group Co., Ltd. Class A	3,500	4,635	0.00%	Poly Property Services Co., Ltd. Class H	13,000	47,947	0.01%
Nuode New Materials Co., Ltd. Class A	12,200	9,663	0.00%	Pop Mart International Group Ltd.	65,200	169,084	0.03%
Ocumension Therapeutics Co., Ltd. Class A	22,731	19,446	0.00%	Porton Pharma Solutions Ltd. Class A	4,000	14,128	0.00%
Offcn Education Technology Co., Ltd. Class A	6,700	3,839	0.00%	Postal Savings Bank of China Co., Ltd. Class A	145,900	89,131	0.02%
OFILM Group Co., Ltd. Class A	29,600	36,207	0.01%	Postal Savings Bank of China Co., Ltd. Class H	1,089,000	520,195	0.09%
Oppein Home Group, Inc. Class A	1,500	14,664	0.00%	Pylon Technologies Co., Ltd. Class A	921	13,710	0.00%
Opple Lighting Co., Ltd. Class A	200	488	0.00%	Q Technology Group Co., Ltd.	33,000	18,764	0.00%
OPT Machine Vision Tech Co., Ltd. Class A	866	13,621	0.00%	Qi An Xin Technology Group, Inc. Class A	2,632	14,819	0.00%
ORG Technology Co., Ltd. Class A	8,500	4,942	0.00%	Qifu Technology, Inc. ADR	10,817	171,125	0.03%
Orient Group, Inc. Class A	8,900	2,487	0.00%	Qilu Bank Co., Ltd. Class A	39,200	21,525	0.00%
Orient Securities Co., Ltd. Class A	46,956	57,371	0.01%	Qingdao East Steel Tower Stock Co., Ltd. Class A	15,200	15,263	0.00%
Orient Securities Co., Ltd. Class H	118,800	52,489	0.01%	Qingdao Eastsoft Communication Technology Co., Ltd. Class A	400	848	0.00%
Oriental Pearl Group Co., Ltd. Class A	17,700	18,693	0.00%	Qingdao Gaoce Technology Co., Ltd. Class A	1,988	10,886	0.00%
Ourpalm Co., Ltd. Class A	26,700	19,311	0.00%	Qingdao Haier Biomedical Co., Ltd. Class A	1,583	9,008	0.00%
Ovctek China, Inc. Class A	4,720	14,967	0.00%	Qingdao Port International Co., Ltd. Class A	7,400	6,422	0.00%
Pacific Securities Co., Ltd. Class A	26,100	13,562	0.00%	Qingdao Rural Commercial Bank Corp. Class A	74,100	27,265	0.01%
Pacific Shuanglin Biopharmacy Co., Ltd. Class A	7,100	27,161	0.01%	Qingdao Sentury Tire Co., Ltd. Class A	4,600	18,637	0.00%
Pacific Textiles Holdings Ltd.	52,000	8,990	0.00%	Qingdao TGOOD Electric Co., Ltd. Class A	9,100	25,687	0.01%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	72,100	33,212	0.01%	Qinghai Salt Lake Industry Co., Ltd. Class A	39,599	88,701	0.02%
PAX Global Technology Ltd.	73,000	56,560	0.01%	Qinhuangdao Port Co., Ltd. Class A	16,300	6,524	0.00%
PCI Technology Group Co., Ltd. Class A	19,500	15,664	0.00%	QuakeSafe Technologies Co., Ltd. Class A	1,079	2,634	0.00%
PDD Holdings, Inc. ADR	59,520	8,708,371	1.49%	Quectel Wireless Solutions Co., Ltd. Class A	1,038	7,835	0.00%
Peijia Medical Ltd.	36,000	34,070	0.01%	Rainbow Digital Commercial Co., Ltd. Class A	3,400	2,641	0.00%
Pengdu Agriculture & Animal Husbandry Co., Ltd. Class A	33,200	7,460	0.00%	Raytron Technology Co., Ltd. Class A	3,990	24,778	0.01%
People.cn Co., Ltd. Class A	8,300	32,614	0.01%	Red Avenue New Materials Group Co., Ltd. Class A	5,500	25,721	0.01%
People's Insurance Co. Group of China Ltd. Class A	55,700	37,860	0.01%	Red Star Macalline Group Corp., Ltd. Class A	8,300	4,511	0.00%
People's Insurance Co. Group of China Ltd. Class H	834,000	256,334	0.04%	Red Star Macalline Group Corp., Ltd. Class H	45,620	12,619	0.00%
Perfect World Co., Ltd. Class A	5,600	9,312	0.00%	Redco Properties Group Ltd.	96,000	16,351	0.00%
PharmaBlock Sciences Nanjing, Inc. Class A	960	5,294	0.00%	Remegen Co., Ltd. Class H	13,000	62,348	0.01%
Pharmaron Beijing Co., Ltd. Class A	1,650	6,715	0.00%	Renhe Pharmacy Co., Ltd. Class A	7,500	6,983	0.00%
Pharmaron Beijing Co., Ltd. Class H	30,750	62,299	0.01%	Risen Energy Co., Ltd. Class A	9,800	24,291	0.01%
PhiChem Corp. Class A	1,700	3,763	0.00%				
PICC Property & Casualty Co., Ltd. Class H	662,000	786,748	0.14%				
Piesat Information Technology Co., Ltd. Class A	2,275	13,495	0.00%				
Ping An Bank Co., Ltd. Class A	132,200	174,333	0.03%				
Ping An Healthcare & Technology Co., Ltd.	55,080	125,276	0.02%				

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RiseSun Real Estate Development Co., Ltd. Class A	46,800	11,239	0.00%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	14,700	56,958	0.01%
Rockchip Electronics Co., Ltd. Class A	1,100	9,794	0.00%	Shandong Humon Smelting Co., Ltd. Class A	10,700	16,199	0.00%
Rongsheng Petrochemical Co., Ltd. Class A	18,650	27,108	0.01%	Shandong Jincheng Pharmaceutical Group Co., Ltd. Class A	1,200	2,808	0.00%
Roshow Technology Co., Ltd. Class A	11,200	9,752	0.00%	Shandong Jinjing Science & Technology Co., Ltd. Class A	10,400	9,756	0.00%
Sai Micro Electronics, Inc. Class A	3,700	12,492	0.00%	Shandong Linglong Tyre Co., Ltd. Class A	7,800	21,065	0.00%
SAIC Motor Corp., Ltd. Class A	67,300	127,878	0.02%	Shandong Longda Meishi Co., Ltd. Class A	2,500	2,844	0.00%
Sailun Group Co., Ltd. Class A	19,800	32,673	0.01%	Shandong Nanshan Aluminum Co., Ltd. Class A	58,400	24,113	0.01%
Sanan Optoelectronics Co., Ltd. Class A	16,800	32,677	0.01%	Shandong Pharmaceutical Glass Co., Ltd. Class A	6,400	23,009	0.01%
Sangfor Technologies, Inc. Class A	1,100	11,167	0.00%	Shandong Publishing & Media Co., Ltd. Class A	9,100	11,987	0.00%
Sanquan Food Co., Ltd. Class A	8,670	16,316	0.00%	Shandong Sun Paper Industry JSC Ltd. Class A	20,400	34,866	0.01%
Sanwei Holding Group Co., Ltd. Class A	6,000	13,322	0.00%	Shandong Weifang Rainbow Chemical Co., Ltd. Class A	1,600	15,729	0.00%
Sany Heavy Equipment International Holdings Co., Ltd.	80,000	77,351	0.01%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	222,000	216,355	0.04%
Sany Heavy Industry Co., Ltd. Class A	54,800	105,974	0.02%	Shandong WIT Dyne Health Co., Ltd. Class A	2,600	10,574	0.00%
Satellite Chemical Co., Ltd. Class A	25,432	52,681	0.01%	Shandong Xiantan Co., Ltd. Class A	18,000	17,796	0.00%
SDIC Capital Co., Ltd. Class A	36,500	34,549	0.01%	Shandong Xinhua Pharmaceutical Co., Ltd. Class A	2,600	7,442	0.00%
Sealand Securities Co., Ltd. Class A	58,600	29,133	0.01%	Shandong Yisheng Livestock & Poultry Breeding Co., Ltd. Class A	9,900	14,960	0.00%
Seazen Group Ltd.	231,142	37,593	0.01%	Shanghai Aiko Solar Energy Co., Ltd. Class A	10,800	26,755	0.01%
Seazen Holdings Co., Ltd. Class A	11,600	18,588	0.00%	Shanghai AJ Group Co., Ltd. Class A	30,100	21,559	0.00%
SenseTime Group, Inc. Class B	1,544,000	229,369	0.04%	Shanghai Anlogic Infotech Co., Ltd. Class A	2,498	12,955	0.00%
Sensteed Hi-tech Group Class A	55,500	12,393	0.00%	Shanghai AtHub Co., Ltd. Class A	2,436	6,781	0.00%
Seres Group Co., Ltd. Class A	5,500	58,857	0.01%	Shanghai Awinic Technology Co., Ltd. Class A	1,382	13,398	0.00%
SF Holding Co., Ltd. Class A	33,000	187,231	0.03%	Shanghai Bailian Group Co., Ltd. Class A	12,800	17,059	0.00%
SG Micro Corp. Class A	2,795	34,938	0.01%	Shanghai Bailian Group Co., Ltd. Class B	17,900	8,932	0.00%
Shaanxi Construction Engineering Group Corp., Ltd. Class A	26,200	14,791	0.00%	Shanghai Baosight Software Co., Ltd. Class A	9,181	62,921	0.01%
Shaanxi International Trust Co., Ltd. Class A	48,900	20,877	0.00%	Shanghai Baosight Software Co., Ltd. Class B	62,221	131,909	0.02%
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	1,900	4,539	0.00%	Shanghai Belling Co., Ltd. Class A	2,500	4,993	0.00%
Shandong Dawn Polymer Co., Ltd. Class A	2,100	3,778	0.00%	Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	872	30,996	0.01%
Shandong Denghai Seeds Co., Ltd. Class A	10,600	19,695	0.00%	Shanghai Bright Power Semiconductor Co., Ltd. Class A	511	7,746	0.00%
Shandong Dongyue Organosilicon Material Co., Ltd. Class A	4,900	5,712	0.00%	Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	27,000	12,069	0.00%
Shandong Gold Mining Co., Ltd. Class A	19,500	62,630	0.01%	Shanghai Daimay Automotive Interior Co., Ltd. Class A	7,020	14,285	0.00%
Shandong Gold Mining Co., Ltd. Class H	74,300	141,015	0.03%	Shanghai Dazhong Public Utilities Group Co., Ltd. Class A	1,600	679	0.00%
Shandong Head Group Co., Ltd. Class A	1,500	4,464	0.00%	Shanghai Flyco Electrical Appliance Co., Ltd. Class A	1,200	8,511	0.00%
Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	5,100	21,322	0.00%				
Shandong Hi-speed Co., Ltd. Class A	22,400	21,832	0.00%				
Shandong Hi-Speed New Energy Group Ltd.	46,000	12,725	0.00%				
Shandong Hi-Speed Road & Bridge Co., Ltd. Class A	4,700	3,723	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shanghai Foreign Service Holding Group Co., Ltd. Class A	17,900	12,066	0.00%	Shanghai Pharmaceuticals Holding Co., Ltd. Class A	17,700	41,587	0.01%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	14,300	50,267	0.01%	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	98,300	143,764	0.03%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	60,500	131,715	0.02%	Shanghai Pret Composites Co., Ltd. Class A	4,900	9,049	0.00%
Shanghai Fudan Microelectronics Group Co., Ltd. Class A	3,129	16,975	0.00%	Shanghai Pudong Development Bank Co., Ltd. Class A	195,399	181,662	0.03%
Shanghai Fudan Microelectronics Group Co., Ltd. Class H	26,000	46,949	0.01%	Shanghai Putailai New Energy Technology Co., Ltd. Class A	13,340	39,211	0.01%
Shanghai Fullhan Microelectronics Co., Ltd. Class A	950	5,662	0.00%	Shanghai RAAS Blood Products Co., Ltd. Class A	53,700	60,332	0.01%
Shanghai Haixin Group Co. Class B	69,239	22,433	0.00%	Shanghai Runda Medical Technology Co., Ltd. Class A	1,800	5,144	0.00%
Shanghai Hanbell Precise Machinery Co., Ltd. Class A	3,900	12,192	0.00%	Shanghai Rural Commercial Bank Co., Ltd. Class A	31,899	25,714	0.01%
Shanghai Haohai Biological Technology Co., Ltd. Class A	1,281	19,481	0.00%	Shanghai Shibe Hi-Tech Co., Ltd. Class B	55,600	8,952	0.00%
Shanghai Haohai Biological Technology Co., Ltd. Class H	2,200	11,354	0.00%	Shanghai Sinyang Semiconductor Materials Co., Ltd. Class A	3,100	15,333	0.00%
Shanghai Huace Navigation Technology Ltd. Class A	4,000	17,426	0.00%	Shanghai Stonehill Technology Co., Ltd. Class A	11,000	4,743	0.00%
Shanghai Huaфон Aluminium Corp. Class A	6,200	15,629	0.00%	Shanghai Tongji Science & Technology Industrial Co., Ltd. Class A	7,900	10,318	0.00%
Shanghai Huayi Group Co., Ltd. Class A	20,800	18,812	0.00%	Shanghai Tunnel Engineering Co., Ltd. Class A	20,400	16,502	0.00%
Shanghai Huayi Group Co., Ltd. Class B	58,400	23,535	0.01%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A	12,000	16,617	0.00%
Shanghai International Airport Co., Ltd. Class A	17,399	80,097	0.01%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	27,900	17,800	0.00%
Shanghai International Port Group Co., Ltd. Class A	81,900	56,359	0.01%	Shanghai Wanye Enterprises Co., Ltd. Class A	3,700	8,969	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	6,600	27,714	0.01%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	20,100	17,530	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	24,600	30,971	0.01%	Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	10,900	29,544	0.01%
Shanghai Jingqiao Export Processing Zone Development Co., Ltd. Class B	47,900	38,895	0.01%	Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	110,213	21,161	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class A	8,202	48,183	0.01%	Shanghai Zhonggu Logistics Co., Ltd. Class A	13,912	16,080	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class H	12,600	31,369	0.01%	Shanghai Zijiang Enterprise Group Co., Ltd. Class A	3,700	2,442	0.00%
Shanghai Kaibao Pharmaceutical Co., Ltd. Class A	10,200	9,526	0.00%	Shantui Construction Machinery Co., Ltd. Class A	20,000	13,875	0.00%
Shanghai Liangxin Electrical Co., Ltd. Class A	4,500	5,580	0.00%	Shanxi Securities Co., Ltd. Class A	29,300	22,179	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	19,900	24,454	0.01%	Shanxi Taigang Stainless Steel Co., Ltd. Class A	24,900	13,043	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	119,800	39,055	0.01%	Shanying International Holding Co., Ltd. Class A	21,500	5,858	0.00%
Shanghai M&G Stationery, Inc. Class A	3,800	20,039	0.00%	Shengda Resources Co., Ltd. Class A	3,000	4,656	0.00%
Shanghai Medicilon, Inc. Class A	471	4,523	0.00%	Shenghe Resources Holding Co., Ltd. Class A	9,300	13,296	0.00%
Shanghai MicroPort Endovascular MedTech Group Co., Ltd. Class A	689	18,833	0.00%	Shengyi Technology Co., Ltd. Class A	19,200	49,371	0.01%
Shanghai MicroPort MedBot Group Co., Ltd.	19,500	52,068	0.01%	Shennan Circuits Co., Ltd. Class A	800	7,976	0.00%
Shanghai Moons' Electric Co., Ltd. Class A	3,000	27,743	0.01%	Shenwan Hongyuan Group Co., Ltd. Class A	118,900	74,139	0.01%
				Shenwan Hongyuan Group Co., Ltd. Class H	316,000	57,465	0.01%
				Shenyang Xingqi Pharmaceutical Co., Ltd. Class A	1,120	28,677	0.01%

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Shenzhen Agricultural Products Group Co., Ltd. Class A	13,600	12,357	0.00%	Shenzhen Kstar Science And Technology Co., Ltd. Class A	2,700	10,465	0.00%
Shenzhen Airport Co., Ltd. Class A	22,600	20,408	0.00%	Shenzhen Leaguer Co., Ltd. Class A	6,200	6,922	0.00%
Shenzhen Center Power Tech Co., Ltd. Class A	300	634	0.00%	Shenzhen Megmeet Electrical Co., Ltd. Class A	2,600	8,982	0.00%
Shenzhen Changhong Technology Co., Ltd. Class A	2,400	6,195	0.00%	Shenzhen Microgate Technology Co., Ltd. Class A	2,700	3,655	0.00%
Shenzhen Click Technology Co., Ltd. Class A	4,200	8,287	0.00%	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	8,500	346,895	0.06%
Shenzhen Clou Electronics Co., Ltd. Class A	17,000	13,394	0.00%	Shenzhen MTC Co., Ltd. Class A	31,300	24,528	0.01%
Shenzhen Das Intellitech Co., Ltd. Class A	13,100	5,924	0.00%	Shenzhen Neptunus Bioengineering Co., Ltd. Class A	12,800	5,644	0.00%
Shenzhen Desay Battery Technology Co. Class A	1,820	6,932	0.00%	Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	2,600	28,554	0.01%
Shenzhen Dynanonic Co., Ltd. Class A	1,752	15,016	0.00%	Shenzhen New Nanshan Holding Group Co., Ltd. Class A	9,900	4,032	0.00%
Shenzhen Envicool Technology Co., Ltd. Class A	4,400	16,981	0.00%	Shenzhen Overseas Chinese Town Co., Ltd. Class A	53,400	23,323	0.01%
Shenzhen Everwin Precision Technology Co., Ltd. Class A	8,560	15,928	0.00%	Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	6,000	27,520	0.01%
Shenzhen Expressway Corp., Ltd. Class A	5,100	6,439	0.00%	Shenzhen SC New Energy Technology Corp. Class A	1,900	19,748	0.00%
Shenzhen Expressway Corp., Ltd. Class H	64,000	51,718	0.01%	Shenzhen SED Industry Co., Ltd. Class A	6,000	17,847	0.00%
Shenzhen Fastprint Circuit Tech Co., Ltd. Class A	13,200	27,306	0.01%	Shenzhen Senior Technology Material Co., Ltd. Class A	8,613	18,652	0.00%
Shenzhen Fine Made Electronics Group Co., Ltd. Class A	1,700	7,719	0.00%	Shenzhen Special Economic Zone Real Estate & Properties Group Co., Ltd. Class A	8,300	13,708	0.00%
Shenzhen Fortune Trend Technology Co., Ltd. Class A	982	17,418	0.00%	Shenzhen Sunline Tech Co., Ltd. Class A	3,500	5,068	0.00%
Shenzhen FRD Science & Technology Co., Ltd. Class A	2,900	7,359	0.00%	Shenzhen Sunlord Electronics Co., Ltd. Class A	4,700	17,828	0.00%
Shenzhen Gas Corp., Ltd. Class A	19,200	18,578	0.00%	Shenzhen Suntak Circuit Technology Co., Ltd. Class A	3,500	4,709	0.00%
Shenzhen Gongjin Electronics Co., Ltd. Class A	600	755	0.00%	Shenzhen Sunway Communication Co., Ltd. Class A	9,900	32,812	0.01%
Shenzhen Goodix Technology Co., Ltd. Class A	1,700	16,497	0.00%	Shenzhen Tagen Group Co., Ltd. Class A	6,700	4,328	0.00%
Shenzhen H&T Intelligent Control Co., Ltd. Class A	4,100	8,228	0.00%	Shenzhen Topband Co., Ltd. Class A	5,800	7,950	0.00%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	34,000	15,588	0.00%	Shenzhen Transsion Holdings Co., Ltd. Class A	5,367	104,316	0.02%
Shenzhen Huaqiang Industry Co., Ltd. Class A	2,000	3,165	0.00%	Shenzhen Woer Heat-Shrinkable Material Co., Ltd. Class A	2,200	2,333	0.00%
Shenzhen Infogem Technologies Co., Ltd. Class A	4,500	9,050	0.00%	Shenzhen World Union Group, Inc. Class A	5,500	1,861	0.00%
Shenzhen Inovance Technology Co., Ltd. Class A	18,950	168,034	0.03%	Shenzhen Yan Tian Port Holding Co., Ltd. Class A	2,700	1,850	0.00%
Shenzhen International Holdings Ltd.	139,000	117,131	0.02%	Shenzhen Ysstech Info-tech Co., Ltd. Class A	3,500	3,814	0.00%
Shenzhen Investment Ltd.	248,000	36,524	0.01%	Shenzhen YUTO Packaging Technology Co., Ltd. Class A	2,700	10,431	0.00%
Shenzhen Kaifa Technology Co., Ltd. Class A	11,100	25,269	0.01%	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	43,900	26,634	0.01%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	9,040	34,468	0.01%	Shenzhou International Group Holdings Ltd.	74,982	772,045	0.13%
Shenzhen Kedali Industry Co., Ltd. Class A	1,700	20,164	0.00%	Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A	8,100	9,806	0.00%
Shenzhen Kingdom Sci-Tech Co., Ltd. Class A	4,500	7,312	0.00%				
Shenzhen Kinwong Electronic Co., Ltd. Class A	2,000	6,337	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shijiazhuang Shangtai Technology Co., Ltd. Class A	2,500	12,857	0.00%	Sinopec Engineering Group Co., Ltd. Class H	155,000	79,400	0.01%
Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	13,540	43,868	0.01%	Sinopharm Group Co., Ltd. Class H	124,400	325,794	0.06%
Shimao Services Holdings Ltd.	74,000	11,277	0.00%	Sino-Platinum Metals Co., Ltd. Class A	2,327	4,693	0.00%
Shinghwa Advanced Material Group Co., Ltd. Class A	1,400	9,017	0.00%	Sinosoft Co., Ltd. Class A	1,900	8,000	0.00%
Shoucheng Holdings Ltd.	238,000	47,853	0.01%	Sinosteel Engineering & Technology Co., Ltd. Class A	5,100	4,176	0.00%
Shuangliang Eco-Energy Systems Co., Ltd. Class A	15,100	17,940	0.00%	Sinotrans Ltd. Class A	24,800	18,250	0.00%
Shui On Land Ltd.	302,500	27,892	0.01%	Sinotrans Ltd. Class H	213,000	89,198	0.02%
Siasun Robot & Automation Co., Ltd. Class A	7,400	12,336	0.00%	Sinotruk Hong Kong Ltd.	68,500	134,394	0.02%
Sichuan Anning Iron & Titanium Co., Ltd. Class A	2,200	9,782	0.00%	Sinotruk Jinan Truck Co., Ltd. Class A	5,220	9,794	0.00%
Sichuan Changhong Electric Co., Ltd. Class A	18,500	13,744	0.00%	Skshu Paint Co., Ltd. Class A	2,408	16,100	0.00%
Sichuan Development Lomon Co., Ltd. Class A	7,400	7,431	0.00%	Skyworth Digital Co., Ltd. Class A	3,600	7,943	0.00%
Sichuan Expressway Co., Ltd. Class A	19,700	12,145	0.00%	Skyworth Group Ltd.	115,376	44,031	0.01%
Sichuan Expressway Co., Ltd. Class H	92,000	28,748	0.01%	SOHO China Ltd.	185,000	17,769	0.00%
Sichuan Haite High-tech Co., Ltd. Class A	24,300	31,055	0.01%	Sohu.com Ltd. ADR	2,196	21,806	0.00%
Sichuan Hebang Biotechnology Co., Ltd. Class A	42,200	13,986	0.00%	Songcheng Performance Development Co., Ltd. Class A	19,000	26,336	0.01%
Sichuan Hexie Shuangma Co., Ltd. Class A	9,200	23,153	0.01%	Sonoscape Medical Corp. Class A	3,900	25,907	0.01%
Sichuan Jiuzhou Electric Co., Ltd. Class A	11,500	12,436	0.00%	SooChow Securities Co., Ltd. Class A	41,480	42,583	0.01%
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	10,500	42,837	0.01%	Southwest Securities Co., Ltd. Class A	44,400	25,503	0.01%
Sichuan New Energy Power Co., Ltd. Class A	10,500	19,597	0.00%	Spring Airlines Co., Ltd. Class A	3,100	21,855	0.00%
Sichuan Road & Bridge Group Co., Ltd. Class A	48,440	50,953	0.01%	SSY Group Ltd.	138,000	87,304	0.02%
Sichuan Teway Food Group Co., Ltd. Class A	10,540	19,672	0.00%	StarPower Semiconductor Ltd. Class A	900	22,877	0.01%
Sichuan Yahua Industrial Group Co., Ltd. Class A	4,400	8,089	0.00%	State Grid Information & Communication Co., Ltd. Class A	5,700	12,127	0.00%
Sieyuan Electric Co., Ltd. Class A	5,100	37,273	0.01%	STO Express Co., Ltd. Class A	8,400	9,190	0.00%
Sihuan Pharmaceutical Holdings Group Ltd.	337,000	28,053	0.01%	Sumavision Technologies Co., Ltd. Class A	3,700	2,957	0.00%
Simcere Pharmaceutical Group Ltd.	46,000	39,646	0.01%	Sun Art Retail Group Ltd.	182,000	32,631	0.01%
Sineng Electric Co., Ltd. Class A	2,287	9,719	0.00%	Sunac Services Holdings Ltd.	68,800	16,476	0.00%
Sino Biological, Inc. Class A	800	9,258	0.00%	Sunflower Pharmaceutical Group Co., Ltd. Class A	4,500	16,419	0.00%
Sino Biopharmaceutical Ltd.	976,500	433,942	0.08%	Sungrow Power Supply Co., Ltd. Class A	9,898	121,755	0.02%
Sino Wealth Electronic Ltd. Class A	1,485	4,755	0.00%	Suning Universal Co., Ltd. Class A	13,800	5,020	0.00%
Sinocare, Inc. Class A	3,800	16,223	0.00%	Sunny Optical Technology Group Co., Ltd.	64,400	584,326	0.10%
Sinocelltech Group Ltd. Class A	2,154	16,296	0.00%	Sunresin New Materials Co., Ltd. Class A	3,525	26,267	0.01%
Sinofert Holdings Ltd.	142,000	16,549	0.00%	Sunward Intelligent Equipment Co., Ltd. Class A	21,800	18,767	0.00%
Sinofibers Technology Co., Ltd. Class A	3,600	15,081	0.00%	Suofeiya Home Collection Co., Ltd. Class A	8,599	19,262	0.00%
Sinolink Securities Co., Ltd. Class A	13,900	17,725	0.00%	SUPCON Technology Co., Ltd. Class A	6,557	41,761	0.01%
Sinoma International Engineering Co. Class A	16,800	22,036	0.00%	Suplet Power Co., Ltd. Class A	3,640	7,550	0.00%
Sinoma Science & Technology Co., Ltd. Class A	12,800	28,618	0.01%	Suzhou Anjie Technology Co., Ltd. Class A	5,300	12,155	0.00%
Sinomine Resource Group Co., Ltd. Class A	3,724	19,513	0.00%	Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	12,400	31,659	0.01%
Sino-Ocean Group Holding Ltd.	223,000	12,566	0.00%	Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	7,700	4,066	0.00%
				Suzhou Maxwell Technologies Co., Ltd. Class A	1,600	29,101	0.01%

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Suzhou Nanomicro Technology Co., Ltd. Class A	3,607	13,890	0.00%	Tibet Summit Resources Co., Ltd. Class A	2,800	4,782	0.00%
Suzhou TFC Optical Communication Co., Ltd. Class A	2,880	37,016	0.01%	Tibet Urban Development & Investment Co., Ltd. Class A	8,700	13,391	0.00%
Taiji Computer Corp., Ltd. Class A	3,300	13,685	0.00%	Tingyi Cayman Islands Holding Corp.	190,000	231,644	0.04%
TAL Education Group ADR	43,328	547,233	0.09%	Titan Wind Energy Suzhou Co., Ltd. Class A	8,600	14,010	0.00%
Talkweb Information System Co., Ltd. Class A	10,800	22,812	0.01%	Tofflon Science & Technology Group Co., Ltd. Class A	5,600	14,148	0.00%
Tangrenshen Group Co., Ltd. Class A	5,500	5,793	0.00%	Toly Bread Co., Ltd. Class A	470	506	0.00%
Tangshan Jidong Cement Co., Ltd. Class A	14,900	13,371	0.00%	Tong Ren Tang Technologies Co., Ltd. Class H	58,000	48,652	0.01%
Tangshan Port Group Co., Ltd. Class A	44,700	21,971	0.00%	Tongcheng Travel Holdings Ltd.	111,600	206,377	0.04%
Tangshan Sanyou Chemical Industries Co., Ltd. Class A	8,900	6,862	0.00%	Tongdao Liepin Group	15,800	11,675	0.00%
Tangshan Sunfar Silicon Industry Co., Ltd. Class A	5,300	13,383	0.00%	Tongding Interconnection Information Co., Ltd. Class A	16,800	12,363	0.00%
Tasly Pharmaceutical Group Co., Ltd. Class A	8,200	19,600	0.00%	TongFu Microelectronics Co., Ltd. Class A	10,700	34,742	0.01%
Tayho Advanced Materials Group Co., Ltd. Class A	6,000	12,606	0.00%	Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	20,700	31,483	0.01%
TCL Electronics Holdings Ltd.	80,000	26,125	0.01%	Tongkun Group Co., Ltd. Class A	19,000	40,372	0.01%
TCL Technology Group Corp. Class A	129,470	78,185	0.01%	Tongling Jingda Special Magnet Wire Co., Ltd. Class A	29,300	17,035	0.00%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	25,500	56,009	0.01%	Tongling Nonferrous Metals Group Co., Ltd. Class A	87,200	40,167	0.01%
Tech-Bank Food Co., Ltd. Class A	8,400	4,282	0.00%	Tongwei Co., Ltd. Class A	30,700	107,915	0.02%
Telling Telecommunication Holding Co., Ltd. Class A	4,000	5,359	0.00%	Topchoice Medical Corp. Class A	2,000	21,473	0.00%
Three Squirrels, Inc. Class A	300	760	0.00%	Topsec Technologies Group, Inc. Class A	5,500	7,554	0.00%
Three's Co. Media Group Co., Ltd. Class A	419	3,728	0.00%	Topsports International Holdings Ltd.	284,000	221,132	0.04%
Thunder Software Technology Co., Ltd. Class A	2,800	31,482	0.01%	Towngas Smart Energy Co., Ltd.	110,000	45,783	0.01%
Tian Lun Gas Holdings Ltd.	49,500	27,259	0.01%	Transfar Zhilian Co., Ltd. Class A	1,400	908	0.00%
Tianfeng Securities Co., Ltd. Class A	37,700	16,360	0.00%	TravelSky Technology Ltd. Class H	90,000	155,599	0.03%
Tiangong International Co., Ltd.	108,000	29,045	0.01%	Trina Solar Co., Ltd. Class A	14,761	59,143	0.01%
Tianjin Capital Environmental Protection Group Co., Ltd. Class A	18,400	14,341	0.00%	Trip.com Group Ltd.	52,202	1,855,822	0.32%
Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A	13,300	7,920	0.00%	Triumph New Energy Co., Ltd. Class A	1,700	3,350	0.00%
Tianjin Pharmaceutical Da Re Tang Group Corp., Ltd. Class A	4,000	18,903	0.00%	Truking Technology Ltd. Class A	5,800	8,716	0.00%
Tianjin Troia Information Technology Co., Ltd. Class A	23,500	12,541	0.00%	Tsinghua Tongfang Co., Ltd. Class A	14,100	14,554	0.00%
Tianma Microelectronics Co., Ltd. Class A	18,500	27,670	0.01%	Tuya, Inc. ADR	22,057	50,731	0.01%
Tianneng Power International Ltd.	58,000	48,949	0.01%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	5,259	49,816	0.01%
Tianqi Lithium Corp. Class A	12,100	94,804	0.02%	Unilumin Group Co., Ltd. Class A	12,900	15,942	0.00%
Tianqi Lithium Corp. Class H	8,200	45,313	0.01%	Uni-President China Holdings Ltd.	110,267	78,373	0.01%
Tianshan Aluminum Group Co., Ltd. Class A	7,900	6,668	0.00%	Unisplendour Corp., Ltd. Class A	8,680	23,588	0.01%
Tianshui Huatian Technology Co., Ltd. Class A	16,200	19,384	0.00%	Universal Scientific Industrial Shanghai Co., Ltd. Class A	3,800	8,064	0.00%
Tibet Mineral Development Co. Class A	3,700	14,861	0.00%	Valiant Co., Ltd. Class A	8,800	20,503	0.00%
Tibet Rhodiola Pharmaceutical Holding Co. Class A	1,900	13,021	0.00%	Venus MedTech Hangzhou, Inc. Class H	23,000	16,554	0.00%
				Venustech Group, Inc. Class A	5,700	21,613	0.00%
				Verisilicon Microelectronics Shanghai Co., Ltd. Class A	1,807	12,678	0.00%
				Victory Giant Technology Huizhou Co., Ltd. Class A	7,000	18,138	0.00%

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Vinda International Holdings Ltd.	25,000	72,837	0.01%	Wuhan Fingu Electronic Technology Co., Ltd. Class A	400	554	0.00%
Vipshop Holdings Ltd. ADR	34,022	604,231	0.10%	Wuhan Jingce Electronic Group Co., Ltd. Class A	2,000	24,610	0.01%
Visionox Technology, Inc. Class A	14,600	22,985	0.01%	Wuhan Keqian Biology Co., Ltd. Class A	2,768	7,922	0.00%
Visual China Group Co., Ltd. Class A	2,800	5,780	0.00%	Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A	3,860	12,755	0.00%
Viva Biotech Holdings	40,000	5,379	0.00%	Wuhu Token Science Co., Ltd. Class A	10,100	9,489	0.00%
Vnet Group, Inc. ADR	10,051	28,846	0.01%	WUS Printed Circuit Kunshan Co., Ltd. Class A	13,570	42,155	0.01%
Walvax Biotechnology Co., Ltd. Class A	10,600	34,998	0.01%	Wushang Group Co., Ltd. Class A	6,300	7,538	0.00%
Wanda Film Holding Co., Ltd. Class A	16,700	30,536	0.01%	WuXi AppTec Co., Ltd. Class A	17,700	180,863	0.03%
Wangfujing Group Co., Ltd. Class A	4,600	10,317	0.00%	WuXi AppTec Co., Ltd. Class H	34,420	350,215	0.06%
Wangsu Science & Technology Co., Ltd. Class A	10,500	11,576	0.00%	Wuxi Autowell Technology Co., Ltd. Class A	1,019	12,951	0.00%
Wanhua Chemical Group Co., Ltd. Class A	21,100	227,636	0.04%	Wuxi Biologics Cayman, Inc.	351,000	1,330,542	0.23%
Want Want China Holdings Ltd.	417,570	252,407	0.04%	Wuxi Boton Technology Co., Ltd. Class A	1,600	4,166	0.00%
Wanxiang Qianchao Co., Ltd. Class A	48,700	35,496	0.01%	Wuxi NCE Power Co., Ltd. Class A	1,680	8,925	0.00%
Wasu Media Holding Co., Ltd. Class A	18,000	18,630	0.00%	Wuxi Paikexin New Materials Technology Co., Ltd. Class A	1,100	14,089	0.00%
Weichai Power Co., Ltd. Class A	61,100	117,127	0.02%	Wuxi Taiji Industry Co., Ltd. Class A	18,700	18,462	0.00%
Weichai Power Co., Ltd. Class H	182,000	303,934	0.05%	XCMG Construction Machinery Co., Ltd. Class A	81,500	62,493	0.01%
Weifu High-Technology Group Co., Ltd. Class A	6,900	14,603	0.00%	XD, Inc.	18,200	23,774	0.01%
Weifu High-Technology Group Co., Ltd. Class B	15,600	17,800	0.00%	Xiabuxiabu Catering Management China Holdings Co., Ltd.	42,000	13,232	0.00%
Weihai Guangwei Composites Co., Ltd. Class A	4,800	17,978	0.00%	Xiamen Amoytop Biotech Co., Ltd. Class A	2,128	15,645	0.00%
Weimob, Inc.	190,000	70,077	0.01%	Xiamen Bank Co., Ltd. Class A	34,100	24,280	0.01%
Wellhope Foods Co., Ltd. Class A	4,100	4,929	0.00%	Xiamen C & D, Inc. Class A	17,900	24,208	0.01%
Wencan Group Co., Ltd. Class A	1,800	9,808	0.00%	Xiamen Faratronic Co., Ltd. Class A	1,800	23,408	0.01%
Wens Foodstuffs Group Co., Ltd. Class A	11,360	32,003	0.01%	Xiamen Intretech, Inc. Class A	970	2,652	0.00%
West China Cement Ltd.	160,000	13,933	0.00%	Xiamen ITG Group Corp., Ltd. Class A	16,200	15,857	0.00%
Western Mining Co., Ltd. Class A	21,300	42,686	0.01%	Xiamen Kingdomway Group Co. Class A	2,500	5,733	0.00%
Western Region Gold Co., Ltd. Class A	2,300	3,895	0.00%	Xiamen Tungsten Co., Ltd. Class A	7,900	19,060	0.00%
Western Securities Co., Ltd. Class A	29,200	26,122	0.01%	Xiamen Xiangyu Co., Ltd. Class A	11,900	11,214	0.00%
Western Superconducting Technologies Co., Ltd. Class A	3,788	28,317	0.01%	Xi'an Bright Laser Technologies Co., Ltd. Class A	941	15,316	0.00%
Will Semiconductor Co., Ltd. Shanghai Class A	5,555	83,248	0.02%	Xian International Medical Investment Co., Ltd. Class A	12,500	14,237	0.00%
Willfar Information Technology Co., Ltd. Class A	3,432	13,939	0.00%	Xi'an Shaangu Power Co., Ltd. Class A	14,300	16,026	0.00%
Winall Hi-Tech Seed Co., Ltd. Class A	4,200	4,943	0.00%	Xiangcai Co., Ltd. Class A	21,100	22,254	0.00%
Windey Energy Technology Group Co., Ltd. Class A	5,330	7,964	0.00%	Xiangtan Electric Manufacturing Co., Ltd. Class A	7,500	16,726	0.00%
Wingtech Technology Co., Ltd. Class A	8,500	50,506	0.01%	Xiaomi Corp. Class B	1,443,000	2,882,840	0.49%
Winner Medical Co., Ltd. Class A	840	4,394	0.00%	Xilinmen Furniture Co., Ltd. Class A	1,600	3,822	0.00%
Winning Health Technology Group Co., Ltd. Class A	16,490	16,651	0.00%	Xinfengming Group Co., Ltd. Class A	2,100	4,188	0.00%
Wonders Information Co., Ltd. Class A	8,100	9,646	0.00%	Xingda International Holdings Ltd.	97,301	18,068	0.00%
Wuchan Zhongda Group Co., Ltd. Class A	43,600	27,125	0.01%	Xinhu Zhongbao Co., Ltd. Class A	44,000	13,409	0.00%
Wuhan DR Laser Technology Corp., Ltd. Class A	1,504	12,728	0.00%				

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Xinhua Winshare Publishing & Media Co., Ltd. Class A	7,300	14,004	0.00%	Yihai International Holding Ltd.	47,000	74,636	0.01%
Xinhua Winshare Publishing & Media Co., Ltd. Class H	17,000	15,131	0.00%	Yihai Kerry Arawana Holdings Co., Ltd. Class A	13,400	62,817	0.01%
Xinhuanet Co., Ltd. Class A	2,300	8,137	0.00%	Yijiahe Technology Co., Ltd. Class A	420	1,851	0.00%
Xinjiang Communications Construction Group Co., Ltd. Class A	2,700	4,937	0.00%	Yintai Gold Co., Ltd. Class A	17,340	36,528	0.01%
Xinjiang Daqo New Energy Co., Ltd. Class A	6,401	26,582	0.01%	Yixintang Pharmaceutical Group Co., Ltd. Class A	2,600	8,457	0.00%
Xinjiang Joinworld Co., Ltd. Class A	13,900	14,133	0.00%	Yonfer Agricultural Technology Co., Ltd. Class A	6,500	10,397	0.00%
Xinjiang Tianshan Cement Co., Ltd. Class A	8,600	8,068	0.00%	Yonghui Superstores Co., Ltd. Class A	34,000	13,465	0.00%
Xinte Energy Co., Ltd. Class H	34,800	48,756	0.01%	YongXing Special Materials Technology Co., Ltd. Class A	2,470	18,111	0.00%
Xinxiang Richful Lube Additive Co., Ltd. Class A	1,710	11,032	0.00%	Yonyou Network Technology Co., Ltd. Class A	21,500	53,715	0.01%
Xinxing Ductile Iron Pipes Co., Ltd. Class A	21,000	11,266	0.00%	Yotrio Group Co., Ltd. Class A	4,500	1,921	0.00%
Xinyi Energy Holdings Ltd.	182,600	33,440	0.01%	Youdao, Inc. ADR	2,570	10,126	0.00%
Xinyi Solar Holdings Ltd.	428,000	249,941	0.04%	Youngor Fashion Co., Ltd. Class A	28,800	26,492	0.01%
Xinyu Iron & Steel Co., Ltd. Class A	7,300	3,578	0.00%	Youngy Co., Ltd. Class A	1,700	12,942	0.00%
XPeng, Inc. Class A	108,929	790,963	0.14%	Youzu Interactive Co., Ltd. Class A	5,200	8,369	0.00%
Xtep International Holdings Ltd.	110,000	62,124	0.01%	YTO Express Group Co., Ltd. Class A	18,300	31,585	0.01%
Xuji Electric Co., Ltd. Class A	8,400	25,906	0.01%	Yuan Longping High-tech Agriculture Co., Ltd. Class A	13,900	27,524	0.01%
Yadea Group Holdings Ltd.	116,000	203,818	0.04%	Yuexiu Property Co., Ltd.	157,600	128,364	0.02%
YaGuang Technology Group Co., Ltd. Class A	2,400	2,471	0.00%	Yuexiu REIT	249,817	40,311	0.01%
Yangling Metron New Material, Inc. Class A	2,900	13,558	0.00%	Yuexiu Transport Infrastructure Ltd.	82,000	44,631	0.01%
Yango Group Co., Ltd.	25,800	1,346	0.00%	Yum China Holdings, Inc.	39,900	1,697,470	0.29%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	3,700	14,269	0.00%	Yunda Holding Co., Ltd. Class A	5,860	6,139	0.00%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	10,000	10,706	0.00%	Yunnan Aluminium Co., Ltd. Class A	26,100	44,791	0.01%
Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	5,400	27,832	0.01%	Yunnan Baiyao Group Co., Ltd. Class A	11,260	77,722	0.01%
Yangzijiang Financial Holding Ltd.	214,000	52,725	0.01%	Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	1,386	13,269	0.00%
Yangzijiang Shipbuilding Holdings Ltd.	252,900	285,665	0.05%	Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	35,500	25,177	0.01%
Yankershop Food Co., Ltd. Class A	1,557	15,193	0.00%	Yunnan Copper Co., Ltd. Class A	16,600	25,387	0.01%
Yanlord Land Group Ltd.	67,700	29,767	0.01%	Yunnan Energy Investment Co., Ltd. Class A	9,200	12,429	0.00%
Yantai Dongcheng Pharmaceutical Co., Ltd. Class A	5,600	14,416	0.00%	Yunnan Lincang Xinyuan Germanium Industrial Co., Ltd. Class A	1,600	2,771	0.00%
Yantai Eddie Precision Machinery Co., Ltd. Class A	8,060	18,394	0.00%	Yunnan Tin Co., Ltd. Class A	16,700	33,585	0.01%
YanTai Shuangta Food Co., Ltd. Class A	7,200	4,459	0.00%	Yunnan Yuntianhua Co., Ltd. Class A	12,600	27,604	0.01%
Yantai Zhenghai Magnetic Material Co., Ltd. Class A	3,800	6,255	0.00%	Yusys Technologies Co., Ltd. Class A	3,360	7,682	0.00%
Yatsen Holding Ltd. ADR	23,657	17,307	0.00%	Yutong Bus Co., Ltd. Class A	7,900	14,700	0.00%
Yeahka Ltd.	14,000	26,392	0.01%	Zai Lab Ltd.	92,510	254,716	0.04%
Yealink Network Technology Corp., Ltd. Class A	7,560	31,373	0.01%	Zangge Mining Co., Ltd. Class A	7,300	25,978	0.01%
YGSOFT, Inc. Class A	7,171	6,224	0.00%	Zhangzhou Pientzhuang Pharmaceutical Co., Ltd. Class A	4,000	135,938	0.02%
Yibin Tianyuan Group Co., Ltd. Class A	17,900	12,971	0.00%	Zhaojin Mining Industry Co., Ltd. Class H	97,000	120,620	0.02%
YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H	36,800	44,724	0.01%	Zhejiang Akcome New Energy Technology Co., Ltd. Class A	20,400	6,188	0.00%
Yidu Tech, Inc.	42,200	27,346	0.01%	Zhejiang Ausun Pharmaceutical Co., Ltd. Class A	4,760	8,831	0.00%
Yifan Pharmaceutical Co., Ltd. Class A	5,700	11,831	0.00%				
Yifeng Pharmacy Chain Co., Ltd. Class A	8,120	45,660	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhejiang Century Huatong Group Co., Ltd. Class A	53,000	38,407	0.01%	Zhejiang Medicine Co., Ltd. Class A	3,500	5,274	0.00%
Zhejiang Cfmoto Power Co., Ltd. Class A	1,000	14,358	0.00%	Zhejiang Meida Industrial Co., Ltd. Class A	400	568	0.00%
Zhejiang China Commodities City Group Co., Ltd. Class A	40,400	41,531	0.01%	Zhejiang Narada Power Source Co., Ltd. Class A	4,100	7,451	0.00%
Zhejiang Chint Electrics Co., Ltd. Class A	10,400	31,416	0.01%	Zhejiang NHU Co., Ltd. Class A	26,840	63,928	0.01%
Zhejiang Communications Technology Co., Ltd. Class A	31,780	16,290	0.00%	Zhejiang Orient Financial Holdings Group Co., Ltd. Class A	26,350	13,285	0.00%
Zhejiang Conba Pharmaceutical Co., Ltd. Class A	19,000	13,475	0.00%	Zhejiang Orient Gene Biotech Co., Ltd. Class A	744	3,736	0.00%
Zhejiang Crystal-Optech Co., Ltd. Class A	15,700	29,854	0.01%	Zhejiang Qianjiang Motorcycle Co., Ltd. Class A	1,500	2,627	0.00%
Zhejiang Dahua Technology Co., Ltd. Class A	22,500	58,299	0.01%	Zhejiang Runtu Co., Ltd. Class A	700	600	0.00%
Zhejiang Daily Digital Culture Group Co., Ltd. Class A	7,500	11,649	0.00%	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	17,200	71,016	0.01%
Zhejiang Dingli Machinery Co., Ltd. Class A	1,800	12,935	0.00%	Zhejiang Sanmei Chemical Industry Co., Ltd. Class A	3,400	16,235	0.00%
Zhejiang Dun'An Artificial Environment Co., Ltd. Class A	8,400	16,221	0.00%	Zhejiang Semir Garment Co., Ltd. Class A	2,600	2,107	0.00%
Zhejiang Expressway Co., Ltd. Class H	160,080	106,808	0.02%	Zhejiang Shuanghuan Driveline Co., Ltd. Class A	3,300	12,059	0.00%
Zhejiang Garden Biopharmaceutical Co., Ltd. Class A	1,000	1,659	0.00%	Zhejiang Starry Pharmaceutical Co., Ltd. Class A	1,680	3,322	0.00%
Zhejiang Hailiang Co., Ltd. Class A	9,600	15,032	0.00%	Zhejiang Supor Co., Ltd. Class A	3,800	28,289	0.01%
Zhejiang Hailide New Material Co., Ltd. Class A	10,800	7,614	0.00%	Zhejiang Tiantie Industry Co., Ltd. Class A	6,900	5,659	0.00%
Zhejiang HangKe Technology, Inc. Co. Class A	1,871	6,170	0.00%	Zhejiang Tianyu Pharmaceutical Co., Ltd. Class A	1,160	3,537	0.00%
Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A	8,900	8,987	0.00%	Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	21,700	15,055	0.00%
Zhejiang Huace Film & Television Co., Ltd. Class A	17,200	14,179	0.00%	Zhejiang Wanliyang Co., Ltd. Class A	4,100	4,290	0.00%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	8,600	17,718	0.00%	Zhejiang Wanma Co., Ltd. Class A	4,800	6,889	0.00%
Zhejiang Huayou Cobalt Co., Ltd. Class A	11,390	52,674	0.01%	Zhejiang Weiming Environment Protection Co., Ltd. Class A	2,080	4,674	0.00%
Zhejiang Jiahua Energy Chemical Industry Co., Ltd. Class A	15,600	18,819	0.00%	Zhejiang Weixing Industrial Development Co., Ltd. Class A	14,400	21,942	0.00%
Zhejiang Jiechang Linear Motion Technology Co., Ltd. Class A	1,700	4,782	0.00%	Zhejiang Weixing New Building Materials Co., Ltd. Class A	11,500	23,370	0.01%
Zhejiang Jiemei Electronic & Technology Co., Ltd. Class A	1,800	6,307	0.00%	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	2,300	9,367	0.00%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	8,900	55,108	0.01%	Zhejiang Xianju Pharmaceutical Co., Ltd. Class A	4,700	8,429	0.00%
Zhejiang Jingu Co., Ltd. Class A	1,600	1,613	0.00%	Zhejiang Xinan Chemical Industrial Group Co., Ltd. Class A	4,900	6,276	0.00%
Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A	7,260	12,969	0.00%	Zhejiang Yasha Decoration Co., Ltd. Class A	2,900	1,845	0.00%
Zhejiang Jinke Tom Culture Industry Co., Ltd. Class A	25,300	17,552	0.00%	Zhejiang Yongtai Technology Co., Ltd. Class A	4,100	6,691	0.00%
Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	5,800	19,720	0.00%	Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A	10,800	19,187	0.00%
Zhejiang Juhua Co., Ltd. Class A	17,500	40,527	0.01%	Zheshang Securities Co., Ltd. Class A	19,400	28,416	0.01%
Zhejiang Leapmotor Technology Co., Ltd.	56,400	257,856	0.05%	Zhihu, Inc. ADR	44,339	41,519	0.01%
Zhejiang Longsheng Group Co., Ltd. Class A	24,400	28,784	0.01%	ZhongAn Online P&C Insurance Co., Ltd. Class H	71,500	163,354	0.03%
				Zhongji Innolight Co., Ltd. Class A	4,700	74,527	0.01%
				Zhongjin Gold Corp., Ltd. Class A	18,200	25,457	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhongshan Broad Ocean Motor Co., Ltd. Class A	44,600	31,130	0.01%	Eurobank Ergasias Services & Holdings SA	250,507	445,523	0.08%
Zhongshan Public Utilities Group Co., Ltd. Class A	4,100	4,209	0.00%	Fourlis Holdings SA	5,137	22,698	0.00%
Zhongsheng Group Holdings Ltd.	62,000	148,319	0.03%	GEK Terna Holding Real Estate Construction SA	5,272	76,640	0.01%
Zhontai Securities Co., Ltd. Class A	24,500	23,603	0.01%	Hellenic Exchanges - Athens Stock Exchange SA	4,522	26,475	0.01%
Zhongtian Group Co. Ltd.	31,200	1,760	0.00%	Hellenic Telecommunications Organization SA	17,219	245,371	0.04%
Zhongyu Energy Holdings Ltd.	77,000	56,503	0.01%	Holding Co. ADMIE IPTO SA	10,913	26,762	0.01%
Zhou Hei Ya International Holdings Co., Ltd.	101,000	28,844	0.01%	JUMBO SA	10,966	304,294	0.05%
Zhuguang Holdings Group Co., Ltd.	168,000	4,518	0.00%	LAMDA Development SA	10,336	77,183	0.01%
Zhuhai CosMX Battery Co., Ltd. Class A	5,452	16,852	0.00%	National Bank of Greece SA	73,751	512,440	0.09%
Zhuhai Huafa Properties Co., Ltd. Class A	15,300	15,492	0.00%	Piraeus Financial Holdings SA	66,965	236,713	0.04%
Zhuzhou CRRC Times Electric Co., Ltd. Class A	5,522	28,174	0.01%	Piraeus Port Authority SA	914	23,424	0.00%
Zhuzhou CRRC Times Electric Co., Ltd. Class H	48,200	137,652	0.02%	Quest Holdings SA	1,793	11,131	0.00%
Zhuzhou Hongda Electronics Corp., Ltd. Class A	1,700	7,208	0.00%	Sarantis SA	2,610	24,161	0.00%
Zhuzhou Kibing Group Co., Ltd. Class A	16,500	15,850	0.00%	Terna Energy SA	4,967	87,240	0.02%
Zibo Qixiang Tengda Chemical Co., Ltd. Class A	28,376	21,041	0.00%	Titan Cement International SA	3,727	88,310	0.02%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	21,100	19,350	0.00%	Viohalco SA	3,864	22,452	0.00%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	185,800	102,316	0.02%			<b>2,683,254</b>	<b>0.46%</b>
Zotye Automobile Co., Ltd. Class A	30,000	12,555	0.00%	<b>Hungary 0.25% (31 December 2022: 0.18%)</b>			
ZTE Corp. Class A	30,200	112,307	0.02%	Magyar Telekom Telecommunications plc ADR	36,618	72,177	0.01%
ZTE Corp. Class H	73,000	163,042	0.03%	OTP Bank Nyrt	22,565	1,030,408	0.18%
ZWSOFT Co., Ltd. Guangzhou Class A	602	8,415	0.00%	Richter Gedeon Nyrt	14,516	367,089	0.06%
		<b>151,188,128</b>	<b>25.77%</b>			<b>1,469,674</b>	<b>0.25%</b>
<b>Colombia 0.11% (31 December 2022: 0.18%)</b>				<b>Iceland 0.13% (31 December 2022: 0.09%)</b>			
Bancolombia SA	27,492	235,605	0.04%	Arion Banki HF	131,977	147,645	0.03%
Bancolombia SA - Preference Shares	44,214	341,477	0.06%	Eimskipafelag Islands hf	9,787	34,863	0.01%
Grupo Aval Acciones y Valores SA - Preference Shares	430,753	53,928	0.01%	Festi hf	25,472	38,432	0.01%
		<b>631,010</b>	<b>0.11%</b>	Hagar hf	114,541	67,441	0.01%
<b>Czech Republic 0.06% (31 December 2022: 0.06%)</b>				Icelandair Group HF	2,063,483	20,275	0.00%
Komerční Banka A.S.	7,176	232,622	0.04%	Islandsbanki HF	100,904	82,434	0.01%
Moneta Money Bank A.S.	33,030	138,330	0.02%	Kvika banki hf	550,902	70,348	0.01%
		<b>370,952</b>	<b>0.06%</b>	Marel HF	54,897	190,707	0.03%
<b>Egypt 0.13% (31 December 2022: 0.11%)</b>				Reitir fasteignafelag hf	59,256	36,852	0.01%
Commercial International Bank - Egypt (CIB)	215,933	509,302	0.09%	Siminn HF	380,216	27,844	0.00%
EFG Holding SAE.	125,747	67,783	0.01%	Sjova-Almennar Tryggingar hf	95,590	28,142	0.01%
Fawry for Banking & Payment Technology Services SAE	234,751	41,750	0.01%	Vatryggingafelag Islands Hf	182,531	22,973	0.00%
Madinet Masr For Housing & Development	67,708	8,977	0.00%			<b>767,956</b>	<b>0.13%</b>
Talaat Moustafa Group	102,423	78,991	0.01%	<b>India 18.22% (31 December 2022: 15.19%)</b>			
Telecom Egypt Co.	36,763	43,592	0.01%	360 ONE WAM Ltd.	19,215	163,912	0.03%
		<b>750,395</b>	<b>0.13%</b>	Aarti Industries Ltd.	19,307	150,718	0.03%
<b>Greece 0.46% (31 December 2022: 0.33%)</b>				Aavas Financiers Ltd.	4,874	89,747	0.02%
Aegean Airlines SA	3,101	38,845	0.01%	ACC Ltd.	7,799	207,244	0.04%
Alpha Services & Holdings SA	206,275	350,679	0.06%	Adani Green Energy Ltd.	41,438	795,259	0.14%
Autohellas Tourist & Trading SA	2,048	28,913	0.01%	Adani Ports & Special Economic Zone Ltd.	73,536	905,218	0.15%
Ellaktor SA	5,918	16,670	0.00%	Adani Total Gas Ltd.	27,665	328,451	0.06%
Epsilon Net SA	1,641	17,330	0.00%	Adani Wilmar Ltd.	15,885	67,748	0.01%
				Aditya Birla Capital Ltd.	50,612	101,207	0.02%
				Aditya Birla Fashion & Retail Ltd.	39,953	107,404	0.02%
				Affle India Ltd.	5,642	88,555	0.01%
				AIA Engineering Ltd.	3,784	167,774	0.03%
				Ajanta Pharma Ltd.	4,355	109,048	0.02%
				Akzo Nobel India Ltd.	1,103	34,562	0.01%
				Alembic Pharmaceuticals Ltd.	4,068	37,124	0.01%
				Alkem Laboratories Ltd.	5,129	320,670	0.05%
				Alkyl Amines Chemicals	1,202	36,628	0.01%
				Allcargo Logistics Ltd.	5,918	22,879	0.00%
				Alok Industries Ltd.	137,946	35,393	0.01%
				Amara Raja Energy & Mobility Ltd.	11,929	116,977	0.02%
				Amber Enterprises India Ltd.	1,698	63,979	0.01%
				Ambuja Cements Ltd.	71,262	446,085	0.08%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Angel One Ltd.	4,988	209,066	0.04%	Cholamandalam Financial Holdings Ltd.	9,298	116,211	0.02%
APL Apollo Tubes Ltd.	16,893	311,982	0.05%	Cholamandalam Investment & Finance Co., Ltd.	40,196	608,540	0.10%
Apollo Hospitals Enterprise Ltd.	9,787	670,875	0.11%	CIE Automotive India Ltd.	11,197	63,336	0.01%
Apollo Tyres Ltd.	36,634	199,891	0.03%	Cipla Ltd.	50,646	758,530	0.13%
Aptus Value Housing Finance India Ltd.	18,887	72,574	0.01%	City Union Bank Ltd.	39,842	71,340	0.01%
Asahi India Glass Ltd.	11,796	81,736	0.01%	Clean Science & Technology Ltd.	3,033	56,462	0.01%
Ashok Leyland Ltd.	140,787	307,159	0.05%	Coforge Ltd.	5,801	437,401	0.07%
Asian Paints Ltd.	44,215	1,807,840	0.31%	Colgate-Palmolive India Ltd.	13,181	400,703	0.07%
Aster DM Healthcare Ltd.	13,712	67,527	0.01%	Computer Age Management Services Ltd.	4,377	139,462	0.02%
Astral Ltd.	11,741	269,145	0.05%	Coromandel International Ltd.	10,658	160,311	0.03%
AstraZeneca Pharma India Ltd.	514	34,137	0.01%	Craftsman Automation Ltd.	846	54,963	0.01%
Atul Ltd.	1,544	132,757	0.02%	CreditAccess Grameen Ltd.	5,190	99,576	0.02%
AU Small Finance Bank Ltd.	32,369	306,288	0.05%	CRISIL Ltd.	1,627	84,792	0.01%
Aurobindo Pharma Ltd.	25,532	332,598	0.06%	Crompton Greaves Consumer Electricals Ltd.	63,126	235,849	0.04%
Avanti Feeds Ltd.	4,754	23,997	0.00%	Dabur India Ltd.	57,404	384,378	0.07%
Avenue Supermarts Ltd.	14,722	722,294	0.12%	Dalmia Bharat Ltd.	8,207	224,393	0.04%
Axis Bank Ltd.	224,113	2,968,737	0.51%	DCB Bank Ltd.	16,172	25,818	0.00%
Bajaj Auto Ltd.	6,624	541,076	0.09%	DCM Shriram Ltd.	5,314	65,673	0.01%
Bajaj Consumer Care Ltd.	12,191	32,172	0.01%	Deepak Fertilisers & Petrochemicals Corp., Ltd.	7,053	57,584	0.01%
Bajaj Electricals Ltd.	3,855	45,784	0.01%	Deepak Nitrite Ltd.	7,014	209,138	0.04%
Bajaj Finance Ltd.	24,030	2,116,067	0.36%	Delhivery Ltd.	54,796	256,320	0.04%
Bajaj Finserv Ltd.	37,344	756,540	0.13%	Devyani International Ltd.	45,277	105,420	0.02%
Bajaj Holdings & Investment Ltd.	2,626	242,190	0.04%	Dhani Services Ltd.	25,001	11,657	0.00%
Bajel Projects Ltd.	3,819	6,095	0.00%	Digidrive Distributors Ltd.	1,234	1,998	0.00%
Balaji Amines Ltd.	1,458	46,755	0.01%	Divi's Laboratories Ltd.	12,397	581,594	0.10%
Balkrishna Industries Ltd.	7,915	244,311	0.04%	Dixon Technologies India Ltd.	3,588	283,144	0.05%
Balrampur Chini Mills Ltd.	11,010	54,307	0.01%	DLF Ltd.	60,888	531,511	0.09%
Bandhan Bank Ltd.	78,614	228,056	0.04%	Dr Lal PathLabs Ltd.	3,600	111,517	0.02%
Bank of Baroda	103,026	286,122	0.05%	Dr Reddy's Laboratories Ltd.	11,938	831,778	0.14%
Bank of India	76,930	104,097	0.02%	eClerx Services Ltd.	2,168	67,520	0.01%
BASF India Ltd.	1,322	48,715	0.01%	Edelweiss Financial Services Ltd.	61,898	57,908	0.01%
Bata India Ltd.	6,708	133,122	0.02%	Eicher Motors Ltd.	13,619	678,137	0.12%
Bayer CropScience Ltd.	1,178	78,594	0.01%	EID Parry India Ltd.	10,343	69,220	0.01%
Berger Paints India Ltd.	27,783	201,878	0.03%	EIH Ltd.	20,896	62,653	0.01%
Bharti Airtel Ltd.	16,676	127,825	0.02%	Elgi Equipments Ltd.	20,697	135,441	0.02%
Bharti Airtel Ltd. (XNSE)	225,894	2,802,034	0.48%	Emami Ltd.	20,092	136,118	0.02%
Biocon Ltd.	45,588	136,769	0.02%	Embassy Office Parks REIT	65,671	256,209	0.04%
Birla Corp., Ltd.	2,260	39,135	0.01%	Endurance Technologies Ltd.	3,115	72,367	0.01%
Birlasoft Ltd.	15,253	132,168	0.02%	EPL Ltd.	13,850	33,604	0.01%
Blue Dart Express Ltd.	578	51,139	0.01%	Equitas Small Finance Bank Ltd.	50,109	63,529	0.01%
Blue Star Ltd.	11,168	127,096	0.02%	Escorts Kubota Ltd.	3,209	115,038	0.02%
Bombay Burmah Trading Co.	2,681	50,721	0.01%	Exide Industries Ltd.	44,599	170,354	0.03%
Borosil Renewables Ltd.	3,911	20,675	0.00%	Federal Bank Ltd.	179,349	336,547	0.06%
Bosch Ltd.	833	222,268	0.04%	Fine Organic Industries Ltd.	846	50,612	0.01%
Brigade Enterprises Ltd.	12,013	129,458	0.02%	Finolex Cables Ltd.	7,880	101,244	0.02%
Brightcom Group Ltd.	155,649	36,194	0.01%	Finolex Industries Ltd.	27,376	69,416	0.01%
Britannia Industries Ltd.	11,639	746,682	0.13%	Firstsource Solutions Ltd.	27,929	62,041	0.01%
BSE Ltd.	6,382	170,353	0.03%	Fortis Healthcare Ltd.	49,089	247,292	0.04%
Campus Activewear Ltd.	7,588	25,528	0.00%	FSN E-Commerce Ventures Ltd.	135,151	282,520	0.05%
Can Finance Homes Ltd.	8,317	77,724	0.01%	Galaxy Surfactants Ltd.	833	27,786	0.00%
Canara Bank	34,336	180,523	0.03%	Garware Technical Fibres Ltd.	785	31,753	0.01%
Capri Global Capital Ltd.	4,662	43,119	0.01%	Gateway Distriparks Ltd.	28,123	35,080	0.01%
Carborundum Universal Ltd.	10,449	139,808	0.02%	General Insurance Corp. of India	8,451	31,285	0.01%
Care Ratings Ltd.	2,730	31,219	0.01%	GlaxoSmithKline Pharmaceuticals Ltd.	4,356	99,363	0.02%
CCL Products India Ltd.	7,723	59,746	0.01%	Glenmark Pharmaceuticals Ltd.	14,409	147,867	0.03%
Ceat Ltd.	2,056	59,965	0.01%	Global Health Ltd.	6,716	77,411	0.01%
Central Depository Services India Ltd.	5,580	122,337	0.02%	GMM Pfudler Ltd.	3,106	60,165	0.01%
Century Plyboards India Ltd.	5,555	51,532	0.01%				
Century Textiles & Industries Ltd.	5,435	79,849	0.01%				
Cera Sanitaryware Ltd.	558	52,621	0.01%				
CG Power & Industrial Solutions Ltd.	63,791	348,339	0.06%				
Chambal Fertilisers & Chemicals Ltd.	17,673	79,303	0.01%				
Chemplast Sanmar Ltd.	6,373	38,289	0.01%				

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GMR Airports Infrastructure Ltd.	239,880	232,201	0.04%	JBM Auto Ltd.	3,446	60,635	0.01%
Godrej Agrovet Ltd.	4,788	32,075	0.01%	Jindal Saw Ltd.	13,264	65,679	0.01%
Godrej Consumer Products Ltd.	35,314	480,055	0.08%	JK Cement Ltd.	3,328	151,505	0.03%
Godrej Industries Ltd.	8,250	73,806	0.01%	JK Lakshmi Cement Ltd.	6,142	66,385	0.01%
Granules India Ltd.	12,441	60,617	0.01%	JK Paper Ltd.	7,829	38,273	0.01%
Graphite India Ltd.	7,781	51,447	0.01%	JM Financial Ltd.	40,075	47,340	0.01%
Grasim Industries Ltd.	37,469	961,245	0.16%	Jubilant Foodworks Ltd.	36,579	248,384	0.04%
Great Eastern Shipping Co., Ltd.	10,321	121,153	0.02%	Jubilant Ingrevia Ltd.	8,998	54,996	0.01%
Grindwell Norton Ltd.	4,456	124,721	0.02%	Jubilant Pharmova Ltd. Class A	7,585	49,718	0.01%
Gujarat Fluorochemicals Ltd.	4,091	181,865	0.03%	Just Dial Ltd.	1,710	16,485	0.00%
Gujarat Gas Ltd.	19,583	108,607	0.02%	Kajaria Ceramics Ltd.	8,136	127,270	0.02%
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	9,163	82,888	0.01%	Kalpataru Projects International Ltd.	9,975	85,013	0.01%
Gujarat Pipavav Port Ltd.	29,272	53,838	0.01%	Kalyan Jewellers India Ltd.	21,064	89,634	0.02%
Gujarat State Fertilizers & Chemicals Ltd.	25,543	74,099	0.01%	Kansai Nerolac Paints Ltd.	21,253	85,113	0.01%
Gujarat State Petronet Ltd.	28,544	104,964	0.02%	Karnataka Bank Ltd.	15,484	43,551	0.01%
Happiest Minds Technologies Ltd.	5,731	61,712	0.01%	Karur Vysya Bank Ltd.	39,586	80,348	0.01%
Havells India Ltd.	23,554	387,204	0.07%	Kaveri Seed Co., Ltd.	1,989	16,643	0.00%
HCL Technologies Ltd.	103,962	1,831,653	0.31%	KEC International Ltd.	11,432	80,945	0.01%
HDFC Asset Management Co., Ltd.	9,859	379,722	0.06%	KEI Industries Ltd.	5,679	221,762	0.04%
HDFC Bank Ltd.	463,429	9,519,052	1.62%	KNR Constructions Ltd.	15,364	47,349	0.01%
HDFC Life Insurance Co., Ltd.	96,893	753,009	0.13%	Kotak Mahindra Bank Ltd.	9,729	223,087	0.04%
Hero MotoCorp Ltd.	12,857	639,584	0.11%	KPIT Technologies Ltd.	16,097	292,842	0.05%
Himadri Speciality Chemical Ltd.	21,571	80,230	0.01%	KPR Mill Ltd.	8,652	85,757	0.01%
Hindustan Unilever Ltd.	87,093	2,788,138	0.48%	KRBL Ltd.	7,716	34,781	0.01%
Hindustan Zinc Ltd.	21,726	83,039	0.01%	Krishna Institute of Medical Sciences Ltd.	4,832	114,927	0.02%
Hitachi Energy India Ltd.	1,110	70,222	0.01%	Lakshmi Machine Works Ltd.	561	92,622	0.02%
ICICI Bank Ltd.	154,143	1,846,076	0.31%	Laurus Labs Ltd.	38,254	197,766	0.03%
ICICI Lombard General Insurance Co., Ltd.	23,943	408,604	0.07%	Lemon Tree Hotels Ltd.	62,959	90,678	0.02%
ICICI Prudential Life Insurance Co., Ltd.	38,453	247,154	0.04%	LIC Housing Finance Ltd.	29,871	192,442	0.03%
ICICI Securities Ltd.	6,132	52,909	0.01%	Linde India Ltd.	2,107	142,812	0.02%
IDBI Bank Ltd.	62,008	50,224	0.01%	Lupin Ltd.	23,776	377,996	0.06%
IDFC First Bank Ltd.	341,167	364,480	0.06%	Macrotech Developers Ltd.	21,850	268,761	0.05%
IDFC Ltd.	130,480	198,589	0.03%	Mahanagar Gas Ltd.	5,748	82,925	0.01%
IFCI Ltd.	64,784	22,694	0.00%	Mahindra & Mahindra Financial Services Ltd.	58,767	195,410	0.03%
IIFL Finance Ltd.	28,051	201,634	0.03%	Mahindra Lifespace Developers Ltd.	8,161	53,298	0.01%
Indiabulls Housing Finance Ltd.	47,332	123,287	0.02%	Manappuram Finance Ltd.	49,784	102,902	0.02%
Indiabulls Real Estate Ltd.	43,976	46,056	0.01%	Mankind Pharma Ltd.	6,450	153,666	0.03%
IndiaMart InterMesh Ltd.	3,182	104,082	0.02%	Marico Ltd.	51,490	339,394	0.06%
Indian Bank	17,926	90,671	0.02%	Maruti Suzuki India Ltd.	12,930	1,600,810	0.27%
Indian Energy Exchange Ltd.	44,042	88,916	0.02%	Mastek Ltd.	1,682	56,952	0.01%
Indian Hotels Co., Ltd. Class A	80,415	423,607	0.07%	Max Financial Services Ltd.	23,637	271,070	0.05%
Indian Railway Catering & Tourism Corp., Ltd.	29,952	319,447	0.05%	Max Healthcare Institute Ltd.	65,072	536,638	0.09%
Indian Railway Finance Corp., Ltd.	179,383	214,168	0.04%	Medplus Health Services Ltd.	6,781	61,178	0.01%
Indraprastha Gas Ltd.	33,687	169,359	0.03%	Metropolis Healthcare Ltd.	2,200	44,367	0.01%
Indus Towers Ltd.	83,419	199,541	0.03%	Motherson Sumi Wiring India Ltd.	168,839	125,290	0.02%
Infobeam Avenues Ltd.	146,026	37,729	0.01%	Motilal Oswal Financial Services Ltd.	3,447	51,400	0.01%
Info Edge India Ltd.	7,625	471,000	0.08%	Mphasis Ltd.	8,204	270,111	0.05%
Infosys Ltd.	345,096	6,398,565	1.09%	MRF Ltd.	270	420,440	0.07%
Intellect Design Arena Ltd.	9,870	99,229	0.02%	Multi Commodity Exchange of India Ltd.	2,498	96,057	0.02%
InterGlobe Aviation Ltd.	13,805	492,236	0.08%	Muthoot Finance Ltd.	10,399	184,489	0.03%
ION Exchange India Ltd.	6,804	45,968	0.01%	Narayana Hrudayalaya Ltd.	7,294	105,355	0.02%
Ipca Laboratories Ltd.	13,494	180,509	0.03%	Natco Pharma Ltd.	9,683	94,411	0.02%
IRB Infrastructure Developers Ltd.	133,044	66,431	0.01%	National Aluminium Co., Ltd.	89,350	141,680	0.02%
IRB InvIT Fund	46,487	38,513	0.01%	Navin Fluorine International Ltd.	3,565	165,077	0.03%
JB Chemicals & Pharmaceuticals Ltd.	6,532	127,530	0.02%	Nazara Technologies Ltd.	5,515	56,775	0.01%
				NBCC India Ltd.	64,358	63,071	0.01%
				NCC Ltd.	42,083	84,329	0.01%
				Nestle India Ltd.	3,506	1,119,893	0.19%
				New India Assurance Co., Ltd.	24,592	62,164	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
NHPC Ltd.	259,722	201,626	0.03%	Sonata Software Ltd.	18,620	166,199	0.03%
NIIT Ltd.	9,926	13,664	0.00%	South Indian Bank Ltd.	98,330	31,550	0.01%
Nippon Life India Asset Management Ltd.	13,049	70,229	0.01%	SRF Ltd.	13,926	414,908	0.07%
NMDC Ltd.	110,845	279,265	0.05%	Star Health & Allied Insurance Co., Ltd.	23,053	148,144	0.03%
NMDC Steel Ltd.	124,512	76,909	0.01%	State Bank of India	175,050	1,350,628	0.23%
NOCIL Ltd.	9,718	31,946	0.01%	Sterlite Technologies Ltd.	18,187	31,210	0.01%
Nuvoco Vistas Corp., Ltd.	8,972	41,241	0.01%	Strides Pharma Science Ltd.	6,536	50,995	0.01%
Oberoi Realty Ltd.	11,710	203,111	0.03%	Sumitomo Chemical India Ltd.	13,912	67,551	0.01%
Olectra Greentech Ltd.	3,714	60,110	0.01%	Sun Pharma Advanced Research Co., Ltd.	4,934	17,005	0.00%
One 97 Communications Ltd.	34,459	263,141	0.04%	Sun Pharmaceutical Industries Ltd.	106,931	1,618,413	0.28%
Oracle Financial Services Software Ltd.	2,280	115,428	0.02%	Sun TV Network Ltd.	8,991	76,951	0.01%
Orient Electric Ltd.	11,789	32,152	0.01%	Sundram Fasteners Ltd.	10,211	153,250	0.03%
Page Industries Ltd.	578	267,508	0.05%	Supreme Industries Ltd.	6,165	336,570	0.06%
Patanjali Foods Ltd.	9,550	180,754	0.03%	Suven Pharmaceuticals Ltd.	10,594	92,020	0.02%
PB Fintech Ltd.	31,108	297,066	0.05%	Suzlon Energy Ltd.	1,156,379	530,846	0.09%
Persistent Systems Ltd.	4,981	442,314	0.08%	Symphony Ltd.	2,158	22,718	0.00%
Pfizer Ltd.	1,530	78,491	0.01%	Syngene International Ltd.	16,681	140,612	0.02%
Phoenix Mills Ltd.	9,370	252,751	0.04%	Tanla Platforms Ltd.	6,234	82,006	0.01%
PI Industries Ltd.	8,083	341,518	0.06%	Tata Chemicals Ltd.	15,676	207,993	0.04%
Pidilite Industries Ltd.	14,931	487,169	0.08%	Tata Communications Ltd.	11,302	240,440	0.04%
Piramal Enterprises Ltd.	11,829	132,400	0.02%	Tata Consumer Products Ltd.	59,963	783,137	0.13%
Piramal Pharma Ltd.	54,579	91,070	0.02%	Tata Elxsi Ltd.	3,388	356,392	0.06%
PNB Housing Finance Ltd.	9,395	88,148	0.01%	Tata Teleservices Maharashtra Ltd.	52,857	58,216	0.01%
PNC Infratech Ltd.	9,278	39,185	0.01%	TeamLease Services Ltd.	992	38,124	0.01%
Poly Medicare Ltd.	3,817	68,341	0.01%	Tejas Networks Ltd.	6,864	71,738	0.01%
Polycab India Ltd.	4,679	308,406	0.05%	Thermax Ltd.	3,471	128,535	0.02%
Polyplex Corp., Ltd.	1,282	16,197	0.00%	Titan Co., Ltd.	40,803	1,802,219	0.31%
Poonawalla Fincorp Ltd.	28,057	146,853	0.02%	Torrent Pharmaceuticals Ltd.	9,378	259,830	0.04%
Power Finance Corp., Ltd.	142,167	653,655	0.11%	Trent Ltd.	17,911	657,550	0.11%
Power Grid Corp. of India Ltd.	410,036	1,168,804	0.20%	Trident Ltd.	107,269	46,794	0.01%
Prestige Estates Projects Ltd.	10,986	155,640	0.03%	Triveni Turbine Ltd.	14,481	73,811	0.01%
Procter & Gamble Health Ltd.	710	42,215	0.01%	TTK Prestige Ltd.	3,522	31,375	0.01%
PTC India Ltd.	20,459	46,726	0.01%	Tube Investments of India Ltd.	9,882	420,587	0.07%
Punjab National Bank	211,644	243,528	0.04%	TV18 Broadcast Ltd.	46,446	28,187	0.00%
PVR Inox Ltd.	6,846	136,490	0.02%	TVS Motor Co., Ltd.	23,382	569,224	0.10%
Quess Corp., Ltd.	5,859	36,820	0.01%	UltraTech Cement Ltd.	11,207	1,414,522	0.24%
Rail Vikas Nigam Ltd.	55,664	121,444	0.02%	Union Bank of India Ltd.	147,650	211,325	0.04%
Rain Industries Ltd.	16,783	31,120	0.01%	UNO Minda Ltd.	17,162	141,821	0.02%
Rainbow Children's Medicare Ltd.	4,069	58,338	0.01%	UPL Ltd.	51,694	364,811	0.06%
Rajesh Exports Ltd.	13,513	59,524	0.01%	Usha Martin Ltd.	13,447	47,905	0.01%
Rallis India Ltd.	7,786	23,378	0.00%	UTI Asset Management Co., Ltd.	8,199	85,386	0.01%
Ramkrishna Forgings Ltd.	8,934	77,913	0.01%	Vaibhav Global Ltd.	5,872	28,004	0.00%
Raymond Ltd.	3,172	65,684	0.01%	Vakrangee Ltd.	39,220	8,931	0.00%
RBL Bank Ltd.	44,222	148,427	0.03%	Vardhman Textiles Ltd.	10,430	48,400	0.01%
REC Ltd.	122,073	605,643	0.10%	Varun Beverages Ltd.	45,751	680,049	0.12%
Redington Ltd.	60,014	127,509	0.02%	Vedant Fashions Ltd.	6,260	95,382	0.02%
Relaxo Footwears Ltd.	7,305	79,315	0.01%	V-Guard Industries Ltd.	18,897	66,390	0.01%
Restaurant Brands Asia Ltd.	23,751	31,910	0.01%	Vinati Organics Ltd.	2,525	52,902	0.01%
Rhi Magnesita India Ltd.	7,048	68,203	0.01%	VIP Industries Ltd.	6,217	44,651	0.01%
Route Mobile Ltd.	2,462	47,295	0.01%	V-Mart Retail Ltd.	1,099	26,476	0.00%
Safari Industries India Ltd.	2,436	57,124	0.01%	Vodafone Idea Ltd.	806,269	155,026	0.03%
Samvardhana Motherson International Ltd.	231,596	283,742	0.05%	Voltas Ltd.	23,096	271,541	0.05%
Sapphire Foods India Ltd.	3,678	62,812	0.01%	Welspun Corp., Ltd.	13,557	89,303	0.02%
Saregama India Ltd.	6,171	27,491	0.00%	Welspun Living Ltd.	27,506	47,747	0.01%
SBI Cards & Payment Services Ltd.	28,064	256,193	0.04%	Westlife Foodworld Ltd.	6,574	64,532	0.01%
SBI Life Insurance Co., Ltd.	41,181	708,968	0.12%	Whirlpool of India Ltd.	3,247	53,335	0.01%
Schaeffler India Ltd.	3,842	147,883	0.03%	Wipro Ltd.	139,033	787,445	0.13%
Sheela Foam Ltd.	3,894	58,045	0.01%	Yes Bank Ltd.	1,984,601	511,570	0.09%
Shriram Finance Ltd.	27,470	677,823	0.12%	Zee Entertainment Enterprises Ltd.	83,495	275,628	0.05%
SKF India Ltd.	2,224	122,944	0.02%	Zensar Technologies Ltd.	11,252	82,571	0.01%
Sobha Ltd.	4,227	50,071	0.01%	ZF Commercial Vehicle Control Systems India Ltd.	474	91,178	0.02%
Sona Blw Precision Forgings Ltd.	34,619	268,128	0.05%	Zomato Ltd.	572,591	851,176	0.14%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zyodus Lifesciences Ltd.	24,135	199,893	0.03%	Merdeka Copper Gold Tbk PT	1,274,000	223,407	0.04%
Zyodus Wellnes Ltd.	1,779	35,940	0.01%	Mitra Adiperkasa Tbk PT	770,300	89,552	0.02%
		<b>106,923,735</b>	<b>18.22%</b>	Mitra Keluarga Karyasehat Tbk PT	533,900	98,825	0.02%
<b>Indonesia 2.32% (31 December 2022: 2.28%)</b>				Pakuwon Jati Tbk PT	2,238,900	66,017	0.01%
Ace Hardware Indonesia Tbk PT	775,900	36,283	0.01%	Panin Financial Tbk PT	1,261,800	21,635	0.00%
Adhi Karya Persero Tbk PT	415,923	8,428	0.00%	Ramayana Lestari Sentosa Tbk PT	179,800	6,014	0.00%
Alam Sutera Realty Tbk PT	753,400	8,025	0.00%	Sarana Menara Nusantara Tbk PT	1,928,400	123,993	0.02%
Astra Agro Lestari Tbk PT	29,000	13,232	0.00%	Smartfren Telecom Tbk PT	13,672,300	44,399	0.01%
Avia Avian Tbk PT	1,881,000	61,083	0.01%	Sumber Alfaria Trijaya Tbk PT	1,853,700	352,753	0.06%
Bank BTPN Syariah Tbk PT	186,300	20,449	0.00%	Summarecon Agung Tbk PT	1,443,692	53,915	0.01%
Bank Bukopin Tbk PT	7,811,616	40,588	0.01%	Surya Citra Media Tbk PT	1,738,200	19,192	0.00%
Bank Central Asia Tbk PT	5,441,000	3,321,777	0.57%	Telkom Indonesia Persero Tbk PT	4,560,100	1,169,864	0.20%
Bank Danamon Indonesia Tbk PT	39,400	7,114	0.00%	Tower Bersama Infrastructure Tbk PT	406,580	55,189	0.01%
Bank Mandiri Persero Tbk PT	4,355,200	1,711,305	0.29%	Trimegah Bangun Persada Tbk PT	800,200	51,971	0.01%
Bank Negara Indonesia Persero Tbk PT	1,473,100	514,250	0.09%	Unilever Indonesia Tbk PT	574,500	131,713	0.02%
Bank Neo Commerce Tbk PT	871,316	24,673	0.00%	Vale Indonesia Tbk PT	180,400	50,498	0.01%
Bank Pan Indonesia Tbk PT	300,700	23,631	0.00%	Waskita Karya Persero Tbk PT	1,812,155	23,774	0.00%
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	273,487	20,427	0.00%	Wijaya Karya Persero Tbk PT	188,700	2,941	0.00%
Bank Rakyat Indonesia Persero Tbk PT	6,899,734	2,565,498	0.44%	XL Axiata Tbk PT	371,026	48,195	0.01%
Bank Raya Indonesia Tbk PT	308,354	6,208	0.00%			<b>13,642,786</b>	<b>2.32%</b>
Bank Syariah Indonesia Tbk PT	319,609	36,119	0.01%	<b>Kuwait 1.06% (31 December 2022: 1.29%)</b>			
Bank Tabungan Negara Persero Tbk PT	544,632	44,216	0.01%	Agility Public Warehousing Co. KSC	149,801	248,165	0.04%
Barito Pacific Tbk PT	2,480,882	214,300	0.04%	Alimtiq Investment Group KSC	125,448	23,069	0.00%
BFI Finance Indonesia Tbk PT	738,400	57,789	0.01%	Boubyan Bank KSCP	127,362	248,713	0.04%
Bukalapak.com PT Tbk	5,681,100	79,699	0.01%	Boubyan Petrochemicals Co. KSCP	35,546	67,679	0.01%
Bumi Resources Minerals Tbk PT	10,210,200	112,732	0.02%	Boursa Kuwait Securities Co. KPSC	8,140	45,674	0.01%
Bumi Serpong Damai Tbk PT	828,800	58,135	0.01%	Burgan Bank SAK	84,890	47,522	0.01%
Charoen Pokphand Indonesia Tbk PT	698,800	228,062	0.04%	Gulf Bank KSCP	225,170	205,933	0.03%
Ciputra Development Tbk PT	858,900	65,267	0.01%	Humansoft Holding Co. KSC Integrated Holding Co. KSC	8,992	99,475	0.02%
Dayamitra Telekomunikasi PT	1,732,100	79,310	0.01%	Jazeera Airways Co. KSCP	9,241	41,776	0.01%
Elang Mahkota Teknologi Tbk PT	2,730,200	104,619	0.02%	Kuwait Finance House KSCP	883,334	2,087,227	0.36%
Global Mediacom Tbk PT	642,300	11,180	0.00%	Kuwait International Bank KSCP	94,259	46,017	0.01%
GoTo Gojek Tokopedia Tbk PT Class A	71,599,776	399,921	0.07%	Kuwait Projects Co. Holding KSCP	191,216	65,346	0.01%
Indah Kiat Pulp & Paper Tbk PT	263,100	142,255	0.02%	Kuwait Telecommunications Co.	36,978	67,758	0.01%
Indocement Tunggal Prakarsa Tbk PT	152,500	93,103	0.02%	Mabanee Co. KPSC	59,787	164,037	0.03%
Indofood CBP Sukses Makmur Tbk PT	224,600	154,260	0.03%	Mobile Telecommunications Co. KSCP	224,114	369,816	0.06%
Indofood Sukses Makmur Tbk PT	421,700	176,656	0.03%	National Bank of Kuwait SAKP	736,267	2,142,303	0.37%
Indosat Tbk PT	140,600	85,609	0.02%	National Industries Group Holding SAK	180,504	119,847	0.02%
Industri Jamu Dan Farmasi Sido Muncul Tbk PT	549,800	18,747	0.00%	National Real Estate Co. KPSC	79,651	17,136	0.00%
Japfa Comfeed Indonesia Tbk PT	768,400	58,889	0.01%	Salhia Real Estate Co. KSCP	38,027	53,096	0.01%
Jasa Marga Persero Tbk PT	226,700	71,704	0.01%	Warba Bank KSCP	105,029	63,581	0.01%
Kalbe Farma Tbk PT	1,772,400	185,332	0.03%			<b>6,244,595</b>	<b>1.06%</b>
Lippo Karawaci Tbk PT	2,406,000	15,158	0.00%	<b>Malaysia 1.85% (31 December 2022: 2.11%)</b>			
Map Aktif Adiperkasa PT	720,100	38,350	0.01%	Alliance Bank Malaysia Bhd	97,200	71,710	0.01%
Matahari Department Store Tbk PT	186,800	24,264	0.00%	AMMB Holdings Bhd	205,500	179,337	0.03%
Mayora Indah Tbk PT	308,300	49,858	0.01%	Astro Malaysia Holdings Bhd	153,400	13,187	0.00%
Media Nusantara Citra Tbk PT	815,100	20,434	0.00%	Axiata Group Bhd	430,700	223,083	0.04%
				Axis REIT	190,700	74,288	0.01%
				Bermaz Auto Bhd	101,700	52,233	0.01%
				Bursa Malaysia Bhd	51,300	77,145	0.01%
				Cahaya Mata Sarawak Bhd	82,600	19,414	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
CELCOMDIGI Bhd	394,500	350,285	0.06%	Banco del Bajío SA	72,100	241,405	0.04%
Chin Hin Group Bhd	51,000	39,180	0.01%	Bolsa Mexicana de Valores SAB de CV	44,800	92,883	0.02%
CIMB Group Holdings Bhd	781,200	994,564	0.17%	Cemex SAB de CV	1,494,200	1,165,572	0.20%
CTOS Digital Bhd	161,300	49,496	0.01%	Coca-Cola Femsa SAB de CV	51,400	489,369	0.08%
D&O Green Technologies Bhd	69,300	54,595	0.01%	Concentradora Fibra Danhos SA de CV REIT	33,500	41,265	0.01%
FGV Holdings Bhd	49,600	14,896	0.00%	Controladora Vuela Compania de Aviacion SAB de CV Class A	85,200	80,498	0.01%
Fraser & Neave Holdings Bhd	14,900	91,313	0.02%	Corp. Inmobiliaria Vesta SAB de CV	80,500	320,108	0.06%
Frontken Corp. Bhd	99,700	70,300	0.01%	El Puerto de Liverpool SAB de CV	19,500	133,769	0.02%
Gamuda Bhd	230,600	230,349	0.04%	Fibra Uno Administracion SA de CV REIT	289,000	520,505	0.09%
Greatech Technology Bhd	40,800	42,620	0.01%	Fomento Economico Mexicano SAB de CV	179,300	2,344,786	0.40%
HAP Seng Consolidated Bhd	100,100	99,120	0.02%	Genomma Lab Internacional SAB de CV Class B	87,100	72,727	0.01%
Hartalega Holdings Bhd	173,700	102,065	0.02%	Gentera SAB de CV	92,800	129,710	0.02%
Hong Leong Bank Bhd	59,500	244,733	0.04%	Gruma SAB de CV Class B	18,995	348,560	0.06%
Hong Leong Financial Group Bhd	22,600	80,858	0.01%	Grupo Aeroportuario del Centro Norte SAB de CV Class B	27,589	292,581	0.05%
IHH Healthcare Bhd	291,100	382,009	0.07%	Grupo Aeroportuario del Pacifico SAB de CV Class B	38,450	676,272	0.12%
Inari Amertron Bhd	301,100	197,239	0.03%	Grupo Aeroportuario del Sureste SAB de CV Class B	20,005	589,465	0.10%
IOI Corp. Bhd	278,300	238,024	0.04%	Grupo Bimbo SAB de CV	215,100	1,090,584	0.19%
Kossan Rubber Industries Bhd	135,000	54,353	0.01%	Grupo Carso SAB de CV	44,400	496,110	0.09%
KPJ Healthcare Bhd	256,400	80,352	0.01%	Grupo Comercial Chedraui SA de CV	45,700	277,339	0.05%
Kuala Lumpur Kepong Bhd	53,300	253,103	0.04%	Grupo Elektra SAB de CV	6,080	421,889	0.07%
Lotte Chemical Titan Holding Bhd	38,300	11,252	0.00%	Grupo Financiero Banorte SAB de CV Class O	284,000	2,869,432	0.49%
Malayan Banking Bhd	717,000	1,387,188	0.24%	Grupo Financiero Inbursa SAB de CV Class O	197,200	541,603	0.09%
Malaysia Airports Holdings Bhd	105,000	168,183	0.03%	Grupo Rotoplás SAB de CV	21,858	39,019	0.01%
Malaysia Building Society Bhd	301,400	46,571	0.01%	Grupo Televisa SAB	245,300	164,987	0.03%
Malaysian Pacific Industries Bhd	6,900	42,346	0.01%	Grupo Traxion SAB de CV Class A	41,500	85,306	0.01%
Malaysian Resources Corp. Bhd	220,700	21,374	0.00%	Industrias Penoles SAB de CV	12,420	181,674	0.03%
Maxis Bhd	293,400	245,830	0.04%	Kimberly-Clark de Mexico SAB de CV Class A	85,300	191,660	0.03%
MISC Bhd	167,570	265,851	0.05%	La Comer SAB de CV	47,500	122,856	0.02%
MR DIY Group M Bhd	247,200	78,007	0.01%	Megacable Holdings SAB de CV	33,000	73,758	0.01%
My EG Services Bhd	473,200	83,930	0.01%	Nemak SAB de CV	189,000	46,093	0.01%
Nestlé Malaysia Bhd	5,800	148,440	0.03%	Operadora de Sites Mexicanos SAB de CV	128,200	180,250	0.03%
Padini Holdings Bhd	29,700	22,687	0.00%	Orbia Advance Corp. SAB de CV	100,700	223,527	0.04%
Pentamaster Corp. Bhd	54,150	54,209	0.01%	Prologis Property Mexico SA de CV REIT	61,496	292,328	0.05%
Petronas Chemicals Group Bhd	281,500	438,638	0.08%	Promotora y Operadora de Infraestructura SAB de CV	21,520	232,883	0.04%
PPB Group Bhd	64,000	201,680	0.04%	Qualitas Controladora SAB de CV	16,200	164,454	0.03%
Press Metal Aluminium Holdings Bhd	350,100	366,481	0.06%	Regional SAB de CV	24,200	232,061	0.04%
Public Bank Bhd	1,396,900	1,304,179	0.22%	Sitios Latinoamerica SAB de CV	184,320	74,775	0.01%
QL Resources Bhd	101,100	125,632	0.02%	TF Administradora Industrial S de RL de CV REIT	76,300	163,733	0.03%
RHB Bank Bhd	190,800	226,302	0.04%	Wal-Mart de Mexico SAB de CV	505,500	2,131,013	0.36%
Scientex Bhd	63,500	52,652	0.01%			20,629,834	3.52%
Sime Darby Bhd	385,300	197,052	0.03%				
Sime Darby Plantation Bhd	347,500	337,291	0.06%				
SP Setia Bhd Group	140,100	24,392	0.00%				
Syarikat Takaful Malaysia Keluarga Bhd	25,800	20,775	0.00%				
Telekom Malaysia Bhd	116,600	140,834	0.02%				
TIME dotCom Bhd	113,933	133,893	0.02%				
Top Glove Corp. Bhd	478,900	93,800	0.02%				
UEM Sunrise Bhd	172,000	30,507	0.01%				
UMW Holdings Bhd	49,500	53,647	0.01%				
United Plantations Bhd	15,200	58,881	0.01%				
UWC Bhd	47,300	36,234	0.01%				
VS Industry Bhd	332,200	58,921	0.01%				
WCT Holdings Bhd	64,584	6,957	0.00%				
		<b>10,864,467</b>	<b>1.85%</b>				
<b>Mexico 3.52% (31 December 2022: 3.02%)</b>							
Alpek SAB de CV Class A	31,800	23,811	0.00%	<b>Pakistan 0.03% (31 December 2022: 0.03%)</b>			
Alsea SAB de CV	49,800	189,237	0.03%	Engro Fertilizers Ltd.	73,266	29,267	0.01%
America Movil SAB de CV	2,258,700	2,099,379	0.36%	Habib Bank Ltd.	49,131	19,224	0.00%
Arca Continental SAB de CV	44,000	480,598	0.08%	Lucky Cement Ltd.	16,426	46,160	0.01%
				Millat Tractors Ltd.	12,286	25,260	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Systems Ltd.	20,015	30,187	0.01%	EL5-ENERO PJSC	690,200	—	0.00%
TRG Pakistan	39,000	10,938	0.00%	Federal Grid Co. - Rosseti PJSC	28,422,407	—	0.00%
United Bank Ltd.	18,769	11,876	0.00%	IDGC of Centre & Volga Region PJSC	2,320,000	—	0.00%
		172,912	0.03%	Inter RAO UES PJSC	2,015,900	—	0.00%
<b>Philippines 0.72% (31 December 2022: 0.81%)</b>				LSR Group PJSC Class A	1,252	—	0.00%
AREIT, Inc. REIT	90,100	54,345	0.01%	M.Video PJSC	2,520	—	0.00%
Ayala Land, Inc.	728,800	453,402	0.08%	Magnit PJSC	4,380	—	0.00%
Bank of the Philippine Islands	195,181	365,865	0.06%	Mobile TeleSystems PJSC	51,100	—	0.00%
BDO Unibank, Inc.	231,938	546,599	0.09%	Moscow Exchange MICEX-RTS PJSC	86,760	—	0.00%
Cebu Air, Inc.	29,400	17,255	0.00%	Mosenergo PJSC	484,000	—	0.00%
Century Pacific Food, Inc.	127,400	71,206	0.01%	Novolipetsk Steel PJSC	69,100	—	0.00%
Converge Information & Communications Technology Solutions, Inc.	200,000	30,266	0.00%	Novorossiysk Commercial Sea Port PJSC	291,400	—	0.00%
D&L Industries, Inc.	207,900	23,690	0.00%	OGK-2 PJSC	1,428,000	—	0.00%
Globe Telecom, Inc.	3,134	97,345	0.02%	PhosAgro PJSC	2,140	—	0.00%
GT Capital Holdings, Inc.	9,860	105,055	0.02%	Polyus PJSC	1,641	—	0.00%
International Container Terminal Services, Inc.	108,070	481,656	0.08%	Rosseti Lenenergo PJSC - Preference Shares	4,990	—	0.00%
JG Summit Holdings, Inc.	300,790	207,226	0.04%	Rostelecom PJSC	54,940	—	0.00%
Jollibee Foods Corp.	41,900	190,224	0.03%	RusHydro PJSC	6,914,000	—	0.00%
Manila Water Co., Inc.	107,000	35,940	0.01%	Samolet Group	475	—	0.00%
Megaworld Corp.	1,113,000	39,596	0.01%	Sberbank of Russia PJSC	612,830	—	0.00%
Metropolitan Bank & Trust Co.	169,860	157,360	0.03%	Sistema AFK PAO	150,700	—	0.00%
Monde Nissin Corp.	705,200	106,719	0.02%	TGC-1 PJSC	48,400,000	—	0.00%
PLDT, Inc.	8,650	199,790	0.03%	Unipro PJSC	552,000	—	0.00%
Puregold Price Club, Inc.	87,400	42,457	0.01%	VTB Bank PJSC	297,170,000	—	0.00%
Robinsons Land Corp.	163,700	47,122	0.01%			—	0.00%
Security Bank Corp.	45,760	59,085	0.01%	<b>Saudi Arabia 4.42% (31 December 2022: 4.43%)</b>			
SM Prime Holdings, Inc.	1,050,400	624,075	0.11%	Abdullah Al Othaim Markets Co.	44,843	156,652	0.03%
Universal Robina Corp.	88,970	189,910	0.03%	Advanced Petrochemical Co.	12,425	130,711	0.02%
Wilcon Depot, Inc.	137,900	52,047	0.01%	Al Hammadi Holding	7,192	114,497	0.02%
		4,198,235	0.72%	Al Jouf Cement Co.	5,955	19,501	0.00%
<b>Qatar 1.12% (31 December 2022: 1.25%)</b>				Al Masane Al Kobra Mining Co.	4,099	58,807	0.01%
Al Meera Consumer Goods Co. QSC	8,706	31,610	0.01%	Al Rajhi Bank	192,713	4,470,942	0.76%
Barwa Real Estate Co.	220,042	174,112	0.03%	Al-Dawaa Medical Services Co.	2,503	70,484	0.01%
Commercial Bank PSQC	330,954	540,834	0.09%	Alinma Bank	96,760	999,853	0.17%
Doha Bank QPSC	240,288	120,441	0.02%	Almarai Co. JSC	24,117	361,433	0.06%
Dukhan Bank	169,228	185,774	0.03%	Arab National Bank	65,545	443,084	0.08%
Ezdan Holding Group QSC	143,742	33,715	0.01%	Arabian Cement Co.	5,082	46,754	0.01%
Industries Qatar QSC	154,954	548,999	0.09%	Arabian Centres Co., Ltd.	16,563	90,809	0.02%
Masraf Al Rayan QSC	614,932	437,765	0.07%	Arabian Contracting Services Co.	1,580	99,856	0.02%
Mesaieed Petrochemical Holding Co.	440,642	214,209	0.04%	Arabian Internet & Communications Services Co.	2,390	220,645	0.04%
Ooredoo QPSC	80,918	242,243	0.04%	Arriyadh Development Co.	8,779	49,209	0.01%
Qatar Aluminum Manufacturing Co.	228,974	88,106	0.02%	Astra Industrial Group	3,520	124,092	0.02%
Qatar Gas Transport Co., Ltd.	271,533	258,035	0.04%	Bank AlBilad	48,151	577,170	0.10%
Qatar International Islamic Bank QSC	117,126	339,058	0.06%	Bank Al-Jazira	39,963	199,282	0.03%
Qatar Islamic Bank SAQ	177,136	1,016,793	0.17%	Banque Saudi Fransi	58,229	621,109	0.11%
Qatar National Bank QPSC	435,921	1,921,596	0.33%	Bawan Co.	3,527	42,136	0.01%
Qatar Navigation QSC	103,178	272,043	0.05%	BinDawood Holding Co.	24,550	39,673	0.01%
United Development Co. QSC	146,025	41,590	0.01%	Bupa Arabia for Cooperative Insurance Co.	7,335	417,019	0.07%
Vodafone Qatar QSC	165,929	85,676	0.01%	Catrin Catering Holding Co.	4,128	139,141	0.02%
		6,552,599	1.12%	City Cement Co.	6,343	35,588	0.01%
<b>Romania 0.08% (31 December 2022: 0.06%)</b>				Co. for Cooperative Insurance	7,333	254,993	0.04%
Banca Transilvania SA	69,547	374,636	0.06%	Dallah Healthcare Co.	3,734	170,868	0.03%
MED Life SA	34,756	30,715	0.01%	Dar Al Arkan Real Estate Development Co.	53,086	197,055	0.03%
One United Properties SA	172,284	37,796	0.01%	Dr Sulaiman Al Habib Medical Services Group Co.	8,118	614,370	0.10%
Teraplast SA	92,366	10,562	0.00%	Eastern Province Cement Co.	3,863	39,094	0.01%
		453,709	0.08%				
<b>Russia 0.00% (31 December 2022: 0.00%)</b>							
Aeroflot PJSC	57,040	—	0.00%				
Cherkizovo Group PJSC	351	—	0.00%				
Credit Bank of Moscow PJSC	812,600	—	0.00%				
Detsky Mir PJSC	37,070	—	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Elm Co.	2,521	547,897	0.09%	Zamil Industrial Investment Co.	3,159	22,366	0.00%
Emaar Economic City	39,249	82,894	0.01%			<b>25,910,744</b>	<b>4.42%</b>
Ethihad Etisalat Co.	37,395	492,617	0.08%				
Fawaz Abdulaziz Al Hokair & Co.	2,812	13,198	0.00%	<b>South Africa 3.93% (31 December 2022: 4.18%)</b>			
Hail Cement Co.	6,377	20,576	0.00%	Absa Group Ltd.	80,093	716,994	0.12%
Herfy Food Services Co.	2,515	21,528	0.00%	Aeci Ltd.	9,080	54,463	0.01%
Jarir Marketing Co.	56,626	236,168	0.04%	African Rainbow Minerals Ltd.	9,883	108,085	0.02%
Leejam Sports Co. JSC	2,331	125,688	0.02%	Anglo American Platinum Ltd.	5,469	288,291	0.05%
Methanol Chemicals Co.	3,945	21,145	0.00%	Anglogold Ashanti plc	41,411	800,277	0.14%
Middle East Healthcare Co.	4,078	96,350	0.02%	Aspen Pharmacare Holdings Ltd.	38,334	426,574	0.07%
Mobile Telecommunications Co. Saudi Arabia	44,011	165,716	0.03%	Astral Foods Ltd.	3,857	30,913	0.01%
Mouwasat Medical Services Co.	9,416	280,722	0.05%	Attacq Ltd. REIT	87,603	44,167	0.01%
Nahdi Medical Co.	4,100	149,787	0.03%	AVI Ltd.	33,856	151,938	0.03%
Najran Cement Co.	10,281	31,035	0.01%	Barloworld Ltd.	16,761	72,406	0.01%
National Agriculture Development Co.	15,613	116,161	0.02%	Bid Corp., Ltd.	32,703	762,966	0.13%
National Gas & Industrialization Co.	3,244	58,046	0.01%	Bidvest Group Ltd.	33,377	460,461	0.08%
National Industrialization Co.	30,898	101,345	0.02%	Burstone Group Ltd. REIT	53,817	23,543	0.00%
National Medical Care Co.	2,230	103,710	0.02%	Capitec Bank Holdings Ltd.	8,373	927,776	0.16%
Northern Region Cement Co.	6,554	18,421	0.00%	Clicks Group Ltd.	23,456	417,764	0.07%
Power & Water Utility Co. for Jubail & Yanbu	7,539	126,052	0.02%	Coronation Fund Managers Ltd.	22,930	39,070	0.01%
Qassim Cement Co.	4,453	75,642	0.01%	Curro Holdings Ltd.	39,009	24,851	0.00%
Riyadh Bank	144,114	1,097,188	0.19%	DataTec Ltd.	22,355	49,508	0.01%
Riyadh Cables Group Co.	6,095	149,856	0.03%	Dis-Chem Pharmacies Ltd.	37,764	63,375	0.01%
SABIC Agri-Nutrients Co.	22,855	842,283	0.14%	Discovery Ltd.	51,260	402,736	0.07%
Sahara International Petrochemical Co.	35,401	321,441	0.06%	DRDGOLD Ltd.	42,212	36,401	0.01%
Saudi Arabian Mining Co.	119,326	1,404,865	0.24%	Equites Property Fund Ltd. REIT	85,242	65,024	0.01%
Saudi Awwal Bank	92,956	932,039	0.16%	FirstRand Ltd.	491,710	1,976,520	0.34%
Saudi Cement Co.	6,919	96,866	0.02%	Fortress Real Estate Investments Ltd. Class A	93,931	70,933	0.01%
Saudi Ceramic Co.	3,147	22,868	0.00%	Fortress Real Estate Investments Ltd. Class B	120,150	46,647	0.01%
Saudi Chemical Co. Holding	45,022	51,385	0.01%	Foschini Group Ltd.	30,799	186,874	0.03%
Saudi Ground Services Co.	8,875	85,200	0.01%	Gold Fields Ltd.	86,671	1,316,499	0.22%
Saudi Industrial Investment Group	36,048	213,404	0.04%	Growthpoint Properties Ltd. REIT	372,897	238,165	0.04%
Saudi Investment Bank	47,020	199,365	0.03%	Harmony Gold Mining Co., Ltd.	53,621	350,651	0.06%
Saudi Kayan Petrochemical Co.	70,690	204,718	0.04%	Hyprop Investments Ltd. REIT	38,724	65,876	0.01%
Saudi National Bank	285,457	2,945,916	0.50%	Impala Platinum Holdings Ltd.	77,572	387,150	0.07%
Saudi Pharmaceutical Industries & Medical Appliances Corp.	5,409	54,378	0.01%	Investec Ltd.	27,031	185,636	0.03%
Saudi Public Transport Co.	6,018	32,834	0.01%	JSE Ltd.	6,964	35,202	0.01%
Saudi Real Estate Co.	14,897	63,561	0.01%	KAP Ltd.	204,055	29,234	0.00%
Saudi Research & Media Group	3,258	148,391	0.03%	Kumba Iron Ore Ltd.	5,430	182,543	0.03%
Saudi Tadawul Group Holding Co.	4,665	228,398	0.04%	Life Healthcare Group Holdings Ltd.	129,252	129,835	0.02%
Saudi Telecom Co.	176,123	1,899,780	0.32%	MAS plc	49,855	47,190	0.01%
Saudia Dairy & Foodstuff Co.	1,447	128,494	0.02%	Momentum Metropolitan Holdings	114,514	137,072	0.02%
Savola Group	25,609	255,066	0.04%	Motus Holdings Ltd.	14,974	83,109	0.01%
Seera Group Holding	14,377	101,981	0.02%	Mr Price Group Ltd.	24,105	206,693	0.04%
Sinad Holding Co.	7,014	24,465	0.00%	MTN Group Ltd.	177,937	1,123,813	0.19%
Southern Province Cement Co.	6,671	75,960	0.01%	MultiChoice Group	27,026	119,735	0.02%
Tabuk Cement Co.	4,725	17,086	0.00%	Naspers Ltd. Class N	18,267	3,124,494	0.53%
United Electronics Co.	4,122	96,840	0.02%	Nedbank Group Ltd.	45,449	537,386	0.09%
United International Transportation Co.	3,288	69,004	0.01%	NEPI Rockcastle NV	49,906	344,887	0.06%
Yamama Cement Co.	10,088	92,406	0.02%	Netcare Ltd.	137,370	106,966	0.02%
Yanbu Cement Co.	7,574	69,580	0.01%	Ninety One Ltd.	19,696	46,280	0.01%
Yanbu National Petrochemical Co.	26,964	273,235	0.05%	Northam Platinum Holdings Ltd.	36,119	277,358	0.05%
				Old Mutual Ltd.	411,591	293,937	0.05%
				Omnia Holdings Ltd.	14,390	51,438	0.01%
				OUTsurance Group Ltd.	84,589	195,197	0.03%
				Pepkor Holdings Ltd.	204,046	219,025	0.04%
				Pick n Pay Stores Ltd.	34,620	44,052	0.01%
				Redefine Properties Ltd. REIT	722,690	152,145	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Remgro Ltd.	50,005	444,282	0.08%	Bora Pharmaceuticals Co., Ltd.	5,195	108,164	0.02%
Resilient Ltd. REIT	36,422	88,209	0.01%	Brighton-Best International Taiwan, Inc.	46,000	53,059	0.01%
Sanlam Ltd.	169,528	674,867	0.11%	Brogent Technologies, Inc.	3,000	11,144	0.00%
Santam Ltd.	4,343	68,056	0.01%	Capital Securities Corp.	196,000	104,417	0.02%
Sappi Ltd.	55,032	133,010	0.02%	Career Technology MFG. Co., Ltd.	34,020	24,608	0.00%
Shoprite Holdings Ltd.	47,157	709,257	0.12%	Catcher Technology Co., Ltd.	63,000	398,234	0.07%
Standard Bank Group Ltd.	131,492	1,496,294	0.25%	Cathay Financial Holding Co., Ltd.	901,949	1,344,526	0.23%
Super Group Ltd.	32,442	52,776	0.01%	Cathay Real Estate Development Co., Ltd.	71,000	41,989	0.01%
Telkom SA SOC Ltd.	23,221	37,763	0.01%	Center Laboratories, Inc.	42,542	61,407	0.01%
Tiger Brands Ltd.	14,877	163,751	0.03%	Century Iron & Steel Industrial Co., Ltd.	17,000	96,659	0.02%
Transaction Capital Ltd.	54,325	23,705	0.00%	Chailease Holding Co., Ltd.	138,321	869,844	0.15%
Truworths International Ltd.	35,503	144,342	0.02%	Chang Hwa Commercial Bank Ltd.	661,496	385,812	0.07%
Vodacom Group Ltd.	57,031	330,569	0.06%	Chang Wah Electromaterials, Inc.	33,000	37,526	0.01%
Vukile Property Fund Ltd. REIT	106,131	81,945	0.01%	Chang Wah Technology Co., Ltd.	37,000	40,267	0.01%
Woolworths Holdings Ltd.	88,043	347,598	0.06%	Channel Well Technology Co., Ltd.	15,000	41,153	0.01%
		<b>23,076,549</b>	<b>3.93%</b>	Charoen Pokphand Enterprise	27,600	86,423	0.01%
<b>Taiwan 23.54% (31 December 2022: 20.15%)</b>				CHC Healthcare Group	14,000	27,872	0.00%
91APP, Inc.	7,000	23,949	0.00%	Chenbro Micom Co., Ltd.	6,000	53,078	0.01%
Ability Enterprise Co., Ltd.	17,000	14,623	0.00%	Cheng Loong Corp.	89,000	86,273	0.01%
AcBel Polytech, Inc.	54,592	73,108	0.01%	Cheng Shin Rubber Industry Co., Ltd.	182,000	266,265	0.05%
Accton Technology Corp.	52,000	886,137	0.15%	Cheng Uei Precision Industry Co., Ltd.	42,000	66,099	0.01%
Acer, Inc.	276,000	483,824	0.08%	Chia Hsin Cement Corp.	37,740	23,426	0.00%
Acter Group Corp., Ltd.	11,000	63,619	0.01%	Chicony Electronics Co., Ltd.	60,000	342,125	0.06%
Actron Technology Corp.	5,410	32,699	0.01%	Chicony Power Technology Co., Ltd.	20,000	94,818	0.02%
ADATA Technology Co., Ltd.	26,000	87,258	0.01%	Chief Telecom, Inc.	3,300	35,161	0.01%
Adimmune Corp.	27,000	29,164	0.00%	China Airlines Ltd.	280,000	197,520	0.03%
Adlink Technology, Inc.	12,000	24,203	0.00%	China Bills Finance Corp.	65,000	31,981	0.01%
Advanced Ceramic X Corp.	6,000	47,898	0.01%	China Chemical & Pharmaceutical Co., Ltd.	27,000	21,422	0.00%
Advanced Energy Solution Holding Co., Ltd.	3,000	73,606	0.01%	China Development Financial Holding Corp.	1,552,628	634,903	0.11%
Advanced International Multitech Co., Ltd.	11,000	26,093	0.00%	China Electric Manufacturing Corp.	22,000	11,899	0.00%
Advanced Wireless Semiconductor Co.	13,000	55,489	0.01%	China General Plastics Corp.	39,705	28,850	0.00%
Advantech Co., Ltd.	45,000	545,446	0.09%	China Man-Made Fiber Corp.	154,320	41,081	0.01%
AGV Products Corp.	30,000	11,779	0.00%	China Metal Products	25,000	34,172	0.01%
Airtac International Group	13,278	436,968	0.07%	China Motor Corp.	27,000	99,412	0.02%
Alchip Technologies Ltd.	7,000	746,974	0.13%	China Petrochemical Development Corp.	365,509	116,356	0.02%
ALI Corp.	12,000	12,141	0.00%	China Steel Chemical Corp.	16,000	61,778	0.01%
Allied Supreme Corp.	5,000	53,029	0.01%	China Steel Corp.	1,214,000	1,068,018	0.18%
Alpha Networks, Inc.	19,500	23,985	0.00%	Chin-Poon Industrial Co., Ltd.	41,000	67,197	0.01%
Altek Corp.	23,000	27,991	0.00%	Chipbond Technology Corp.	57,000	134,279	0.02%
Amazing Microelectronic Corp.	8,161	32,175	0.01%	ChipMOS Technologies, Inc.	61,000	83,975	0.01%
AmTRAN Technology Co., Ltd.	97,270	41,202	0.01%	Chlitina Holding Ltd.	6,000	38,220	0.01%
Andes Technology Corp.	4,000	62,560	0.01%	Chong Hong Construction Co., Ltd.	20,000	51,026	0.01%
Anpec Electronics Corp.	6,000	43,303	0.01%	Chroma ATE, Inc.	40,000	277,610	0.05%
AP Memory Technology Corp.	13,000	198,661	0.03%	Chun Yuan Steel Industry Co., Ltd.	45,000	27,419	0.00%
Apex International Co., Ltd.	17,000	27,917	0.00%	Chung Hung Steel Corp.	80,000	67,904	0.01%
Arcadyan Technology Corp.	16,000	88,887	0.02%	Chung Hwa Pulp Corp.	30,000	23,020	0.00%
Ardentec Corp.	47,000	113,325	0.02%	Chunghwa Precision Test Tech Co., Ltd.	2,000	36,754	0.01%
ASE Technology Holding Co., Ltd.	335,000	1,473,583	0.25%	Chunghwa Telecom Co., Ltd.	371,000	1,450,612	0.25%
Asia Cement Corp.	241,000	325,490	0.06%	Cleanaway Co., Ltd.	8,000	46,920	0.01%
Asia Polymer Corp.	42,260	32,221	0.01%	CMC Magnetics Corp.	83,920	31,446	0.01%
Asia Vital Components Co., Ltd.	27,401	300,433	0.05%				
ASMedia Technology, Inc.	4,342	256,781	0.04%				
ASPEED Technology, Inc.	3,084	313,520	0.05%				
ASROCK, Inc.	6,000	50,244	0.01%				
Asustek Computer, Inc.	69,000	1,100,520	0.19%				
AUO Corp.	699,800	413,853	0.07%				
AURAS Technology Co., Ltd.	7,000	80,399	0.01%				
Bank of Kaohsiung Co., Ltd.	43,314	17,289	0.00%				
Basso Industry Corp.	11,000	14,803	0.00%				
BES Engineering Corp.	132,000	57,203	0.01%				
Bioteque Corp.	9,000	32,258	0.01%				
Bizlink Holding, Inc.	14,496	126,112	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Co.-Tech Development Corp.	21,000	41,466	0.01%	First Steamship Co., Ltd.	86,000	24,799	0.00%
Compeq Electronics, Inc.	405,000	525,871	0.09%	Fitipower Integrated Technology, Inc.	10,684	89,641	0.02%
Compeq Manufacturing Co., Ltd.	111,000	255,705	0.04%	Fittech Co., Ltd.	4,000	8,693	0.00%
Continental Holdings Corp.	42,000	38,592	0.01%	FLEXium Interconnect, Inc.	26,000	74,805	0.01%
Coretronic Corp.	39,000	90,859	0.02%	Flytech Technology Co., Ltd.	10,000	22,743	0.00%
CTBC Financial Holding Co., Ltd.	1,793,000	1,656,263	0.28%	FocalTech Systems Co., Ltd.	17,700	64,882	0.01%
Cub Elecparts, Inc.	8,924	39,109	0.01%	Foresee Pharmaceuticals Co., Ltd.	10,065	31,549	0.01%
Cyberlink Corp.	2,000	6,386	0.00%	Formosa Chemicals & Fibre Corp.	333,000	675,971	0.12%
CyberTAN Technology, Inc.	38,000	27,178	0.00%	Formosa Plastics Corp.	365,000	941,920	0.16%
Darfon Electronics Corp.	18,000	31,788	0.01%	Formosa Sumco Technology Corp.	7,000	38,432	0.01%
Darwin Precisions Corp.	30,000	13,099	0.00%	Formosa Taffeta Co., Ltd.	105,000	86,216	0.01%
Delta Electronics, Inc.	212,000	2,165,556	0.37%	Formosan Rubber Group, Inc.	19,800	15,709	0.00%
Depo Auto Parts Industries Co., Ltd.	14,000	67,057	0.01%	Fortune Electric Co., Ltd.	11,000	117,202	0.02%
Dimerco Express Corp.	9,450	25,495	0.00%	Foxconn Technology Co., Ltd.	105,000	181,669	0.03%
D-Link Corp.	52,360	34,036	0.01%	Foxsemicon Integrated Technology, Inc.	9,000	61,729	0.01%
Dyaco International, Inc.	10,432	11,846	0.00%	FSP Technology, Inc.	24,000	40,117	0.01%
Dynamic Holding Co., Ltd.	28,784	81,127	0.01%	Fubon Financial Holding Co., Ltd.	757,582	1,599,561	0.27%
Dynapack International Technology Corp.	13,000	38,080	0.01%	Fulgent Sun International Holding Co., Ltd.	10,000	43,499	0.01%
E Ink Holdings, Inc.	79,000	507,095	0.09%	Fusheng Precision Co., Ltd.	11,000	74,013	0.01%
E.Sun Financial Holding Co., Ltd.	1,458,245	1,225,875	0.21%	Gamania Digital Entertainment Co., Ltd.	14,000	33,756	0.01%
Eclat Textile Co., Ltd.	20,000	366,237	0.06%	Gemtek Technology Corp.	38,000	42,717	0.01%
Egis Technology, Inc.	7,000	27,256	0.00%	General Interface Solution Holding Ltd.	19,000	40,860	0.01%
EirGenix, Inc.	22,000	72,042	0.01%	Genesys Logic, Inc.	8,000	31,280	0.01%
Elan Microelectronics Corp.	30,000	158,844	0.03%	Genius Electronic Optical Co., Ltd.	8,000	109,610	0.02%
Elite Advanced Laser Corp.	11,000	22,329	0.00%	Getac Holdings Corp.	35,000	126,586	0.02%
Elite Material Co., Ltd.	30,000	373,405	0.06%	Giant Manufacturing Co., Ltd.	29,870	179,081	0.03%
Elite Semiconductor Microelectronics Technology, Inc.	25,000	79,829	0.01%	Gigabyte Technology Co., Ltd.	48,000	416,024	0.07%
Elitegroup Computer Systems Co., Ltd.	29,000	29,765	0.01%	Gigasolar Materials Corp.	3,474	10,244	0.00%
eMemory Technology, Inc.	7,000	558,805	0.10%	Gigastorage Corp.	42,387	22,719	0.00%
Ennoconn Corp.	7,116	62,139	0.01%	Global Brands Manufacture Ltd.	24,440	51,364	0.01%
Ennostar, Inc.	67,550	101,907	0.02%	Global Mixed Mode Technology, Inc.	6,000	51,612	0.01%
Episil Technologies, Inc.	29,208	68,617	0.01%	Global Unichip Corp.	9,000	510,256	0.09%
Eternal Materials Co., Ltd.	93,050	88,228	0.02%	Globalwafers Co., Ltd.	21,000	401,655	0.07%
Etron Technology, Inc.	29,149	51,288	0.01%	Globe Union Industrial Corp.	13,339	6,715	0.00%
Eva Airways Corp.	266,000	272,583	0.05%	Gloria Material Technology Corp.	48,000	76,401	0.01%
Evergreen Aviation Technologies Corp.	10,000	35,353	0.01%	Gold Circuit Electronics Ltd.	30,600	217,357	0.04%
Evergreen International Storage & Transport Corp.	40,000	41,316	0.01%	Goldsun Building Materials Co., Ltd.	102,279	93,813	0.02%
Evergreen Marine Corp. Taiwan Ltd.	99,200	463,831	0.08%	Gourmet Master Co., Ltd.	8,000	26,458	0.00%
EVERGREEN Steel Corp.	23,000	77,939	0.01%	Grand Pacific Petrochemical	111,403	55,174	0.01%
Everlight Chemical Industrial Corp.	36,000	22,991	0.00%	Grape King Bio Ltd.	10,000	50,830	0.01%
Everlight Electronics Co., Ltd.	39,000	63,538	0.01%	Great Tree Pharmacy Co., Ltd.	5,912	67,325	0.01%
Far Eastern Department Stores Ltd.	105,000	84,676	0.01%	Great Wall Enterprise Co., Ltd.	69,143	131,795	0.02%
Far Eastern International Bank	202,703	83,550	0.01%	Greatek Electronics, Inc.	29,000	57,829	0.01%
Far Eastern New Century Corp.	310,000	315,146	0.05%	Gudeng Precision Industrial Co., Ltd.	6,294	75,982	0.01%
Far EasTone Telecommunications Co., Ltd.	170,950	444,496	0.08%	Hannstar Board Corp.	30,000	54,056	0.01%
Faraday Technology Corp.	21,000	244,278	0.04%	HannStar Display Corp.	224,000	86,489	0.01%
Farglory Land Development Co., Ltd.	28,000	51,821	0.01%	HannsTouch Holdings Co.	32,000	10,062	0.00%
Federal Corp.	41,000	26,318	0.00%	Highwealth Construction Corp.	142,609	186,332	0.03%
Feng Hsin Steel Co., Ltd.	40,000	90,060	0.02%	Hiwin Technologies Corp.	28,984	221,933	0.04%
Feng TAY Enterprise Co., Ltd.	49,368	281,501	0.05%	Ho Tung Chemical Corp.	67,000	19,932	0.00%
Firich Enterprises Co., Ltd.	36,029	36,921	0.01%	Holtek Semiconductor, Inc.	19,000	41,293	0.01%
First Financial Holding Co., Ltd.	1,051,681	938,924	0.16%				

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Holy Stone Enterprise Co., Ltd.	12,600	39,823	0.01%	Lien Hwa Industrial Holdings Corp.	112,859	245,278	0.04%
Hon Hai Precision Industry Co., Ltd.	1,172,000	3,990,616	0.68%	Lingsen Precision Industries Ltd.	41,000	30,593	0.01%
Hong Pu Real Estate Development Co., Ltd.	22,000	21,505	0.00%	Lite-On Technology Corp. ADR	211,000	804,386	0.14%
Hota Industrial Manufacturing Co., Ltd.	21,073	40,992	0.01%	Longchen Paper & Packaging Co., Ltd.	78,545	37,877	0.01%
Hotai Finance Co., Ltd.	15,400	64,228	0.01%	Lotes Co., Ltd.	7,194	250,813	0.04%
Hotai Motor Co., Ltd.	32,365	747,684	0.13%	Lotus Pharmaceutical Co., Ltd.	12,000	106,352	0.02%
Hsin Kuang Steel Co., Ltd.	26,000	48,882	0.01%	Lung Yen Life Service Corp.	23,000	30,127	0.01%
HTC Corp.	69,000	115,335	0.02%	M31 Technology Corp.	2,000	69,077	0.01%
Hu Lane Associate, Inc.	8,000	41,446	0.01%	Machvision, Inc.	6,000	42,717	0.01%
Hua Nan Financial Holdings Co., Ltd.	996,497	725,687	0.12%	Macronix International Co., Ltd.	171,000	174,675	0.03%
Huaku Development Co., Ltd.	22,000	69,031	0.01%	Makalot Industrial Co., Ltd.	20,075	231,882	0.04%
Huang Hsiang Construction Corp.	12,000	16,833	0.00%	Marketch International Corp.	9,000	41,202	0.01%
Hung Sheng Construction Ltd.	32,600	21,510	0.00%	MediaTek, Inc.	146,000	4,828,530	0.82%
IBF Financial Holdings Co., Ltd.	310,791	124,051	0.02%	Medigen Biotechnology Corp.	7,000	10,218	0.00%
Ichia Technologies, Inc.	31,000	36,060	0.01%	Medigen Vaccine Biologics Corp.	26,182	59,802	0.01%
IEI Integration Corp.	11,000	30,107	0.01%	Mega Financial Holding Co., Ltd.	1,104,587	1,410,854	0.24%
Infotrend Technology, Inc.	20,000	13,881	0.00%	Mercuries & Associates Holding Ltd.	45,155	20,157	0.00%
Innodisk Corp.	6,249	63,527	0.01%	Mercuries Life Insurance Co., Ltd.	241,092	39,985	0.01%
Innolux Corp.	842,928	392,756	0.07%	Merida Industry Co., Ltd.	24,000	142,715	0.02%
International CSRC Investment Holdings Co.	75,000	47,653	0.01%	Merry Electronics Co., Ltd.	18,170	64,828	0.01%
International Games System Co., Ltd.	10,000	235,904	0.04%	Microbio Co., Ltd.	49,309	81,136	0.01%
Inventec Corp.	257,000	442,143	0.08%	Micro-Star International Co., Ltd.	68,000	451,997	0.08%
Iron Force Industrial Co., Ltd.	4,000	11,925	0.00%	Mitac Holdings Corp.	87,240	126,637	0.02%
ITE Technology, Inc.	11,000	53,942	0.01%	momo.com, Inc.	7,116	118,018	0.02%
ITEQ Corp.	20,321	56,148	0.01%	Motech Industries, Inc.	28,417	25,972	0.00%
Jentech Precision Industrial Co., Ltd.	9,599	240,518	0.04%	MPI Corp.	7,000	49,608	0.01%
Jess-Link Products Co., Ltd.	8,000	21,922	0.00%	Namchow Holdings Co., Ltd.	13,000	21,518	0.00%
Johnson Health Tech Co., Ltd.	10,000	22,385	0.00%	Nan Kang Rubber Tire Co., Ltd.	66,000	90,321	0.02%
Kaimei Electronic Corp.	7,600	17,458	0.00%	Nan Liu Enterprise Co., Ltd.	3,000	7,585	0.00%
Kaori Heat Treatment Co., Ltd.	7,000	50,863	0.01%	Nan Pao Resins Chemical Co., Ltd.	10,000	91,559	0.02%
KEE TAI Properties Co., Ltd.	29,000	14,835	0.00%	Nan Ya Plastics Corp.	556,000	1,204,738	0.21%
Kenda Rubber Industrial Co., Ltd.	61,320	61,739	0.01%	Nan Ya Printed Circuit Board Corp.	20,000	163,894	0.03%
Kindom Development Co., Ltd.	38,200	48,356	0.01%	Nantex Industry Co., Ltd.	32,000	39,204	0.01%
King Slide Works Co., Ltd.	6,000	178,687	0.03%	Nanya Technology Corp.	114,000	289,731	0.05%
King Yuan Electronics Co., Ltd.	107,000	295,997	0.05%	Newmax Technology Co., Ltd.	15,000	18,255	0.00%
King's Town Bank Co., Ltd.	90,000	117,154	0.02%	Nichidenbo Corp.	18,000	34,076	0.01%
Kinik Co.	12,000	75,072	0.01%	Nidec Chaun-Choung Technology Corp.	4,000	19,550	0.00%
Kinpo Electronics	144,000	76,245	0.01%	Nien Made Enterprise Co., Ltd.	13,000	149,525	0.03%
Kinsus Interconnect Technology Corp.	25,000	81,214	0.01%	Novatek Microelectronics Corp.	56,000	943,354	0.16%
KMC Kuei Meng International, Inc.	5,000	21,424	0.00%	Nuvoton Technology Corp.	15,000	69,403	0.01%
Kung Long Batteries Industrial Co., Ltd.	7,000	30,107	0.01%	O-Bank Co., Ltd.	165,000	53,655	0.01%
Kuo Toong International Co., Ltd.	23,000	34,248	0.01%	OBI Pharma, Inc.	19,016	43,001	0.01%
Kuo Yang Construction Co., Ltd.	40,000	30,628	0.01%	Oneness Biotech Co., Ltd.	34,857	220,905	0.04%
L&K Engineering Co., Ltd.	17,000	94,166	0.02%	Orient Semiconductor Electronics Ltd.	51,000	90,565	0.02%
LandMark Optoelectronics Corp.	6,000	20,723	0.00%	Oriental Union Chemical Corp.	81,000	53,181	0.01%
Largan Precision Co., Ltd.	10,311	964,226	0.16%	Pan Jit International, Inc.	37,000	81,136	0.01%
Lealea Enterprise Co., Ltd.	111,280	37,528	0.01%	Pan-International Industrial Corp.	33,000	38,118	0.01%
Li Cheng Enterprise Co., Ltd.	13,000	9,213	0.00%	Panion & BF Biotech, Inc.	6,000	21,896	0.00%
Li Peng Enterprise Co., Ltd.	57,000	14,728	0.00%	Parade Technologies Ltd.	6,500	254,150	0.04%
				PChome Online, Inc.	12,123	17,459	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Pegatron Corp.	200,000	568,906	0.10%	Sinbon Electronics Co., Ltd.	20,000	194,849	0.03%
Pegavision Corp.	4,342	56,096	0.01%	Sincere Navigation Corp.	35,000	28,910	0.00%
PharmaEngine, Inc.	7,000	24,063	0.00%	Sino-American Silicon Products, Inc.	52,000	332,090	0.06%
Pharmaessentia Corp.	24,000	270,572	0.05%	Sinon Corp.	30,000	37,585	0.01%
Phihong Technology Co., Ltd.	27,798	53,349	0.01%	SinoPac Financial Holdings Co., Ltd.	1,132,135	726,709	0.12%
Phison Electronics Corp.	16,000	271,094	0.05%	Sinyi Realty, Inc.	24,000	23,421	0.00%
Pixart Imaging, Inc.	10,000	50,178	0.01%	Sitronix Technology Corp.	9,000	81,524	0.01%
Polaris Group	28,000	68,972	0.01%	Soft-World International Corp.	9,000	44,134	0.01%
Posiflex Technology, Inc.	5,000	20,039	0.00%	Solar Applied Materials Technology Corp.	49,000	62,027	0.01%
Pou Chen Corp.	266,000	267,816	0.05%	Sonix Technology Co., Ltd.	12,000	22,443	0.00%
Powerchip Semiconductor Manufacturing Corp.	286,000	274,440	0.05%	Speed Tech Corp.	10,000	18,996	0.00%
Powertech Technology, Inc.	66,000	303,221	0.05%	Sporton International, Inc.	7,455	58,541	0.01%
Poya International Co., Ltd.	8,221	147,863	0.03%	St Shine Optical Co., Ltd.	5,000	30,954	0.01%
President Chain Store Corp.	55,000	482,967	0.08%	Standard Foods Corp.	45,000	57,037	0.01%
President Securities Corp.	103,121	66,025	0.01%	Sunny Friend Environmental Technology Co., Ltd.	6,746	25,278	0.00%
Primax Electronics Ltd.	34,000	75,000	0.01%	Sunonwealth Electric Machine Industry Co., Ltd.	19,000	66,552	0.01%
Prince Housing & Development Corp.	109,000	39,423	0.01%	Sunplus Technology Co., Ltd.	38,000	42,531	0.01%
Qisda Corp. ADR	135,000	211,140	0.04%	Supreme Electronics Co., Ltd.	48,140	94,898	0.02%
Quanta Computer, Inc.	262,000	1,916,521	0.33%	Swancor Holding Co., Ltd.	8,000	25,624	0.00%
Quanta Storage, Inc.	16,000	42,749	0.01%	Syncmold Enterprise Corp.	9,000	23,431	0.00%
Radiant Opto-Electronics Corp.	43,000	186,344	0.03%	Synmosa Biopharma Corp.	26,577	33,470	0.01%
Radium Life Tech Co., Ltd.	71,000	22,695	0.00%	Synnex Technology International Corp.	132,000	301,931	0.05%
Raydium Semiconductor Corp.	6,000	78,298	0.01%	Systex Corp.	15,000	54,740	0.01%
RDC Semiconductor Co., Ltd.	6,120	55,835	0.01%	T3EX Global Holdings Corp.	8,000	22,600	0.00%
Realtek Semiconductor Corp.	47,000	722,064	0.12%	TA Chen Stainless Pipe	188,156	242,778	0.04%
Rechi Precision Co., Ltd.	21,000	14,609	0.00%	Ta Ya Electric Wire & Cable	59,439	66,817	0.01%
Rexon Industrial Corp., Ltd.	15,000	25,220	0.00%	TA-I Technology Co., Ltd.	6,000	9,355	0.00%
Rich Development Co., Ltd.	51,000	16,169	0.00%	Taichung Commercial Bank Co., Ltd.	350,883	181,784	0.03%
RichWave Technology Corp.	6,898	41,356	0.01%	TaiDoc Technology Corp.	8,000	43,010	0.01%
Ritek Corp.	60,241	16,095	0.00%	Taiflex Scientific Co., Ltd.	10,000	15,982	0.00%
Ruentex Development Co., Ltd.	163,415	201,004	0.03%	Taigen Biopharmaceuticals Holdings Ltd.	26,000	12,877	0.00%
Ruentex Industries Ltd.	61,264	128,355	0.02%	TaiMed Biologics, Inc.	16,000	42,749	0.01%
Run Long Construction Co., Ltd.	36,000	117,300	0.02%	Tainan Spinning Co., Ltd.	98,000	50,452	0.01%
Sampo Corp.	25,000	23,704	0.00%	Taishin Financial Holding Co., Ltd.	1,158,090	682,994	0.12%
Sanyang Motor Co., Ltd.	57,000	132,608	0.02%	Taiwan Business Bank	520,245	232,233	0.04%
Savior Lifetec Corp.	37,372	27,337	0.00%	Taiwan Cooperative Financial Holding Co., Ltd.	1,037,805	902,865	0.15%
ScinoPharm Taiwan Ltd.	35,000	30,107	0.01%	Taiwan Fertilizer Co., Ltd.	68,000	149,779	0.03%
SDI Corp.	16,000	59,171	0.01%	Taiwan Glass Industry Corp.	146,000	90,148	0.02%
Senao International Co., Ltd.	20,000	25,676	0.00%	Taiwan High Speed Rail Corp.	200,000	200,062	0.03%
Sensortek Technology Corp.	2,000	28,250	0.00%	Taiwan Hon Chuan Enterprise Co., Ltd.	27,000	109,969	0.02%
Sercomm Corp.	24,000	105,179	0.02%	Taiwan Mask Corp.	19,000	44,017	0.01%
Shanghai Commercial & Savings Bank Ltd.	369,426	563,338	0.10%	Taiwan Mobile Co., Ltd.	170,000	546,162	0.09%
Sheng Yu Steel Co., Ltd.	12,000	11,437	0.00%	Taiwan Paiho Ltd.	20,000	37,536	0.01%
Shihlin Electric & Engineering Corp.	26,000	100,389	0.02%	Taiwan PCB Techvest Co., Ltd.	34,000	47,969	0.01%
Shin Foong Specialty & Applied Materials Co., Ltd.	4,000	7,273	0.00%	Taiwan Sakura Corp.	19,000	43,026	0.01%
Shin Kong Financial Holding Co., Ltd.	1,328,429	383,070	0.07%	Taiwan Secom Co., Ltd.	26,000	99,119	0.02%
Shin Zu Shing Co., Ltd.	12,041	48,454	0.01%	Taiwan Semiconductor Co., Ltd.	22,000	65,590	0.01%
Shining Building Business Co., Ltd.	58,000	20,221	0.00%	Taiwan Semiconductor Manufacturing Co., Ltd.	2,363,000	45,657,744	7.78%
Shinkong Insurance Co., Ltd.	20,000	44,379	0.01%	Taiwan Styrene Monomer	60,000	30,596	0.01%
Shinkong Synthetic Fibers Corp.	149,000	75,494	0.01%	Taiwan Surface Mounting Technology Corp.	29,000	90,618	0.02%
Shiny Chemical Industrial Co., Ltd.	10,500	46,016	0.01%	Taiwan TEA Corp.	61,000	43,230	0.01%
Sigurd Microelectronics Corp.	42,000	89,226	0.02%	Taiwan Union Technology Corp.	26,000	106,743	0.02%
Silergy Corp.	32,200	524,592	0.09%				
Silicon Integrated Systems Corp.	61,060	90,723	0.02%				
Simplo Technology Co., Ltd.	17,000	232,645	0.04%				

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Taiwan-Asia Semiconductor Corp.	41,000	62,922	0.01%	WinWay Technology Co., Ltd.	2,000	54,675	0.01%
Taiyen Biotech Co., Ltd.	12,000	13,372	0.00%	Wisdom Marine Lines Co., Ltd.	49,023	83,061	0.01%
Tatung Co., Ltd.	221,000	302,439	0.05%	Wistron Corp.	281,000	902,774	0.15%
TCI Co., Ltd.	10,000	55,718	0.01%	Wistron NeWeb Corp.	32,145	163,393	0.03%
Teco Electric & Machinery Co., Ltd.	123,000	187,563	0.03%	Wiwynn Corp.	9,000	535,182	0.09%
Test Research, Inc.	16,000	32,688	0.01%	WPG Holdings Ltd.	146,000	388,185	0.07%
Thinking Electronic Industrial Co., Ltd.	10,000	54,740	0.01%	WT Microelectronics Co., Ltd.	40,000	146,625	0.02%
Ton Yi Industrial Corp.	70,000	36,835	0.01%	WUS Printed Circuit Co., Ltd.	10,000	12,642	0.00%
Tong Hsing Electronic Industries Ltd.	20,092	103,110	0.02%	Xintec, Inc.	18,000	74,779	0.01%
Tong Yang Industry Co., Ltd.	45,000	111,435	0.02%	Xxentria Technology Materials Corp.	14,300	33,641	0.01%
Tong-Tai Machine & Tool Co., Ltd.	16,000	9,723	0.00%	Yageo Corp.	38,112	741,365	0.13%
Topco Scientific Co., Ltd.	14,404	85,653	0.01%	Yang Ming Marine Transport Corp.	166,000	277,473	0.05%
Topkey Corp.	7,000	40,827	0.01%	YC INOX Co., Ltd.	34,055	30,348	0.01%
TPK Holding Co., Ltd.	33,000	38,924	0.01%	Yeong Guan Energy Technology Group Co., Ltd.	7,042	12,390	0.00%
Transcend Information, Inc.	25,000	65,655	0.01%	YFY, Inc.	131,000	139,151	0.02%
Tripod Technology Corp.	49,000	311,334	0.05%	Yieh Phui Enterprise Co., Ltd.	124,850	72,614	0.01%
TSEC Corp.	40,738	38,892	0.01%	Yuanta Financial Holding Co., Ltd.	1,191,118	1,071,174	0.18%
TSRC Corp.	61,000	47,901	0.01%	Yulon Finance Corp.	24,609	149,143	0.03%
TTY Biopharm Co., Ltd.	19,000	49,774	0.01%	Yulon Motor Co., Ltd.	59,317	144,570	0.02%
Tung Ho Steel Enterprise Corp.	61,820	142,411	0.02%	Yulon Nissan Motor Co., Ltd.	2,000	12,414	0.00%
Tung Thih Electronic Co., Ltd.	6,000	28,445	0.00%	YungShin Global Holding Corp.	17,000	25,757	0.00%
TXC Corp.	29,000	93,169	0.02%	Zeng Hsing Industrial Co., Ltd.	4,297	14,911	0.00%
TYC Brother Industrial Co., Ltd.	14,000	18,475	0.00%	Zhen Ding Technology Holding Ltd.	60,000	213,095	0.04%
Tyntek Corp.	17,000	10,303	0.00%	ZillTek Technology Corp.	4,000	59,302	0.01%
Ultra Chip, Inc.	10,000	32,583	0.01%	Zinwell Corp.	20,000	14,337	0.00%
U-Ming Marine Transport Corp.	43,000	72,997	0.01%	Zyxel Group Corp.	30,659	50,748	0.01%
Unimicron Technology Corp.	128,000	734,038	0.13%			<b>138,112,338</b>	<b>23.54%</b>
Uni-President Enterprises Corp.	470,000	1,140,907	0.19%	<b>Thailand 2.40% (31 December 2022: 3.07%)</b>			
Unitech Printed Circuit Board Corp.	63,453	41,350	0.01%	Advanced Info Service PCL	109,600	696,790	0.12%
United Integrated Services Co., Ltd.	16,000	137,893	0.02%	AEON Thana Sinsap Thailand PCL	9,400	44,064	0.01%
United Microelectronics Corp.	1,151,000	1,972,682	0.34%	Airports of Thailand PCL	422,800	740,125	0.13%
United Renewable Energy Co., Ltd.	112,793	54,025	0.01%	Amata Corp. PCL	77,100	60,424	0.01%
Universal Cement Corp.	55,000	53,225	0.01%	AP Thailand PCL	245,900	81,408	0.01%
Universal Vision Biotechnology Co., Ltd.	5,512	49,749	0.01%	Asset World Corp. PCL	706,000	73,635	0.01%
UPC Technology Corp.	79,000	39,126	0.01%	Bangkok Airways PCL	53,600	24,655	0.00%
UPI Semiconductor Corp.	5,000	51,156	0.01%	Bangkok Bank PCL	16,800	77,029	0.01%
USI Corp.	76,000	48,908	0.01%	Bangkok Bank PCL NVDR	49,100	225,127	0.04%
Vanguard International Semiconductor Corp.	90,000	238,999	0.04%	Bangkok Chain Hospital PCL	93,100	61,098	0.01%
VIA Labs, Inc.	3,000	26,881	0.00%	Bangkok Commercial Asset Management PCL	157,400	37,583	0.01%
Via Technologies, Inc.	34,000	173,376	0.03%	Bangkok Dusit Medical Services PCL	42,300	34,390	0.01%
VisEra Technologies Co., Ltd.	10,000	90,093	0.02%	Bangkok Dusit Medical Services PCL Class F	1,030,400	837,724	0.14%
Visual Photonics Epitaxy Co., Ltd.	19,000	99,363	0.02%	Bangkok Expressway & Metro PCL	800,200	186,379	0.03%
Voltronic Power Technology Corp.	6,500	362,164	0.06%	Bangkok Land PCL	1,082,100	22,509	0.00%
Wafer Works Corp.	51,687	72,923	0.01%	Bangkok Life Assurance PCL	2,400	1,406	0.00%
Waffer Technology Corp.	11,000	41,039	0.01%	Bangkok Life Assurance PCL NVDR	39,000	22,852	0.00%
Wah Lee Industrial Corp.	19,120	61,427	0.01%	BBCPG PCL	59,200	15,263	0.00%
Walsin Lihwa Corp.	267,737	337,174	0.06%	BEC World PCL	79,300	11,338	0.00%
Walsin Technology Corp.	33,000	132,256	0.02%	Berli Jucker PCL	96,300	70,534	0.01%
Wan Hai Lines Ltd.	93,275	167,157	0.03%	Betagro PCL	63,500	44,650	0.01%
Wei Chuan Foods Corp.	46,000	28,553	0.00%	Beyond Securities PCL	211,300	27,981	0.01%
Weikeng Industrial Co., Ltd.	65,000	61,208	0.01%	BTS Group Holdings PCL	808,500	171,732	0.03%
Weltrend Semiconductor	18,000	43,166	0.01%	Bumrungrad Hospital PCL	56,400	366,829	0.06%
Win Semiconductors Corp.	40,000	207,230	0.04%	Central Pattana PCL	306,000	627,554	0.11%
Winbond Electronics Corp.	306,216	303,816	0.05%	Central Plaza Hotel PCL	67,600	86,648	0.02%
				Central Retail Corp. PCL	277,100	332,853	0.06%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Charoen Pokphand Foods PCL	484,900	278,446	0.05%	Sri Trang Gloves Thailand PCL	74,600	14,644	0.00%
Chularat Hospital PCL Class F	618,600	56,908	0.01%	Srisawad Corp. PCL	56,600	67,159	0.01%
Com7 PCL Class F	114,300	79,699	0.01%	Supalai PCL	136,300	74,275	0.01%
CP ALL PCL	585,600	960,774	0.16%	Super Energy Corp. PCL	921,100	11,064	0.00%
CP Axtra PCL	149,055	117,908	0.02%	Taokaenoi Food & Marketing PCL Class F	60,100	16,727	0.00%
Delta Electronics Thailand PCL	275,300	709,775	0.12%	Thai Airways International PCL	18,900	1,409	0.00%
Dhipaya Group Holdings PCL	42,000	35,684	0.01%	Thai Life Insurance PCL	237,800	63,748	0.01%
Dohome PCL	93,563	34,813	0.01%	Thai Union Group PCL Class F	270,700	118,963	0.02%
Energy Absolute PCL	113,800	147,532	0.03%	Thai Vegetable Oil PCL	39,820	24,966	0.00%
Energy Absolute PCL NVDR	62,600	81,156	0.01%	Thaicom PCL	47,800	18,486	0.00%
Forth Corp. PCL	47,000	31,671	0.01%	Thaifoods Group PCL Class F	164,300	18,388	0.00%
GFPT PCL	57,900	19,508	0.00%	Thailand Future Fund	199,300	38,246	0.01%
Hana Microelectronics PCL	68,300	106,555	0.02%	Thanachart Capital PCL	71,100	103,111	0.02%
Home Product Center PCL	559,100	191,649	0.03%	Thonburi Healthcare Group PCL	76,600	121,748	0.02%
Indorama Ventures PCL	173,400	138,436	0.02%	Thoresen Thai Agencies PCL	139,800	26,213	0.00%
Intouch Holdings PCL Class F	42,900	89,866	0.02%	Tipco Asphalt PCL	46,300	22,246	0.00%
Intouch Holdings PCL NVDR	41,200	86,305	0.02%	Tisco Financial Group PCL	59,100	172,716	0.03%
I-TAIL Corp. PCL	71,700	44,323	0.01%	TMBThanachart Bank PCL	4,311,700	210,958	0.04%
Italian-Thai Development PCL	366,100	9,224	0.00%	TOA Paint Thailand PCL	49,200	32,577	0.01%
Jasmine International PCL	317,100	19,510	0.00%	TQM Alpha PCL	25,200	21,226	0.00%
Jasmine Technology Solution PCL	23,100	59,556	0.01%	True Corp. PCL	1,007,816	149,109	0.03%
Jaymart Group Holdings PCL	51,500	26,103	0.00%	TTW PCL	130,400	34,957	0.01%
JMT Network Services PCL	61,435	45,897	0.01%	VGI PCL	426,616	24,123	0.00%
Kasikornbank PCL	80,800	319,578	0.06%	Vibhavadi Medical Center PCL	506,195	26,546	0.01%
Kasikornbank PCL NVDR	93,000	367,831	0.06%	Workpoint Entertainment PCL	18,300	5,898	0.00%
KCE Electronics PCL	80,400	129,554	0.02%			<b>14,073,421</b>	<b>2.40%</b>
Kerry Express Thailand PCL	34,400	4,979	0.00%	<b>Turkey 0.97% (31 December 2022: 1.06%)</b>			
Kiatnakin Phatra Bank PCL	60,000	88,332	0.02%	Ahlatci Dogal Gaz Dagitim Enerji VE Yatirim A.S.	52,338	18,147	0.00%
Krung Thai Bank PCL	611,300	329,537	0.06%	Akbank T.A.S.	298,310	368,872	0.06%
Krungthai Card PCL	121,000	154,208	0.03%	Akansa Cimento A.S.	4,460	21,489	0.00%
Land & Houses PCL	790,500	188,752	0.03%	AKIS Gayrimenkul Yatirimi A.S. REIT	57,195	22,890	0.00%
LPN Development PCL	158,400	18,470	0.00%	Aksigorta A.S.	59,618	10,598	0.00%
Major Cineplex Group PCL	56,100	24,490	0.00%	Albaraka Turk Katilim Bankasi A.S.	84,360	10,911	0.00%
MBK PCL	33,601	15,554	0.00%	Alfa Solar Enerji Sanayi VE Ticaret A.S.	8,178	23,260	0.00%
Mega Lifesciences PCL	38,400	45,282	0.01%	Anadolu Anonim Turk Sigorta Sirketi	18,165	36,965	0.01%
Minor International PCL Foreign	382,500	330,587	0.06%	Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C	1,963	13,047	0.00%
MK Restaurants Group PCL	16,400	19,099	0.00%	Arcelik A.S.	23,024	100,175	0.02%
Muangthai Capital PCL	65,100	85,827	0.02%	Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	19,545	62,406	0.01%
Ngern Tid Lor PCL	124,775	82,251	0.01%	Aydem Yenilenebilir Enerji A.S.	13,099	7,762	0.00%
Origin Property PCL Class F	41,400	10,249	0.00%	Aygaz A.S.	4,030	18,421	0.00%
Osotspa PCL	130,700	84,242	0.01%	Bagfas Bandirma Gubre Fabrikalari A.S.	8,809	9,825	0.00%
Plan B Media PCL Class F	120,312	31,195	0.01%	Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S.	11,585	7,339	0.00%
Precious Shipping PCL	56,400	14,293	0.00%	Baticim Bati Anadolu Cimento Sanayii A.S.	7,116	28,094	0.01%
Pruksa Holding PCL	49,200	17,441	0.00%	Bera Holding A.S.	51,502	20,019	0.00%
PTT Global Chemical PCL	205,400	231,682	0.04%	BIM Birlesik Magazalar A.S.	43,438	442,337	0.08%
Quality Houses PCL	661,700	43,425	0.01%	Biotrend Cevre VE Enerji Yatirimlari A.S.	17,334	10,095	0.00%
Rabbit Holdings PCL Class F	374,000	5,588	0.00%	Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	3,646	72,959	0.01%
Ramkhamhaeng Hospital PCL Class F	34,800	36,704	0.01%	Borusan Yatirim ve Pazarlama A.S.	491	39,068	0.01%
Ratchthani Leasing PCL	164,100	12,500	0.00%				
Samart Corp. PCL	60,500	7,835	0.00%				
Sansiri PCL	1,641,800	85,138	0.02%				
SCB X PCL	166,700	517,694	0.09%				
SCG Packaging PCL	124,300	131,101	0.02%				
Siam Cement PCL	71,100	637,416	0.11%				
Siam City Cement PCL	9,100	36,125	0.01%				
Siam Global House PCL	163,263	82,271	0.01%				
Singer Thailand PCL	57,200	19,440	0.00%				
Sino-Thai Engineering & Construction PCL	131,700	32,411	0.01%				
SPCG PCL	34,400	12,497	0.00%				
Sri Trang Agro-Industry PCL	98,500	46,462	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S.	3,645	9,534	0.00%	Mavi Giyim Sanayi Ve Ticaret A.S. Class B	15,873	62,613	0.01%
Bursa Cimento Fabrikasi A.S.	73,951	17,477	0.00%	Migros Ticaret A.S.	9,144	103,719	0.02%
Cimsa Cimento Sanayi VE Ticaret A.S.	29,799	29,603	0.01%	MLP Saglik Hizmetleri A.S. Class B	7,054	35,588	0.01%
Coca-Cola Icecek A.S.	6,101	108,555	0.02%	Nuh Cimento Sanayi A.S.	6,578	68,822	0.01%
Dogan Sirketler Grubu Holding A.S.	76,478	28,640	0.01%	Oyak Cimento Fabrikalari A.S.	28,106	52,769	0.01%
Dogus Otomotiv Servis ve Ticaret A.S.	4,518	39,315	0.01%	Oyak Yatirim Menkul Degerler A.S.	7,885	10,781	0.00%
Eczacibasi Yatirim Holding Ortakligi A.S.	1,626	13,736	0.00%	Ozak Gayrimenkul Yatirim Ortakligi REIT	52,380	13,621	0.00%
EGE Endustri VE Ticaret A.S.	128	45,084	0.01%	Pegasus Hava Tasimaciligi A.S.	3,826	84,140	0.02%
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S.	16,549	24,632	0.01%	Penta Teknoloji Urunleri Dagitim Ticaret A.S.	16,742	10,198	0.00%
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	208,613	48,597	0.01%	Petkim Petrokimya Holding A.S.	122,933	75,798	0.01%
Enerjisa Enerji A.S.	21,557	33,240	0.01%	Polisan Holding A.S.	20,555	9,827	0.00%
Erciyas Celik Boru Sanayi A.S.	2,034	8,319	0.00%	Qua Granite Hayal	58,619	11,393	0.00%
Eregli Demir ve Celik Fabrikalari T.A.S.	171,506	238,090	0.04%	Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	35,348	33,847	0.01%
Europen Endustri Insaat Sanayi VE Ticaret A.S.	27,669	13,828	0.00%	Sasa Polyester Sanayi A.S.	127,551	157,376	0.03%
Ford Otomotiv Sanayi A.S.	6,341	158,772	0.03%	Sekerbank Turk A.S.	93,964	13,681	0.00%
Galata Wind Enerji A.S.	17,862	13,148	0.00%	Selcuk Ecza Deposu Ticaret ve Sanayi A.S.	7,686	16,031	0.00%
GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S.	5,697	9,043	0.00%	Sinpas Gayrimenkul Yatirim Ortakligi A.S. REIT	53,723	4,966	0.00%
Girisim Elektrik Taahhut Ticaret Ve Sanayi A.S.	11,911	26,860	0.01%	Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret A.S.	15,558	29,105	0.01%
Gubre Fabrikalari T.A.S.	7,932	41,306	0.01%	Sok Marketler Ticaret A.S.	31,986	58,429	0.01%
Hektas Ticaret T.A.S.	96,576	65,727	0.01%	Suwen Tekstil Sanayi Pazarlama A.S.	18,278	15,893	0.00%
Imas Makina Sanayi A.S.	19,091	8,158	0.00%	Tat Gida Sanayi A.S.	4,877	5,562	0.00%
Investco Holding A.S.	3,093	27,517	0.01%	TAV Havalimanlari Holding A.S.	17,552	63,887	0.01%
Is Finansal Kiralama A.S.	26,934	10,260	0.00%	Tekfen Holding A.S.	15,676	19,596	0.00%
Is Gayrimenkul Yatirim Ortakligi A.S. REIT	45,432	23,859	0.01%	Tofas Turk Otomobil Fabrikasi A.S.	11,898	84,600	0.02%
Is Yatirim Menkul Degerler A.S.	48,849	52,928	0.01%	Torunlar Gayrimenkul Yatirim Ortakligi A.S. REIT	17,204	18,466	0.00%
Iskenderun Demir ve Celik A.S.	10,518	12,322	0.00%	Tukas Gida Sanayi ve Ticaret A.S.	68,457	15,831	0.00%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	63,815	43,776	0.01%	Turk Hava Yollari AO	54,633	422,872	0.07%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	39,306	31,621	0.01%	Turk Telekomunikasyon A.S.	50,900	41,983	0.01%
Karsan Otomotiv Sanayii VE Ticaret A.S.	46,302	13,373	0.00%	Turk Traktor ve Ziraat Makineleri A.S.	2,550	61,475	0.01%
Kartonsan Karton Sanayi ve Ticaret A.S.	1,223	3,002	0.00%	Turkcell Iletisim Hizmetleri A.S.	119,794	227,549	0.04%
Kerevitas Gida Sanayi ve Ticaret A.S.	17,557	5,576	0.00%	Turkiye Garanti Bankasi A.S.	58,974	116,514	0.02%
Kervan Gida Sanayi Ve Ticaret A.S. Class B	16,208	11,514	0.00%	Turkiye Halk Bankasi A.S.	52,456	21,278	0.00%
Kiler Holding A.S.	24,224	28,084	0.01%	Turkiye Is Bankasi A.S. Class C	308,869	244,301	0.04%
Kimteks Poliuretan Sanayi VE Ticaret A.S.	6,572	12,940	0.00%	Turkiye Sinai Kalkinma Bankasi A.S.	97,350	21,590	0.00%
Kizilbuk Gayrimenkul Yatirim Ortakligi A.S.	6,905	4,365	0.00%	Turkiye Sise ve Cam Fabrikalari A.S.	144,890	224,787	0.04%
Kocaer Celik Sanayi Ve Ticaret A.S.	18,116	18,279	0.00%	Turkiye Vakiflar Bankasi TAO Class D	55,413	24,091	0.01%
Kontrolmatik Enerji Ve Muhendislik A.S.	7,832	57,545	0.01%	Ulker Biskuvi Sanayi A.S.	14,760	40,906	0.01%
Konya Cimento Sanayii A.S.	86	20,980	0.00%	Vakif Gayrimenkul Yatirim Ortakligi A.S. REIT	231,158	14,167	0.00%
Kordsa Teknik Tekstil A.S.	6,147	16,130	0.00%	Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri A.S.	12,182	31,843	0.01%
Koza Altin Isletmeleri A.S.	86,142	56,963	0.01%	Vestel Beyaz Esva Sanayi ve Ticaret A.S.	23,551	12,759	0.00%
Koza Anadolu Metal Madencilik Isletmeleri A.S.	20,143	28,932	0.01%	Vestel Elektronik Sanayi ve Ticaret A.S.	10,941	17,130	0.00%
LDR Turizm A.S.	6,035	13,139	0.00%	Yapi ve Kredi Bankasi A.S.	326,272	215,865	0.04%
Logo Yazilim Sanayi Ve Ticaret A.S.	3,768	9,435	0.00%	Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S.	11,405	9,361	0.00%
Margun Enerji Uretim Sanayi VE Ticaret A.S.	26,265	8,431	0.00%	Yayla Agro Gida Sanayi VE Nakliyat A.S.	26,818	11,596	0.00%



## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	578,500,819	451,884,918
Financial Derivative Instruments	3,17	255,971	287
Cash	3	7,789,023	4,147,358
Receivables:			
Interest and Dividends		789,912	375,978
Capital Shares Issued		3,097,785	5,673,063
Investments Sold		117,683	894
Margin Cash Due from Broker	3	—	172,852
<b>Total Current Assets</b>		<b>590,551,193</b>	<b>462,255,350</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	—	38,710
Unrealised Depreciation on Spot Currency Contracts		17	6,552
Payables and Other Liabilities:			
Investments Purchased		19,387	4,666,244
Income Distribution Payable		195,838	175,642
Capital Shares Redeemed		960,009	437,119
Margin Cash Due to Broker	3	58,921	—
Management Fees Payable	12	104,501	89,480
Deferred Capital Gains Tax	5	2,489,255	391,128
<b>Total Current Liabilities</b>		<b>3,827,928</b>	<b>5,804,875</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>586,723,265</b>	<b>456,450,475</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>CHF Acc<sup>1</sup></b>			
US (\$) Equivalent	200,508	16,478	—
Net Assets	168,758	15,245	—
Number of Shares Outstanding	1,929	172	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>87.48</b>	<b>88.63</b>	<b>—</b>
<b>EUR Acc</b>			
US (\$) Equivalent	109,371,888	105,218,869	76,075,259
Net Assets	99,010,447	98,588,776	66,896,992
Number of Shares Outstanding	877,823	916,720	537,742
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>112.79</b>	<b>107.55</b>	<b>124.40</b>
<b>Institutional Plus EUR Acc<sup>3</sup></b>			
US (\$) Equivalent	57,977,046	5,777,553	2,099,488
Net Assets	52,484,540	5,413,496	1,846,191
Number of Shares Outstanding	599,274	64,872	19,139
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>87.58</b>	<b>83.45</b>	<b>96.46</b>
<b>GBP Acc</b>			
US (\$) Equivalent	198,687,746	203,796,076	170,215,811
Net Assets	155,857,978	169,420,634	125,671,540
Number of Shares Outstanding	1,423,575	1,585,061	1,074,085
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>109.48</b>	<b>106.89</b>	<b>117.00</b>
<b>GBP Dist</b>			
US (\$) Equivalent	20,321,283	16,278,583	15,972,623
Net Assets	15,940,762	13,532,782	11,792,701
Number of Shares Outstanding	157,816	133,960	103,868
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>101.01</b>	<b>101.02</b>	<b>113.54</b>
<b>Institutional Plus GBP Acc<sup>4</sup></b>			
US (\$) Equivalent	139,961,782	74,856,390	37,288,309
Net Assets	109,791,171	62,229,938	27,530,223
Number of Shares Outstanding	1,213,868	705,239	285,215
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>90.45</b>	<b>88.24</b>	<b>96.52</b>
<b>Institutional Plus GBP Dist</b>			
US (\$) Equivalent	53,042,984	48,903,304	48,575,904
Net Assets	41,608,868	40,654,506	35,863,934
Number of Shares Outstanding	411,968	402,461	315,884
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>101.00</b>	<b>101.01</b>	<b>113.54</b>
<b>USD Acc</b>			
Net Assets	7,160,028	1,603,222	313,564
Number of Shares Outstanding	65,250	15,860	2,517
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>109.73</b>	<b>101.09</b>	<b>124.58</b>

1 The share class launched on 17 May 2022.

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

3 The share class launched on 3 March 2021.

4 The share class launched on 1 September 2021.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		208,020	39,297
Dividend Income		15,242,652	12,616,347
Securities Lending Income		108,757	46,078
Other Income		17,893	—
Net Gain/(Loss) on Financial Instruments		33,132,291	(91,104,264)
<b>Total Investment Income/(Loss)</b>		<b>48,709,613</b>	<b>(78,402,542)</b>
<b>Expenses</b>			
Management Fees	12	1,148,914	938,691
Transaction Fees and Commissions		184,001	377,868
Other Expenses		4,704	1,977
<b>Total Expenses</b>		<b>1,337,619</b>	<b>1,318,536</b>
<b>Finance Costs</b>			
Interest Expense		932	1,926
Distribution	6	1,688,265	1,547,841
<b>Total Finance Costs</b>		<b>1,689,197</b>	<b>1,549,767</b>
<b>Net Investment Income/(Loss)</b>		<b>45,682,797</b>	<b>(81,270,845)</b>
Taxation	5	(4,017,086)	(1,519,074)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>41,665,711</b>	<b>(82,789,919)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	41,665,711	(82,789,919)
<b>Capital Transactions</b>		
Subscriptions	230,603,761	266,430,317
Redemptions	(141,996,682)	(77,730,881)
Total Capital Transactions	88,607,079	188,699,436
Total Increase for the Year	130,272,790	105,909,517
<b>Net Assets</b>		
Beginning of Year	456,450,475	350,540,958
End of Year	586,723,265	456,450,475

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

# Vanguard European Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Global stocks posted double-digit gains for the period.
- In this environment, the fund's benchmark returned 19.89% for the 12 months. All 11 industry sectors produced positive returns. Industrials, financials, information technology and consumer discretionary contributed the most.
- All but one of the 15 markets represented in the index posted positive returns. France, the United Kingdom, Germany and Switzerland contributed the most to returns. Finland, which represented less than 1.5% of the benchmark, was the lone detractor.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: MSCI Europe Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
EUR Acc	16.15%	10.14%	6.61%
Benchmark	15.83	9.84	6.46
Tracking Difference*	0.32		
Investor EUR	16.15%	10.13%	6.58%
Benchmark	15.83	9.84	6.46
Tracking Difference*	0.32		
Institutional Plus EUR Acc	16.20%	10.20%	6.69%
Benchmark	15.83	9.84	6.46
Tracking Difference*	0.37		
USD Acc	20.22%	9.39%	4.28%
Benchmark	19.89	9.09	4.13
Tracking Difference*	0.33		
Institutional Plus USD Acc	20.27%	9.44%	4.36%
Benchmark	19.89	9.09	4.13
Tracking Difference*	0.38		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Nestle SA	80,601	9,679,941	Nestle SA	121,426	13,797,289
Novo Nordisk A/S Class B	77,063	8,994,341	Shell plc	435,690	13,243,456
ASML Holding NV	12,756	8,441,372	Novo Nordisk A/S Class B	116,075	11,835,728
LVMH Moët Hennessy Louis Vuitton SE	8,623	7,296,733	Novartis AG	116,523	10,966,155
AstraZeneca plc	50,024	6,887,116	TotalEnergies SE	169,338	10,483,393
Roche Holding AG	22,630	6,736,681	ASML Holding NV	15,450	9,523,872
Novartis AG	64,910	6,501,589	LVMH Moët Hennessy Louis Vuitton SE	9,843	7,478,175
TotalEnergies SE	83,869	5,480,713	AstraZeneca plc	55,087	7,113,696
Shell plc	157,108	4,877,920	BP plc	1,129,014	6,934,982
SAP SE	33,675	4,802,733	Roche Holding AG	24,835	6,668,854
London Stock Exchange Group plc	47,863	4,650,770	Prosus NV	117,196	5,664,588
Siemens AG	23,634	3,852,960	HSBC Holdings plc	744,078	5,537,434
Sanofi SA	37,009	3,811,677	SAP SE	37,149	4,984,538
Melrose Industries plc	576,476	3,747,497	CNH Industrial NV	425,405	4,543,766
HSBC Holdings plc	487,102	3,738,742	Unilever plc	91,796	4,446,940
BE Semiconductor Industries NV	32,046	3,710,131	UniCredit SpA	173,145	4,266,905
Glencore plc	649,308	3,642,524	Sanofi SA	41,777	4,069,666
Centrica plc	2,391,582	3,535,514	Siemens AG	28,078	3,990,920
L'Oreal SA	7,747	3,527,209	UBS Group AG	181,031	3,978,220
UBS Group AG	146,648	3,424,006	Investor AB Class A	202,968	3,892,459

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.31% (31 December 2022: 99.32%)</b>							
<b>Equities 99.31% (31 December 2022: 99.32%)</b>							
<b>Austria 0.29% (31 December 2022: 0.29%)</b>							
Erste Group Bank AG	135,126	5,482,574	0.13%	Alstom SA	115,012	1,547,445	0.04%
OMV AG	58,017	2,548,799	0.06%	Amundi SA	24,359	1,657,543	0.04%
Verbund AG	26,740	2,482,698	0.06%	ArcelorMittal SA	201,053	5,702,243	0.14%
Voestalpine AG	45,585	1,438,152	0.04%	Arkema SA	23,110	2,629,431	0.06%
		<b>11,952,223</b>	<b>0.29%</b>	AXA SA	706,440	23,013,080	0.55%
<b>Belgium 1.44% (31 December 2022: 1.58%)</b>							
Ageas SA	62,815	2,727,665	0.07%	BioMerieux	16,557	1,839,943	0.04%
Anheuser-Busch InBev SA	340,051	21,944,733	0.53%	BNP Paribas SA	411,499	28,451,058	0.68%
Argenx SE	23,134	8,778,133	0.21%	Bollere SE	285,695	1,784,678	0.04%
D'ieteren Group	8,291	1,620,166	0.04%	Bouygues SA	73,244	2,760,614	0.07%
Elia Group SA	11,149	1,395,374	0.03%	Bureau Veritas SA	117,588	2,970,666	0.07%
Groupe Bruxelles Lambert NV	35,494	2,792,425	0.07%	Capgemini SE	61,179	12,755,986	0.31%
KBC Group NV	98,361	6,380,191	0.15%	Carrefour SA	223,536	4,090,380	0.10%
Lotus Bakeries NV	165	1,500,059	0.04%	Cie de Saint-Gobain SA	178,532	13,146,377	0.31%
Sofina SA	5,827	1,450,854	0.03%	Cie Generale des Etablissements Michelin SCA	265,524	9,520,878	0.23%
Syensqo SA	28,866	3,005,652	0.07%	Covivio SA REIT	20,486	1,101,622	0.03%
UCB SA	49,509	4,315,050	0.10%	Credit Agricole SA	418,651	5,943,572	0.14%
Umicore SA	81,207	2,233,662	0.05%	Danone SA	252,033	16,336,996	0.39%
Warehouses de Pauw CVA REIT	69,573	2,190,334	0.05%	Dassault Aviation SA	8,011	1,585,804	0.04%
		<b>60,334,298</b>	<b>1.44%</b>	Dassault Systemes SE	261,664	12,786,000	0.31%
<b>Denmark 5.07% (31 December 2022: 4.56%)</b>							
AP Moller-Maersk A/S Class A	1,198	2,126,748	0.05%	Edenred SE	98,091	5,866,406	0.14%
AP Moller-Maersk A/S Class B	1,907	3,430,613	0.08%	Eiffage SA	28,798	3,086,372	0.07%
Carlsberg A/S Class B	38,803	4,869,098	0.12%	Engie SA	331,928	5,836,562	0.14%
Chr Hansen Holding A/S	40,971	3,437,548	0.08%	Engie SA (Prime De Fidelite)	383,687	6,746,683	0.16%
Coloplast A/S Class B	53,545	6,125,459	0.15%	EssilorLuxottica SA	115,499	23,169,612	0.55%
Danske Bank A/S	269,937	7,216,080	0.17%	Eurazeo SA	9,257	734,720	0.02%
Demant A/S	38,409	1,684,718	0.04%	Eurazeo SE	8,120	644,477	0.02%
DSV A/S	72,869	12,801,085	0.31%	Eurofins Scientific SE	53,576	3,490,597	0.08%
Genmab A/S	25,860	8,258,063	0.20%	Euronext NV	33,617	2,920,669	0.07%
Novo Nordisk A/S Class B	1,278,330	132,240,055	3.16%	Gecina SA REIT	17,629	2,144,074	0.05%
Novozymes A/S Class B	80,405	4,421,569	0.11%	Getlink SE	139,823	2,558,555	0.06%
Orsted A/S	74,094	4,109,654	0.10%	Hermes International SCA	12,404	26,291,548	0.63%
Pandora A/S	33,414	4,620,677	0.11%	Ipsen SA	15,198	1,811,476	0.04%
ROCKWOOL A/S Class B	3,554	1,040,655	0.02%	Kering SA	29,158	12,851,544	0.31%
Tryg A/S	138,804	3,021,525	0.07%	Klepierre SA REIT	84,541	2,304,821	0.06%
Vestas Wind Systems A/S	395,434	12,557,367	0.30%	La Francaise des Jeux SAEM	39,854	1,445,772	0.04%
		<b>211,960,914</b>	<b>5.07%</b>	Legrand SA	103,776	10,787,262	0.26%
<b>Finland 1.26% (31 December 2022: 1.57%)</b>							
Elisa OYJ	56,131	2,596,154	0.06%	L'Oreal SA	43,815	21,811,568	0.52%
Fortum OYJ	178,946	2,581,605	0.06%	L'Oreal SA (Prime De Fidelite)	50,662	25,220,076	0.60%
Kesko OYJ Class B	105,813	2,095,188	0.05%	LVMH Moet Hennessy Louis Vuitton SE	108,162	87,651,372	2.10%
Kone OYJ Class B	133,737	6,671,603	0.16%	Orange SA	729,949	8,308,508	0.20%
Metso OYJ	255,978	2,592,965	0.06%	Pernod Ricard SA	80,043	14,125,015	0.34%
Neste OYJ	166,085	5,909,433	0.14%	Publicis Groupe SA	89,690	8,322,389	0.20%
Nokia OYJ	2,120,460	7,148,901	0.17%	Remy Cointreau SA	9,329	1,185,107	0.03%
Orion OYJ Class B	41,485	1,799,603	0.04%	Renault SA	74,682	3,044,569	0.07%
Sampo OYJ Class A	176,719	7,732,373	0.19%	Safran SA	133,945	23,594,075	0.56%
Stora Enso OYJ Class R	229,923	3,181,155	0.08%	Sanofi SA	445,891	44,211,601	1.06%
UPM-Kymmene OYJ	209,129	7,868,349	0.19%	Sartorius Stedim Biotech	10,891	2,881,363	0.07%
Wartsila OYJ Abp	185,136	2,684,200	0.06%	Schneider Electric SE	213,141	42,799,410	1.02%
		<b>52,861,529</b>	<b>1.26%</b>	SEB SA	4,181	521,895	0.01%
<b>France 18.28% (31 December 2022: 18.19%)</b>							
Accor SA	78,980	3,018,686	0.07%	SEB SA (Prime De Fidelite)	5,229	652,712	0.02%
Aeroports de Paris SA	13,258	1,716,447	0.04%	Societe Generale SA	289,353	7,679,202	0.18%
Air Liquide SA	95,282	18,537,204	0.44%	Sodexo SA	18,752	2,063,568	0.05%
Air Liquide SA (Prime De Fidelite)	109,909	21,382,901	0.51%	Sodexo SA (XPAR)	16,127	1,774,699	0.04%
Airbus SE	232,250	35,861,252	0.86%	STMicroelectronics NV	267,730	13,381,115	0.32%
				Teleperformance SE	23,156	3,377,743	0.08%
				Thales SA	41,211	6,097,904	0.15%
				TotalEnergies SE	897,493	61,071,202	1.46%
				Unibail-Rodamco-Westfield REIT	46,283	3,421,386	0.08%
				Veolia Environnement SA	266,367	8,403,560	0.20%
				Vinci SA	198,840	24,974,046	0.60%
				Vivendi SE	257,374	2,750,966	0.07%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Worldline SA	95,716	1,656,831	0.04%				
		<b>763,813,838</b>	<b>18.28%</b>				
<b>Germany 13.02% (31 December 2022: 12.52%)</b>							
Adidas AG	63,456	12,909,003	0.31%				
Allianz SE	157,968	42,220,117	1.01%				
BASF SE	349,724	18,844,817	0.45%				
Bayer AG	384,848	14,296,864	0.34%				
Bayerische Motoren Werke AG	124,579	13,868,960	0.33%				
Bayerische Motoren Werke AG - Preference Shares	23,356	2,320,728	0.06%				
Bechtle AG	31,429	1,575,852	0.04%				
Beiersdorf AG	39,644	5,942,675	0.14%				
Brenntag SE	55,269	5,080,822	0.12%				
Carl Zeiss Meditec AG	15,317	1,672,365	0.04%				
Commerzbank AG	409,963	4,872,834	0.12%				
Continental AG	43,379	3,685,900	0.09%				
Covestro AG	75,429	4,389,437	0.10%				
Daimler Truck Holding AG	209,542	7,874,629	0.19%				
Delivery Hero SE	67,652	1,869,042	0.04%				
Deutsche Bank AG	758,913	10,365,152	0.25%				
Deutsche Boerse AG	74,410	15,329,741	0.37%				
Deutsche Lufthansa AG	230,480	2,049,019	0.05%				
Deutsche Post AG	388,298	19,239,807	0.46%				
Deutsche Telekom AG	1,269,977	30,512,641	0.73%				
Dr Ing hc F Porsche AG - Preference Shares	44,658	3,941,584	0.09%				
E.ON SE	879,853	11,808,945	0.28%				
Evonik Industries AG	89,674	1,832,580	0.04%				
Fresenius Medical Care AG	81,470	3,416,242	0.08%				
Fresenius SE & Co. KGaA	165,948	5,145,637	0.12%				
GEA Group AG	63,050	2,625,040	0.06%				
Hannover Rueck SE	23,682	5,658,477	0.14%				
Heidelberg Materials AG	54,238	4,849,440	0.12%				
HelloFresh SE	59,250	936,597	0.02%				
Henkel AG & Co. KGaA	39,695	2,849,313	0.07%				
Henkel AG & Co. KGaA - Preference Shares	67,084	5,399,242	0.13%				
Infineon Technologies AG	511,564	21,360,748	0.51%				
Knorr-Bremse AG	27,961	1,816,163	0.04%				
LEG Immobilien SE	28,617	2,507,445	0.06%				
Mercedes-Benz Group AG	314,207	21,710,402	0.52%				
Merck KGaA	50,616	8,057,058	0.19%				
MTU Aero Engines AG	21,099	4,550,694	0.11%				
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	53,447	22,145,989	0.53%				
Nemetschek SE	22,925	1,987,435	0.05%				
Porsche Automobil Holding SE - Preference Shares	60,495	3,095,371	0.07%				
Puma SE	41,898	2,338,198	0.06%				
QIAGEN NV	88,923	3,870,214	0.09%				
Rational AG	1,936	1,495,952	0.04%				
Rheinmetall AG	17,155	5,438,728	0.13%				
RWE AG	247,568	11,261,741	0.27%				
SAP SE	408,996	63,016,705	1.51%				
Sartorius AG - Preference Shares	10,411	3,831,970	0.09%				
Scout24 SE	29,502	2,090,935	0.05%				
Siemens AG	297,722	55,883,052	1.34%				
Siemens Energy AG	205,944	2,729,952	0.07%				
Siemens Healthineers AG	110,552	6,423,579	0.15%				
Symrise AG Class A	52,147	5,739,681	0.14%				
Talanx AG	25,373	1,812,029	0.04%				
Volkswagen AG	11,819	1,546,466	0.04%				
Volkswagen AG - Preference Shares	80,620	9,956,559	0.24%				
Vonovia SE	287,283	9,057,088	0.22%				
Wacker Chemie AG	7,566	955,294	0.02%				
Zalando SE	88,461	2,096,061	0.05%				
		<b>544,159,011</b>	<b>13.02%</b>				
				<b>Ireland 0.80% (31 December 2022: 1.06%)</b>			
AIB Group plc	618,174	2,649,520	0.06%				
Bank of Ireland Group plc	413,810	3,756,573	0.09%				
Flutter Entertainment plc	69,208	12,232,098	0.29%				
Kerry Group plc Class A	62,705	5,448,548	0.13%				
Kingspan Group plc	60,578	5,246,331	0.13%				
Smurfit Kappa Group plc	102,000	4,042,754	0.10%				
		<b>33,375,824</b>	<b>0.80%</b>				
				<b>Italy 3.99% (31 December 2022: 3.60%)</b>			
Amplifon SpA	50,420	1,745,527	0.04%				
Assicurazioni Generali SpA	396,549	8,368,904	0.20%				
Banco BPM SpA	465,933	2,460,747	0.06%				
Davide Campari-Milano NV	200,485	2,262,273	0.05%				
DiaSorin SpA	8,352	860,236	0.02%				
Enel SpA	3,186,340	23,688,189	0.57%				
Eni SpA	924,718	15,677,824	0.37%				
Ferrari NV	49,350	16,637,818	0.40%				
FinecoBank Banca Fineco SpA	239,080	3,587,795	0.09%				
Infrastrutture Wireless Italiane SpA	129,459	1,637,429	0.04%				
Intesa Sanpaolo SpA	6,088,403	17,779,003	0.43%				
Leonardo SpA	155,846	2,571,139	0.06%				
Mediobanca Banca di Credito Finanziario SpA	216,630	2,681,360	0.06%				
Moncler SpA	80,637	4,961,514	0.12%				
Nexi SpA	236,429	1,934,234	0.05%				
Poste Italiane SpA	204,853	2,325,138	0.06%				
Prysmian SpA	104,135	4,735,897	0.11%				
Recordati Industria Chimica e Farmaceutica SpA	40,961	2,209,439	0.05%				
Snam SpA	791,747	4,071,278	0.10%				
Stellantis NV	866,032	20,233,406	0.48%				
Telecom Italia SpA	3,747,854	1,218,008	0.03%				
Tenaris SA	187,119	3,254,507	0.08%				
Terna - Rete Elettrica Nazionale	551,827	4,604,735	0.11%				
UniCredit SpA	629,188	17,073,474	0.41%				
		<b>166,579,874</b>	<b>3.99%</b>				
				<b>Netherlands 7.03% (31 December 2022: 6.54%)</b>			
ABN AMRO Bank NV GDR	182,783	2,743,974	0.07%				
Adyen NV	8,504	10,958,974	0.26%				
Aegon Ltd.	643,464	3,730,292	0.09%				
AerCap Holdings NV	78,956	5,868,010	0.14%				
Akzo Nobel NV	67,036	5,540,520	0.13%				
ASM International NV	18,390	9,546,805	0.23%				
ASML Holding NV	157,916	118,917,047	2.84%				
ASR Nederland NV	61,968	2,922,941	0.07%				
BE Semiconductor Industries NV	30,306	4,568,008	0.11%				
Coca-Cola Europacific Partners plc	81,109	5,413,215	0.13%				
DSM-Firmenich AG	72,840	7,402,569	0.18%				
EXOR NV	37,220	3,720,914	0.09%				
Heineken Holding NV	50,775	4,296,387	0.10%				
Heineken NV	112,594	11,435,218	0.27%				
IMCD NV	22,408	3,899,835	0.09%				
ING Groep NV	1,417,548	21,180,287	0.51%				
JDE Peet's NV	40,840	1,098,975	0.03%				
Koninklijke Ahold Delhaize NV	376,263	10,812,846	0.26%				
Koninklijke KPN NV	1,313,934	4,525,581	0.11%				
Koninklijke Philips NV	311,253	7,249,563	0.17%				
NN Group NV	106,317	4,198,590	0.10%				
OCI NV	39,534	1,145,933	0.03%				
Prosus NV	572,971	17,079,681	0.41%				
Randstad NV	43,380	2,718,006	0.06%				
Universal Music Group NV	321,090	9,154,602	0.22%				
Wolters Kluwer NV	97,346	13,839,530	0.33%				
		<b>293,968,303</b>	<b>7.03%</b>				
				<b>Norway 1.02% (31 December 2022: 1.19%)</b>			
Adevinta A.S.A Class B	134,797	1,491,890	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Aker BP A.S.A	123,731	3,600,196	0.09%	Lifco AB Class B	92,289	2,263,761	0.05%
DNB Bank A.S.A	362,499	7,709,935	0.18%	Nibe Industrier AB Class B	592,062	4,159,418	0.10%
Equinor A.S.A	352,530	11,182,640	0.27%	Nordea Bank Abp	1,253,996	15,550,554	0.37%
Gjensidige Forsikring A.S.A	78,233	1,444,380	0.03%	Saab AB Class B	30,735	1,853,033	0.04%
Kongsberg Gruppen A.S.A	33,846	1,551,043	0.04%	Sagax AB Class B	76,101	2,094,734	0.05%
Mowi A.S.A	184,636	3,308,856	0.08%	Sandvik AB	417,276	9,030,487	0.22%
Norsk Hydro A.S.A	516,241	3,476,952	0.08%	Securitas AB Class B	190,131	1,859,833	0.04%
Orkla A.S.A	280,274	2,175,803	0.05%	Skandinaviska Enskilda Banken AB Class A	621,430	8,558,818	0.20%
Salmar A.S.A	27,669	1,550,774	0.04%	Skanska AB Class B	133,289	2,411,749	0.06%
Telenor A.S.A	248,451	2,852,525	0.07%	SKF AB Class B	133,793	2,672,448	0.06%
Yara International A.S.A	65,179	2,318,171	0.05%	Svenska Cellulosa AB SCA Class B	234,290	3,512,775	0.08%
		<b>42,663,165</b>	<b>1.02%</b>	Svenska Handelsbanken AB Class A	572,488	6,217,478	0.15%
<b>Portugal 0.34% (31 December 2022: 0.36%)</b>				Swedbank AB Class A	332,514	6,707,789	0.16%
EDP - Energias de Portugal SA	1,231,757	6,197,808	0.15%	Swedish Orphan Biovitrum AB	75,924	2,011,511	0.05%
EDP Renovaveis SA	118,862	2,432,349	0.06%	Tele2 AB Class B	206,468	1,772,971	0.04%
Galp Energia SGPS SA	179,886	2,650,806	0.06%	Telefonaktiebolaget LM Ericsson Class B	1,147,102	7,183,438	0.17%
Jeronimo Martins SGPS SA	109,129	2,777,457	0.07%	Telia Co. AB	922,702	2,355,773	0.06%
		<b>14,058,420</b>	<b>0.34%</b>	Volvo AB Class A	79,721	2,112,108	0.05%
<b>Spain 4.04% (31 December 2022: 3.72%)</b>				Volvo AB Class B	589,526	15,308,717	0.37%
Acciona SA	9,408	1,385,327	0.03%	Volvo Car AB Class B	247,846	800,753	0.02%
ACS Actividades de Construccion y Servicios SA	83,016	3,682,817	0.09%			<b>218,778,790</b>	<b>5.23%</b>
Aena SME SA	29,433	5,335,410	0.13%	<b>Switzerland 15.14% (31 December 2022: 15.57%)</b>			
Amadeus IT Group SA	176,579	12,655,362	0.30%	ABB Ltd.	626,603	27,769,610	0.66%
Banco Bilbao Vizcaya Argentaria SA	2,337,238	21,238,133	0.51%	Adecco Group AG	62,221	3,050,984	0.07%
Banco Santander SA	6,340,279	26,470,821	0.63%	Alcon, Inc.	195,807	15,270,922	0.36%
CaixaBank SA	1,616,441	6,653,151	0.16%	Avolta AG	37,127	1,459,230	0.03%
Cellnex Telecom SA	221,425	8,722,333	0.21%	Bachem Holding AG Class B	12,698	980,657	0.02%
Corp. ACCIONA Energias Renovables SA	27,619	856,702	0.02%	Baloise Holding AG	17,659	2,765,349	0.07%
Enagas SA	96,126	1,620,923	0.04%	Banque Cantonale Vaudoise	11,439	1,474,641	0.03%
Endesa SA	122,031	2,488,436	0.06%	Barry Callebaut AG	1,424	2,400,827	0.06%
Ferrovial SE	200,982	7,330,927	0.17%	BKW AG	8,475	1,505,391	0.04%
Grifols SA	118,242	2,018,671	0.05%	Chocoladefabriken Lindt & Spruengli AG	374	4,483,645	0.11%
Iberdrola SA	2,363,913	30,996,089	0.74%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	42	5,090,002	0.12%
Industria de Diseno Textil SA	427,413	18,616,550	0.45%	Cie Financiere Richemont SA Class A	204,486	28,122,443	0.67%
Naturgy Energy Group SA	48,257	1,439,292	0.03%	Clariant AG	86,692	1,279,290	0.03%
Redeia Corp. SA	160,324	2,640,589	0.06%	EMS-Chemie Holding AG	2,704	2,187,874	0.05%
Repsol SA	499,996	7,428,712	0.18%	Geberit AG	13,106	8,393,197	0.20%
Telefonica SA	1,905,647	7,439,328	0.18%	Givaudan SA	3,618	14,976,667	0.36%
		<b>169,019,573</b>	<b>4.04%</b>	Helvetia Holding AG	14,319	1,971,808	0.05%
<b>Sweden 5.23% (31 December 2022: 5.12%)</b>				Holcim AG	204,247	16,021,371	0.38%
Alfa Laval AB	113,202	4,531,293	0.11%	Julius Baer Group Ltd.	79,834	4,472,373	0.11%
Assa Abloy AB Class B	392,398	11,303,318	0.27%	Kuehne + Nagel International AG	21,307	7,336,504	0.18%
Atlas Copco AB Class A	1,050,243	18,086,166	0.43%	Logitech International SA	64,656	6,127,206	0.15%
Atlas Copco AB Class B	613,305	9,091,996	0.22%	Lonza Group AG	29,159	12,253,952	0.29%
Beijer Ref AB Class B	146,761	1,964,512	0.05%	Nestle SA	1,045,837	121,166,240	2.90%
Boliden AB	108,146	3,374,918	0.08%	Novartis AG	802,977	80,970,306	1.94%
Epiroc AB Class A	257,001	5,156,418	0.12%	Partners Group Holding AG	8,889	12,810,975	0.31%
Epiroc AB Class B	153,703	2,690,376	0.06%	Roche Holding AG	275,253	79,961,217	1.91%
EQT AB	141,135	3,991,275	0.10%	Roche Holding AG (XSWX)	12,514	3,886,603	0.09%
Essity AB Class B	238,878	5,925,818	0.14%	Sandoz Group AG	160,404	5,157,170	0.12%
Evolution AB	71,777	8,562,373	0.21%	Schindler Holding AG	8,921	2,114,584	0.05%
Fastighets AB Balder Class B	261,674	1,857,035	0.04%	Schindler Holding AG (XSWX)	16,210	4,050,333	0.10%
Getinge AB Class B	87,484	1,947,108	0.05%	SGS SA	58,992	5,084,393	0.12%
H & M Hennes & Mauritz AB Class B	254,232	4,455,559	0.11%	SIG Group AG	119,064	2,737,347	0.07%
Hexagon AB Class B	812,805	9,754,934	0.23%	Sika AG	59,733	19,424,847	0.46%
Holmen AB Class B	30,940	1,306,941	0.03%	Sonova Holding AG	20,025	6,528,676	0.16%
Husqvarna AB Class B	141,980	1,169,049	0.03%	Straumann Holding AG	43,867	7,067,505	0.17%
Industrivarden AB Class A	54,541	1,779,996	0.04%	Swatch Group AG	11,364	3,086,569	0.07%
Industrivarden AB Class C	54,788	1,784,795	0.04%	Swatch Group AG (Registered Share)	20,558	1,075,958	0.03%
Indutrade AB	107,936	2,803,936	0.07%	Swiss Life Holding AG	11,565	8,024,666	0.19%
Investment AB Latour Class B	58,108	1,512,399	0.04%	Swiss Prime Site AG	29,541	3,153,637	0.07%
Investor AB Class B	676,716	15,679,256	0.38%				
L E Lundbergforetagen AB Class B	29,619	1,611,171	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Swiss Re AG	118,158	13,275,139	0.32%	InterContinental Hotels Group plc	64,874	5,863,527	0.14%
Swisscom AG	10,180	6,120,216	0.15%	Intertek Group plc	62,672	3,392,310	0.08%
Temenos AG	25,252	2,346,832	0.06%	J Sainsbury plc	658,447	2,539,989	0.06%
UBS Group AG	1,288,365	39,952,862	0.96%	JD Sports Fashion plc	998,045	2,111,395	0.05%
VAT Group AG	10,577	5,296,983	0.13%	Kingfisher plc	752,681	2,334,507	0.06%
Zurich Insurance Group AG	57,338	29,948,060	0.72%	Land Securities Group plc REIT	272,618	2,449,416	0.06%
		<b>632,635,061</b>	<b>15.14%</b>	Legal & General Group plc	2,341,562	7,495,393	0.18%
<b>United Kingdom 22.36% (31 December 2022: 23.45%)</b>				Lloyds Banking Group plc	24,896,905	15,142,474	0.36%
3i Group plc	381,074	11,761,051	0.28%	London Stock Exchange Group plc	163,097	19,282,135	0.46%
abrdn plc	746,408	1,699,892	0.04%	M&G plc	890,696	2,525,261	0.06%
Admiral Group plc	102,975	3,523,355	0.09%	Melrose Industries plc	527,500	3,815,521	0.09%
Anglo American plc	497,837	12,506,267	0.30%	Mondi plc	190,192	3,727,773	0.09%
Antofagasta plc	152,876	3,273,116	0.08%	National Grid plc	1,445,541	19,496,566	0.47%
Ashtead Group plc	171,491	11,940,845	0.29%	NatWest Group plc	2,256,804	6,312,080	0.15%
Associated British Foods plc	135,388	4,085,267	0.10%	Next plc	47,254	4,890,234	0.12%
AstraZeneca plc	607,141	82,042,233	1.96%	Ocado Group plc	233,048	2,253,127	0.05%
Auto Trader Group plc	360,561	3,315,866	0.08%	Pearson plc	247,006	3,036,104	0.07%
Aviva plc	1,075,319	5,958,940	0.14%	Persimmon plc	122,466	2,168,502	0.05%
BAE Systems plc	1,191,607	16,869,168	0.40%	Phoenix Group Holdings plc	292,344	1,994,584	0.05%
Barclays plc	5,917,923	11,601,422	0.28%	Prudential plc	1,078,413	12,196,878	0.29%
Barratt Developments plc	383,271	2,748,829	0.07%	Reckitt Benckiser Group plc	281,201	19,429,346	0.47%
Berkeley Group Holdings plc	41,862	2,501,783	0.06%	RELX plc	740,241	29,347,801	0.70%
BP plc	6,684,517	39,722,609	0.95%	Rentokil Initial plc	992,332	5,576,229	0.13%
British American Tobacco plc	832,190	24,352,404	0.58%	Rio Tinto plc	441,150	32,854,123	0.79%
BT Group plc	2,554,042	4,024,283	0.10%	Rolls-Royce Holdings plc	3,297,298	12,597,576	0.30%
Bunzl plc	133,118	5,413,392	0.13%	Sage Group plc	402,660	6,018,571	0.14%
Burberry Group plc	142,683	2,575,595	0.06%	Schroders plc	310,743	1,702,985	0.04%
Centrica plc	2,149,719	3,854,459	0.09%	Segro plc REIT	459,203	5,188,914	0.13%
Coca-Cola HBC AG	87,947	2,584,247	0.06%	Severn Trent plc	104,715	3,442,725	0.08%
Compass Group plc	671,764	18,377,587	0.44%	Shell plc	2,591,823	84,963,797	2.03%
CRH plc	277,078	19,109,149	0.46%	Smith & Nephew plc	339,934	4,673,657	0.11%
Croda International plc	54,298	3,495,564	0.08%	Smiths Group plc	133,907	3,010,376	0.07%
DCC plc	38,487	2,834,873	0.07%	Spirax-Sarco Engineering plc	28,547	3,822,950	0.09%
Diageo plc	880,343	32,051,781	0.77%	SSE plc	427,973	10,125,964	0.24%
Endeavour Mining plc	71,200	1,594,754	0.04%	St James's Place plc	218,178	1,901,319	0.05%
Entain plc	248,638	3,151,253	0.08%	Standard Chartered plc	900,407	7,651,494	0.18%
Experian plc	360,344	14,708,916	0.35%	Taylor Wimpey plc	1,395,892	2,616,730	0.06%
Glencore plc	4,100,903	24,680,590	0.59%	Tesco plc	2,784,460	10,311,674	0.25%
GSK plc	1,604,222	29,657,491	0.71%	Unilever plc	979,616	47,454,949	1.14%
Haleon plc	2,170,770	8,901,012	0.21%	United Utilities Group plc	268,062	3,620,581	0.09%
Halma plc	148,053	4,310,775	0.10%	Vodafone Group plc	9,016,621	7,880,553	0.19%
Hargreaves Lansdown plc	136,596	1,278,133	0.03%	Whitbread plc	74,598	3,476,766	0.08%
Hikma Pharmaceuticals plc	63,592	1,450,290	0.04%	Wise plc Class A	237,928	2,650,935	0.06%
HSBC Holdings plc	7,633,504	61,841,717	1.48%	WPP plc	424,360	4,073,535	0.10%
Imperial Brands plc	333,500	7,680,259	0.18%			<b>934,304,223</b>	<b>22.36%</b>
Informa plc	542,612	5,403,730	0.13%			<b>4,150,465,046</b>	<b>99.31%</b>
						<b>4,150,465,046</b>	<b>99.31%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (31 December 2022: (0.02%))</b>				
<b>Futures 0.01% (31 December 2022: (0.02%))</b>				
MSCI Europe Index March 2024	826	€25,473,018	279,202	0.01%
FTSE 100 Index March 2024	5	£387,618	264	0.00%
Euro Stoxx 600 Index March 2024	19	€457,179	(1,512)	(0.00%)
Euro Stoxx 50 Index March 2024	17	€776,080	(4,164)	(0.00%)
			<b>273,790</b>	<b>0.01%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>273,790</b>	<b>0.01%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (0.00%) (31 December 2022: (0.00%))</b>							
<b>Forward Currency Exchange Contracts (0.00%) (31 December 2022: (0.00%))</b>							
EUR	1,133,578	USD	(1,228,735)	Toronto-Dominion Bank	20/3/2024	27,403	0.00%
EUR	2,893,103	GBP	(2,501,895)	JPMorgan Chase Bank	20/3/2024	15,256	0.00%
EUR	2,985,004	GBP	(2,585,530)	State Street Bank & Trust Co.	20/3/2024	10,435	0.00%
EUR	890,480	GBP	(767,950)	Morgan Stanley	20/3/2024	7,397	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	526,531	GBP	(455,190)	Royal Bank of Canada	20/3/2024	2,959	0.00%
GBP	154,640	EUR	(177,547)	BNP Paribas	20/3/2024	468	0.00%
GBP	77,545	EUR	(88,920)	State Street Bank & Trust Co.	20/3/2024	359	0.00%
EUR	1,066,844	GBP	(926,820)	HSBC Bank	20/3/2024	225	0.00%
GBP	306,800	EUR	(353,041)	State Street Bank & Trust Co.	20/3/2024	48	0.00%
EUR	1,731,512	DKK	(12,897,973)	JPMorgan Chase Bank	20/3/2024	(189)	(0.00%)
USD	1,628,735	EUR	(1,502,113)	Standard Chartered Bank	20/3/2024	(35,783)	(0.00%)
GBP	4,062,107	EUR	(4,710,661)	State Street Bank & Trust Co.	20/3/2024	(39,601)	(0.00%)
						<b>(11,023)</b>	<b>(0.00%)</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>(11,023)</b>	<b>(0.00%)</b>
<b>Total Investments</b>						<b>4,150,727,813</b>	<b>99.32%</b>
						Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>						<b>28,409,676</b>	<b>0.68%</b>
<b>Net Assets</b>						<b>4,179,137,489</b>	<b>100.00%</b>
						US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing						4,149,730,326	99.24%
(b) Transferable securities dealt in on another regulated market						—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						734,720	0.02%
(d) Total Financial Derivative Instruments dealt in on a regulated market						279,466	0.01%
(e) Total OTC Financial Derivative Instruments						64,550	0.00%
(f) Other assets						30,687,944	0.73%
<b>Total Assets</b>						<b>4,181,497,006</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,150,465,046	3,638,612,426
Financial Derivative Instruments	3,17	344,016	140,570
Cash	3	13,082,997	11,199,075
Receivables:			
Interest and Dividends		12,875,674	11,906,449
Capital Shares Issued		2,975,429	2,125,369
Margin Cash Due from Broker		1,753,844	2,756,620
<b>Total Current Assets</b>		<b>4,181,497,006</b>	<b>3,666,740,509</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	81,249	866,777
Payables and Other Liabilities:			
Investments Purchased		3,713	215,394
Capital Shares Redeemed		1,902,637	1,948,702
Management Fees Payable	12	371,918	335,389
<b>Total Current Liabilities</b>		<b>2,359,517</b>	<b>3,366,262</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>4,179,137,489</b>	<b>3,663,374,247</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
US (\$) Equivalent	2,380,348,589	1,998,582,096	2,539,568,375
Net Assets	2,154,844,195	1,872,646,642	2,233,176,569
Number of Shares Outstanding	73,833,494	74,528,492	80,651,364
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>29.19</b>	<b>25.13</b>	<b>27.69</b>
<b>Investor EUR</b>			
US (\$) Equivalent	309,284,959	286,285,872	383,355,420
Net Assets	279,984,579	268,246,312	337,104,663
Number of Shares Outstanding	9,780,107	10,883,591	12,411,533
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>28.63</b>	<b>24.65</b>	<b>27.16</b>
<b>Institutional Plus EUR Acc</b>			
US (\$) Equivalent	1,259,619,327	1,085,471,833	1,461,624,445
Net Assets	1,140,288,194	1,017,073,648	1,285,283,553
Number of Shares Outstanding	5,750,344	5,959,834	6,837,177
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>198.30</b>	<b>170.65</b>	<b>187.98</b>
<b>USD Acc</b>			
Net Assets	153,621,304	139,464,733	177,986,076
Number of Shares Outstanding	4,766,985	5,202,885	5,654,801
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>32.23</b>	<b>26.81</b>	<b>31.48</b>
<b>Institutional Plus USD Acc</b>			
Net Assets	76,263,310	153,569,713	214,221,575
Number of Shares Outstanding	480,351	1,163,347	1,382,587
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>158.77</b>	<b>132.01</b>	<b>154.94</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		938,504	50,937
Dividend Income		136,748,329	138,165,880
Securities Lending Income		944,558	769,479
Net Gain/(Loss) on Financial Instruments		584,558,348	(845,499,353)
<b>Total Investment Income/(Loss)</b>		<b>723,189,739</b>	<b>(706,513,057)</b>
<b>Expenses</b>			
Management Fees	12	4,277,063	4,152,940
Transaction Fees and Commissions		784,275	708,181
<b>Total Expenses</b>		<b>5,061,338</b>	<b>4,861,121</b>
<b>Finance Costs</b>			
Interest Expense		12,142	116,682
<b>Total Finance Costs</b>		<b>12,142</b>	<b>116,682</b>
<b>Net Investment Income/(Loss)</b>		<b>718,116,259</b>	<b>(711,490,860)</b>
Taxation	5	(10,435,290)	(11,098,543)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>707,680,969</b>	<b>(722,589,403)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	707,680,969	(722,589,403)
<b>Capital Transactions</b>		
Subscriptions	782,924,125	794,040,745
Redemptions	(974,841,852)	(1,184,832,986)
Total Capital Transactions	(191,917,727)	(390,792,241)
Total Increase/(Decrease) for the Year	515,763,242	(1,113,381,644)
<b>Net Assets</b>		
Beginning of Year	3,663,374,247	4,776,755,891
End of Year	4,179,137,489	3,663,374,247

# Vanguard Eurozone Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Global stocks posted double-digit gains for the period.
- In this environment, the fund's benchmark returned 18.78%. Ten of the benchmark's 11 industry sectors posted positive returns. Information technology, industrials, financials and consumer discretionary contributed most. The lone detractor was health care.
- All but one of the markets in the index contributed positively to performance. Finland, which makes up less than 3% of the portfolio, was the lone detractor.

Benchmark returns in the commentary above are in Euros.

### Benchmark: MSCI EMU Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	19.35%	10.07%	6.76%
Benchmark	18.78	9.54	6.36
Tracking Difference*	0.57		
Investor EUR	19.35%	10.06%	6.73%
Benchmark	18.78	9.54	6.36
Tracking Difference*	0.57		
Institutional Plus EUR Acc	19.40%	10.12%	6.86%
Benchmark	18.78	9.54	6.39
Tracking Difference*	0.62		
USD Acc	23.54%	9.31%	4.37%
Benchmark	22.94	8.79	3.96
Tracking Difference*	0.60		
Institutional Plus USD Acc	23.59%	9.37%	4.44%
Benchmark	22.94	8.79	3.96
Tracking Difference*	0.65		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: Institutional Plus EUR Acc, 2 September 2014; USD Acc and Institutional Plus USD Acc, 27 February 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
ASML Holding NV	31,955	19,245,050	ASML Holding NV	20,501	12,975,508
LVMH Moet Hennessy Louis Vuitton SE	21,724	17,168,706	CRH plc	250,587	12,573,151
TotalEnergies SE	185,508	10,654,612	LVMH Moet Hennessy Louis Vuitton SE	13,442	10,368,007
Nordea Bank Abp	1,022,333	10,539,551	TotalEnergies SE	168,971	9,814,290
SAP SE	82,815	9,585,011	SAP SE	50,799	6,693,189
Siemens AG	58,895	8,483,443	Prosus NV	117,572	5,608,481
Sanofi SA	88,792	8,343,272	Siemens AG	36,989	5,584,275
L'Oreal SA	19,035	7,411,488	Sanofi SA	54,531	4,954,822
Allianz SE	31,789	6,872,541	L'Oreal SA	11,732	4,946,693
Schneider Electric SE	43,449	6,658,158	Allianz SE	20,778	4,719,277
Air Liquide SA	41,523	6,338,225	Iberdrola SA	381,887	4,357,183
Airbus SE	47,358	5,746,230	Schneider Electric SE	26,345	4,330,497
Mercedes-Benz Group AG	80,341	5,555,875	Air Liquide SA	25,322	4,213,332
Iberdrola SA	486,812	5,316,196	BNP Paribas SA	70,277	4,151,363
Deutsche Telekom AG	257,185	5,290,760	UniCredit SpA	177,130	4,039,931
BNP Paribas SA	86,003	5,105,860	Airbus SE	28,715	3,797,776
Hermes International SCA	2,508	4,469,532	Mercedes-Benz Group AG	55,670	3,682,462
Vinci SA	40,243	4,231,552	Vinci SA	32,880	3,618,297
Prosus NV	74,572	4,229,488	CNH Industrial NV	360,626	3,600,670
Bayer AG	77,839	4,151,910	Deutsche Telekom AG	157,426	3,351,555
EssilorLuxottica SA	24,302	4,082,332	Banco Santander SA	887,997	3,164,832
Banco Santander SA	1,218,018	4,037,870	Hermes International SCA	1,540	2,945,143
			AXA SA	103,294	2,932,999

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 99.52% (31 December 2022: 99.72%)</b>							
<b>Equities 99.52% (31 December 2022: 99.72%)</b>							
<b>Austria 0.56% (31 December 2022: 0.59%)</b>							
Erste Group Bank AG	104,364	3,833,290	0.25%	Dassault Systemes SE	203,151	8,986,384	0.60%
OMV AG	45,151	1,795,655	0.12%	Edenred SE	75,833	4,105,599	0.27%
Verbund AG	20,879	1,754,880	0.12%	Eiffage SA	22,537	2,186,540	0.15%
Voestalpine AG	35,592	1,016,507	0.07%	Engie SA	226,363	3,603,246	0.24%
		<b>8,400,332</b>	<b>0.56%</b>	Engie SA (Prime De Fidelite)	328,776	5,233,456	0.35%
<b>Belgium 2.83% (31 December 2022: 3.18%)</b>				EssilorLuxottica SA	89,633	16,277,353	1.08%
Ageas SA	48,055	1,889,042	0.12%	Eurazeo SA	7,946	570,920	0.04%
Anheuser-Busch InBev SA	264,054	15,426,035	1.03%	Eurazeo SE	5,321	382,314	0.03%
Argenx SE	17,959	6,168,916	0.41%	Eurofins Scientific SE	40,749	2,403,376	0.16%
D'ieteren Group	6,592	1,166,125	0.08%	Euronext NV	26,267	2,065,900	0.14%
Elia Group SA	9,023	1,022,306	0.07%	Gecina SA REIT	14,077	1,549,878	0.10%
Groupe Bruxelles Lambert NV	27,003	1,923,154	0.13%	Getlink SE	109,610	1,815,690	0.12%
KBC Group NV	76,040	4,465,069	0.30%	Hermes International SCA	9,628	18,474,206	1.23%
Lotus Bakeries NV	123	1,012,290	0.07%	Ipsen SA	11,414	1,231,571	0.08%
Sofina SA	4,728	1,065,691	0.07%	Kering SA	22,623	9,026,577	0.60%
Syensqo SA	22,512	2,121,981	0.14%	Klepierre SA REIT	65,915	1,626,782	0.11%
UCB SA	38,292	3,021,239	0.20%	La Francaise des Jeux SAEM	32,220	1,058,105	0.07%
Umicore SA	64,246	1,599,725	0.11%	Legrand SA	80,576	7,582,202	0.51%
Warehouses de Pauw CVA REIT	53,811	1,533,613	0.10%	L'Oreal SA	29,961	13,501,925	0.90%
		<b>42,415,186</b>	<b>2.83%</b>	L'Oreal SA (Prime De Fidelite)	43,377	19,547,845	1.30%
<b>Finland 2.48% (31 December 2022: 3.16%)</b>				LVMH Moet Hennessy Louis Vuitton SE	83,954	61,588,654	4.10%
Elisa OYJ	43,607	1,825,825	0.12%	Orange SA	566,733	5,839,617	0.39%
Fortum OYJ	137,548	1,796,377	0.12%	Pernod Ricard SA	62,165	9,930,859	0.66%
Kesko OYJ Class B	83,725	1,500,771	0.10%	Publicis Groupe SA	69,582	5,844,888	0.39%
Kone OYJ Class B	103,180	4,659,609	0.31%	Remy Cointreau SA	7,139	820,985	0.05%
Metso OYJ	203,383	1,865,022	0.12%	Renault SA	57,963	2,139,124	0.14%
Neste OYJ	128,526	4,139,822	0.28%	Safran SA	103,924	16,571,721	1.10%
Nokia OYJ	1,643,194	5,015,028	0.33%	Sanofi SA	346,121	31,067,821	2.07%
Orion OYJ Class B	33,055	1,298,070	0.09%	Sartorius Stedim Biotech	8,481	2,031,199	0.14%
Sampo OYJ Class A	137,124	5,431,482	0.36%	Schneider Electric SE	165,451	30,075,683	2.00%
Stora Enso OYJ Class R	175,275	2,195,319	0.15%	SEB SA	3,186	360,018	0.02%
UPM-Kymmene OYJ	162,201	5,524,566	0.37%	SEB SA (Prime De Fidelite)	4,452	503,076	0.03%
Wartsila OYJ Abp	145,181	1,905,501	0.13%	Societe Generale SA	224,612	5,396,303	0.36%
		<b>37,157,392</b>	<b>2.48%</b>	Sodexo SA	15,943	1,588,242	0.11%
<b>France 35.76% (31 December 2022: 36.71%)</b>				Sodexo SA (XPAR)	10,806	1,076,494	0.07%
Accor SA	59,843	2,070,568	0.14%	STMicroelectronics NV	207,817	9,402,680	0.63%
Aerports de Paris SA	10,618	1,244,430	0.08%	Teleperformance SE	17,947	2,369,901	0.16%
Air Liquide SA	65,131	11,470,872	0.76%	Thales SA	31,952	4,279,970	0.28%
Air Liquide SA (Prime De Fidelite)	94,127	16,577,647	1.10%	TotalEnergies SE	696,789	42,922,202	2.86%
Airbus SE	180,243	25,194,367	1.68%	Unibail-Rodamco-Westfield REIT	35,654	2,385,966	0.16%
Alstom SA	88,381	1,076,481	0.07%	Veolia Environnement SA	206,415	5,895,212	0.39%
Amundi SA	18,444	1,136,150	0.08%	Vinci SA	154,359	17,550,618	1.17%
ArcelorMittal SA	155,357	3,988,791	0.27%	Vivendi SE	201,396	1,948,708	0.13%
Arkema SA	18,412	1,896,436	0.13%	Worldline SA	73,723	1,155,239	0.08%
AXA SA	548,646	16,179,571	1.08%			<b>536,695,182</b>	<b>35.76%</b>
BioMerieux	12,593	1,266,856	0.08%	<b>Germany 25.48% (31 December 2022: 25.25%)</b>			
BNP Paribas SA	319,396	19,990,996	1.33%	adidas AG	49,249	9,069,696	0.60%
Bolloré SE	226,161	1,278,940	0.09%	Allianz SE	122,667	29,679,281	1.98%
Bouygues SA	58,490	1,995,679	0.13%	BASF SE	271,314	13,234,697	0.88%
Bureau Veritas SA	90,445	2,068,477	0.14%	Bayer AG	298,685	10,044,777	0.67%
Capgemini SE	47,477	8,961,284	0.60%	Bayerische Motoren Werke AG	96,900	9,765,582	0.65%
Carrefour SA	174,319	2,887,594	0.19%	Bayerische Motoren Werke AG - Preference Shares	18,063	1,624,767	0.11%
Cie de Saint-Gobain SA	138,529	9,234,343	0.62%	Bechtle AG	24,673	1,119,907	0.07%
Cie Generale des Etablissements Michelin SCA	206,398	6,699,679	0.45%	Beiersdorf AG	30,638	4,157,577	0.28%
Covivio SA REIT	14,980	729,226	0.05%	Brenntag SE	42,186	3,510,719	0.23%
Credit Agricole SA	324,594	4,171,682	0.28%	Carl Zeiss Meditec AG	12,356	1,221,267	0.08%
Danone SA	195,840	11,491,891	0.77%	Commerzbank AG	319,654	3,439,477	0.23%
Dassault Aviation SA	6,184	1,108,173	0.07%	Continental AG	33,235	2,556,436	0.17%
				Covestro AG	58,593	3,086,679	0.21%
				Daimler Truck Holding AG	162,646	5,533,217	0.37%
				Delivery Hero SE	53,937	1,348,964	0.09%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Deutsche Bank AG	589,349	7,286,711	0.48%	Infrastrutture Wireless Italiane SpA	103,058	1,180,014	0.08%
Deutsche Boerse AG	57,776	10,775,224	0.72%	Intesa Sanpaolo SpA	4,724,932	12,490,358	0.83%
Deutsche Lufthansa AG	183,399	1,475,995	0.10%	Leonardo SpA	123,901	1,850,462	0.12%
Deutsche Post AG	301,400	13,519,297	0.90%	Mediobanca Banca di Credito Finanziario SpA	169,205	1,895,942	0.13%
Deutsche Telekom AG	985,703	21,439,040	1.43%	Moncler SpA	62,485	3,480,415	0.23%
Dr Ing hc F Porsche AG - Preference Shares	34,453	2,752,795	0.18%	Nexi SpA	181,050	1,340,856	0.09%
E.ON SE	682,462	8,291,913	0.55%	Poste Italiane SpA	160,035	1,644,360	0.11%
Evonik Industries AG	71,480	1,322,380	0.09%	Prismian SpA	79,581	3,276,350	0.22%
Fresenius Medical Care AG	62,022	2,354,355	0.16%	Recordati Industria Chimica e Farmaceutica SpA	32,070	1,565,978	0.10%
Fresenius SE & Co. KGaA	128,220	3,599,135	0.24%	Snam SpA	610,256	2,840,742	0.19%
GEA Group AG	50,242	1,893,621	0.13%	Stellantis NV	672,877	14,231,349	0.95%
Hannover Rueck SE	18,316	3,961,751	0.26%	Telecom Italia SpA	2,957,706	870,157	0.06%
Heidelberg Materials AG	42,359	3,428,537	0.23%	Tenaris SA	142,371	2,241,631	0.15%
HelloFresh SE	47,563	680,627	0.04%	Terna - Rete Elettrica Nazionale	426,560	3,222,234	0.21%
Henkel AG & Co. KGaA	31,902	2,072,992	0.14%	UniCredit SpA	488,414	11,997,890	0.80%
Henkel AG & Co. KGaA - Preference Shares	51,265	3,735,168	0.25%			<b>117,142,157</b>	<b>7.80%</b>
Infinitec Technologies AG	397,063	15,008,981	1.00%	<b>Netherlands 13.75% (31 December 2022: 13.18%)</b>			
Knorr-Bremse AG	22,033	1,295,540	0.09%	ABN AMRO Bank NV GDR	145,917	1,983,012	0.13%
LEG Immobilien SE	22,720	1,802,150	0.12%	Adyen NV	6,600	7,699,560	0.51%
Mercedes-Benz Group AG	244,035	15,264,389	1.02%	Aegon Ltd.	490,644	2,574,900	0.17%
Merck KGaA	39,287	5,661,257	0.38%	AerCap Holdings NV	60,783	4,089,433	0.27%
MTU Aero Engines AG	16,302	3,182,966	0.21%	Akzo Nobel NV	51,805	3,876,050	0.26%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	41,515	15,572,277	1.04%	ASM International NV	14,277	6,709,476	0.45%
Nemetschek SE	17,631	1,383,681	0.09%	ASML Holding NV	122,580	83,562,786	5.57%
Porsche Automobil Holding SE - Preference Shares	46,166	2,138,409	0.14%	ASR Nederland NV	48,591	2,074,836	0.14%
Puma SE	32,372	1,635,433	0.11%	BE Semiconductor Industries NV	23,363	3,187,881	0.21%
QIAGEN NV	69,019	2,719,349	0.18%	Coca-Cola Europacific Partners plc	62,656	3,785,508	0.25%
Rational AG	1,544	1,080,028	0.07%	DSM-Firmenich AG	56,529	5,200,668	0.34%
Rheinmetall AG	13,225	3,795,575	0.25%	EXOR NV	28,298	2,560,969	0.17%
RWE AG	192,135	7,912,119	0.53%	Heineken Holding NV	39,245	3,006,167	0.20%
SAP SE	317,516	44,287,132	2.95%	Heineken NV	87,582	8,052,289	0.54%
Sartorius AG - Preference Shares	7,926	2,640,943	0.18%	IMCD NV	17,231	2,714,744	0.18%
Scout24 SE	23,002	1,475,808	0.10%	ING Groep NV	1,100,614	14,886,905	0.99%
Siemens AG	231,066	39,262,735	2.62%	JDE Peet's NV	29,794	725,782	0.05%
Siemens Energy AG	159,308	1,911,696	0.13%	Koninklijke Ahold Delhaize NV	292,281	7,603,690	0.51%
Siemens Healthineers AG	85,683	4,506,926	0.30%	Koninklijke KPN NV	1,016,631	3,169,856	0.21%
Symrise AG Class A	40,359	4,021,371	0.27%	Koninklijke Philips NV	239,957	5,059,493	0.34%
Talanx AG	19,804	1,280,329	0.08%	NN Group NV	81,944	2,929,498	0.19%
Volkswagen AG	9,048	1,071,736	0.07%	OCI NV	32,819	861,171	0.06%
Volkswagen AG - Preference Shares	62,673	7,006,841	0.47%	Prosus NV	444,734	12,001,147	0.80%
Vonovia SE	222,749	6,357,256	0.42%	Randstad NV	33,845	1,919,688	0.13%
Wacker Chemie AG	5,456	623,621	0.04%	Universal Music Group NV	249,233	6,432,704	0.43%
Zalando SE	68,741	1,474,494	0.10%	Wolters Kluwer NV	75,581	9,727,275	0.65%
		<b>382,355,626</b>	<b>25.48%</b>			<b>206,395,488</b>	<b>13.75%</b>
<b>Ireland 1.56% (31 December 2022: 2.15%)</b>				<b>Portugal 0.66% (31 December 2022: 0.72%)</b>			
AIB Group plc	481,747	1,869,179	0.12%	EDP - Energias de Portugal SA	950,803	4,330,908	0.29%
Bank of Ireland Group plc	319,368	2,624,566	0.18%	EDP Renovaveis SA	94,244	1,745,870	0.12%
Flutter Entertainment plc	53,714	8,594,240	0.57%	Galp Energia SGPS SA	139,299	1,858,248	0.12%
Kerry Group plc Class A	48,379	3,805,492	0.25%	Jeronimo Martins SGPS SA	85,254	1,964,252	0.13%
Kingspan Group plc	46,960	3,681,664	0.25%			<b>9,899,278</b>	<b>0.66%</b>
Smurfit Kappa Group plc	78,792	2,827,057	0.19%	<b>Spain 7.91% (31 December 2022: 7.51%)</b>			
		<b>23,402,198</b>	<b>1.56%</b>	Acciona SA	7,482	997,351	0.07%
<b>Italy 7.80% (31 December 2022: 7.27%)</b>				ACS Actividades de Construccion y Servicios SA	63,061	2,532,530	0.17%
Amplifon SpA	38,194	1,197,000	0.08%	Aena SME SA	22,769	3,736,393	0.25%
Assicurazioni Generali SpA	308,476	5,893,434	0.39%	Amadeus IT Group SA	136,953	8,885,511	0.59%
Banco BPM SpA	371,606	1,776,648	0.12%	Banco Bilbao Vizcaya Argentaria SA	1,814,004	14,921,997	0.99%
Davide Campari-Milano NV	160,318	1,637,648	0.11%	Banco Santander SA	4,921,206	18,599,698	1.24%
DiaSorin SpA	6,792	633,286	0.04%	CaixaBank SA	1,254,911	4,675,798	0.31%
Enel SpA	2,472,187	16,637,819	1.11%	Cellnex Telecom SA	171,766	6,125,176	0.41%
Eni SpA	718,642	11,029,717	0.73%	Corp. ACCIONA Energias Renovables SA	19,929	559,606	0.04%
Ferrari NV	38,342	11,701,978	0.78%				
FinecoBank Banca Fineco SpA	184,460	2,505,889	0.17%				



## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,493,527,831	1,173,966,769
Cash	3	2,784,453	945,525
Receivables:			
Interest and Dividends		6,251,079	6,197,180
Capital Shares Issued		4,262,129	1,466,920
Margin Cash Due from Broker	3	634,107	1,140,426
<b>Total Current Assets</b>		<b>1,507,459,599</b>	<b>1,183,716,820</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	73,153	74,877
Payables and Other Liabilities:			
Capital Shares Redeemed		6,466,112	6,296,797
Management Fees Payable	12	145,070	117,502
<b>Total Current Liabilities</b>		<b>6,684,335</b>	<b>6,489,176</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>1,500,775,264</b>	<b>1,177,227,644</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
Net Assets	1,152,142,848	923,950,415	1,374,677,597
Number of Shares Outstanding	4,110,660	3,934,516	5,148,000
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>280.28</b>	<b>234.83</b>	<b>267.03</b>
<b>Investor EUR</b>			
Net Assets	58,912,960	47,243,821	59,217,467
Number of Shares Outstanding	242,687	232,284	256,046
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>242.75</b>	<b>203.39</b>	<b>231.28</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	281,603,421	199,477,650	414,676,078
Number of Shares Outstanding	1,516,035	1,282,262	2,345,094
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>185.75</b>	<b>155.57</b>	<b>176.83</b>
<b>USD Acc</b>			
EUR (€) Equivalent	6,261,808	4,876,538	4,837,668
Net Assets	6,917,106	5,204,485	5,501,396
Number of Shares Outstanding	22,339	20,764	18,114
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>309.64</b>	<b>250.65</b>	<b>303.71</b>
<b>Institutional Plus USD Acc</b>			
EUR (€) Equivalent	1,854,227	1,679,220	4,590,409
Net Assets	2,048,272	1,792,148	5,220,213
Number of Shares Outstanding	13,354	14,440	34,728
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>153.38</b>	<b>124.11</b>	<b>150.32</b>

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		212,458	12,422
Dividend Income		47,519,616	53,121,398
Securities Lending Income		90,879	134,016
Net Gain/(Loss) on Financial Instruments		200,841,390	(279,068,773)
<b>Total Investment Income/(Loss)</b>		<b>248,664,343</b>	<b>(225,800,937)</b>
<b>Expenses</b>			
Management Fees	12	1,620,153	1,713,613
Transaction Fees and Commissions		665,477	454,153
<b>Total Expenses</b>		<b>2,285,630</b>	<b>2,167,766</b>
<b>Finance Costs</b>			
Interest Expense		8,549	38,876
<b>Total Finance Costs</b>		<b>8,549</b>	<b>38,876</b>
<b>Net Investment Income/(Loss)</b>		<b>246,370,164</b>	<b>(228,007,579)</b>
Taxation	5	(2,305,924)	(3,485,372)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>244,064,240</b>	<b>(231,492,951)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	244,064,240	(231,492,951)
<b>Capital Transactions</b>		
Subscriptions	626,300,364	382,503,994
Redemptions	(546,816,984)	(831,782,618)
Total Capital Transactions	79,483,380	(449,278,624)
Total Increase/(Decrease) for the Year	323,547,620	(680,771,575)
<b>Net Assets</b>		
Beginning of Year	1,177,227,644	1,857,999,219
End of Year	1,500,775,264	1,177,227,644

# Vanguard Global Small-Cap Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- With the prospect of inflation remaining stubbornly high, central banks including the Federal Reserve, the European Central Bank and the Bank of England continued to raise interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of the Fed cutting rates in 2024.
- Stocks ended the 12 months up more than 22%, as measured by the FTSE Global All Cap Index. All regions had strong results. The United States turned in an especially robust performance. The fund's benchmark index returned 15.76% for the 12 months ended 31 December 2023.
- Results were positive in 10 of the benchmark's 11 sectors. Industrial, information technology and consumer discretionary stocks helped performance the most.
- US stocks, which accounted for more than half the index, helped performance the most, followed by Japanese stocks.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: MSCI World Small Cap Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	11.88%	10.40%	8.99%
Benchmark	11.84	10.52	9.17
Tracking Difference*	0.04		
EUR Dist	11.88%	10.40%	7.24%
Benchmark	11.84	10.52	7.38
Tracking Difference*	0.04		
Investor EUR	11.88%	10.40%	8.74%
Benchmark	11.84	10.52	8.93
Tracking Difference*	0.04		
Institutional Plus EUR Acc	11.94%	10.46%	9.06%
Benchmark	11.84	10.52	9.17
Tracking Difference*	0.10		
GBP Acc	9.27%	9.63%	9.44%
Benchmark	9.23	9.74	9.61
Tracking Difference*	0.04		
GBP Dist	9.27%	9.63%	9.44%
Benchmark	9.23	9.74	9.61
Tracking Difference*	0.04		
Institutional Plus GBP Acc	9.33%	9.69%	9.62%
Benchmark	9.23	9.74	9.71
Tracking Difference*	0.10		
Institutional Plus GBP Dist	9.33%	9.69%	9.62%
Benchmark	9.23	9.74	9.71
Tracking Difference*	0.10		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Acc	15.80%	9.65%	6.61%
Benchmark	15.76	9.76	6.78
Tracking Difference*	0.04		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR Dist, 8 March 2018; Investor EUR, 27 February 2014; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Webster Financial Corp.	90,918	4,085,975	Builders FirstSource, Inc.	80,549	9,197,659
Generac Holdings, Inc.	32,980	3,866,444	Jabil, Inc.	72,380	8,243,005
Melrose Industries plc	722,754	3,726,702	Vertiv Holdings Co. Class A	173,949	7,534,263
First Horizon Corp.	290,955	3,725,821	Reliance Steel & Aluminum Co.	29,170	7,229,527
Aramark	130,515	3,656,522	Super Micro Computer, Inc.	26,002	7,131,871
DENTSPLY SIRONA, Inc.	112,164	3,565,681	Manhattan Associates, Inc.	33,229	6,732,860
Cognex Corp.	90,649	3,419,593	Deckers Outdoor Corp.	13,996	6,630,417
Arrow Electronics, Inc.	28,375	3,364,743	Axon Enterprise, Inc.	32,825	6,570,358
Whirlpool Corp.	28,622	3,119,769	DraftKings, Inc. Class A	212,360	6,296,474
Healthcare Realty Trust, Inc. REIT Class A	196,610	3,007,061	Life Storage, Inc. REIT	45,104	6,049,348
Alcoa Corp.	96,802	2,911,804	Lattice Semiconductor Corp.	70,510	5,733,168
UGI Corp.	114,700	2,888,146	Graco, Inc.	81,369	5,658,400
Lincoln National Corp.	93,254	2,879,627	Watsco, Inc.	17,388	5,640,146
Western Union Co.	219,465	2,794,919	Toro Co.	49,631	5,481,248
Masimo Corp.	24,378	2,785,918	AECOM	63,384	5,473,842
Medical Properties Trust, Inc. REIT	323,090	2,683,164	United Therapeutics Corp.	22,156	5,451,262
Sensata Technologies Holding plc	80,488	2,620,232	BE Semiconductor Industries NV	41,380	4,765,140
Invesco Ltd.	182,758	2,620,154	Melrose Industries plc	722,754	4,694,584
Sealed Air Corp.	76,560	2,555,996	Centrica plc	3,132,566	4,553,274
Mohawk Industries, Inc.	28,698	2,539,920	Banco BPM SpA	826,665	4,486,308

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.11% (31 December 2022: 99.09%)</b>				<b>Equities 98.11% (31 December 2022: 99.09%)</b>			
<b>Australia 3.43% (31 December 2022: 3.71%)</b>				<b>Corporate Travel</b>			
Abacus Group REIT	173,718	136,317	0.00%	Management Ltd.	66,913	893,072	0.02%
Abacus Storage King REIT	342,781	264,303	0.01%	Costa Group Holdings Ltd.	180,039	383,291	0.01%
Accent Group Ltd.	199,574	264,188	0.01%	Credit Corp. Group Ltd.	37,654	416,487	0.01%
Adbri Ltd.	222,941	456,371	0.01%	Cromwell Property Group REIT	595,168	170,567	0.00%
AET and D Holdings No.1 Ltd. Unlisted Shares	24,489	—	0.00%	CSR Ltd.	243,483	1,096,528	0.03%
AGL Energy Ltd.	311,938	2,017,826	0.05%	Data#3 Ltd.	69,662	401,186	0.01%
Alpha HPA Ltd.	287,557	206,025	0.01%	de Grey Mining Ltd.	792,579	678,724	0.02%
ALS Ltd.	240,002	2,104,385	0.05%	Deep Yellow Ltd.	363,564	270,405	0.01%
Altium Ltd.	61,626	1,970,066	0.05%	Deterra Royalties Ltd.	227,662	818,669	0.02%
Alumina Ltd.	1,342,995	829,335	0.02%	Dexus Industria REIT	102,221	193,906	0.00%
AMP Ltd.	1,405,810	892,107	0.02%	Dicker Data Ltd.	38,220	311,910	0.01%
Ansell Ltd.	66,601	1,144,310	0.03%	Domain Holdings Australia Ltd.	111,391	262,226	0.01%
APM Human Services International Ltd.	120,301	100,557	0.00%	Domino's Pizza Enterprises Ltd.	34,134	1,372,791	0.04%
ARB Corp., Ltd.	40,294	988,706	0.03%	Downer EDI Ltd.	323,790	972,128	0.02%
Arcadium Lithium plc	312,537	2,390,640	0.06%	Eagers Automotive Ltd.	83,447	824,492	0.02%
Arena REIT	191,413	484,566	0.01%	Elders Ltd.	76,257	391,816	0.01%
Atlas Arteria Ltd.	619,214	2,442,169	0.06%	Evolution Mining Ltd.	955,275	2,581,254	0.07%
AUB Group Ltd.	53,966	1,021,858	0.03%	EVT Ltd.	55,213	460,760	0.01%
Audinate Group Ltd.	36,951	407,955	0.01%	Firefinch Ltd.	505,678	20,703	0.00%
Aussie Broadband Ltd.	97,293	258,913	0.01%	FleetPartners Group Ltd.	120,494	250,768	0.01%
Austral Ltd.	148,940	206,307	0.01%	Flight Centre Travel Group Ltd.	91,646	1,273,205	0.03%
Australian Agricultural Co., Ltd.	120,207	114,833	0.00%	G8 Education Ltd.	393,470	316,811	0.01%
Australian Clinical Labs Ltd.	53,613	105,724	0.00%	Genesis Minerals Ltd.	473,680	578,556	0.01%
AVZ Minerals Ltd.	1,131,446	150,548	0.00%	Gold Road Resources Ltd.	562,942	754,803	0.02%
Bank of Queensland Ltd.	342,096	1,419,250	0.04%	GrainCorp Ltd. Class A	108,947	541,938	0.01%
Bapcor Ltd.	186,872	706,417	0.02%	Growthpoint Properties Australia Ltd. REIT	199,208	316,716	0.01%
Beach Energy Ltd.	854,839	933,279	0.02%	GUD Holdings Ltd.	69,625	570,103	0.01%
Bega Cheese Ltd.	128,692	310,858	0.01%	Hansen Technologies Ltd.	89,714	311,591	0.01%
Bellevue Gold Ltd.	571,769	653,496	0.02%	Harvey Norman Holdings Ltd.	280,803	804,745	0.02%
Bendigo & Adelaide Bank Ltd.	298,925	1,972,404	0.05%	Healius Ltd.	287,890	321,182	0.01%
Boral Ltd.	148,566	546,406	0.01%	HealthCo REIT	202,822	203,442	0.01%
Boss Energy Ltd.	210,239	578,130	0.01%	Helia Group Ltd.	155,473	461,478	0.01%
Breville Group Ltd.	55,371	1,028,815	0.03%	HMC Capital Ltd. REIT	122,687	515,687	0.01%
Brickworks Ltd.	40,949	781,246	0.02%	HomeCo Daily Needs REIT	939,567	782,158	0.02%
BWP Trust REIT	258,857	623,508	0.02%	HUB24 Ltd.	39,014	958,097	0.02%
Calix Ltd.	75,897	177,634	0.00%	Iluka Resources Ltd.	219,513	988,579	0.03%
Capricorn Metals Ltd.	161,626	519,445	0.01%	Imdex Ltd.	245,005	315,133	0.01%
Centuria Capital Group	362,400	433,983	0.01%	Incitec Pivot Ltd.	1,031,320	1,998,568	0.05%
Centuria Industrial REIT	267,961	594,240	0.02%	Ingenia Communities Group REIT	201,370	611,451	0.02%
Centuria Office REIT	180,258	164,819	0.00%	Inghams Group Ltd.	171,591	463,657	0.01%
Cettire Ltd.	112,232	222,086	0.01%	Insignia Financial Ltd.	300,093	479,158	0.01%
Chalice Mining Ltd.	181,440	209,850	0.01%	Integral Diagnostics Ltd.	121,722	158,224	0.00%
Challenger Ltd.	243,611	1,078,819	0.03%	IPH Ltd.	111,292	486,776	0.01%
Champion Iron Ltd.	201,514	1,153,651	0.03%	IRESS Ltd.	107,887	599,976	0.02%
Charter Hall Group REIT	258,808	2,126,235	0.05%	JB Hi-Fi Ltd.	57,829	2,092,543	0.05%
Charter Hall Long Wale REIT	351,634	902,165	0.02%	Johns Lyng Group Ltd.	100,961	421,611	0.01%
Charter Hall Retail REIT	294,751	726,055	0.02%	Judo Capital Holdings Ltd.	327,594	223,534	0.01%
Charter Hall Social Infrastructure REIT	189,247	386,107	0.01%	Jumbo Interactive Ltd.	29,316	278,252	0.01%
Cleanaway Waste Management Ltd.	1,111,093	2,039,435	0.05%	Karoon Energy Ltd.	436,936	605,231	0.02%
Clinuvel Pharmaceuticals Ltd.	22,621	246,967	0.01%	Kelsian Group Ltd.	91,598	437,513	0.01%
Codan Ltd.	51,189	298,641	0.01%	Latin Resources Ltd.	1,271,313	247,232	0.01%
Collins Foods Ltd.	54,768	442,472	0.01%	Lendlease Corp., Ltd.	360,919	1,839,660	0.05%
Core Lithium Ltd.	1,014,288	173,025	0.00%	Leo Lithium Ltd.	529,471	182,449	0.00%
Coronado Global Resources, Inc. Class CDI	412,116	494,925	0.01%	Lifestyle Communities Ltd.	45,702	569,122	0.01%
				Link Administration Holdings Ltd.	238,317	354,502	0.01%
				Liontown Resources Ltd.	634,019	713,828	0.02%
				Lovisa Holdings Ltd.	33,685	562,442	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Lynas Rare Earths Ltd.	486,760	2,378,127	0.06%	Tabcorp Holdings Ltd.	1,191,960	679,134	0.02%
MA Financial Group Ltd.	57,167	215,324	0.01%	Technology One Ltd.	152,051	1,594,668	0.04%
Maas Group Holdings Ltd.	66,711	177,529	0.00%	Telix Pharmaceuticals Ltd.	120,521	828,954	0.02%
Mader Group Ltd.	25,171	117,652	0.00%	Temple & Webster Group Ltd.	49,442	294,184	0.01%
Magellan Financial Group Ltd.	92,027	582,734	0.01%	Tyro Payments Ltd.	274,501	206,973	0.01%
McMillan Shakespeare Ltd.	29,875	325,348	0.01%	Ventia Services Group Pty Ltd.	425,894	912,512	0.02%
Megaport Ltd.	75,917	476,578	0.01%	Viva Energy Group Ltd.	548,141	1,305,344	0.03%
Metcash Ltd.	484,433	1,153,629	0.03%	Vulcan Steel Ltd.	37,527	195,890	0.00%
Monadelphous Group Ltd.	51,482	521,311	0.01%	Waypoint Ltd. REIT	326,671	543,886	0.01%
Mount Gibson Iron Ltd.	270,367	101,467	0.00%	Webjet Ltd.	197,789	990,616	0.03%
Nanosonics Ltd.	130,507	391,826	0.01%	Weebit Nano Ltd.	99,611	290,230	0.01%
National Storage REIT	632,985	993,410	0.03%	West African Resources Ltd.	465,620	300,241	0.01%
Netwealth Group Ltd.	67,555	709,881	0.02%	Westgold Resources Ltd.	229,382	341,211	0.01%
Neuren Pharmaceuticals Ltd.	58,789	1,001,663	0.03%	Whitehaven Coal Ltd.	415,886	2,111,322	0.05%
New Hope Corp., Ltd.	281,529	991,243	0.03%	Worley Ltd.	195,218	2,325,794	0.06%
NEXTDC Ltd.	272,742	2,555,228	0.07%	Yancoal Australia Ltd.	178,743	603,728	0.02%
nib holdings Ltd.	256,674	1,294,296	0.03%			<b>133,945,402</b>	<b>3.43%</b>
Nick Scali Ltd.	37,427	314,632	0.01%	<b>Austria 0.34% (31 December 2022: 0.35%)</b>			
Nickel Industries Ltd.	852,771	404,412	0.01%	ANDRITZ AG	34,833	2,170,175	0.05%
Nine Entertainment Co. Holdings Ltd.	757,515	1,044,119	0.03%	AT&S Austria Technologie & Systemtechnik AG	13,884	403,362	0.01%
NRW Holdings Ltd.	206,530	419,959	0.01%	BAWAG Group AG	41,530	2,201,136	0.06%
Nufarm Ltd.	191,326	681,478	0.02%	CA Immobilien Anlagen AG	19,254	690,177	0.02%
Objective Corp., Ltd.	18,423	157,262	0.00%	DO & CO AG	3,722	552,587	0.01%
oOh!media Ltd.	260,742	294,453	0.01%	EVN AG	19,956	627,163	0.02%
Orora Ltd.	691,362	1,226,552	0.03%	IMMOFINANZ AG	19,359	450,152	0.01%
Paladin Energy Ltd.	1,474,785	991,225	0.03%	Lenzing AG	9,977	391,800	0.01%
Pepper Money Ltd.	91,471	76,771	0.00%	Oesterreichische Post AG	18,795	678,914	0.02%
Perenti Ltd.	424,074	300,942	0.01%	Palfinger AG	8,000	222,697	0.01%
Perpetual Ltd.	57,378	997,590	0.03%	Porr AG	7,479	104,923	0.00%
Perseus Mining Ltd.	703,101	887,558	0.02%	Raiffeisen Bank International AG	77,069	1,589,457	0.04%
PEXA Group Ltd.	65,722	497,784	0.01%	Schoeller-Bleckmann Oilfield Equipment AG	5,114	249,694	0.01%
Pinnacle Investment Management Group Ltd.	77,020	529,750	0.01%	Semperit AG Holding	5,492	85,905	0.00%
Platinum Asset Management Ltd.	234,608	212,913	0.01%	UNIQA Insurance Group AG	69,318	571,228	0.01%
PointsBet Holdings Ltd. - Warrants 8/7/2024	3,929	—	0.00%	Vienna Insurance Group AG Wiener Versicherung Gruppe	20,464	599,047	0.01%
PolyNovo Ltd.	362,705	409,599	0.01%	Wienerberger AG	55,084	1,838,843	0.05%
Premier Investments Ltd.	47,274	889,982	0.02%			<b>13,427,260</b>	<b>0.34%</b>
Pro Medicus Ltd.	27,055	1,769,116	0.05%	<b>Belgium 0.51% (31 December 2022: 0.55%)</b>			
PWR Holdings Ltd.	38,028	253,256	0.01%	Ackermans & van Haaren NV	12,157	2,132,562	0.05%
Qube Holdings Ltd.	861,275	1,904,119	0.05%	Aedifica SA REIT	25,082	1,763,540	0.04%
Ramelius Resources Ltd.	600,202	690,088	0.02%	Barco NV	34,693	634,256	0.02%
Red 5 Ltd.	1,326,018	280,491	0.01%	Bekaert SA	18,568	954,178	0.02%
Redox Ltd.	74,188	118,962	0.00%	bpost SA	57,146	294,421	0.01%
Region RE Ltd. REIT	594,880	917,371	0.02%	Cofinimmo SA REIT	18,993	1,498,016	0.04%
Regis Resources Ltd.	375,941	559,221	0.01%	Colruyt Group N.V	24,776	1,116,647	0.03%
Reliance Worldwide Corp., Ltd.	427,885	1,293,415	0.03%	Deme Group NV	4,175	513,767	0.01%
Resolute Mining Ltd.	1,097,134	333,140	0.01%	Euronav NV	50,518	891,201	0.02%
Rural Funds Group REIT	185,733	268,678	0.01%	Exmar NV	1,481	12,434	0.00%
Sandfire Resources Ltd.	244,617	1,225,152	0.03%	Fagron	37,278	683,986	0.02%
Sayona Mining Ltd.	4,987,958	241,651	0.01%	Galapagos NV	22,924	936,698	0.02%
Select Harvests Ltd.	71,837	142,152	0.00%	Intervest Offices & Warehouses NV REIT	14,166	323,923	0.01%
Seven Group Holdings Ltd.	85,718	2,158,269	0.06%	KBC Ancora	18,077	829,103	0.02%
Sigma Healthcare Ltd.	753,064	516,422	0.01%	Kinopolis Group NV	6,636	327,671	0.01%
Sigma Healthcare Ltd. - Rights Issue 19/1/2024	264,232	2	0.00%	Melexis NV	10,688	1,077,343	0.03%
Silex Systems Ltd.	101,717	301,919	0.01%	Montea NV REIT	7,447	709,110	0.02%
Silver Lake Resources Ltd.	461,258	374,540	0.01%	Ontex Group NV	33,391	280,513	0.01%
Sims Ltd.	88,146	935,878	0.02%	Proximus SADP	82,059	771,401	0.02%
SiteMinder Ltd.	105,662	369,865	0.01%	Recticel SA	19,449	227,734	0.01%
SmartGroup Corp., Ltd.	71,803	427,234	0.01%	Retail Estates NV REIT	6,320	450,998	0.01%
Stanmore Resources Ltd.	131,485	359,772	0.01%	Shurgard Self Storage Ltd. REIT	13,939	690,742	0.02%
Star Entertainment Group Ltd.	1,307,675	459,530	0.01%	Solvay SA	38,686	1,185,027	0.03%
Steadfast Group Ltd.	496,750	1,972,732	0.05%	Tessengerlo Group SA	13,162	410,738	0.01%
Strike Energy Ltd.	1,059,338	346,963	0.01%	VGP NV	7,216	836,971	0.02%
Super Retail Group Ltd.	80,157	862,542	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Xior Student Housing NV REIT	14,677	481,525	0.01%	Coveo Solutions, Inc.	11,106	80,857	0.00%
		20,034,505	0.51%	Crescent Point Energy Corp.	282,827	1,971,166	0.05%
<b>Canada 3.56% (31 December 2022: 4.08%)</b>				Crew Energy, Inc.	62,838	216,354	0.01%
ADENTRA, Inc.	10,035	243,303	0.01%	Crombie REIT	27,568	288,517	0.01%
Advantage Energy Ltd.	86,302	558,286	0.01%	Cronos Group, Inc.	100,465	211,048	0.01%
Aecon Group, Inc.	34,698	343,928	0.01%	CT REIT	25,282	280,890	0.01%
Africa Oil Corp.	195,707	369,567	0.01%	Definity Financial Corp.	42,458	1,208,762	0.03%
AG Growth International, Inc.	9,614	368,345	0.01%	Denison Mines Corp.	467,970	823,366	0.02%
Alamos Gold, Inc. Class A	206,157	2,786,074	0.07%	dentalcorp Holdings Ltd.	57,046	301,107	0.01%
Algoma Steel Group, Inc.	46,847	472,520	0.01%	Docebo, Inc.	7,187	348,776	0.01%
Allied Properties REIT	33,408	511,280	0.01%	Dream Industrial REIT	68,065	720,603	0.02%
Altus Minerals Corp.	23,239	324,986	0.01%	DREAM Unlimited Corp. Class A	11,876	203,998	0.01%
Altus Group Ltd.	24,973	798,091	0.02%	Dundee Precious Metals, Inc.	95,305	612,912	0.02%
Andlauer Healthcare Group, Inc.	11,428	355,164	0.01%	Dye & Durham Ltd.	20,900	227,608	0.01%
Aritzia, Inc.	42,184	879,766	0.02%	ECN Capital Corp.	131,821	299,911	0.01%
Artis REIT	31,750	159,641	0.00%	Eldorado Gold Corp.	103,638	1,351,868	0.03%
Atco Ltd. Class I	38,868	1,139,865	0.03%	Endeavour Silver Corp.	110,133	217,159	0.01%
Athabasca Oil Corp.	304,714	963,641	0.02%	Enerflex Ltd.	56,810	264,102	0.01%
ATS Corp.	43,716	1,893,387	0.05%	Energy Fuels, Inc.	83,925	604,647	0.02%
AutoCanada, Inc.	14,363	249,441	0.01%	Enerplus Corp.	112,453	1,732,080	0.04%
Aya Gold & Silver, Inc.	52,202	384,409	0.01%	Enghouse Systems Ltd.	24,326	647,537	0.02%
B2Gold Corp.	702,914	2,233,588	0.06%	EQB, Inc.	15,232	1,007,650	0.03%
Badger Infrastructure Solutions Ltd.	17,212	531,397	0.01%	Equinox Gold Corp.	155,459	759,257	0.02%
Ballard Power Systems, Inc.	128,695	479,215	0.01%	ERO Copper Corp.	45,975	730,454	0.02%
Bausch Health Cos, Inc.	142,882	1,151,855	0.03%	Evertz Technologies Ltd.	12,140	128,250	0.00%
Baytex Energy Corp.	89,430	296,908	0.01%	Exchange Income Corp.	11,188	382,663	0.01%
Baytex Energy Corp. (XTSE)	299,784	995,794	0.03%	Extendicare, Inc.	34,584	190,939	0.00%
Birchcliff Energy Ltd.	139,424	611,156	0.02%	Fiera Capital Corp.	44,056	203,474	0.01%
BlackBerry Ltd.	296,404	1,056,498	0.03%	Filo Corp.	48,286	773,030	0.02%
Boardwalk REIT	10,798	584,202	0.01%	Finning International, Inc.	75,081	2,181,938	0.06%
Bombardier, Inc. Class B	46,129	1,861,462	0.05%	First Capital REIT	50,852	591,589	0.02%
Boralex, Inc. Class A	46,997	1,200,409	0.03%	First Majestic Silver Corp.	152,774	941,948	0.02%
Boyd Group Services, Inc.	11,382	2,403,893	0.06%	First National Financial Corp.	7,969	231,951	0.01%
Brookfield Business Corp. Class A	15,245	356,904	0.01%	Foran Mining Corp.	94,486	279,460	0.01%
Brookfield Infrastructure Corp. Class A	62,401	2,209,536	0.06%	Fortuna Silver Mines, Inc.	163,864	633,783	0.02%
Brookfield Reinsurance Ltd.	2,772	111,418	0.00%	Freehold Royalties Ltd.	69,434	720,879	0.02%
BSR REIT	20,153	239,308	0.01%	Frontera Energy Corp.	26,524	160,319	0.00%
Calian Group Ltd.	6,766	293,966	0.01%	GDI Integrated Facility Services, Inc.	7,118	197,464	0.00%
Calibre Mining Corp.	166,495	171,722	0.00%	Gibson Energy, Inc.	87,406	1,334,357	0.03%
Canaccord Genuity Group, Inc.	42,042	242,317	0.01%	goeasy Ltd.	6,494	778,433	0.02%
Canada Goose Holdings, Inc.	25,447	303,758	0.01%	GoGold Resources, Inc.	141,936	145,316	0.00%
Canadian Western Bank	52,083	1,219,325	0.03%	Granite REIT	14,907	862,359	0.02%
Canfor Corp.	32,298	437,221	0.01%	H&R REIT	66,677	500,608	0.01%
Capital Power Corp.	62,976	1,807,229	0.05%	Headwater Exploration, Inc.	115,752	548,650	0.01%
Capstone Copper Corp.	209,046	1,022,559	0.03%	Hudbay Minerals, Inc.	177,313	980,291	0.03%
Cardinal Energy Ltd.	57,716	274,880	0.01%	Hut 8 Corp.	23,179	310,788	0.01%
Cargojet, Inc.	4,038	364,939	0.01%	i-80 Gold Corp.	96,786	171,023	0.00%
Cascades, Inc.	40,589	391,853	0.01%	IAMGOLD Corp.	243,692	617,269	0.02%
Celestica, Inc.	64,166	1,888,581	0.05%	Innervex Renewable Energy, Inc.	80,794	563,095	0.01%
Centerra Gold, Inc.	107,878	647,137	0.02%	Interfor Corp.	24,789	441,412	0.01%
CES Energy Solutions Corp.	143,268	374,848	0.01%	International Petroleum Corp.	47,501	568,096	0.01%
Choice Properties REIT	74,948	792,905	0.02%	InterRent REIT	37,653	377,786	0.01%
Chorus Aviation, Inc.	57,249	111,146	0.00%	Jamieson Wellness, Inc.	21,126	508,363	0.01%
CI Financial Corp.	83,996	946,595	0.02%	K92 Mining, Inc.	123,841	611,410	0.02%
Cineplex, Inc.	40,434	256,661	0.01%	Karora Resources, Inc.	88,230	325,861	0.01%
Cogeco Communications, Inc.	7,097	319,435	0.01%	Kelt Exploration Ltd.	82,111	356,192	0.01%
Cogeco, Inc.	1,957	84,849	0.00%	Killam Apartment REIT	28,666	390,445	0.01%
Colliers International Group, Inc.	21,431	2,723,977	0.07%	Kinaxis, Inc.	14,790	1,667,997	0.04%
Computer Modelling Group Ltd.	38,677	297,132	0.01%	Knight Therapeutics, Inc.	40,798	160,581	0.00%
Converge Technology Solutions Corp.	95,449	299,681	0.01%	Labrador Iron Ore Royalty Corp.	30,363	734,552	0.02%
				Lassonde Industries, Inc. Class A	1,320	140,399	0.00%
				Laurentian Bank of Canada	23,307	492,618	0.01%
				Leon's Furniture Ltd.	11,385	156,796	0.00%
				Lightspeed Commerce, Inc.	79,622	1,679,876	0.04%

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Linamar Corp.	23,131	1,123,045	0.03%	Solaris Resources, Inc.	45,130	141,352	0.00%
Lion Electric Co.	66,918	119,768	0.00%	Spartan Delta Corp.	64,390	145,520	0.00%
Lithium Americas Argentina Corp.	56,468	357,582	0.01%	Spin Master Corp.	18,220	481,685	0.01%
Lithium Americas Corp.	56,468	364,006	0.01%	Sprott, Inc.	10,545	358,911	0.01%
Lundin Gold, Inc.	54,077	678,321	0.02%	SSR Mining, Inc.	105,916	1,142,216	0.03%
MAG Silver Corp.	54,090	565,677	0.01%	Stelco Holdings, Inc.	16,332	621,646	0.02%
Major Drilling Group International, Inc.	41,191	287,706	0.01%	Stella-Jones, Inc.	27,578	1,612,934	0.04%
Maple Leaf Foods, Inc.	41,881	801,666	0.02%	StorageVault Canada, Inc.	122,981	487,783	0.01%
Martinrea International, Inc.	33,916	368,842	0.01%	SunOpta, Inc.	41,161	225,689	0.01%
MDA Ltd.	47,895	418,437	0.01%	Superior Plus Corp.	115,222	841,489	0.02%
Methanex Corp.	33,099	1,573,370	0.04%	Surge Energy, Inc.	56,927	279,757	0.01%
Minto Apartment REIT	7,931	97,318	0.00%	Tamarack Valley Energy Ltd.	271,591	632,325	0.02%
Morguard Corp.	2,273	182,688	0.00%	Taseko Mines Ltd.	174,354	245,941	0.01%
Morguard North American Residential REIT	8,503	95,244	0.00%	TELUS International CDA, Inc.	41,287	356,322	0.01%
MTY Food Group, Inc.	10,216	437,817	0.01%	Timbercreek Financial Corp.	50,075	253,299	0.01%
Mullen Group Ltd.	47,616	506,999	0.01%	Topaz Energy Corp.	57,321	842,470	0.02%
Neighbourly Pharmacy, Inc.	12,450	158,528	0.00%	Torex Gold Resources, Inc.	41,836	463,857	0.01%
New Gold, Inc.	381,326	555,245	0.01%	TransAlta Corp.	141,787	1,184,963	0.03%
New Pacific Metals Corp.	43,140	82,118	0.00%	Transcontinental, Inc. Class A	36,246	376,589	0.01%
NexGen Energy Ltd.	225,418	1,584,730	0.04%	Trican Well Service Ltd.	127,581	398,630	0.01%
Nexus Industrial REIT	26,763	164,199	0.00%	Tricon Residential, Inc.	140,594	1,285,238	0.03%
NFI Group, Inc.	49,444	513,339	0.01%	Triple Flag Precious Metals Corp.	24,140	322,941	0.01%
North American Construction Group Ltd.	12,204	255,908	0.01%	Trisura Group Ltd.	23,118	596,096	0.02%
North West Co., Inc.	25,068	746,565	0.02%	Vermilion Energy, Inc.	87,830	1,063,738	0.03%
NorthWest Healthcare Properties REIT	57,677	225,704	0.01%	Victoria Gold Corp.	24,721	130,485	0.00%
Novagold Resources, Inc.	128,533	482,510	0.01%	Well Health Technologies Corp.	123,678	361,111	0.01%
Nuvei Corp.	31,801	839,521	0.02%	Wesdome Gold Mines Ltd.	78,718	460,273	0.01%
NuVista Energy Ltd.	90,218	755,352	0.02%	Westshore Terminals Investment Corp.	19,434	404,126	0.01%
Obsidian Energy Ltd.	41,602	283,636	0.01%	Whitecap Resources, Inc.	318,588	2,143,088	0.05%
OceanaGold Corp.	373,271	719,026	0.02%	Winpak Ltd.	17,976	557,575	0.01%
Orla Mining Ltd.	124,929	409,293	0.01%			<b>139,045,789</b>	<b>3.56%</b>
Osisko Gold Royalties Ltd.	89,320	1,280,935	0.03%	<b>Denmark 0.69% (31 December 2022: 0.77%)</b>			
Osisko Mining, Inc.	169,443	343,101	0.01%	ALK-Abello A/S	67,849	1,017,481	0.03%
Paramount Resources Ltd. Class A	40,675	799,866	0.02%	Alm Brand A/S	437,544	773,508	0.02%
Parex Resources, Inc.	56,520	1,069,448	0.03%	Ambu A/S Class B	96,538	1,504,930	0.04%
Park Lawn Corp.	15,177	227,206	0.01%	Bavarian Nordic A/S	40,266	1,058,807	0.03%
Pason Systems, Inc.	41,250	505,849	0.01%	cBrain	6,063	241,681	0.01%
Pet Valu Holdings Ltd.	19,586	427,488	0.01%	Chemometec A/S	8,771	504,293	0.01%
PetroTal Corp.	301,924	180,889	0.00%	D/S Norden A/S	11,249	535,083	0.01%
Peyto Exploration & Development Corp.	110,531	1,009,247	0.03%	Dfds A/S	18,657	616,523	0.02%
Pollard Banknote Ltd.	5,129	124,588	0.00%	FLSmith & Co. A/S	26,173	1,113,885	0.03%
PrairieSky Royalty Ltd.	114,940	2,022,302	0.05%	GN Store Nord A/S	69,520	1,769,845	0.04%
Precision Drilling Corp.	7,566	412,900	0.01%	H Lundbeck A/S	162,518	788,947	0.02%
Premium Brands Holdings Corp.	22,880	1,631,584	0.04%	ISS A/S	83,322	1,592,148	0.04%
Primaris REIT	22,545	235,948	0.01%	Jyske Bank A/S	25,383	1,820,500	0.05%
Primo Water Corp.	82,781	1,253,078	0.03%	Matas A/S	18,798	321,455	0.01%
Richelieu Hardware Ltd.	28,945	1,053,224	0.03%	Netcompany Group A/S	22,239	743,459	0.02%
Rogers Sugar, Inc.	43,392	177,043	0.00%	Nilfisk Holding A/S	6,751	118,246	0.00%
Russel Metals, Inc.	32,345	1,104,577	0.03%	NKT A/S	28,462	1,956,134	0.05%
Sandstorm Gold Ltd.	129,558	654,373	0.02%	NTG Nordic Transport Group A/S	2,479	108,001	0.00%
Savaria Corp.	31,769	365,490	0.01%	Per Aarsleff Holding A/S	9,356	447,118	0.01%
Seabridge Gold, Inc.	35,654	434,251	0.01%	Ringkjoebing Landbobank A/S	14,530	2,134,817	0.05%
Secure Energy Services, Inc.	127,492	911,762	0.02%	Royal Unibrew A/S	26,302	1,758,183	0.04%
Shawcor Ltd.	38,820	446,315	0.01%	Scandinavian Tobacco Group A/S	30,577	531,490	0.01%
Sienna Senior Living, Inc.	40,142	349,789	0.01%	Schouw & Co. A/S	6,239	511,261	0.01%
Silvercorp Metals, Inc.	86,759	226,997	0.01%	Solar A/S Class B	3,524	242,824	0.01%
SilverCrest Metals, Inc.	74,311	489,733	0.01%	Spar Nord Bank A/S	40,079	633,106	0.02%
Skeena Resources Ltd.	38,584	188,736	0.00%	Sydbank A/S	30,075	1,308,471	0.03%
Slate Grocery REIT	15,984	146,312	0.00%	Topdanmark A/S	23,001	1,098,865	0.03%
Sleep Country Canada Holdings, Inc.	19,817	384,888	0.01%	TORM plc Class A	16,763	507,236	0.01%
SmartCentres REIT	36,332	685,806	0.02%	Zealand Pharma A/S Class A	25,304	1,399,372	0.04%
SNC-Lavalin Group, Inc.	93,010	3,009,106	0.08%			<b>27,157,669</b>	<b>0.69%</b>
Softchoice Corp.	14,548	169,907	0.00%	<b>Finland 0.44% (31 December 2022: 0.58%)</b>			
				Cargotec OYJ Class B	20,091	1,169,599	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Citycon OYJ	50,045	287,467	0.01%	Mercialys SA REIT	48,064	528,019	0.01%
Finnair OYJ	4,951,522	217,694	0.01%	Mersen SA	11,175	434,525	0.01%
Huhtamaki OYJ	51,437	2,086,994	0.05%	Metropole Television SA	11,451	163,683	0.00%
Kemira OYJ	56,296	1,044,126	0.03%	Neoen SA	34,767	1,162,914	0.03%
Kempower OYJ	9,111	320,251	0.01%	Nexans SA	16,527	1,446,832	0.04%
Kojamo OYJ	67,081	881,802	0.02%	Nexity SA	21,826	406,255	0.01%
Konecranes OYJ	35,022	1,577,658	0.04%	OVH Groupe SAS	19,658	187,076	0.01%
Mandatium OYJ	211,270	949,854	0.02%	PEUGEOT INVEST	2,154	241,273	0.01%
Marimekko OYJ	16,108	236,834	0.01%	Pierre Et Vacances SA	76,898	131,835	0.00%
Metsa Board OYJ Class B	87,245	692,938	0.02%	Quadiant SA	18,833	399,850	0.01%
Musti Group OYJ	16,660	480,699	0.01%	Rexel SA	126,992	3,474,778	0.09%
Nokian Renkaat OYJ	59,260	540,582	0.01%	Rubis SCA	51,636	1,283,393	0.03%
Outokumpu OYJ	193,780	959,841	0.02%	SCOR SE	79,900	2,335,400	0.06%
Puuiilo OYJ	26,105	257,369	0.01%	Seche Environnement SACA	1,189	144,477	0.00%
QT Group OYJ	9,813	699,176	0.02%	SES SA Class A	193,922	1,276,727	0.03%
Revenio Group OYJ	12,507	375,239	0.01%	SES-imagotag SA	4,015	602,296	0.02%
TietoEVRY OYJ	57,724	1,373,494	0.04%	Societe BIC SA	12,470	865,758	0.02%
Tokmanni Group Corp.	24,444	394,770	0.01%	Societe pour l'Informatique Industrielle	4,973	383,441	0.01%
Valmet OYJ	82,106	2,368,135	0.06%	SOITEC	12,989	2,321,555	0.06%
YIT OYJ	58,384	128,020	0.00%	Sopra Steria Group SACA	8,122	1,774,655	0.05%
		<b>17,042,542</b>	<b>0.44%</b>	SPIE SA	73,780	2,306,480	0.06%
<b>France 1.44% (31 December 2022: 1.35%)</b>				Technip Energies NV	77,311	1,807,098	0.05%
ABC arbitrage	12,685	67,330	0.00%	Television Francaise 1 SA	25,563	201,479	0.01%
Abivax SA	18,401	199,608	0.01%	Trigano SA	4,607	754,717	0.02%
Air France-KLM	62,582	939,631	0.02%	Ubisoft Entertainment SA	49,709	1,268,994	0.03%
Altarea SCA REIT	2,612	230,828	0.01%	Valeo SE	109,720	1,686,529	0.04%
Alten SA	15,794	2,348,345	0.06%	Vallourec SACA	81,490	1,262,501	0.03%
Antin Infrastructure Partners SA	20,764	316,071	0.01%	Valneva SE	53,138	277,059	0.01%
APERAM SA	26,185	951,062	0.02%	Verallia SA	38,478	1,481,715	0.04%
Atos SE	62,121	483,785	0.01%	Vicat SACA	10,291	373,437	0.01%
Aubay	3,186	146,584	0.00%	Virbac SACA	2,108	837,132	0.02%
Believe SA	11,686	135,544	0.00%	Volitalia SA	20,912	240,707	0.01%
Beneteau SACA	22,029	303,692	0.01%	Waga Energy SA	2,263	63,620	0.00%
Boiron SA	1,252	55,625	0.00%	Wavestone	3,734	242,124	0.01%
Bonduelle SCA	6,125	74,020	0.00%	Wendel SE	13,389	1,192,826	0.03%
Carmila SA REIT	35,828	616,616	0.02%	X-Fab Silicon Foundries SE	33,821	380,329	0.01%
CGG SA	389,068	257,011	0.01%			<b>56,288,852</b>	<b>1.44%</b>
Cie des Alpes	9,361	146,010	0.00%	<b>Germany 1.65% (31 December 2022: 1.68%)</b>			
Cie Plastic Omnium SE	29,085	385,545	0.01%	1&1 AG	19,918	399,124	0.01%
Clariane SE	35,658	94,693	0.00%	About You Holding SE	28,214	135,138	0.00%
Coface SA	56,259	735,815	0.02%	Adesso SE	2,090	247,956	0.01%
Derichebourg SA	45,379	254,650	0.01%	Adtran Networks SE	10,647	235,224	0.01%
Elior Group SA	67,434	218,407	0.01%	Aixtron SE	59,708	2,549,876	0.07%
Elis SA	97,526	2,035,059	0.05%	Amadeus Fire AG	2,915	396,067	0.01%
Equasens	2,411	162,728	0.00%	Aroundtown SA	473,396	1,294,269	0.03%
Eramet SA	4,116	325,092	0.01%	Atoss Software AG	2,229	514,613	0.01%
Esker SA	263	46,367	0.00%	Aurubis AG	17,235	1,413,810	0.04%
Esker SA - Preference Shares	1,459	257,225	0.01%	Auto1 Group SE	54,304	389,195	0.01%
Esker SA (XPAR)	1,320	232,719	0.01%	BayWa AG	6,858	237,119	0.01%
Etablissements Maurel et Prom SA	26,879	180,824	0.00%	Befesa SA	18,907	735,174	0.02%
Euroapi SA	30,396	192,396	0.01%	Bertrandt AG	2,632	149,442	0.00%
Eutelsat Communications SACA	79,644	373,910	0.01%	Bilfinger SE	15,572	598,960	0.02%
Exclusive Networks SA	5,474	117,430	0.00%	Borussia Dortmund GmbH & Co. KGaA	38,712	153,948	0.00%
Fnac Darty SA	5,952	180,809	0.00%	Cancom SE	18,469	603,077	0.02%
Forvia SE	82,491	1,860,746	0.05%	Ceconomy AG	69,250	189,407	0.00%
Gaztransport Et Technigaz SA	18,428	2,440,743	0.06%	Cewe Stiftung & Co. KGAA	2,937	328,329	0.01%
GL Events SACA	2,999	64,998	0.00%	CompuGroup Medical SE & Co. KGaA	15,049	630,045	0.02%
ICADE REIT	17,715	695,478	0.02%	CropEnergies AG	12,156	154,423	0.00%
ID Logistics Group SACA	1,454	491,485	0.01%	CTS Eventim AG & Co. KGaA	32,845	2,271,267	0.06%
Imerys SA	17,784	559,492	0.01%	Datagroup SE	1,769	112,167	0.00%
Interparfums SA	10,805	601,561	0.02%	Dermapharm Holding SE	10,317	482,535	0.01%
IPSOS SA	21,459	1,345,241	0.03%	Deutsche Pfandbriefbank AG	72,567	496,598	0.01%
JCDecaux SE	33,781	679,154	0.02%	Deutz AG	71,386	378,511	0.01%
Kaufman & Broad SA	5,499	182,842	0.00%	Draegerwerk AG & Co. KGaA	740	36,540	0.00%
Lisi SA	8,972	233,898	0.01%	Draegerwerk AG & Co. KGaA - Preference Shares	3,519	201,360	0.01%
Manitou BF SA	4,928	126,294	0.00%	Duerr AG	27,647	652,951	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Eckert & Ziegler Strahlen- und Medizintechnik AG	7,363	335,915	0.01%	Steico SE	2,230	82,892	0.00%
Einhell Germany AG - Preference Shares	691	125,947	0.00%	STO SE & Co. KGaA - Preference Shares	1,283	198,134	0.01%
Elmos Semiconductor SE	2,967	242,535	0.01%	STRATEC SE	3,959	199,204	0.01%
ElringKlinger AG	14,291	87,142	0.00%	Stroeer SE & Co. KGaA	17,347	1,029,977	0.03%
Encavis AG	65,243	1,123,582	0.03%	Suedzucker AG	32,589	510,832	0.01%
Energiekontor AG	3,863	352,903	0.01%	SUESS MicroTec SE	8,642	264,435	0.01%
Evotec SE	73,228	1,721,367	0.04%	Synlab AG	29,258	319,966	0.01%
Fielmann Group AG	13,810	742,014	0.02%	TAG Immobilien AG	89,644	1,306,638	0.03%
flatexDEGIRO AG	39,407	486,241	0.01%	Takkt AG	11,307	168,619	0.00%
Formycon AG	4,487	279,550	0.01%	TeamViewer SE	72,463	1,125,450	0.03%
Fraport AG Frankfurt Airport Services Worldwide	19,801	1,197,775	0.03%	thyssenkrupp AG	261,613	1,824,110	0.05%
Freenet AG	63,008	1,763,709	0.05%	Thyssenkrupp Nucera AG & Co. KGaA	11,323	230,772	0.01%
FUCHS SE - Preference Shares	36,524	1,625,953	0.04%	United Internet AG	50,400	1,282,737	0.03%
Gerresheimer AG	18,191	1,895,934	0.05%	Varta AG	11,446	262,359	0.01%
GFT Technologies SE	8,134	280,339	0.01%	VERBIO Vereinigte BioEnergie AG	10,459	345,220	0.01%
Grand City Properties SA	38,138	428,875	0.01%	VIB Vermoegen AG	7,672	117,801	0.00%
GRENKE AG	14,909	412,554	0.01%	Vitesco Technologies Group AG	9,435	897,219	0.02%
Hamborner AG REIT	33,303	250,527	0.01%	Vossloh AG	4,044	187,399	0.00%
Hamburger Hafen und Logistik AG	10,503	194,231	0.01%	Wacker Neuson SE	11,999	242,031	0.01%
Heidelberger Druckmaschinen AG	126,518	173,160	0.00%	Wuestenrot & Wuertembergische AG	14,158	208,633	0.01%
Hensoldt AG	33,200	894,855	0.02%			<b>64,298,497</b>	<b>1.65%</b>
Hornbach Holding AG & Co. KGaA	4,361	317,947	0.01%	<b>Hong Kong 0.51% (31 December 2022: 0.75%)</b>			
HUGO BOSS AG	29,469	2,196,021	0.06%	ASMP Ltd.	157,700	1,504,588	0.04%
Hypoport SE	2,543	496,653	0.01%	Bank of East Asia Ltd.	574,000	708,628	0.02%
Ionos SE	9,920	191,329	0.00%	Cafe de Coral Holdings Ltd.	196,000	226,157	0.01%
Jenoptik AG	28,433	893,258	0.02%	Champion REIT	1,333,394	418,364	0.01%
JOST Werke SE	7,112	347,247	0.01%	Chow Sang Sang Holdings International Ltd.	198,998	228,852	0.01%
Jungheinrich AG - Preference Shares	25,715	943,650	0.02%	CITIC Telecom International Holdings Ltd.	848,778	356,531	0.01%
K+S AG	100,348	1,586,255	0.04%	Citychamp Watch & Jewellery Group Ltd.	574,000	84,536	0.00%
KION Group AG	37,563	1,604,572	0.04%	CK Life Sciences Int'l Holdings, Inc.	1,212,000	96,233	0.00%
Kloekner & Co. SE	36,476	276,814	0.01%	C-Mer Eye Care Holdings Ltd.	316,000	139,212	0.00%
Knaus Tabbert AG	1,795	93,194	0.00%	Comba Telecom Systems Holdings Ltd.	1,020,000	107,113	0.00%
Kontron AG	19,971	474,311	0.01%	Convoy Global Holdings Ltd.	1,446,000	2	0.00%
Krones AG	7,652	945,021	0.02%	Cowell e Holdings, Inc.	144,000	425,073	0.01%
LANXESS AG	41,984	1,315,733	0.03%	Dah Sing Banking Group Ltd.	173,403	111,922	0.00%
MBB SE	1,025	106,773	0.00%	Dah Sing Financial Holdings Ltd.	95,741	196,177	0.01%
Medios AG	6,039	105,802	0.00%	EC Healthcare	225,000	50,137	0.00%
METRO AG	57,571	401,289	0.01%	E-Commodities Holdings Ltd. Class New Shar	590,000	117,115	0.00%
MorphoSys AG	17,560	659,520	0.02%	Far East Consortium International Ltd.	688,439	122,549	0.00%
Mutares SE & Co. KGaA	6,006	234,862	0.01%	First Pacific Co., Ltd.	1,296,000	516,173	0.01%
Nagarro SE	4,627	446,976	0.01%	Fortune REIT	764,000	485,294	0.01%
Nordex SE	63,997	735,221	0.02%	Fosun Tourism Group	142,800	105,885	0.00%
Norma Group SE	14,815	262,337	0.01%	Giordano International Ltd.	600,000	202,855	0.01%
Northern Data AG	9,215	267,717	0.01%	Guotai Junan International Holdings Ltd.	1,195,800	91,884	0.00%
PATRIZIA SE	20,599	186,588	0.00%	Haitong International Securities Group Ltd.	1,357,889	262,586	0.01%
Pfeiffer Vacuum Technology AG	2,113	359,922	0.01%	Hang Lung Group Ltd.	447,000	609,086	0.02%
PNE AG	13,208	201,929	0.01%	Health & Happiness H&H International Holdings Ltd.	97,500	151,084	0.00%
ProSiebenSat.1 Media SE	78,314	478,744	0.01%	HKBN Ltd.	482,000	215,428	0.01%
PVA TePla AG	11,662	262,802	0.01%	Hsin Chong Group Holdings Ltd.	398,300	—	0.00%
Redcare Pharmacy NV	7,754	1,127,214	0.03%	Hutchison Telecommunications Hong Kong Holdings Ltd.	579,191	79,366	0.00%
SAF-Holland SE	23,055	387,109	0.01%	Hysan Development Co., Ltd.	334,000	662,991	0.02%
Salzgitter AG	11,581	358,203	0.01%				
Schaeffler AG - Preference Shares	65,583	405,337	0.01%				
Secunet Security Networks AG	761	122,733	0.00%				
SGL Carbon SE	27,840	200,205	0.01%				
Siltronic AG	9,136	892,645	0.02%				
Sixt SE	8,012	895,666	0.02%				
Sixt SE - Preference Shares	7,519	557,323	0.01%				
SMA Solar Technology AG	7,988	534,290	0.01%				
Software AG	4,058	161,824	0.00%				
Stabilus SE	12,571	856,800	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
IGG, Inc.	441,000	182,984	0.01%	Azorim-Investment Development & Construction Co., Ltd.	45,251	184,729	0.00%
Johnson Electric Holdings Ltd.	201,125	319,387	0.01%	Bezeq The Israeli Telecommunication Corp., Ltd.	1,018,244	1,392,949	0.04%
JS Global Lifestyle Co., Ltd.	704,500	139,843	0.00%	Big Shopping Centers Ltd.	6,782	700,066	0.02%
Kerry Logistics Network Ltd.	179,000	188,432	0.01%	Blue Square Real Estate Ltd.	3,284	218,970	0.01%
Kerry Properties Ltd.	315,500	576,975	0.02%	Camtek Ltd.	15,441	1,090,891	0.03%
Kingkey Financial International Holdings Ltd.	1,490,000	95,408	0.00%	Cellcom Israel Ltd.	60,748	249,679	0.01%
Luk Fook Holdings International Ltd.	179,681	482,076	0.01%	Cellebrite DI Ltd.	23,410	202,731	0.01%
Man Wah Holdings Ltd.	864,000	591,966	0.02%	Clal Insurance Enterprises Holdings Ltd.	33,271	532,850	0.01%
Melco International Development Ltd.	339,000	237,474	0.01%	Danel Adir Yeoshua Ltd.	2,985	247,859	0.01%
Melco Resorts & Entertainment Ltd. ADR	109,520	971,442	0.03%	Danya Cebus Ltd.	3,336	92,180	0.00%
Nissin Foods Co., Ltd.	103,000	82,442	0.00%	Delek Automotive Systems Ltd.	27,790	179,509	0.00%
NWS Holdings Ltd.	506,000	476,934	0.01%	Delek Group Ltd.	5,110	664,134	0.02%
Pacific Basin Shipping Ltd.	2,680,000	882,059	0.02%	Delta Galil Ltd.	5,826	261,296	0.01%
PAX Global Technology Ltd.	370,000	286,673	0.01%	Elco Ltd.	4,556	144,364	0.00%
PCCW Ltd.	2,168,000	1,155,001	0.03%	Electra Consumer Products 1970 Ltd.	5,641	112,823	0.00%
Perfect Medical Health Management Ltd.	148,000	62,547	0.00%	Electra Ltd.	1,058	451,536	0.01%
Realord Group Holdings Ltd.	196,000	137,552	0.00%	Electra Real Estate Ltd.	11,239	127,749	0.00%
Sa Sa International Holdings Ltd.	501,826	64,909	0.00%	Energix-Renewable Energies Ltd.	141,038	520,535	0.01%
Shangri-La Asia Ltd.	682,000	468,143	0.01%	Enlight Renewable Energy Ltd.	60,017	1,169,206	0.03%
Shun Tak Holdings Ltd.	632,500	81,811	0.00%	Equital Ltd.	13,278	409,303	0.01%
SJM Holdings Ltd.	1,334,000	421,971	0.01%	Fattal Holdings 1998 Ltd.	3,809	422,059	0.01%
SmarTone Telecommunications Holdings Ltd.	146,500	76,172	0.00%	FIBI Holdings Ltd.	10,240	447,888	0.01%
Stella International Holdings Ltd.	307,000	362,099	0.01%	First International Bank Of Israel Ltd.	28,489	1,169,339	0.03%
SUNeVision Holdings Ltd.	316,500	125,245	0.00%	Fiverr International Ltd.	17,166	467,259	0.01%
Texhong International Group Ltd.	113,000	63,384	0.00%	Formula Systems 1985 Ltd.	5,547	357,538	0.01%
Theme International Holdings Ltd.	2,840,000	174,578	0.01%	Fox Wixel Ltd.	4,307	293,760	0.01%
United Energy Group Ltd.	4,210,000	458,280	0.01%	G City Ltd.	41,363	136,808	0.00%
United Laboratories International Holdings Ltd.	531,836	477,447	0.01%	Gav-Yam Lands Corp., Ltd.	0	2	0.00%
Value Partners Group Ltd.	559,628	153,371	0.00%	Harel Insurance Investments & Financial Services Ltd.	50,274	396,228	0.01%
Vitasoy International Holdings Ltd.	406,000	404,516	0.01%	Hilan Ltd.	7,948	420,035	0.01%
Viva Goods Co., Ltd.	2,032,000	234,205	0.01%	Inmode Ltd.	41,004	911,929	0.02%
Vobile Group Ltd.	705,000	217,588	0.01%	Isracard Ltd.	97,695	348,358	0.01%
VSTECs Holdings Ltd.	274,600	154,733	0.00%	Israel Canada T.R Ltd.	62,293	186,832	0.00%
VTech Holdings Ltd.	82,777	499,828	0.01%	Israel Corp., Ltd.	1,962	501,220	0.01%
Yue Yuen Industrial Holdings Ltd.	425,000	470,254	0.01%	Isras Investment Co., Ltd.	995	207,267	0.01%
		20,053,550	0.51%	Ituran Location & Control Ltd.	7,888	214,869	0.01%
<b>Ireland 0.10% (31 December 2022: 0.09%)</b>				Kenon Holdings Ltd.	11,745	285,234	0.01%
Cairn Homes plc	308,505	450,524	0.01%	Kornit Digital Ltd.	25,826	494,826	0.01%
Dalata Hotel Group plc	110,616	564,527	0.01%	Kvutzat Acro Ltd.	13,312	144,436	0.00%
Glanbia plc	104,537	1,721,759	0.04%	M Yochananof & Sons Ltd.	2,932	129,220	0.00%
Glenveagh Properties plc	316,678	426,778	0.01%	Magic Software Enterprises Ltd.	13,446	129,946	0.00%
Irish Residential Properties plc REIT	221,025	270,524	0.01%	Matrix IT Ltd.	16,536	313,187	0.01%
Origin Enterprises plc	53,325	202,635	0.01%	Maytronics Ltd.	25,444	289,918	0.01%
Unipharm plc	135,690	404,703	0.01%	Mega Or Holdings Ltd.	11,719	274,970	0.01%
		4,041,450	0.10%	Melison Ltd.	12,883	1,001,761	0.03%
<b>Israel 0.98% (31 December 2022: 1.01%)</b>				Menora Mivtachim Holdings Ltd.	11,443	295,537	0.01%
Africa Israel Residences Ltd.	3,172	164,022	0.00%	Migdal Insurance & Financial Holdings Ltd.	220,484	251,901	0.01%
Airport City Ltd.	38,037	653,862	0.02%	Mivne Real Estate KD Ltd.	325,915	972,975	0.02%
Alony Hetz Properties & Investments Ltd.	77,791	639,671	0.02%	Nano Dimension Ltd. ADR	128,918	309,403	0.01%
Amot Investments Ltd.	131,506	711,416	0.02%	Nano-X Imaging Ltd.	25,805	164,378	0.00%
Arad Investment & Industrial Development Ltd.	1,970	246,407	0.01%	Naphtha Israel Petroleum Corp., Ltd.	15,040	77,228	0.00%
Ashtröm Group Ltd.	21,557	336,504	0.01%	Nayax Ltd.	4,706	89,784	0.00%
Aura Investments Ltd.	71,419	202,700	0.01%	NEOGAMES SA	8,299	237,600	0.01%
				Nova Ltd.	14,897	2,076,785	0.05%
				Oddity Tech Ltd. Class A	7,992	371,868	0.01%
				Oil Refineries Ltd.	1,245,595	422,705	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
One Software Technologies Ltd.	27,307	350,428	0.01%	Danieli & C Officine Meccaniche SpA	18,454	442,359	0.01%
OPC Energy Ltd.	55,131	359,792	0.01%	Danieli & C Officine Meccaniche SpA (MTAA)	7,473	242,286	0.01%
OY Nofar Energy Ltd.	7,647	205,462	0.01%	Datalogic SpA	10,419	77,803	0.00%
Pagaya Technologies Ltd. Class A	120,355	166,090	0.00%	De' Longhi SpA	38,656	1,303,245	0.03%
Partner Communications Co., Ltd.	66,654	330,780	0.01%	Digital Value SpA	1,873	127,865	0.00%
Paz Oil Co., Ltd.	5,369	451,927	0.01%	El.En. SpA	27,045	291,284	0.01%
Perion Network Ltd.	23,649	748,041	0.02%	Enav SpA	145,538	552,401	0.01%
Phoenix Holdings Ltd.	94,388	960,682	0.02%	ERG SpA	30,850	983,504	0.03%
Prashkovsky Investments & Construction Ltd.	4,456	103,341	0.00%	Eurogroup Laminations SpA	37,306	159,978	0.00%
Radware Ltd.	19,464	324,660	0.01%	Ferretti SpA	68,059	216,522	0.01%
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	4,246	237,952	0.01%	Fila SpA	14,285	138,548	0.00%
Reit 1 Ltd. REIT	98,588	458,867	0.01%	Fincantieri SpA	224,972	138,672	0.00%
Retailors Ltd.	9,939	197,599	0.00%	GVS SpA	39,288	241,952	0.01%
Riskified Ltd. Class A	53,108	248,545	0.01%	Hera SpA	421,900	1,385,106	0.04%
Sapiens International Corp. NV	16,414	485,915	0.01%	Illimity Bank SpA	28,212	170,002	0.00%
Sella Capital Real Estate Ltd. REIT	90,676	213,010	0.01%	Industrie de Nora SpA	16,595	287,624	0.01%
Shapir Engineering & Industry Ltd.	72,601	467,958	0.01%	Interpump Group SpA	39,561	2,048,269	0.05%
Shikun & Binui Ltd.	184,652	524,076	0.01%	Iren SpA	330,963	721,325	0.02%
Shufersal Ltd.	139,643	668,955	0.02%	Italgas SpA	253,096	1,448,237	0.04%
SimilarWeb Ltd.	15,770	84,054	0.00%	Iveco Group NV	92,533	832,656	0.02%
Strauss Group Ltd.	28,742	542,849	0.01%	Juventus Football Club SpA	469,619	133,426	0.00%
Summit Real Estate Holdings Ltd.	22,902	345,797	0.01%	Lottomatica Group SpA	41,569	449,549	0.01%
Tadiran Group Ltd.	1,474	109,786	0.00%	LU-VE SpA	4,787	122,152	0.00%
Taro Pharmaceutical Industries Ltd.	4,841	202,257	0.01%	Maire Tecnimont SpA	72,639	393,982	0.01%
Tel Aviv Stock Exchange Ltd.	51,211	273,910	0.01%	MARR SpA	17,498	221,899	0.01%
Tower Semiconductor Ltd.	56,856	1,747,885	0.04%	MFE-MediaForEurope NV Class A	135,177	352,104	0.01%
WalkMe Ltd.	12,237	130,569	0.00%	OVS SpA	111,044	278,449	0.01%
YH Dimri Construction & Development Ltd.	3,791	272,463	0.01%	Pharmanutra SpA	2,120	132,081	0.00%
ZIM Integrated Shipping Services Ltd.	49,068	484,301	0.01%	Piaggio & C SpA	88,112	289,857	0.01%
		<b>38,420,945</b>	<b>0.98%</b>	Pirelli & C SpA	152,629	830,700	0.02%
<b>Italy 1.10% (31 December 2022: 1.16%)</b>				RAI Way SpA	43,715	246,761	0.01%
A2A SpA	807,692	1,658,631	0.04%	Reply SpA	11,478	1,515,161	0.04%
ACEA SpA	22,734	347,314	0.01%	Safilo Group SpA	154,051	155,538	0.00%
Anima Holding SpA	96,409	426,632	0.01%	Saipem SpA	604,779	982,062	0.03%
Ariston Holding NV	37,146	257,074	0.01%	Salcef Group SpA	6,915	188,293	0.01%
Arnoldo Mondadori Editore SpA	66,892	158,499	0.00%	Salvatore Ferragamo SpA	27,979	377,374	0.01%
Ascopiave SpA	38,488	95,660	0.00%	Sanlorenzo SpA	6,808	318,491	0.01%
Azimut Holding SpA	56,748	1,481,913	0.04%	Saras SpA	235,768	420,873	0.01%
Banca Generali SpA	29,240	1,086,571	0.03%	Seco SpA	28,138	106,862	0.00%
Banca IFIS SpA	13,386	232,153	0.01%	Sesa SpA	3,729	506,666	0.01%
Banca Mediolanum SpA	115,156	1,085,585	0.03%	SOL SpA	18,324	562,717	0.01%
Banca Monte dei Paschi di Siena SpA	420,094	1,413,517	0.04%	Tamburi Investment Partners SpA	55,459	569,744	0.01%
Banca Popolare di Sondrio SPA	185,298	1,199,480	0.03%	Technogym SpA	75,164	752,666	0.02%
BFF Bank SpA	92,296	1,052,173	0.03%	Technoprobe SpA	82,493	787,783	0.02%
Bio On SpA	2,300	—	0.00%	Tinexta SpA	12,915	289,326	0.01%
BPER Banca	516,634	1,726,937	0.04%	Tod's SpA	6,073	229,030	0.01%
Brembo SpA	76,184	934,139	0.02%	Unipol Gruppo SpA	205,274	1,170,514	0.03%
Brunello Cucinelli SpA	17,539	1,716,577	0.04%	Webuild SpA	207,267	418,305	0.01%
Buzzi SpA	49,792	1,514,775	0.04%	Webuild SpA - Warrants 31/8/2030	9,085	8,650	0.00%
Carel Industries SpA	24,968	684,006	0.02%	Wiit SpA	5,384	115,975	0.00%
Cementir Holding NV	26,109	275,146	0.01%	Zignago Vetro SpA	18,940	298,349	0.01%
CIR SpA-Compagnie Industriali	335,811	159,696	0.00%			<b>43,013,891</b>	<b>1.10%</b>
Credito Emiliano SpA	40,577	360,380	0.01%	<b>Japan 11.73% (31 December 2022: 11.52%)</b>			
d'Amico International Shipping SA	17,954	112,056	0.00%	77 Bank Ltd.	27,500	678,820	0.02%
				Abalance Corp.	6,100	142,137	0.00%
				ABC-Mart, Inc.	50,500	882,980	0.02%
				Activia Properties, Inc. REIT	348	958,987	0.02%
				Adastria Co., Ltd.	13,610	335,471	0.01%
				ADEKA Corp.	43,388	883,271	0.02%
				Advance Logistics Investment Corp. REIT	376	338,181	0.01%
				Advance Residence Investment Corp. REIT	711	1,593,673	0.04%
				Aeon Delight Co., Ltd.	9,636	243,326	0.01%
				AEON Financial Service Co., Ltd.	54,900	492,612	0.01%
				Aeon Hokkaido Corp.	27,562	181,036	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
AEON Investment Corp. REIT	916	918,729	0.02%	Coca-Cola Bottlers Japan Holdings, Inc.	70,300	1,009,522	0.03%
Aeon Mall Co., Ltd.	46,000	578,181	0.01%	COLOPL, Inc.	21,300	89,291	0.00%
Ai Holdings Corp.	16,050	266,286	0.01%	Colowide Co., Ltd.	37,876	596,967	0.02%
Aica Kogyo Co., Ltd.	26,893	650,865	0.02%	Comforia Residential, Inc. REIT	350	786,991	0.02%
Aichi Corp.	12,338	95,305	0.00%	COMSYS Holdings Corp.	58,550	1,291,605	0.03%
Aichi Financial Group, Inc.	22,200	362,809	0.01%	Comture Corp.	14,500	190,172	0.01%
Aida Engineering Ltd.	19,903	116,470	0.00%	Cosmo Energy Holdings Co., Ltd.	31,473	1,264,903	0.03%
Aiful Corp.	166,850	449,730	0.01%	Cosmos Pharmaceutical Corp.	10,300	1,189,782	0.03%
Ain Holdings, Inc.	13,555	430,168	0.01%	Cover Corp.	11,800	229,170	0.01%
Air Water, Inc.	99,000	1,352,841	0.03%	CRE Logistics, Inc. REIT	280	308,441	0.01%
Airtrip Corp.	5,500	72,251	0.00%	Create Restaurants Holdings, Inc.	65,105	505,213	0.01%
Alfresa Holdings Corp.	95,800	1,628,491	0.04%	Create SD Holdings Co., Ltd.	13,798	299,978	0.01%
Alpen Co., Ltd.	5,317	73,242	0.00%	Credit Saison Co., Ltd.	79,300	1,462,196	0.04%
Alps Alpine Co., Ltd.	97,900	853,101	0.02%	Curves Holdings Co., Ltd.	28,900	133,656	0.00%
Amada Co., Ltd.	178,800	1,864,350	0.05%	CyberAgent, Inc.	232,100	1,457,169	0.04%
Amano Corp.	27,150	643,604	0.02%	CYBERDYNE, Inc.	51,600	81,986	0.00%
Amvis Holdings, Inc.	20,200	430,565	0.01%	Cybozu, Inc.	13,000	201,021	0.01%
Anicom Holdings, Inc.	30,400	117,089	0.00%	Daicel Corp.	122,200	1,184,035	0.03%
Anritsu Corp.	65,700	634,025	0.02%	Daido Steel Co., Ltd.	66,000	702,695	0.02%
Anycolor, Inc.	12,400	273,542	0.01%	Daiei Kankyo Co., Ltd.	22,900	404,949	0.01%
AOKI Holdings, Inc.	13,316	107,771	0.00%	Daihen Corp.	10,888	498,139	0.01%
Aozora Bank Ltd.	59,300	1,288,381	0.03%	Daiho Corp.	2,700	71,148	0.00%
Appier Group, Inc.	33,200	435,665	0.01%	Daiichikoso Co., Ltd.	41,756	617,988	0.02%
Arata Corp.	15,400	339,722	0.01%	Daiki Aluminium Industry Co., Ltd.	10,000	83,700	0.00%
Arclands Corp.	22,393	266,848	0.01%	Daikokutenbussan Co., Ltd.	1,969	105,168	0.00%
Arcs Co., Ltd.	21,665	427,522	0.01%	Daio Paper Corp.	44,689	355,978	0.01%
ARE Holdings, Inc.	37,522	519,261	0.01%	Daiseki Co., Ltd.	22,488	624,489	0.02%
Argo Graphics, Inc.	7,100	184,576	0.00%	Daishi Hokuetsu Financial Group, Inc.	17,814	484,584	0.01%
Ariake Japan Co., Ltd.	9,500	313,005	0.01%	Daiwa Industries Ltd.	11,561	123,827	0.00%
As One Corp.	14,500	575,968	0.01%	Daiwa Office Investment Corp. REIT	152	716,981	0.02%
Asahi Yukizai Corp.	6,900	185,739	0.00%	Daiwa Securities Living Investments Corp. REIT Class A	1,064	787,170	0.02%
Asics Corp.	84,800	2,657,444	0.07%	Daiwabo Holdings Co., Ltd.	43,355	949,332	0.02%
ASKUL Corp.	22,500	343,134	0.01%	DCM Holdings Co., Ltd.	51,867	475,699	0.01%
Atom Corp.	57,700	375,308	0.01%	Demae-Can Co., Ltd.	20,455	72,836	0.00%
Autobacs Seven Co., Ltd.	41,040	454,124	0.01%	DeNA Co., Ltd.	41,500	405,345	0.01%
Avex, Inc.	15,153	147,037	0.00%	Denka Co., Ltd.	42,100	745,365	0.02%
Awa Bank Ltd.	19,100	319,462	0.01%	Descente Ltd.	16,914	446,305	0.01%
Axial Retailing, Inc.	8,100	238,725	0.01%	Dexerials Corp.	28,000	819,464	0.02%
AZ-COM MARUWA Holdings, Inc.	22,000	238,601	0.01%	DIC Corp.	41,250	810,926	0.02%
Bank of Nagoya Ltd.	5,300	204,511	0.01%	Digital Arts, Inc.	6,300	229,245	0.01%
Base Co., Ltd.	3,200	83,757	0.00%	Digital Garage, Inc.	16,400	426,344	0.01%
Belc Co., Ltd.	5,550	246,046	0.01%	dip Corp.	20,200	459,938	0.01%
Bell System24 Holdings, Inc.	15,400	191,162	0.01%	DMG Mori Co., Ltd.	58,250	1,115,790	0.03%
Belluna Co., Ltd.	34,113	150,506	0.00%	Doshisha Co., Ltd.	9,900	146,344	0.00%
Benefit One, Inc.	42,200	635,335	0.02%	Doutor Nichires Holdings Co., Ltd.	15,075	233,001	0.01%
Benesse Holdings, Inc.	33,900	626,878	0.02%	Dowa Holdings Co., Ltd.	27,100	990,348	0.03%
Bengo4.com, Inc.	5,000	154,455	0.00%	DTS Corp.	17,860	446,563	0.01%
Bic Camera, Inc.	46,250	440,914	0.01%	Duskin Co., Ltd.	23,086	548,739	0.01%
BIPROGY, Inc.	39,678	1,242,576	0.03%	DyDo Group Holdings, Inc.	4,188	173,782	0.00%
BML, Inc.	10,542	224,330	0.01%	Eagle Industry Co., Ltd.	15,100	171,372	0.00%
Bunka Shutter Co., Ltd.	23,262	231,333	0.01%	Earth Corp.	7,548	244,676	0.01%
C Uyemura & Co., Ltd.	5,700	447,170	0.01%	Ebara Corp.	47,800	2,830,433	0.07%
Calbee, Inc.	43,600	876,299	0.02%	EDION Corp.	32,350	360,719	0.01%
Canon Electronics, Inc.	7,349	106,550	0.00%	eGuarantee, Inc.	17,400	252,768	0.01%
Canon Marketing Japan, Inc.	25,150	762,813	0.02%	Eiken Chemical Co., Ltd.	21,000	254,568	0.01%
Casio Computer Co., Ltd.	96,200	834,875	0.02%	Eizo Corp.	8,651	302,828	0.01%
Cawachi Ltd.	5,339	100,509	0.00%	Elan Corp.	13,000	102,908	0.00%
Central Glass Co., Ltd.	9,400	177,692	0.00%	Elecom Co., Ltd.	18,300	227,939	0.01%
Change Holdings, Inc.	23,000	231,664	0.01%	Electric Power Development Co., Ltd.	75,300	1,222,330	0.03%
Chiyoda Corp.	74,800	180,925	0.00%	EM Systems Co., Ltd.	15,400	76,137	0.00%
Chofu Seisakusho Co., Ltd.	6,713	96,852	0.00%				
Chudenko Corp.	17,494	320,024	0.01%				
Chugin Financial Group, Inc.	76,300	542,023	0.01%				
Chugoku Electric Power Co., Inc.	155,300	1,108,735	0.03%				
Chugoku Marine Paints Ltd.	16,857	198,247	0.01%				
CI Takiron Corp.	19,017	88,489	0.00%				
Citizen Watch Co., Ltd.	101,200	603,697	0.02%				
CKD Corp.	24,823	447,230	0.01%				

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en Japan, Inc.	16,700	322,794	0.01%	Gunze Ltd.	8,300	294,368	0.01%
Enplas Corp.	2,900	246,843	0.01%	H.U. Group Holdings, Inc.	28,900	546,000	0.01%
eRex Co., Ltd.	17,400	96,392	0.00%	H2O Retailing Corp.	51,607	558,972	0.01%
ES-Con Japan Ltd.	25,600	169,057	0.00%	Hachijuni Bank Ltd.	194,400	1,083,417	0.03%
euglena Co., Ltd.	51,567	254,945	0.01%	Hakuhodo DY Holdings, Inc.	114,400	876,785	0.02%
Exedy Corp.	18,340	337,452	0.01%	Hakuto Co., Ltd.	4,800	184,877	0.00%
EXEO Group, Inc.	49,499	1,100,719	0.03%	Halows Co., Ltd.	6,300	191,708	0.01%
Ezaki Glico Co., Ltd.	26,100	772,929	0.02%	Hamakyorex Co., Ltd.	6,300	177,632	0.00%
Fandl Corp.	39,740	668,347	0.02%	Hankyu Hanshin, Inc. REIT Class A	314	309,590	0.01%
FCC Co., Ltd.	14,740	181,924	0.00%	Hanwa Co., Ltd.	16,139	571,814	0.01%
Ferrotec Holdings Corp.	25,900	488,312	0.01%	Harmonic Drive Systems, Inc.	26,800	790,807	0.02%
Financial Partners Group Co., Ltd.	35,850	427,718	0.01%	Haseko Corp.	128,600	1,671,125	0.04%
Food & Life Cos Ltd.	58,200	1,195,953	0.03%	Hazama Ando Corp.	81,150	642,385	0.02%
FP Corp.	22,808	480,654	0.01%	Heiwa Corp.	31,450	468,248	0.01%
FP Partner, Inc.	3,700	136,211	0.00%	Heiwa Real Estate Co., Ltd.	16,100	430,536	0.01%
Freee KK	22,300	483,235	0.01%	Heiwa Real Estate, Inc. REIT	500	477,373	0.01%
Frontier Real Estate Investment Corp. REIT	256	786,268	0.02%	Heiwado Co., Ltd.	13,367	202,240	0.01%
Fuji Co., Ltd.	18,594	253,099	0.01%	Hiday Hidaka Corp.	11,101	224,099	0.01%
Fuji Corp.	40,627	698,826	0.02%	Hino Motors Ltd.	158,200	520,002	0.01%
Fuji Kyuko Co., Ltd.	11,150	333,757	0.01%	Hioki EE Corp.	5,600	251,043	0.01%
Fuji Media Holdings, Inc.	26,900	299,281	0.01%	Hirata Corp.	5,400	240,928	0.01%
Fuji Oil Holdings, Inc.	21,631	372,459	0.01%	Hirogin Holdings, Inc.	130,700	836,877	0.02%
Fuji Seal International, Inc.	21,854	265,696	0.01%	HIS Co., Ltd.	29,901	386,223	0.01%
Fuji Soft, Inc.	27,700	1,161,207	0.03%	Hisamitsu Pharmaceutical Co., Inc.	26,500	810,338	0.02%
Fujicco Co., Ltd.	7,430	102,243	0.00%	Hitachi Zosen Corp.	78,545	522,036	0.01%
Fujikura Ltd.	122,100	939,264	0.02%	Hogy Medical Co., Ltd.	12,724	326,268	0.01%
Fujimi, Inc.	28,762	639,586	0.02%	Hokkaido Electric Power Co., Inc.	79,400	351,775	0.01%
Fujimori Kogyo Co., Ltd.	6,650	178,302	0.00%	Hokkoku Financial Holdings, Inc.	10,550	345,730	0.01%
Fujio Food Group, Inc.	5,000	49,936	0.00%	Hokuetsu Corp.	60,206	605,135	0.02%
Fujitec Co., Ltd.	30,463	772,703	0.02%	Hokuhoku Financial Group, Inc.	56,500	610,567	0.02%
Fujitsu General Ltd.	32,224	529,829	0.01%	Hokuriku Electric Power Co.	81,100	422,010	0.01%
Fujiya Co., Ltd.	3,552	61,274	0.00%	Hokuto Corp.	9,060	111,563	0.00%
Fukuda Denshi Co., Ltd.	8,700	454,809	0.01%	Horiba Ltd.	19,121	1,495,990	0.04%
Fukui Computer Holdings, Inc.	8,200	146,574	0.00%	Hoshino Resorts, Inc. REIT	133	533,962	0.01%
Fukuoka Corp. REIT	346	420,413	0.01%	Hosiden Corp.	21,563	263,075	0.01%
Fukuoka Financial Group, Inc.	86,100	2,031,882	0.05%	House Foods Group, Inc.	31,750	701,527	0.02%
Fukushima Galilei Co., Ltd.	5,200	179,997	0.00%	Hulic Reit, Inc. REIT	657	695,307	0.02%
Fukuyama Transporting Co., Ltd.	10,100	290,506	0.01%	Hyakugo Bank Ltd.	111,400	421,958	0.01%
FULLCAST Holdings Co., Ltd.	9,000	117,017	0.00%	Ichibanya Co., Ltd.	6,684	250,330	0.01%
Funai Soken Holdings, Inc.	20,070	365,013	0.01%	Ichigo Office Investment Corp. REIT	511	299,032	0.01%
Furukawa Co., Ltd.	13,015	176,051	0.00%	Ichigo, Inc.	137,200	328,937	0.01%
Furukawa Electric Co., Ltd.	35,550	559,046	0.01%	Idec Corp.	14,282	290,847	0.01%
Fuso Chemical Co., Ltd.	11,300	334,640	0.01%	IDOM, Inc.	25,450	175,106	0.00%
Future Corp.	23,900	299,216	0.01%	IHI Corp.	72,900	1,427,698	0.04%
Fuyo General Lease Co., Ltd.	9,091	789,611	0.02%	Iino Kaiun Kaisha Ltd.	30,909	260,242	0.01%
G-7 Holdings, Inc.	9,600	81,646	0.00%	I'll, Inc.	3,400	77,053	0.00%
Genky DrugStores Co., Ltd.	3,500	135,551	0.00%	Inaba Denki Sangyo Co., Ltd.	26,552	640,352	0.02%
Geo Holdings Corp.	12,050	181,374	0.00%	Inabata & Co., Ltd.	18,467	411,309	0.01%
Giken Ltd.	7,350	94,364	0.00%	Inageya Co., Ltd.	7,300	65,761	0.00%
Global One Real Estate Investment Corp. REIT	587	455,926	0.01%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	1,048	1,037,742	0.03%
GLOBERIDE, Inc.	9,600	136,666	0.00%	Infocom Corp.	10,100	177,527	0.00%
Glory Ltd.	20,500	391,446	0.01%	Infomart Corp.	93,100	327,547	0.01%
GMO Financial Gate, Inc.	2,200	163,229	0.00%	Information Services International-Dentsu Ltd.	14,078	583,171	0.02%
GMO Financial Holdings, Inc.	18,000	96,141	0.00%	INFRONEER Holdings, Inc.	96,201	957,711	0.02%
GMO internet group, Inc.	33,639	611,553	0.02%	Insource Co., Ltd.	23,600	147,981	0.00%
GMO Payment Gateway, Inc.	23,300	1,619,332	0.04%	Internet Initiative Japan, Inc. REIT	56,400	1,153,764	0.03%
GNI Group Ltd.	23,300	467,719	0.01%	Invincible Investment Corp.	3,559	1,539,928	0.04%
Goldcrest Co., Ltd.	5,757	90,247	0.00%	Iriso Electronics Co., Ltd.	9,900	259,824	0.01%
Goldwin, Inc.	11,100	797,975	0.02%	Isetan Mitsukoshi Holdings Ltd.	177,700	1,933,549	0.05%
Gree, Inc.	31,550	127,561	0.00%				
GS Yuasa Corp.	43,700	615,296	0.02%				
G-Tekt Corp.	14,700	178,927	0.00%				
GungHo Online Entertainment, Inc.	22,060	367,954	0.01%				
Gunma Bank Ltd.	163,500	800,220	0.02%				

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Ispace, Inc.	11,100	72,121	0.00%	Katitas Co., Ltd.	28,100	436,309	0.01%
Ito En Ltd.	25,800	783,626	0.02%	Kato Sangyo Co., Ltd.	12,121	395,063	0.01%
Itochu Enex Co., Ltd.	30,791	335,691	0.01%	Kawasaki Heavy Industries Ltd.	78,700	1,741,136	0.04%
Itochu-Shokuhin Co., Ltd.	1,944	109,072	0.00%	KeePer Technical Laboratory Co., Ltd.	7,700	380,685	0.01%
Itoham Yonekyu Holdings, Inc.	15,131	413,747	0.01%	Keihan Holdings Co., Ltd.	52,100	1,362,183	0.04%
Iwatani Corp.	23,083	1,053,291	0.03%	Keihanshin Building Co., Ltd.	12,600	127,090	0.00%
Iyogin Holdings, Inc.	139,800	939,272	0.02%	Keikyu Corp.	117,900	1,077,558	0.03%
Izumi Co., Ltd.	15,750	404,307	0.01%	Keio Corp.	51,700	1,627,864	0.04%
J Front Retailing Co., Ltd.	130,200	1,184,896	0.03%	Keiyo Bank Ltd.	52,750	254,807	0.01%
J Trust Co., Ltd.	29,600	96,371	0.00%	Kewpie Corp.	50,750	894,371	0.02%
JAC Recruitment Co., Ltd.	34,400	158,604	0.00%	KFC Holdings Japan Ltd.	6,900	150,255	0.00%
Jaccs Co., Ltd.	10,414	383,378	0.01%	KH Neochem Co., Ltd.	15,800	254,293	0.01%
JAFCO Group Co., Ltd.	28,200	330,047	0.01%	Kinden Corp.	63,000	1,070,705	0.03%
Japan Airport Terminal Co., Ltd.	31,800	1,400,977	0.04%	Kintetsu Department Store Co., Ltd.	2,900	54,532	0.00%
Japan Aviation Electronics Industry Ltd.	22,517	515,090	0.01%	Kisoji Co., Ltd.	15,351	279,188	0.01%
Japan Display, Inc.	431,900	64,335	0.00%	Kissei Pharmaceutical Co., Ltd.	14,800	324,386	0.01%
Japan Elevator Service Holdings Co., Ltd.	33,500	555,561	0.01%	Ki-Star Real Estate Co., Ltd.	3,600	80,309	0.00%
Japan Excellent, Inc. REIT	641	570,162	0.01%	Kitz Corp.	36,783	314,657	0.01%
Japan Hotel Investment Corp. REIT Class A	2,381	1,168,713	0.03%	Kiyo Bank Ltd.	33,114	370,882	0.01%
Japan Lifeline Co., Ltd.	32,200	288,471	0.01%	Koa Corp.	12,575	138,077	0.00%
Japan Logistics Fund, Inc. REIT	487	987,956	0.03%	Kobayashi Pharmaceutical Co., Ltd.	25,400	1,223,337	0.03%
Japan Material Co., Ltd.	34,800	619,577	0.02%	Kobe Steel Ltd.	184,600	2,389,010	0.06%
Japan Petroleum Exploration Co., Ltd.	15,950	592,836	0.02%	Kohnan Shoji Co., Ltd.	11,894	331,139	0.01%
Japan Prime Realty Investment Corp. REIT	434	1,077,458	0.03%	Kokuyo Co., Ltd.	40,350	656,568	0.02%
Japan Pulp & Paper Co., Ltd.	5,139	181,531	0.00%	KOMEDA Holdings Co., Ltd.	23,200	451,724	0.01%
Japan Securities Finance Co., Ltd.	43,863	482,250	0.01%	Komeri Co., Ltd.	17,550	384,661	0.01%
Japan Steel Works Ltd.	32,400	563,059	0.01%	Konica Minolta, Inc.	230,800	675,800	0.02%
Japan Wool Textile Co., Ltd.	23,115	220,034	0.01%	Konishi Co., Ltd.	27,200	261,041	0.01%
JCR Pharmaceuticals Co., Ltd.	35,300	293,457	0.01%	Konoike Transport Co., Ltd.	11,450	158,374	0.00%
JCU Corp.	9,500	268,194	0.01%	Kosaido Holdings Co., Ltd.	48,500	261,456	0.01%
JDC Corp.	33,600	139,662	0.00%	Koshidaka Holdings Co., Ltd.	23,700	182,903	0.00%
Jeol Ltd.	22,849	1,003,230	0.03%	Kotobuki Spirits Co., Ltd.	50,500	774,085	0.02%
JGC Holdings Corp.	114,600	1,322,964	0.03%	Krosaki Harima Corp.	2,400	199,858	0.01%
JINS Holdings, Inc.	7,750	258,370	0.01%	K's Holdings Corp.	69,696	653,060	0.02%
JMDC, Inc.	11,900	359,836	0.01%	Kumagai Gumi Co., Ltd.	17,050	435,986	0.01%
J-Oil Mills, Inc.	7,896	108,263	0.00%	Kumiai Chemical Industry Co., Ltd.	35,958	205,831	0.01%
Joshin Denki Co., Ltd.	7,732	133,163	0.00%	Kura Sushi, Inc.	9,900	239,459	0.01%
Joyful Honda Co., Ltd.	29,900	391,512	0.01%	Kuraray Co., Ltd.	145,500	1,471,203	0.04%
JTEKT Corp.	107,000	905,834	0.02%	Kureha Corp.	19,746	403,380	0.01%
JTOWER, Inc.	5,500	195,063	0.01%	Kurita Water Industries Ltd.	55,000	2,153,497	0.06%
Juroku Financial Group, Inc.	17,450	461,067	0.01%	Kusuri no Aoki Holdings Co., Ltd.	25,950	590,308	0.02%
Justsystems Corp.	17,500	406,529	0.01%	KYB Corp.	7,825	272,249	0.01%
JVCKenwood Corp.	76,700	403,140	0.01%	Kyoei Steel Ltd.	8,991	127,486	0.00%
Kadokawa Corp.	46,550	947,972	0.02%	Kyokuto Kaihatsu Kogyo Co., Ltd.	18,850	262,734	0.01%
Kaga Electronics Co., Ltd.	9,475	411,986	0.01%	Kyorin Pharmaceutical Co., Ltd.	20,607	260,182	0.01%
Kagome Co., Ltd.	38,932	866,843	0.02%	Kyoritsu Maintenance Co., Ltd.	16,284	691,879	0.02%
Kakaku.com, Inc.	71,000	879,316	0.02%	Kyoto Financial Group, Inc.	120,800	1,882,091	0.05%
Kaken Pharmaceutical Co., Ltd.	16,300	387,903	0.01%	Kyudenko Corp.	20,899	753,953	0.02%
Kameda Seika Co., Ltd.	6,750	196,544	0.01%	Kyushu Electric Power Co., Inc.	211,000	1,528,096	0.04%
Kamigumi Co., Ltd.	48,900	1,167,523	0.03%	Kyushu Financial Group, Inc.	174,000	1,005,641	0.03%
Kanamoto Co., Ltd.	17,600	365,283	0.01%	Kyushu Railway Co.	70,000	1,542,701	0.04%
Kandenko Co., Ltd.	61,600	602,105	0.02%	LaSalle Logiport REIT	981	1,057,682	0.03%
Kaneka Corp.	24,600	625,033	0.02%	Lawson, Inc.	23,000	1,188,176	0.03%
Kanematsu Corp.	41,470	607,430	0.02%	Leopalace21 Corp.	91,150	276,722	0.01%
Kansai Paint Co., Ltd.	95,300	1,628,442	0.04%	Life Corp.	15,700	368,056	0.01%
Kanto Denka Kogyo Co., Ltd.	14,200	86,421	0.00%	LIFENET INSURANCE Co.	25,200	210,030	0.01%
Kappa Create Co., Ltd.	12,573	151,968	0.00%	Link And Motivation, Inc.	36,300	143,418	0.00%
Kasumigaseki Capital Co., Ltd.	2,400	152,532	0.00%	Lintec Corp.	17,200	335,509	0.01%
Katakura Industries Co., Ltd.	10,581	122,937	0.00%	Lion Corp.	125,200	1,162,039	0.03%
				LITALICO, Inc.	12,100	176,977	0.00%

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Lixil Corp.	146,400	1,828,183	0.05%	Mitsui High-Tec, Inc.	10,200	532,501	0.01%
M&A Capital Partners Co., Ltd.	6,000	103,504	0.00%	Mitsui Mining & Smelting Co., Ltd.	29,400	904,022	0.02%
M&A Research Institute Holdings, Inc.	12,600	399,950	0.01%	Mitsui-Soko Holdings Co., Ltd.	9,919	331,032	0.01%
Mabuchi Motor Co., Ltd.	46,800	776,459	0.02%	Mitsuuroko Group Holdings Co., Ltd.	17,200	193,619	0.01%
Macnica Holdings, Inc.	24,086	1,270,589	0.03%	Miura Co., Ltd.	47,900	954,059	0.02%
Maeda Kosen Co., Ltd.	9,500	204,515	0.01%	Mixi, Inc.	18,700	313,170	0.01%
Makino Milling Machine Co., Ltd.	11,791	490,943	0.01%	Mizuho Leasing Co., Ltd.	14,887	511,087	0.01%
Management Solutions Co., Ltd.	4,600	112,406	0.00%	Mizuno Corp.	9,324	259,919	0.01%
Mandom Corp.	15,238	138,026	0.00%	Mochida Pharmaceutical Co., Ltd.	12,500	289,935	0.01%
Mani, Inc.	37,585	568,920	0.01%	Modec, Inc.	8,816	144,953	0.00%
Maruha Nichiro Corp.	20,677	407,145	0.01%	Monex Group, Inc.	98,800	503,881	0.01%
Marui Group Co., Ltd.	90,800	1,522,887	0.04%	Money Forward, Inc.	23,152	709,767	0.02%
Maruichi Steel Tube Ltd.	30,000	780,749	0.02%	Monogatari Corp.	17,300	538,708	0.01%
MARUKA FURUSATO Corp.	11,200	209,176	0.01%	Mori Hills Investment Corp. REIT Class A	789	784,635	0.02%
Maruwa Co., Ltd.	4,678	978,869	0.03%	Mori Trust Reit, Inc. REIT	1,368	703,504	0.02%
Maruzen Showa Unyu Co., Ltd.	5,778	160,250	0.00%	Morinaga & Co., Ltd.	36,260	658,045	0.02%
Matsuda Sangyo Co., Ltd.	5,473	93,015	0.00%	Morinaga Milk Industry Co., Ltd.	39,406	762,516	0.02%
Matsui Securities Co., Ltd.	66,200	343,725	0.01%	Morita Holdings Corp.	13,900	153,217	0.00%
Matsuyafoods Holdings Co., Ltd.	3,258	127,334	0.00%	MOS Food Services, Inc.	12,820	298,721	0.01%
Max Co., Ltd.	12,392	288,748	0.01%	Musashi Seimitsu Industry Co., Ltd.	26,170	280,300	0.01%
Maxell Ltd.	20,150	222,968	0.01%	Musashino Bank Ltd.	12,800	242,054	0.01%
Maxvalu Tokai Co., Ltd.	5,800	122,599	0.00%	Nabtesco Corp.	56,900	1,161,369	0.03%
MCJ Co., Ltd.	37,800	294,131	0.01%	Nachi-Fujikoshi Corp.	7,983	208,097	0.01%
Mebuki Financial Group, Inc.	505,400	1,537,566	0.04%	Nafco Co., Ltd.	4,600	60,755	0.00%
Medipal Holdings Corp.	99,200	1,608,183	0.04%	Nagaileben Co., Ltd.	8,376	141,521	0.00%
Medley, Inc.	10,800	337,069	0.01%	Nagase & Co., Ltd.	47,376	759,468	0.02%
Megachips Corp.	6,308	209,402	0.01%	Nagawa Co., Ltd.	5,500	278,160	0.01%
Megmilk Snow Brand Co., Ltd.	26,083	391,115	0.01%	Nagoya Railroad Co., Ltd.	98,400	1,579,509	0.04%
Meidensha Corp.	13,927	240,546	0.01%	Nakanishi, Inc.	33,400	561,721	0.01%
Meiko Electronics Co., Ltd.	9,000	266,208	0.01%	Nankai Electric Railway Co., Ltd.	52,700	1,070,971	0.03%
MEITEC Group Holdings, Inc.	35,450	710,861	0.02%	Nanto Bank Ltd.	15,450	267,509	0.01%
Melco Holdings, Inc.	1,845	45,085	0.00%	NEC Networks & System Integration Corp.	33,547	566,097	0.01%
Menicon Co., Ltd.	30,500	508,189	0.01%	NET One Systems Co., Ltd.	42,800	729,677	0.02%
Mercari, Inc.	57,900	1,072,945	0.03%	Nextage Co., Ltd.	25,100	460,766	0.01%
METAWATER Co., Ltd.	15,600	242,000	0.01%	NGK Insulators Ltd.	118,700	1,419,129	0.04%
Micronics Japan Co., Ltd.	13,400	348,830	0.01%	NH Foods Ltd.	42,300	1,434,203	0.04%
Mie Kotsu Group Holdings, Inc.	17,800	76,134	0.00%	NHK Spring Co., Ltd.	97,600	828,679	0.02%
Milbon Co., Ltd.	14,100	369,452	0.01%	Nichias Corp.	27,560	662,707	0.02%
Mimasu Semiconductor Industry Co., Ltd.	6,055	137,438	0.00%	Nichicon Corp.	20,050	184,600	0.00%
Mirai Corp. REIT	1,028	316,829	0.01%	Nichiden Corp.	8,182	166,623	0.00%
Mirai Industry Co., Ltd.	3,300	76,309	0.00%	Nichiha Corp.	12,949	272,335	0.01%
MIRAIT ONE Corp.	48,643	641,420	0.02%	Nichirei Corp.	55,350	1,363,923	0.04%
Mitani Sekisan Co., Ltd.	5,000	169,528	0.00%	Nifco, Inc.	38,290	989,978	0.03%
Mitsubishi Estate Logistics Investment Corp. REIT	256	680,040	0.02%	Nihon Kohden Corp.	41,169	1,303,286	0.03%
Mitsubishi Gas Chemical Co., Inc.	79,700	1,275,098	0.03%	Nihon M&A Center Holdings, Inc.	153,500	846,765	0.02%
Mitsubishi Logisnext Co., Ltd.	13,600	133,318	0.00%	Nihon Parkerizing Co., Ltd.	43,873	354,146	0.01%
Mitsubishi Logistics Corp.	26,900	810,740	0.02%	Nikkiso Co., Ltd.	22,485	164,275	0.00%
Mitsubishi Materials Corp.	64,200	1,114,552	0.03%	Nikkon Holdings Co., Ltd.	29,129	636,383	0.02%
Mitsubishi Motors Corp.	356,500	1,135,399	0.03%	Nikon Corp.	155,200	1,536,808	0.04%
Mitsubishi Pencil Co., Ltd.	16,792	248,462	0.01%	Nippn Corp.	27,812	438,545	0.01%
Mitsubishi Research Institute, Inc.	6,100	200,333	0.01%	Nippon Accommodations Fund, Inc. REIT Class A	262	1,122,485	0.03%
Mitsubishi Shokuhin Co., Ltd.	8,050	274,652	0.01%	Nippon Carbon Co., Ltd.	7,600	236,388	0.01%
Mitsuboshi Belting Ltd.	12,439	386,899	0.01%	Nippon Ceramic Co., Ltd.	13,795	274,471	0.01%
Mitsui DM Sugar Holdings Co., Ltd.	6,609	139,277	0.00%	Nippon Densetsu Kogyo Co., Ltd.	19,773	279,246	0.01%
Mitsui Fudosan Logistics Park, Inc. REIT	304	986,523	0.03%	Nippon Electric Glass Co., Ltd.	42,400	911,579	0.02%
				Nippon Gas Co., Ltd.	53,650	885,731	0.02%
				NIPPON Investment Corp. REIT	253	602,979	0.02%
				Nippon Kanzai Holdings Co., Ltd.	8,260	150,635	0.00%

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Nippon Kayaku Co., Ltd.	63,000	601,266	0.02%	Okinawa Financial Group, Inc.	11,600	193,032	0.01%
Nippon Light Metal Holdings Co., Ltd.	31,795	395,351	0.01%	OKUMA Corp.	13,100	564,495	0.01%
Nippon Paper Industries Co., Ltd.	50,050	448,739	0.01%	Okumura Corp.	15,400	511,768	0.01%
Nippon Parking Development Co., Ltd.	102,550	139,662	0.00%	One, Inc. REIT	127	238,902	0.01%
Nippon Pillar Packing Co., Ltd.	10,600	334,962	0.01%	Onward Holdings Co., Ltd.	55,200	188,333	0.00%
Nippon Road Co., Ltd.	11,575	168,231	0.00%	Open Up Group, Inc.	29,199	486,512	0.01%
Nippon Seiki Co., Ltd.	20,554	167,225	0.00%	Optex Group Co., Ltd.	21,200	268,571	0.01%
Nippon Shinyaku Co., Ltd.	27,100	960,360	0.02%	Oporun Co., Ltd.	15,300	177,006	0.00%
Nippon Shokubai Co., Ltd.	15,100	582,022	0.02%	Organo Corp.	12,964	537,025	0.01%
Nippon Signal Co., Ltd.	26,907	185,131	0.00%	Orient Corp.	23,050	174,943	0.00%
Nippon Soda Co., Ltd.	10,704	412,276	0.01%	Orix JREIT, Inc. REIT	1,395	1,647,521	0.04%
Nippon Television Holdings, Inc.	26,100	285,012	0.01%	Osaka Organic Chemical Industry Ltd.	8,400	161,708	0.00%
Nipro Corp.	74,900	588,128	0.02%	Osaka Soda Co., Ltd.	8,158	560,146	0.01%
Nishimatsu Construction Co., Ltd.	16,600	462,275	0.01%	OSAKA Titanium Technologies Co., Ltd.	15,800	303,941	0.01%
Nishimatsuya Chain Co., Ltd.	21,530	316,276	0.01%	OSG Corp.	40,850	585,889	0.02%
Nishi-Nippon Financial Holdings, Inc.	61,000	705,710	0.02%	Outsourcing, Inc.	56,100	692,396	0.02%
Nishi-Nippon Railroad Co., Ltd.	32,500	550,849	0.01%	Pacific Industrial Co., Ltd.	17,550	160,089	0.00%
Nishio Holdings Co., Ltd.	9,799	284,976	0.01%	PAL GROUP Holdings Co., Ltd.	22,800	398,491	0.01%
Nissan Shatai Co., Ltd.	30,137	196,880	0.01%	PALTAC Corp.	15,575	493,168	0.01%
Nissha Co., Ltd.	17,300	180,755	0.00%	Paramount Bed Holdings Co., Ltd.	19,596	385,165	0.01%
Nisshin Oillio Group Ltd.	13,406	407,943	0.01%	Park24 Co., Ltd.	68,090	872,497	0.02%
Nisshin Seifun Group, Inc.	103,600	1,395,124	0.04%	Pasona Group, Inc.	9,800	183,654	0.00%
Nisshinbo Holdings, Inc.	67,731	550,332	0.01%	Penta-Ocean Construction Co., Ltd.	149,247	838,337	0.02%
Nissui Corp.	140,112	754,426	0.02%	PeptiDream, Inc.	49,700	524,039	0.01%
Niterra Co., Ltd.	80,000	1,900,411	0.05%	Persol Holdings Co., Ltd.	985,600	1,692,536	0.04%
Nitta Corp.	8,384	218,550	0.01%	Pharma Foods International Co., Ltd.	8,500	60,413	0.00%
Nittetsu Mining Co., Ltd.	4,980	184,039	0.00%	PHC Holdings Corp.	10,400	106,007	0.00%
Nitto Boseki Co., Ltd.	11,886	387,404	0.01%	Pigeon Corp.	66,400	764,886	0.02%
Nitto Kogyo Corp.	12,113	309,312	0.01%	Pilot Corp.	16,000	476,777	0.01%
Noevir Holdings Co., Ltd.	8,350	304,433	0.01%	Piolax, Inc.	15,750	260,303	0.01%
NOF Corp.	34,511	1,715,024	0.04%	PKSHA Technology, Inc.	8,200	196,304	0.01%
Nohmi Bosai Ltd.	13,239	206,783	0.01%	Plus Alpha Consulting Co., Ltd.	13,200	265,629	0.01%
Nojima Corp.	32,100	399,144	0.01%	Pola Orbis Holdings, Inc.	50,300	565,152	0.01%
NOK Corp.	42,900	572,538	0.01%	Pressance Corp.	10,100	114,268	0.00%
Nomura Co., Ltd.	40,200	250,929	0.01%	Prestige International, Inc.	46,700	198,752	0.01%
Noritake Co., Ltd.	4,101	199,261	0.01%	Prima Meat Packers Ltd.	10,221	170,229	0.00%
Noritsu Koki Co., Ltd.	8,000	170,123	0.00%	Raito Kogyo Co., Ltd.	23,400	313,704	0.01%
Noritz Corp.	14,251	152,740	0.00%	Raiznext Corp.	13,883	150,470	0.00%
North Pacific Bank Ltd.	130,750	329,240	0.01%	Raksul, Inc.	26,300	236,547	0.01%
NS Solutions Corp.	17,400	564,655	0.01%	Rakus Co., Ltd.	44,500	824,629	0.02%
NS United Kaiun Kaisha Ltd.	4,583	155,877	0.00%	Rakuten Bank Ltd.	50,100	750,540	0.02%
NSD Co., Ltd.	38,518	740,689	0.02%	Relo Group, Inc.	57,400	691,951	0.02%
NSK Ltd.	178,200	964,439	0.02%	Rengo Co., Ltd.	96,181	641,298	0.02%
NTN Corp.	200,200	369,215	0.01%	RENOVA, Inc.	18,200	153,496	0.00%
NTT UD Investment Corp. REIT	764	675,775	0.02%	Resonac Holdings Corp.	92,097	1,835,669	0.05%
Obara Group, Inc.	4,726	126,547	0.00%	Resorttrust, Inc.	39,294	681,750	0.02%
OBIC Business Consultants Co., Ltd.	16,907	773,515	0.02%	Restar Holdings Corp.	8,500	170,024	0.00%
Ogaki Kyoritsu Bank Ltd.	18,100	242,138	0.01%	Retail Partners Co., Ltd.	8,900	105,237	0.00%
Ohsho Food Service Corp.	6,700	383,522	0.01%	Ricoh Leasing Co., Ltd.	5,786	199,255	0.01%
Oiles Corp.	9,283	130,441	0.00%	Riken Keiki Co., Ltd.	6,400	312,782	0.01%
Oisix ra daichi, Inc.	15,800	152,643	0.00%	Riken Vitamin Co., Ltd.	13,000	206,093	0.01%
Okamoto Industries, Inc.	4,288	151,318	0.00%	Ringer Hut Co., Ltd.	13,054	218,060	0.01%
Okamura Corp.	31,358	484,895	0.01%	Rinnai Corp.	57,000	1,321,294	0.03%
Okasan Securities Group, Inc.	76,100	369,758	0.01%	Riso Kagaku Corp.	9,247	174,144	0.00%
Oki Electric Industry Co., Ltd.	49,650	320,834	0.01%	Riso Kyoiku Co., Ltd.	47,000	75,677	0.00%
Okinawa Cellular Telephone Co.	12,400	297,730	0.01%	Rohto Pharmaceutical Co., Ltd.	98,534	1,987,035	0.05%
Okinawa Electric Power Co., Inc.	23,883	188,889	0.01%	Roland Corp.	7,000	218,719	0.01%
				Rorze Corp.	5,200	555,483	0.01%
				Round One Corp.	95,490	377,950	0.01%
				Royal Holdings Co., Ltd.	14,810	271,030	0.01%
				RS Technologies Co., Ltd.	7,800	165,372	0.00%
				Ryobi Ltd.	9,000	169,684	0.00%
				Ryohin Keikaku Co., Ltd.	133,100	2,227,617	0.06%

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Ryosan Co., Ltd.	6,119	204,213	0.01%	Shizuoka Gas Co., Ltd.	21,797	158,630	0.00%
Ryoyo Electro Corp.	9,551	243,212	0.01%	SHO-BOND Holdings Co., Ltd.	20,136	895,108	0.02%
S Foods, Inc.	10,004	233,815	0.01%	Shochiku Co., Ltd.	5,603	378,594	0.01%
Saibu Gas Holdings Co., Ltd.	13,500	187,399	0.00%	Shoei Co., Ltd.	23,400	305,405	0.01%
Saizeriya Co., Ltd.	15,539	554,413	0.01%	Shoei Foods Corp.	6,300	215,616	0.01%
Sakai Moving Service Co., Ltd.	13,400	258,533	0.01%	Showa Sangyo Co., Ltd.	8,866	199,042	0.01%
Sakata INX Corp.	19,750	190,243	0.01%	Siix Corp.	18,500	191,981	0.01%
Sakata Seed Corp.	14,071	390,750	0.01%	Simplex Holdings, Inc.	14,600	284,067	0.01%
SAMTY Co., Ltd.	12,625	218,058	0.01%	SKY Perfect JSAT Holdings, Inc.	73,400	363,408	0.01%
Samty Residential Investment Corp. REIT	203	157,959	0.00%	Skylark Holdings Co., Ltd.	120,604	1,766,543	0.05%
San-A Co., Ltd.	12,056	389,524	0.01%	SMS Co., Ltd.	37,000	760,970	0.02%
San-Ai Obbli Co., Ltd.	24,846	283,038	0.01%	Snow Peak, Inc.	13,300	87,264	0.00%
SanBio Co., Ltd.	20,700	103,074	0.00%	Socionext, Inc.	92,540	1,680,397	0.04%
Sangetsu Corp.	24,736	543,918	0.01%	Sohgo Security Services Co., Ltd.	204,000	1,173,818	0.03%
San-In Godo Bank Ltd.	70,000	493,545	0.01%	Sojitz Corp.	116,460	2,631,048	0.07%
Sanken Electric Co., Ltd.	11,900	656,281	0.02%	Solasto Corp.	24,300	106,177	0.00%
Sanki Engineering Co., Ltd.	17,145	212,823	0.01%	Sosei Group Corp.	36,200	364,876	0.01%
Sankyo Co., Ltd.	21,300	1,242,374	0.03%	SOSiLA Logistics, Inc. REIT	343	292,200	0.01%
Sankyu, Inc.	25,092	922,128	0.02%	Sotetsu Holdings, Inc.	42,200	819,574	0.02%
Sanrio Co., Ltd.	27,700	1,155,116	0.03%	Sparx Group Co., Ltd.	5,660	64,718	0.00%
Sansan, Inc.	40,600	460,487	0.01%	SRE Holdings Corp.	3,811	74,447	0.00%
Santen Pharmaceutical Co., Ltd.	174,700	1,741,052	0.04%	Stanley Electric Co., Ltd.	68,700	1,292,815	0.03%
Sanwa Holdings Corp.	99,750	1,513,090	0.04%	Star Asia Investment Corp. REIT	1,151	470,262	0.01%
Sanyo Chemical Industries Ltd.	6,329	190,121	0.01%	Star Micronics Co., Ltd.	15,198	185,313	0.00%
Sanyo Denki Co., Ltd.	3,681	163,710	0.00%	Starts Corp., Inc.	13,350	277,549	0.01%
Sanyo Special Steel Co., Ltd.	9,573	178,993	0.00%	Starts Proceed Investment Corp. REIT Class A	129	184,103	0.00%
Sapporo Holdings Ltd.	33,100	1,459,894	0.04%	Strike Co., Ltd.	5,500	188,041	0.00%
Sato Holdings Corp.	16,413	246,346	0.01%	Sugi Holdings Co., Ltd.	18,245	838,871	0.02%
Sawai Group Holdings Co., Ltd.	19,595	724,006	0.02%	Sumitomo Bakelite Co., Ltd.	17,900	939,947	0.02%
SB Technology Corp.	6,900	116,240	0.00%	Sumitomo Densetsu Co., Ltd.	9,700	188,661	0.00%
SBI Sumishin Net Bank Ltd.	29,100	319,320	0.01%	Sumitomo Forestry Co., Ltd.	80,550	2,401,416	0.06%
SBS Holdings, Inc.	9,300	162,146	0.00%	Sumitomo Heavy Industries Ltd.	58,900	1,485,243	0.04%
SCREEN Holdings Co., Ltd.	43,200	3,655,667	0.09%	Sumitomo Mitsui Construction Co., Ltd.	75,140	211,594	0.01%
Sega Sammy Holdings, Inc.	83,600	1,169,380	0.03%	Sumitomo Osaka Cement Co., Ltd.	15,050	396,053	0.01%
Seibu Holdings, Inc.	125,200	1,737,951	0.04%	Sumitomo Pharma Co., Ltd.	85,800	283,606	0.01%
Seiko Group Corp.	12,647	241,673	0.01%	Sumitomo Riko Co., Ltd.	20,200	151,307	0.00%
Seino Holdings Co., Ltd.	62,650	950,104	0.02%	Sumitomo Rubber Industries Ltd.	91,300	992,138	0.03%
Seiren Co., Ltd.	20,821	366,118	0.01%	Sumitomo Warehouse Co., Ltd.	26,570	461,931	0.01%
Sekisui House, Inc. REIT	2,167	1,185,102	0.03%	Sun Frontier Fudousan Co., Ltd.	13,650	158,111	0.00%
Sekisui Jushi Corp.	10,819	190,779	0.01%	Sundrug Co., Ltd.	36,800	1,182,988	0.03%
Senko Group Holdings Co., Ltd.	56,796	460,073	0.01%	SUNWELS Co., Ltd.	5,500	97,375	0.00%
Senshu Ikeda Holdings, Inc.	112,800	258,437	0.01%	Suruga Bank Ltd.	82,700	456,968	0.01%
Septeni Holdings Co., Ltd.	49,400	184,663	0.00%	Suzuken Co., Ltd.	32,500	1,076,341	0.03%
Seria Co., Ltd.	23,600	440,094	0.01%	Systema Corp.	144,500	313,640	0.01%
Seven Bank Ltd.	332,200	706,202	0.02%	T Hasegawa Co., Ltd.	16,300	358,998	0.01%
Shibaura Machine Co., Ltd.	10,950	268,740	0.01%	Tadano Ltd.	50,645	423,538	0.01%
Shibaura Mechatronics Corp.	6,756	284,655	0.01%	Taihei Dengyo Kaisha Ltd.	4,892	155,109	0.00%
Shibuya Corp.	10,200	176,753	0.00%	Taiheiyu Cement Corp.	61,500	1,267,690	0.03%
SHIFT, Inc.	6,400	1,626,103	0.04%	Taikisha Ltd.	13,026	377,438	0.01%
Shiga Bank Ltd.	19,600	485,204	0.01%	Taisho Pharmaceutical Holdings Co., Ltd.	22,900	1,404,245	0.04%
Shikoku Electric Power Co., Inc.	74,700	537,016	0.01%	Taiyo Holdings Co., Ltd.	23,564	520,654	0.01%
Shikoku Kasei Holdings Corp.	17,700	225,362	0.01%	Taiyo Yuden Co., Ltd.	61,450	1,625,823	0.04%
Shima Seiki Manufacturing Ltd.	10,550	114,121	0.00%	Takamatsu Construction Group Co., Ltd.	6,682	131,242	0.00%
Shimamura Co., Ltd.	11,500	1,285,572	0.03%	Takara Bio, Inc.	24,350	216,245	0.01%
Shin Nippon Biomedical Laboratories Ltd.	9,900	119,238	0.00%	Takara Holdings, Inc.	78,350	688,577	0.02%
Shin-Etsu Polymer Co., Ltd.	22,511	267,775	0.01%	Takara Leben Real Estate Investment Corp. REIT	333	238,093	0.01%
Shinko Electric Industries Co., Ltd.	36,100	1,404,259	0.04%	Takara Standard Co., Ltd.	20,522	237,565	0.01%
Shinmaywa Industries Ltd.	28,886	240,956	0.01%				
Ship Healthcare Holdings, Inc.	40,600	693,322	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Takasago International Corp.	5,955	147,418	0.00%	Toyo Ink SC Holdings Co., Ltd.	15,846	295,497	0.01%
Takasago Thermal Engineering Co., Ltd.	21,363	487,933	0.01%	Toyo Seikan Group Holdings Ltd.	68,800	1,116,085	0.03%
Takashimaya Co., Ltd.	76,800	1,046,753	0.03%	Toyo Suisan Kaisha Ltd.	45,900	2,370,209	0.06%
Takeuchi Manufacturing Co., Ltd.	17,500	531,902	0.01%	Toyo Tanso Co., Ltd.	6,905	234,362	0.01%
Takuma Co., Ltd.	29,700	376,885	0.01%	Toyo Tire Corp.	59,795	1,000,966	0.03%
Tama Home Co., Ltd.	8,400	233,863	0.01%	Toyobo Co., Ltd.	45,050	337,763	0.01%
Tamron Co., Ltd.	10,607	400,264	0.01%	Toyoda Gosei Co., Ltd.	32,700	613,618	0.02%
TBS Holdings, Inc.	16,950	360,569	0.01%	Toyota Boshoku Corp.	42,850	680,074	0.02%
TechMatrix Corp.	20,700	257,245	0.01%	Trancom Co., Ltd.	4,200	213,903	0.01%
TechnoPro Holdings, Inc.	55,700	1,467,765	0.04%	Transcosmos, Inc.	13,125	280,691	0.01%
Teijin Ltd.	93,800	889,230	0.02%	TRE Holdings Corp.	20,700	161,512	0.00%
Tenma Corp.	6,227	98,233	0.00%	Tri Chemical Laboratories, Inc.	12,800	327,763	0.01%
T-Gaia Corp.	10,250	140,321	0.00%	Trusco Nakayama Corp.	23,142	401,513	0.01%
THK Co., Ltd.	60,800	1,192,237	0.03%	TS Tech Co., Ltd.	47,896	579,590	0.01%
TKC Corp.	15,300	408,058	0.01%	Tsubakimoto Chain Co.	12,434	356,756	0.01%
TKP Corp.	8,800	112,232	0.00%	Tsuburaya Fields Holdings, Inc.	20,900	188,571	0.00%
Toa Corp.	5,603	141,486	0.00%	Tsugami Corp.	21,712	187,119	0.00%
Toagosei Co., Ltd.	54,652	531,867	0.01%	Tsumura & Co.	31,050	585,078	0.02%
Tocalo Co., Ltd.	31,176	330,380	0.01%	Tsuruha Holdings, Inc.	20,500	1,879,433	0.05%
Toda Corp.	119,800	792,662	0.02%	Tsurumi Manufacturing Co., Ltd.	7,300	192,364	0.01%
Toei Animation Co., Ltd.	4,700	631,089	0.02%	TV Asahi Holdings Corp.	9,400	107,149	0.00%
Toei Co., Ltd.	2,966	427,712	0.01%	UACJ Corp.	16,700	456,058	0.01%
Toenec Corp.	2,862	92,774	0.00%	UBE Corp.	48,350	785,370	0.02%
Toho Bank Ltd.	127,719	260,004	0.01%	Ulvac, Inc.	25,150	1,202,019	0.03%
Toho Gas Co., Ltd.	40,100	837,668	0.02%	Union Tool Co.	3,568	84,531	0.00%
Toho Holdings Co., Ltd.	26,539	606,530	0.02%	United Arrows Ltd.	13,781	184,555	0.00%
Toho Titanium Co., Ltd.	16,000	215,179	0.01%	United Super Markets Holdings, Inc.	28,321	204,302	0.01%
Tohoku Electric Power Co., Inc.	239,100	1,626,280	0.04%	United Urban Investment Corp. REIT	1,473	1,505,599	0.04%
Tokai Carbon Co., Ltd.	109,134	793,850	0.02%	Universal Entertainment Corp.	13,037	212,690	0.01%
Tokai Corp.	7,900	117,116	0.00%	Usen-Next Holdings Co., Ltd.	9,800	279,791	0.01%
TOKAI Holdings Corp.	47,624	325,308	0.01%	Ushio, Inc.	45,550	654,430	0.02%
Tokai Rika Co., Ltd.	29,800	459,746	0.01%	UT Group Co., Ltd.	14,200	246,168	0.01%
Tokai Tokyo Financial Holdings, Inc.	86,314	322,040	0.01%	Valor Holdings Co., Ltd.	19,591	339,209	0.01%
Token Corp.	2,966	193,554	0.01%	ValueCommerce Co., Ltd.	5,800	60,353	0.00%
Tokushu Tokai Paper Co., Ltd.	3,900	108,856	0.00%	Vector, Inc.	13,400	107,785	0.00%
Tokuyama Corp.	30,200	512,188	0.01%	Vision, Inc.	21,300	185,835	0.00%
Tokyo Century Corp.	81,200	879,503	0.02%	Visional, Inc.	12,000	764,364	0.02%
Tokyo Electron Device Ltd.	9,100	327,905	0.01%	VT Holdings Co., Ltd.	44,500	163,190	0.00%
Tokyo Kiraboshi Financial Group, Inc.	11,300	318,609	0.01%	Wacoal Holdings Corp.	20,800	494,254	0.01%
Tokyo Ohka Kogyo Co., Ltd.	51,210	1,130,412	0.03%	Wacom Co., Ltd.	66,050	307,809	0.01%
Tokyo Seimitsu Co., Ltd.	20,800	1,279,308	0.03%	Wakita & Co., Ltd.	15,500	175,911	0.00%
Tokyo Steel Manufacturing Co., Ltd.	30,850	378,349	0.01%	WDB Holdings Co., Ltd.	4,400	69,068	0.00%
Tokyo Tatemono Co., Ltd.	99,000	1,483,104	0.04%	WealthNavi, Inc.	21,000	290,467	0.01%
Tokyotokeiba Co., Ltd.	7,169	225,525	0.01%	Weathernews, Inc.	2,500	95,936	0.00%
Tokyu Construction Co., Ltd.	41,575	235,035	0.01%	Welcia Holdings Co., Ltd.	47,600	832,612	0.02%
Tokyu Fudosan Holdings Corp.	316,900	2,026,200	0.05%	West Holdings Corp.	10,650	233,049	0.01%
Tokyu, Inc. REIT	481	581,376	0.02%	WingArc1st, Inc.	9,200	200,667	0.01%
TOMONY Holdings, Inc.	74,778	207,393	0.01%	Workman Co., Ltd.	10,000	295,077	0.01%
Tomy Co., Ltd.	41,850	662,719	0.02%	W-Scope Corp.	24,300	154,267	0.00%
Topcon Corp.	49,876	537,747	0.01%	YAMABIKO Corp.	13,800	146,438	0.00%
Topre Corp.	18,124	241,430	0.01%	Yamada Holdings Co., Ltd.	294,300	915,173	0.02%
Toridoll Holdings Corp.	22,000	632,473	0.02%	Yamaguchi Financial Group, Inc.	91,000	815,566	0.02%
Torii Pharmaceutical Co., Ltd.	5,616	141,615	0.00%	YA-MAN Ltd.	12,600	89,911	0.00%
Tosei Corp.	18,600	263,471	0.01%	Yamato Kogyo Co., Ltd.	21,050	1,111,030	0.03%
Toshiba TEC Corp.	14,900	308,717	0.01%	Yamazaki Baking Co., Ltd.	58,500	1,334,487	0.03%
Totetsu Kogyo Co., Ltd.	13,800	310,299	0.01%	Yamazen Corp.	28,163	238,321	0.01%
Towa Corp.	9,800	495,631	0.01%	Yaoko Co., Ltd.	9,000	515,116	0.01%
Towa Pharmaceutical Co., Ltd.	15,315	255,503	0.01%	Yellow Hat Ltd.	14,500	181,533	0.00%
Toyco Construction Co., Ltd.	24,441	206,824	0.01%	Yodogawa Steel Works Ltd.	12,981	351,273	0.01%
Toyo Gosei Co., Ltd.	3,500	207,051	0.01%	Yokogawa Bridge Holdings Corp.	15,685	282,259	0.01%
				Yokohama Rubber Co., Ltd.	61,000	1,398,872	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Yokorei Co., Ltd.	21,665	161,204	0.00%	Borr Drilling Ltd.	105,612	788,786	0.02%
Yonex Co., Ltd.	29,900	283,772	0.01%	Borregaard A.S.A	50,854	858,274	0.02%
Yoshinoya Holdings Co., Ltd.	31,900	725,206	0.02%	BW Energy Ltd.	58,760	156,220	0.00%
Yuasa Trading Co., Ltd.	7,467	251,054	0.01%	BW LPG Ltd.	45,746	681,526	0.02%
Yurtec Corp.	13,956	111,268	0.00%	BW Offshore Ltd.	41,857	92,405	0.00%
Zenkoku Hoshio Co., Ltd.	27,950	1,053,726	0.03%	Cadeler	89,505	413,519	0.01%
Zenrin Co., Ltd.	15,140	93,860	0.00%	Cool Co., Ltd.	12,194	153,690	0.00%
Zeon Corp.	68,600	637,681	0.02%	Crayon Group Holding A.S.A	39,014	325,382	0.01%
ZERIA Pharmaceutical Co., Ltd.	10,129	144,916	0.00%	DNO A.S.A	254,060	251,916	0.01%
ZIGExN Co., Ltd.	26,000	97,929	0.00%	DOF Group A.S.A	71,749	400,650	0.01%
Zojirushi Corp.	19,400	205,174	0.01%	Elkem A.S.A	151,380	315,409	0.01%
Zuken, Inc.	9,700	277,968	0.01%	Entra A.S.A	40,233	457,171	0.01%
		<b>458,342,211</b>	<b>11.73%</b>	Europris A.S.A	81,313	614,509	0.02%
<b>Macau 0.00% (31 December 2022: 0.00%)</b>				FLEX LNG Ltd.	15,587	457,985	0.01%
MECOM Power & Construction Ltd. - Warrants 24/5/2024	43,949	67	0.00%	Frontline plc	70,049	1,399,504	0.04%
		<b>67</b>	<b>0.00%</b>	Gram Car Carriers A.S.A	5,379	110,168	0.00%
<b>Netherlands 0.55% (31 December 2022: 0.70%)</b>				Grieg Seafood A.S.A	28,332	190,541	0.01%
Aalberts NV	52,477	2,275,852	0.06%	Hafnia Ltd.	137,600	951,143	0.02%
Alfen N.V.	11,539	768,362	0.02%	Hexagon Composites A.S.A	68,509	194,821	0.01%
Allfunds Group plc	177,615	1,260,601	0.03%	Hoegh Autoliners A.S.A	49,991	454,097	0.01%
AMG Critical Materials NV	17,021	429,067	0.01%	Kitron A.S.A	103,106	340,110	0.01%
Arcadis NV	38,217	2,061,849	0.05%	Leroy Seafood Group A.S.A	138,712	571,473	0.01%
Basic-Fit NV	27,002	839,950	0.02%	MPC Container Ships A.S.A	166,337	218,246	0.01%
Brunel International NV	8,223	101,554	0.00%	NEL A.S.A	918,089	622,865	0.02%
Corbion NV	30,950	662,581	0.02%	Nordic Semiconductor A.S.A	88,834	1,102,148	0.03%
Eurocommercial Properties NV REIT	23,493	576,124	0.01%	Norske Skog A.S.A	39,357	160,440	0.00%
Fastned BV	3,082	92,263	0.00%	Norwegian Air Shuttle A.S.A	344,457	363,597	0.01%
Flow Traders Ltd.	17,708	351,318	0.01%	Nykode Therapeutics A.S.A	86,756	182,811	0.01%
Fugro NV	60,693	1,162,552	0.03%	Odfjell Drilling Ltd.	39,476	153,151	0.00%
InPost SA	102,581	1,418,151	0.04%	PGS A.S.A	501,798	423,250	0.01%
Just Eat Takeaway.com NV	95,164	1,448,804	0.04%	Protector Forsikring A.S.A	31,473	557,829	0.01%
Koninklijke BAM Groep NV	160,138	427,736	0.01%	REC Silicon A.S.A	164,164	226,306	0.01%
Koninklijke Vopak NV	36,917	1,241,354	0.03%	Scatec A.S.A	66,273	536,086	0.01%
NSI NV REIT	9,746	201,969	0.01%	Schibsted A.S.A Class A	37,320	1,075,242	0.03%
Pharming Group NV	321,147	365,752	0.01%	Schibsted A.S.A Class B	51,351	1,398,593	0.04%
PostNL NV	169,624	264,761	0.01%	Seadrill Ltd.	17,839	840,509	0.02%
SBM Offshore NV	77,602	1,067,252	0.03%	SpareBank 1 Nord Norge	44,413	451,315	0.01%
Signify NV	67,389	2,257,059	0.06%	SpareBank 1 Oestlandet	20,106	262,518	0.01%
Sligro Food Group NV	10,688	187,251	0.00%	SpareBank 1 SMN	69,881	975,721	0.03%
TKH Group NV	21,991	959,548	0.02%	SpareBank 1 SR-Bank A.S.A	95,623	1,213,683	0.03%
TomTom NV	42,060	296,657	0.01%	Stolt-Nielsen Ltd.	11,358	348,377	0.01%
Van Lanschot Kempen NV	17,951	558,203	0.01%	Storebrand A.S.A	230,208	2,041,014	0.05%
Vastned Retail NV REIT	5,265	116,901	0.00%	Subsea 7 SA	119,300	1,740,920	0.04%
Wereldhave NV REIT	15,601	249,199	0.01%	TGS A.S.A	65,317	850,252	0.02%
		<b>21,642,670</b>	<b>0.55%</b>	TOMRA Systems A.S.A	121,491	1,476,812	0.04%
<b>New Zealand 0.23% (31 December 2022: 0.47%)</b>				Veidekke A.S.A	59,423	597,992	0.02%
Air New Zealand Ltd.	879,899	353,764	0.01%	Wallenius Wilhelmsen A.S.A Class B	53,729	470,857	0.01%
Contact Energy Ltd.	414,807	2,103,707	0.05%			<b>33,073,004</b>	<b>0.85%</b>
Fletcher Building Ltd.	417,571	1,263,761	0.03%	<b>Portugal 0.11% (31 December 2022: 0.10%)</b>			
Goodman Property Trust REIT	578,113	834,553	0.02%	Altri SGPS SA	42,843	217,702	0.01%
Infratil Ltd.	438,220	2,782,913	0.07%	Banco Comercial Portugues SA Class R	4,359,792	1,321,522	0.03%
Kiwi Property Group Ltd.	797,017	441,552	0.01%	Corticeira Amorim SGPS SA	23,219	234,431	0.01%
Oceania Healthcare Ltd.	334,007	160,722	0.01%	CTT-Correios de Portugal SA	49,561	191,069	0.01%
Ryman Healthcare Ltd.	308,532	1,152,547	0.03%	Greenvolt-Energias Renovaveis SA	27,612	249,503	0.01%
Warehouse Group Ltd.	44,137	44,992	0.00%	Mota-Engil SGPS SA	38,254	167,339	0.00%
		<b>9,138,511</b>	<b>0.23%</b>	Navigator Co., SA	104,982	411,456	0.01%
<b>Norway 0.85% (31 December 2022: 0.86%)</b>				NOS SGPS SA	98,984	349,896	0.01%
Aker A.S.A Class A	10,987	720,516	0.02%	REN - Redes Energeticas Nacionais SGPS SA	203,170	521,804	0.01%
Aker Carbon Capture A.S.A	184,118	246,199	0.01%	Semapa-Sociedade de Investimento e Gestao	8,522	126,145	0.00%
Aker Solutions A.S.A	134,324	555,776	0.01%	Sonae SGPS SA	425,565	425,206	0.01%
Atea A.S.A	40,813	519,220	0.01%			<b>4,216,073</b>	<b>0.11%</b>
Austevoll Seafood A.S.A	51,398	375,273	0.01%	<b>Singapore 0.67% (31 December 2022: 0.77%)</b>			
Avance Gas Holding Ltd.	9,092	133,931	0.00%	AEM Holdings Ltd.	133,400	349,908	0.01%
Bakkafrost P/F	25,861	1,354,712	0.03%	AIMS APAC REIT	293,008	288,765	0.01%
Belships A.S.A	45,806	82,901	0.00%				
BLUENORD A.S.A	12,547	614,643	0.02%				



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Camurus AB	15,274	816,909	0.02%	Sectra AB Class B	73,407	1,313,013	0.03%
Castellum AB	203,407	2,898,361	0.07%	Sinch AB	345,421	1,286,351	0.03%
Catena AB	16,415	770,757	0.02%	SkiStar AB	20,247	240,484	0.01%
Cibus Nordic Real Estate AB	25,716	342,060	0.01%	SSAB AB Class A	110,936	844,526	0.02%
Clas Ohlson AB Class B	18,400	288,292	0.01%	SSAB AB Class B	349,823	2,678,383	0.07%
Cloetta AB Class B	84,909	154,436	0.00%	Stillfront Group AB	262,669	317,981	0.01%
Coor Service Management Holding AB	50,562	219,851	0.01%	Storskogen Group AB Class B	731,518	676,073	0.02%
Corem Property Group AB Class B	283,440	297,001	0.01%	Surgical Science Sweden AB	17,627	320,257	0.01%
Creades AB Class A	27,116	194,265	0.00%	Svolder AB Class B	51,875	312,706	0.01%
Dios Fastigheter AB	49,816	426,344	0.01%	Sweco AB Class B	114,591	1,542,988	0.04%
Dometic Group AB	163,932	1,468,545	0.04%	SwedenCare AB	37,517	227,160	0.01%
Electrolux AB Class B	112,962	1,214,488	0.03%	Synsam AB	33,790	153,395	0.00%
Electrolux Professional AB Class B	131,370	719,561	0.02%	Thule Group AB	55,806	1,525,579	0.04%
Elekta AB Class B	180,691	1,478,468	0.04%	Trelleborg AB Class B	118,101	3,956,290	0.10%
Embracer Group AB Class B	383,503	1,037,353	0.03%	Troax Group AB	22,279	550,020	0.01%
Engcon AB Class B	19,857	184,229	0.00%	Truecaller AB Class B	118,913	412,390	0.01%
Fabege AB	129,197	1,389,036	0.04%	Vimian Group AB	84,057	250,890	0.01%
Fortnox AB	256,566	1,543,798	0.04%	Vitec Software Group AB Class B	16,709	974,071	0.02%
Granges AB	55,638	643,176	0.02%	Vitrolife AB	38,039	739,805	0.02%
Hemnet Group AB	44,621	1,070,601	0.03%	Wallenstam AB Class B	186,972	1,011,126	0.03%
Hexatronic Group AB	90,824	246,124	0.01%	Wahlborgs Fastigheter AB	147,651	1,383,058	0.04%
Hexpol AB	137,715	1,672,610	0.04%	Xvivo Perfusion AB	11,722	381,512	0.01%
HMS Networks AB	14,970	742,421	0.02%			<b>81,790,518</b>	<b>2.09%</b>
Hufvudstaden AB Class A	57,587	811,990	0.02%	<b>Switzerland 1.63% (31 December 2022: 1.69%)</b>			
Instalco AB	102,163	414,213	0.01%	Accelleron Industries AG	49,048	1,530,328	0.04%
Intrum AB	43,388	302,231	0.01%	Allreal Holding AG	7,657	1,368,280	0.04%
Investment AB Oresund	11,174	118,638	0.00%	ALSO Holding AG	3,348	998,453	0.03%
INVISIO AB	21,158	411,913	0.01%	ams-OSRAM AG	555,934	1,396,358	0.04%
Inwido AB	25,924	348,814	0.01%	Arbonia AG	25,879	296,103	0.01%
JM AB	33,547	590,859	0.01%	Aryzta AG	518,022	955,231	0.02%
Kambi Group plc	12,632	209,701	0.01%	Autoneum Holding AG	2,200	356,538	0.01%
Kindred Group plc	117,108	1,082,550	0.03%	Basilea Pharmaceutica AG	7,285	305,543	0.01%
Kinnevik AB Class B	121,632	1,305,892	0.03%	Belimo Holding AG	5,107	2,814,266	0.07%
Lindab International AB	40,752	805,509	0.02%	Bell Food Group AG	1,118	337,399	0.01%
Loomis AB Class B	38,461	1,025,845	0.03%	Bossard Holding AG	2,808	737,323	0.02%
Medicover AB Class B	36,059	537,422	0.01%	Bucher Industries AG	3,492	1,465,424	0.04%
MEKO AB	17,853	193,803	0.00%	Burckhardt Compression Holding AG	1,596	961,412	0.02%
Millicom International Cellular SA	70,634	1,268,950	0.03%	Burkhalter Holding AG	4,222	465,014	0.01%
MIPS AB	14,241	517,901	0.01%	Bystronic AG	746	422,348	0.01%
Modern Times Group MTG AB Class B	47,529	406,771	0.01%	Cembra Money Bank AG	15,962	1,244,112	0.03%
Munters Group AB	66,523	1,085,190	0.03%	Coltene Holding AG	1,144	97,321	0.00%
Mycronic AB	39,312	1,127,340	0.03%	Comet Holding AG	3,956	1,246,517	0.03%
NCAB Group AB	89,184	653,536	0.02%	COSMO Pharmaceuticals NV	5,139	310,788	0.01%
NCC AB Class B	41,930	524,237	0.01%	Daetwyler Holding AG	4,090	948,575	0.02%
New Wave Group AB Class B	52,003	526,643	0.01%	DKSH Holding AG	18,928	1,313,367	0.03%
Nolato AB Class B	100,920	531,245	0.01%	DocMorris AG	5,851	512,697	0.01%
Nordnet AB publ	72,941	1,241,275	0.03%	dormakaba Holding AG	1,633	880,867	0.02%
Norion Bank AB	24,308	104,199	0.00%	Dottikon Es Holding AG	1,633	444,314	0.01%
Note AB	7,644	112,485	0.00%	EFG International AG	51,133	656,135	0.02%
NP3 Fastigheter AB	14,202	328,632	0.01%	Emmi AG	1,133	1,226,357	0.03%
Nyfosa AB	70,312	669,083	0.02%	Flughafen Zurich AG	10,255	2,139,581	0.06%
OX2 AB Class B	82,629	453,409	0.01%	Forbo Holding AG	532	666,225	0.02%
Pandox AB Class B	45,964	687,327	0.02%	Galenica AG	25,971	2,244,865	0.06%
Paradox Interactive AB	19,816	440,843	0.01%	Georg Fischer AG	43,074	3,126,978	0.08%
Peab AB Class B	86,562	491,310	0.01%	Gurit Holding AG	1,020	98,891	0.00%
Platzter Fastigheter Holding AB Class B	33,511	280,648	0.01%	Huber + Suhner AG	9,294	750,896	0.02%
Ratos AB Class B	121,185	434,820	0.01%	Idorsia Ltd.	54,808	137,663	0.00%
Resurs Holding AB	52,700	124,875	0.00%	Implenia AG	6,881	249,356	0.01%
Rvrc Holding AB	22,071	132,279	0.00%	Inficon Holding AG	908	1,301,073	0.03%
Samhallsbyggnadsbolaget i Norden AB	588,874	296,837	0.01%	Interroll Holding AG	378	1,199,145	0.03%
Samhallsbyggnadsbolaget i Norden AB Class D	10,205	6,100	0.00%	Intershop Holding AG	541	395,313	0.01%
Scandic Hotels Group AB	77,743	359,021	0.01%	Kardex Holding AG	3,313	858,117	0.02%
Sdiptech AB Class B	13,826	371,241	0.01%	Komax Holding AG	2,079	495,265	0.01%
				Landis+Gyr Group AG	11,110	1,003,220	0.03%
				LEM Holding SA	257	633,607	0.02%
				Leonteq AG	5,573	227,449	0.01%
				Medacta Group SA	3,828	571,255	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Medmix AG	14,700	331,848	0.01%	Breedon Group plc	151,523	699,245	0.02%
Meier Tobler Group AG	1,992	87,453	0.00%	Bridgepoint Group plc	119,983	427,048	0.01%
Metall Zug AG	102	184,816	0.01%	British Land Co. plc REIT	452,180	2,303,450	0.06%
Meyer Burger Technology AG	1,682,793	390,882	0.01%	Britvic plc	130,573	1,399,050	0.04%
Mobilezone Holding AG	20,889	340,518	0.01%	Burford Capital Ltd.	96,751	1,496,092	0.04%
Mobimo Holding AG	3,821	1,184,912	0.03%	Bytes Technology Group plc	117,263	914,860	0.02%
Montana Aerospace AG	16,783	352,151	0.01%	C&C Group plc	187,227	364,221	0.01%
OC Oerlikon Corp. AG	104,219	470,047	0.01%	Capita plc	941,990	264,187	0.01%
Orior AG	3,139	268,903	0.01%	Carnival plc	74,104	1,240,362	0.03%
PolyPeptide Group AG	6,732	140,135	0.00%	Centamin plc	600,494	763,213	0.02%
PSP Swiss Property AG	23,739	3,316,945	0.09%	Central Asia Metals plc	95,533	220,188	0.01%
Rieter Holding AG	1,157	123,859	0.00%	Ceres Power Holdings plc	60,230	140,356	0.00%
Schweiter Technologies AG	516	318,189	0.01%	Chemring Group plc	158,570	708,518	0.02%
Sensirion Holding AG	4,657	461,467	0.01%	Clarkson plc	16,175	652,619	0.02%
SFS Group AG	9,427	1,167,104	0.03%	Close Brothers Group plc	76,967	779,053	0.02%
Siegfried Holding AG	2,117	2,161,898	0.06%	CLS Holdings plc REIT	73,016	94,942	0.00%
SKAN Group AG	5,258	504,778	0.01%	Coats Group plc	853,519	842,163	0.02%
Softwareone Holding AG	59,341	1,156,291	0.03%	Computacenter plc	45,047	1,603,332	0.04%
St Galler Kantonalbank AG	1,561	911,580	0.02%	ConvaTec Group plc	854,152	2,659,028	0.07%
Stadler Rail AG	29,313	1,054,592	0.03%	Craneware plc	14,711	328,188	0.01%
Sulzer AG	10,158	1,036,740	0.03%	Cranswick plc	28,542	1,385,554	0.04%
Swissquote Group Holding SA	5,892	1,432,309	0.04%	Crest Nicholson Holdings plc	139,498	386,251	0.01%
Tecan Group AG	6,618	2,700,197	0.07%	Currys plc	492,600	317,123	0.01%
TX Group AG	1,242	178,261	0.00%	Custodian Property Income Reit plc REIT	202,191	225,792	0.01%
u-blox Holding AG	3,926	465,998	0.01%	CVS Group plc	37,387	802,134	0.02%
Valiant Holding AG	7,929	898,742	0.02%	Darktrace plc	187,742	877,636	0.02%
Vetropack Holding AG Class A	6,551	304,336	0.01%	Dechra Pharmaceuticals plc	60,154	2,958,481	0.08%
Vontobel Holding AG	14,805	958,679	0.02%	Deliveroo plc Class A	460,666	749,340	0.02%
V-ZUG Holding AG	1,143	88,001	0.00%	Derwent London plc REIT	48,860	1,469,967	0.04%
Ypsomed Holding AG	2,185	786,616	0.02%	Diploma plc	69,484	3,172,871	0.08%
Zehnder Group AG	5,528	351,391	0.01%	Direct Line Insurance Group plc	673,768	1,562,804	0.04%
		<b>63,519,607</b>	<b>1.63%</b>	DiscoverIE Group plc	52,710	530,838	0.01%
<b>United Kingdom 5.32% (31 December 2022: 5.48%)</b>				Diversified Energy Co. plc	22,891	325,373	0.01%
4imprint Group plc	14,343	835,600	0.02%	Domino's Pizza Group plc	190,384	914,499	0.02%
888 Holdings plc	185,711	226,209	0.01%	Dowlais Group plc	736,465	1,003,156	0.03%
AB Dynamics plc	8,126	185,427	0.00%	Dr Martens plc	305,093	344,594	0.01%
Advanced Medical Solutions Group plc	109,389	289,357	0.01%	Drax Group plc	196,779	1,228,431	0.03%
AG Barr plc	48,428	316,706	0.01%	DS Smith plc	714,516	2,799,088	0.07%
Airtel Africa plc	504,764	837,802	0.02%	Dunelm Group plc	61,952	866,371	0.02%
AJ Bell plc	166,280	663,478	0.02%	easyJet plc	154,215	1,002,626	0.03%
Alpha Financial Markets Consulting plc	55,125	274,066	0.01%	Elementis plc	288,007	468,485	0.01%
Alpha Group International plc	19,893	443,793	0.01%	Empiric Student Property plc REIT	291,027	351,709	0.01%
Alphawave IP Group plc	176,488	289,783	0.01%	Energiean plc	84,926	1,130,273	0.03%
AO World plc	143,909	180,428	0.00%	EnQuest plc	655,008	125,919	0.00%
Ascential plc	227,859	852,253	0.02%	Essentra plc	162,733	351,839	0.01%
Ashmore Group plc	238,759	678,136	0.02%	FD Technologies plc	11,970	175,483	0.00%
ASOS plc	27,082	146,969	0.00%	FDM Group Holdings plc	53,354	311,852	0.01%
Assura plc REIT	1,556,225	954,641	0.02%	Ferrexpo plc	142,132	163,524	0.00%
Aston Martin Lagonda Global Holdings plc	139,738	401,879	0.01%	Fevertree Drinks plc	56,467	755,113	0.02%
Atalaya Mining plc	50,606	232,890	0.01%	Finablr plc	83,211	—	0.00%
Auction Technology Group plc	52,452	349,039	0.01%	Firstgroup plc	350,185	781,228	0.02%
B&M European Value Retail SA	501,802	3,583,584	0.09%	Forterra plc	96,561	217,634	0.01%
Babcock International Group plc	128,551	647,313	0.02%	Frasers Group plc	56,943	660,940	0.02%
Balanced Commercial Property Trust Ltd. REIT	341,458	315,586	0.01%	Future plc	53,432	541,856	0.01%
Balfour Beatty plc	292,509	1,235,013	0.03%	Games Workshop Group plc	17,395	2,188,687	0.06%
Bank of Georgia Group plc	17,834	903,708	0.02%	Gamma Communications plc	49,290	707,521	0.02%
Beazley plc	348,208	2,317,135	0.06%	GB Group plc	126,893	443,231	0.01%
Bellway plc	63,578	2,081,344	0.05%	Genuit Group plc	123,331	634,392	0.02%
Big Yellow Group plc REIT	95,410	1,486,302	0.04%	Genus plc	34,844	963,895	0.02%
Bodycote plc	102,643	777,899	0.02%	Grafton Group plc	103,348	1,200,356	0.03%
boohoo Group plc	415,771	217,363	0.01%	Grainger plc	363,335	1,224,646	0.03%
				Great Portland Estates plc REIT	112,951	604,758	0.02%
				Greatland Gold plc	2,327,682	292,579	0.01%
				Greencore Group plc	246,892	303,565	0.01%
				Greggs plc	53,152	1,763,068	0.05%

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Gulf Keystone Petroleum Ltd.	94,077	154,829	0.00%	Network International Holdings plc	252,660	1,255,511	0.03%
Halfords Group plc	109,094	277,173	0.01%	Next 15 Group plc	44,995	477,232	0.01%
Hammerson plc REIT	1,973,244	714,400	0.02%	Ninety One plc	151,593	354,615	0.01%
Harbour Energy plc	310,077	1,219,853	0.03%	OSB Group plc	208,831	1,236,848	0.03%
Hays plc	828,348	1,153,128	0.03%	Oxford Instruments plc	27,842	814,564	0.02%
Helios Towers plc	402,711	456,905	0.01%	Oxford Nanopore Technologies plc	305,954	812,043	0.02%
Hill & Smith plc	42,938	1,044,389	0.03%	Pagegroup plc	168,421	1,045,604	0.03%
Hilton Food Group plc	38,274	390,334	0.01%	Pan African Resources plc	851,465	183,006	0.00%
Hiscox Ltd.	181,729	2,441,782	0.06%	Paragon Banking Group plc	108,978	969,003	0.02%
Hochschild Mining plc	155,928	212,890	0.01%	Patisserie Holdings plc	12,584	—	0.00%
Home Reit plc REIT	360,223	174,730	0.00%	Pennon Group plc	134,301	1,286,620	0.03%
Howden Joinery Group plc	286,279	2,969,221	0.08%	Petrofac Ltd.	272,176	129,767	0.00%
Hunting plc	82,711	311,575	0.01%	Pets at Home Group plc	239,953	973,349	0.02%
Ibstock plc	208,274	402,244	0.01%	Picton Property Income Ltd. REIT	281,744	248,544	0.01%
IG Group Holdings plc	205,393	2,004,347	0.05%	Playtech plc	119,223	681,807	0.02%
IMI plc	135,364	2,905,944	0.07%	Plus500 Ltd.	44,091	934,726	0.02%
Impact Healthcare Reit plc REIT Class B	140,418	161,283	0.00%	Polar Capital Holdings plc	54,181	321,866	0.01%
Impax Asset Management Group plc	48,859	342,570	0.01%	Premier Foods plc	339,631	587,096	0.01%
Inchcape plc	194,083	1,770,269	0.05%	Primary Health Properties plc REIT	682,536	903,161	0.02%
Indivior plc	61,677	931,716	0.02%	PRS plc REIT	305,710	335,938	0.01%
IntegraFin Holdings plc	144,510	558,559	0.01%	PZ Cussons plc	117,975	230,404	0.01%
Intermediate Capital Group plc	150,961	3,234,040	0.08%	QinetiQ Group plc	275,459	1,085,069	0.03%
International Distributions Services plc	382,152	1,325,582	0.03%	Quilter plc	732,914	960,480	0.02%
Investec plc	332,613	2,254,912	0.06%	Rank Group plc	103,018	98,495	0.00%
IP Group plc	582,274	431,266	0.01%	Rathbones Group plc	31,280	694,635	0.02%
ITM Power plc	268,805	203,548	0.01%	Redde Northgate plc	121,894	564,844	0.01%
ITV plc	1,868,488	1,507,297	0.04%	Redrow plc	145,851	1,144,404	0.03%
IWG plc	378,982	914,558	0.02%	Renew Holdings plc	43,456	475,866	0.01%
J D Wetherspoon plc	49,947	516,065	0.01%	Renewi plc	39,079	318,336	0.01%
JET2 plc	90,126	1,435,009	0.04%	Renishaw plc	18,769	856,098	0.02%
John Wood Group plc	341,392	748,990	0.02%	Rhi Magnesita NV	10,953	483,116	0.01%
Johnson Matthey plc	96,021	2,077,868	0.05%	Rightmove plc	419,604	3,078,949	0.08%
Johnson Service Group plc	208,136	375,710	0.01%	Rotork plc	450,072	1,856,661	0.05%
JTC plc	84,078	874,074	0.02%	RS GROUP plc	247,914	2,590,270	0.07%
Judges Scientific plc	3,093	359,598	0.01%	RWS Holdings plc	152,276	486,857	0.01%
Jupiter Fund Management plc	240,957	286,899	0.01%	S4 Capital plc	185,596	126,343	0.00%
Just Group plc	556,723	609,641	0.02%	Safestore Holdings plc REIT	117,976	1,329,499	0.03%
Kainos Group plc	44,108	629,201	0.02%	Savills plc	74,067	914,936	0.02%
Keller Group plc	36,441	408,804	0.01%	Serco Group plc	576,824	1,191,978	0.03%
Keywords Studios plc	38,449	814,626	0.02%	Serica Energy plc	124,735	365,092	0.01%
Kier Group plc	207,004	282,889	0.01%	Shaftesbury Capital plc REIT	773,922	1,362,489	0.03%
Lancashire Holdings Ltd.	128,338	1,020,897	0.03%	SIG plc	431,787	183,848	0.00%
Learning Technologies Group plc	331,481	342,283	0.01%	Sirius Real Estate Ltd.	710,650	854,298	0.02%
Liontrust Asset Management plc	29,964	240,648	0.01%	Smart Metering Systems plc	68,653	822,677	0.02%
LondonMetric Property plc REIT	586,728	1,432,345	0.04%	Softcat plc	68,581	1,189,008	0.03%
LXI plc REIT	882,848	1,179,476	0.03%	SolGold plc	947,848	114,790	0.00%
Man Group plc	638,076	1,892,013	0.05%	Spectris plc	53,416	2,573,299	0.07%
Marks & Spencer Group plc	1,040,361	3,612,711	0.09%	Spire Healthcare Group plc	138,196	399,030	0.01%
Marlowe plc	39,962	219,057	0.01%	Spirent Communications plc	292,620	459,948	0.01%
Marshalls plc	128,246	456,785	0.01%	SSP Group plc	426,321	1,276,077	0.03%
ME GROUP INTERNATIONAL plc	100,941	160,849	0.00%	SThree plc	74,948	399,373	0.01%
Mitchells & Butlers plc	133,132	437,530	0.01%	Supermarket Income Reit plc REIT	628,506	696,260	0.02%
Mitie Group plc	662,811	839,037	0.02%	Synthomer plc	61,635	149,052	0.00%
Mobico Group plc	247,455	266,875	0.01%	Target Healthcare plc REIT	300,076	330,129	0.01%
Molten Ventures plc	64,510	228,291	0.01%	Tate & Lyle plc	211,357	1,775,596	0.05%
Moneysupermarket.com Group plc	267,452	955,336	0.02%	TBC Bank Group plc	25,396	916,207	0.02%
Moonpig Group plc	137,557	274,610	0.01%	Team17 Group plc	57,575	135,784	0.00%
Morgan Advanced Materials plc	159,856	576,710	0.01%	Telecom Plus plc	40,167	825,423	0.02%
Morgan Sindall Group plc	24,540	692,932	0.02%	THG plc Class B	318,233	345,480	0.01%
NCC Group plc	153,234	251,601	0.01%	TI Fluid Systems plc	196,473	385,213	0.01%
				TP ICAP Group plc	422,552	1,052,021	0.03%
				Trainline plc	238,467	978,265	0.02%
				Travis Perkins plc	111,560	1,178,407	0.03%
				Tritax Big Box plc REIT	986,949	2,125,037	0.05%
				Trustpilot Group plc	130,341	246,746	0.01%
				TUI AG	237,576	1,856,543	0.05%

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Tullow Oil plc	567,065	281,350	0.01%	Advance Auto Parts, Inc.	31,189	1,903,465	0.05%
Tyman plc	112,982	452,973	0.01%	Advanced Drainage Systems, Inc.	36,917	5,192,007	0.13%
UK Commercial Property Ltd. REIT	379,875	300,244	0.01%	Advanced Energy Industries, Inc.	19,978	2,176,004	0.06%
UNITE Group plc REIT	193,452	2,574,636	0.07%	AdvanSix, Inc.	13,147	393,884	0.01%
Urban Logistics plc REIT	234,985	381,638	0.01%	Advantage Solutions, Inc.	55,251	200,009	0.01%
Vanquis Banking Group plc	133,168	219,333	0.01%	Aehr Test Systems	14,249	378,026	0.01%
Vesuvius plc	109,943	674,427	0.02%	AeroVironment, Inc.	13,790	1,738,092	0.04%
Victoria plc	34,645	133,380	0.00%	AerSale Corp.	15,401	195,516	0.00%
Victrex plc	46,344	899,187	0.02%	Affiliated Managers Group, Inc.	18,285	2,768,715	0.07%
Virgin Money UK plc	600,732	1,259,380	0.03%	Affirm Holdings, Inc. Class A	113,875	5,595,817	0.14%
Vistry Group plc	170,993	1,999,984	0.05%	AGCO Corp.	33,012	4,007,987	0.10%
Voilex plc	76,540	311,258	0.01%	Agenus, Inc.	172,564	142,866	0.00%
Volution Group plc	106,461	588,467	0.02%	Agility, Inc.	20,604	163,184	0.00%
Warehouse Reit plc REIT	248,756	291,745	0.01%	agilon health, Inc.	160,059	2,008,740	0.05%
Watches of Switzerland Group plc	128,737	1,162,747	0.03%	Agilysys, Inc.	12,234	1,037,688	0.03%
Weir Group plc	134,902	3,244,272	0.08%	Agios Pharmaceuticals, Inc.	30,198	672,509	0.02%
WH Smith plc	68,927	1,172,161	0.03%	AGNC Investment Corp. REIT	314,883	3,089,002	0.08%
Wickes Group plc	142,206	257,605	0.01%	Agree Realty Corp. REIT	49,000	3,084,550	0.08%
Wincanton plc	60,052	238,849	0.01%	Air Lease Corp. Class A	55,233	2,316,472	0.06%
Workspace Group plc REIT	79,778	577,662	0.01%	Air Transport Services Group, Inc.	7,718	135,914	0.00%
Yellow Cake plc	111,734	880,982	0.02%	Akero Therapeutics, Inc.	24,427	570,370	0.01%
YouGov plc	54,304	816,875	0.02%	Alamo Group, Inc.	5,748	1,208,172	0.03%
Young & Co.'s Brewery plc Class A	9,494	131,922	0.00%	Alarm.com Holdings, Inc.	24,873	1,607,293	0.04%
		207,763,713	5.32%	Alaska Air Group, Inc.	16,532	645,905	0.02%
<b>United States 59.51% (31 December 2022: 58.66%)</b>				Albany International Corp. Class A	16,355	1,606,388	0.04%
10X Genomics, Inc. Class A	45,215	2,530,231	0.06%	Albireo Pharma, Inc.	9,321	20,040	0.00%
1-800-Flowers.com, Inc. Class A	19,771	213,131	0.01%	Alcoa Corp.	92,366	3,140,444	0.08%
1st Source Corp.	10,290	565,435	0.01%	Alector, Inc.	31,830	254,003	0.01%
23andMe Holding Co. Class A	139,330	127,278	0.00%	Alexander & Baldwin, Inc. REIT	37,619	715,513	0.02%
3D Systems Corp.	68,413	434,423	0.01%	Alexander's, Inc. REIT	1,211	258,633	0.01%
4D Molecular Therapeutics, Inc.	9,714	196,806	0.00%	Alight, Inc. Class A	185,969	1,586,316	0.04%
89bio, Inc.	29,717	331,939	0.01%	Alignment Healthcare, Inc.	53,596	461,462	0.01%
A10 Networks, Inc.	33,298	438,535	0.01%	Alkami Technology, Inc.	20,336	493,148	0.01%
AAON, Inc.	35,874	2,650,012	0.07%	Alkermes plc	84,482	2,343,531	0.06%
AAR Corp.	18,075	1,127,880	0.03%	Allegiant Travel Co.	2,527	208,755	0.01%
Abercrombie & Fitch Co. Class A	26,008	2,294,426	0.06%	Allegro MicroSystems, Inc.	40,815	1,235,470	0.03%
ABM Industries, Inc.	34,869	1,563,177	0.04%	ALLETE, Inc.	30,178	1,845,686	0.05%
Academy Sports & Outdoors, Inc.	38,546	2,544,036	0.07%	Allient, Inc.	6,442	194,613	0.00%
Acadia Healthcare Co., Inc.	47,827	3,719,028	0.10%	Allison Transmission Holdings, Inc.	46,349	2,695,194	0.07%
ACADIA Pharmaceuticals, Inc.	54,583	1,708,994	0.04%	Allogene Therapeutics, Inc.	64,764	207,892	0.01%
Acadia Realty Trust REIT	52,165	886,283	0.02%	Alpha & Omega Semiconductor Ltd.	12,598	328,304	0.01%
Accel Entertainment, Inc. Class A	30,209	310,246	0.01%	Alpha Metallurgical Resources, Inc.	5,920	2,006,406	0.05%
ACCO Brands Corp.	44,057	267,867	0.01%	Alphatec Holdings, Inc.	49,903	754,034	0.02%
Accolade, Inc.	39,017	468,594	0.01%	Alpine Immune Sciences, Inc.	15,240	290,474	0.01%
ACELYRIN, Inc.	16,133	120,352	0.00%	Alta Equipment Group, Inc.	9,092	112,468	0.00%
ACI Worldwide, Inc.	55,655	1,703,043	0.04%	Altair Engineering, Inc. Class A	28,789	2,422,594	0.06%
Aclaris Therapeutics, Inc.	28,444	29,866	0.00%	Alteryx, Inc. Class A	31,357	1,478,796	0.04%
ACM Research, Inc. Class A	23,506	459,307	0.01%	AltI Global, Inc.	15,272	133,783	0.00%
Acuity Brands, Inc.	16,377	3,354,501	0.09%	Altice USA, Inc. Class A	96,977	315,175	0.01%
Acushnet Holdings Corp.	16,868	1,065,552	0.03%	Altus Power, Inc. Class A	35,014	239,146	0.01%
ACV Auctions, Inc. Class A	73,902	1,119,615	0.03%	Amalgamated Financial Corp.	7,296	196,554	0.00%
AdaptHealth Corp. Class A	44,461	324,121	0.01%	A-Mark Precious Metals, Inc.	10,613	321,043	0.01%
Adaptive Biotechnologies Corp.	56,358	276,154	0.01%	Ambac Financial Group, Inc.	22,649	373,256	0.01%
Addus HomeCare Corp.	8,420	781,797	0.02%	Ambarella, Inc.	20,436	1,252,522	0.03%
Adeia, Inc.	54,652	677,138	0.02%	AMC Entertainment Holdings, Inc. Class A	102,188	625,391	0.02%
Adient plc	49,638	1,804,838	0.05%	AMC Networks, Inc. Class A	13,301	249,926	0.01%
ADMA Biologics, Inc.	118,195	534,241	0.01%	Amedisys, Inc.	16,159	1,536,075	0.04%
ADT, Inc.	111,414	759,843	0.02%				
Adtalem Global Education, Inc.	21,277	1,254,279	0.03%				
ADTRAN Holdings, Inc.	38,394	281,812	0.01%				

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Amerant Bancorp, Inc. Class A	16,049	394,324	0.01%	Arcturus Therapeutics Holdings, Inc.	12,611	397,625	0.01%
Ameresco, Inc. Class A	17,162	543,521	0.01%	Arcus Biosciences, Inc.	26,302	502,368	0.01%
American Airlines Group, Inc.	84,028	1,154,545	0.03%	Ardelyx, Inc.	107,027	663,567	0.02%
American Assets Trust, Inc. REIT	24,935	561,287	0.01%	Ares Commercial Real Estate Corp. REIT	28,792	298,285	0.01%
American Axle & Manufacturing Holdings, Inc.	60,784	535,507	0.01%	Argan, Inc.	6,787	317,564	0.01%
American Eagle Outfitters, Inc.	98,313	2,080,303	0.05%	Arhaus, Inc. Class A	18,841	223,266	0.01%
American Equity Investment Life Holding Co.	33,610	1,875,438	0.05%	Arko Corp.	30,237	249,455	0.01%
American Software, Inc. Class A	17,816	201,321	0.01%	Arlo Technologies, Inc.	48,958	466,080	0.01%
American States Water Co.	19,393	1,559,585	0.04%	Armada Hoffer Properties, Inc. REIT	34,300	424,291	0.01%
American Woodmark Corp.	8,486	787,925	0.02%	ARMOUR Residential, Inc. REIT	29,068	561,594	0.01%
America's Car-Mart, Inc.	3,506	265,650	0.01%	Armstrong World Industries, Inc.	23,247	2,285,645	0.06%
Americold Realty Trust, Inc. REIT	140,223	4,244,550	0.11%	Array Technologies, Inc.	78,364	1,316,515	0.03%
Ameris Bancorp	34,133	1,810,756	0.05%	Arrow Electronics, Inc.	28,375	3,468,844	0.09%
AMERISAFE, Inc.	10,529	492,547	0.01%	Arrowhead Pharmaceuticals, Inc.	51,845	1,586,457	0.04%
Amicus Therapeutics, Inc.	113,453	1,609,898	0.04%	ARS Pharmaceuticals, Inc.	19,483	106,767	0.00%
Amkor Technology, Inc.	57,593	1,916,119	0.05%	Artesian Resources Corp. Class A	5,485	227,353	0.01%
AMN Healthcare Services, Inc.	19,404	1,452,972	0.04%	Artisan Partners Asset Management, Inc. Class A	36,568	1,615,574	0.04%
Amneal Pharmaceuticals, Inc.	53,856	326,906	0.01%	Artivion, Inc.	18,055	322,823	0.01%
Amphastar Pharmaceuticals, Inc.	20,956	1,296,129	0.03%	Arvinas, Inc.	23,261	957,423	0.02%
Amplitude, Inc. Class A	32,320	411,110	0.01%	Asana, Inc. Class A	42,891	815,358	0.02%
Amylyx Pharmaceuticals, Inc.	20,431	300,744	0.01%	Asbury Automotive Group, Inc.	9,598	2,159,262	0.06%
AnaptysBio, Inc.	9,039	193,615	0.00%	ASGN, Inc.	25,242	2,427,523	0.06%
Anavex Life Sciences Corp.	39,101	364,030	0.01%	Ashland, Inc.	25,053	2,112,218	0.05%
Andersons, Inc.	17,002	978,295	0.02%	Aspen Aerogels, Inc.	24,635	388,740	0.01%
Angi, Inc. Class A	46,601	116,036	0.00%	AssetMark Financial Holdings, Inc.	14,583	436,761	0.01%
ANI Pharmaceuticals, Inc.	8,415	464,003	0.01%	Associated Banc-Corp.	78,330	1,675,479	0.04%
Anterix, Inc.	8,091	269,592	0.01%	Assured Guaranty Ltd.	28,993	2,169,546	0.06%
Antero Midstream Corp.	190,551	2,387,604	0.06%	Astec Industries, Inc.	12,604	468,869	0.01%
Antero Resources Corp.	147,649	3,348,679	0.09%	Astronics Corp.	12,119	211,113	0.01%
Anywhere Real Estate, Inc.	52,157	422,993	0.01%	ATI, Inc.	66,885	3,041,261	0.08%
Apartment Income Corp. REIT	78,431	2,723,909	0.07%	Atkore, Inc.	19,594	3,135,040	0.08%
Apartment Investment & Management Co. REIT Class A	74,549	583,719	0.01%	Atlanta Braves Holdings, Inc. Class A	3,544	151,612	0.00%
Apellis Pharmaceuticals, Inc.	43,243	2,588,526	0.07%	Atlanta Braves Holdings, Inc. Class C	22,086	874,164	0.02%
API Group Corp.	85,666	2,964,044	0.08%	Atlantic Union Bankshares Corp.	39,059	1,427,216	0.04%
Apogee Enterprises, Inc.	11,160	596,056	0.02%	Atlanticus Holdings Corp.	2,878	111,292	0.00%
Apogee Therapeutics, Inc.	7,953	222,207	0.01%	Atmus Filtration Technologies, Inc.	9,195	215,991	0.01%
Apollo Commercial Real Estate Finance, Inc. REIT	72,648	852,888	0.02%	ATN International, Inc.	6,100	237,717	0.01%
Apollo Medical Holdings, Inc.	22,816	873,853	0.02%	AtriCure, Inc.	24,305	867,445	0.02%
Appfolio, Inc. Class A	9,619	1,666,396	0.04%	Atrion Corp.	753	285,229	0.01%
Appian Corp. Class A	17,413	655,774	0.02%	Aurinia Pharmaceuticals, Inc.	67,445	606,331	0.02%
Apple Hospitality, Inc. REIT	112,339	1,865,951	0.05%	Aurora Innovation, Inc. Class A	311,388	1,360,766	0.03%
Applied Digital Corp.	33,803	227,832	0.01%	Autoliv, Inc.	41,927	4,619,936	0.12%
Applied Industrial Technologies, Inc.	20,166	3,482,467	0.09%	AutoNation, Inc.	14,852	2,230,473	0.06%
AppLovin Corp. Class A	74,609	2,973,169	0.08%	Avanos Medical, Inc.	23,156	519,389	0.01%
AptarGroup, Inc.	34,195	4,227,186	0.11%	AvePoint, Inc.	53,942	442,864	0.01%
Aramark	130,515	3,667,471	0.09%	Avid Bioservices, Inc.	33,213	215,884	0.01%
Arbor Realty Trust, Inc. REIT	100,251	1,521,810	0.04%	Avidity Biosciences, Inc.	31,550	285,527	0.01%
ArcBest Corp.	12,575	1,511,641	0.04%	AvidXchange Holdings, Inc.	77,052	954,674	0.02%
Arcellx, Inc.	14,443	801,586	0.02%	Avient Corp.	49,443	2,055,346	0.05%
Arch Resources, Inc.	8,996	1,492,796	0.04%	Avis Budget Group, Inc.	11,029	1,955,001	0.05%
Archer Aviation, Inc. Class A	95,629	587,162	0.01%	Avista Corp.	40,408	1,444,182	0.04%
Archrock, Inc.	76,965	1,185,261	0.03%	Avnet, Inc.	48,137	2,426,105	0.06%
Arcosa, Inc.	25,536	2,110,295	0.05%	Axalta Coating Systems Ltd.	114,631	3,894,015	0.10%
				Axcelis Technologies, Inc.	16,889	2,190,334	0.06%
				Axis Capital Holdings Ltd.	41,752	2,311,808	0.06%
				Axonics, Inc.	26,213	1,631,235	0.04%
				Axos Financial, Inc.	30,904	1,687,358	0.04%

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Axsome Therapeutics, Inc.	15,897	1,265,242	0.03%	Bread Financial Holdings, Inc.	26,950	887,733	0.02%
AZEK Co., Inc. Class A	70,913	2,712,422	0.07%	Bridgebio Pharma, Inc.	45,741	1,846,564	0.05%
Azenta, Inc.	29,739	1,937,198	0.05%	Bright Horizons Family Solutions, Inc.	30,374	2,862,446	0.07%
AZZ, Inc.	13,374	776,896	0.02%	Brighthouse Financial, Inc.	33,746	1,785,838	0.05%
B&G Foods, Inc.	38,162	400,701	0.01%	BrightSphere Investment Group, Inc.	18,662	357,564	0.01%
B. Riley Financial, Inc.	8,943	187,714	0.00%	BrightSpire Capital, Inc. REIT Class A	72,771	541,416	0.01%
Badger Meter, Inc.	15,277	2,358,310	0.06%	BrightView Holdings, Inc.	25,634	215,838	0.01%
Balchem Corp.	16,692	2,482,935	0.06%	Brinker International, Inc.	22,118	955,055	0.02%
Bally's Corp.	16,080	224,155	0.01%	Brink's Co.	24,375	2,143,781	0.05%
Banc of California, Inc.	78,699	1,056,928	0.03%	Bristow Group, Inc.	3,391	95,864	0.00%
BancFirst Corp.	11,081	1,078,514	0.03%	Brixmor Property Group, Inc. REIT	153,860	3,580,322	0.09%
Bancorp, Inc.	28,219	1,088,125	0.03%	Broadstone Net Lease, Inc. REIT Class A	97,592	1,680,534	0.04%
Bank First Corp.	4,890	423,767	0.01%	Brookdale Senior Living, Inc.	89,967	523,608	0.01%
Bank of Hawaii Corp.	20,588	1,491,806	0.04%	Brookline Bancorp, Inc.	49,084	535,506	0.01%
Bank OZK	57,608	2,870,607	0.07%	BRP Group, Inc. Class A	32,627	783,701	0.02%
BankUnited, Inc.	39,098	1,267,948	0.03%	Bruker Corp.	54,048	3,971,447	0.10%
Banner Corp.	17,529	938,853	0.02%	Brunswick Corp.	37,128	3,592,134	0.09%
Bar Harbor Bankshares	6,813	200,030	0.01%	Buckle, Inc.	17,006	808,125	0.02%
Barnes Group, Inc.	24,937	813,694	0.02%	Bumble, Inc. Class A	50,588	745,667	0.02%
Barrett Business Services, Inc.	3,462	400,900	0.01%	Business First Bancshares, Inc.	11,681	287,937	0.01%
Beacon Roofing Supply, Inc.	27,808	2,419,852	0.06%	BWX Technologies, Inc.	47,432	3,639,457	0.09%
Beam Therapeutics, Inc.	36,205	985,500	0.03%	Byline Bancorp, Inc.	13,876	326,919	0.01%
Beauty Health Co.	43,213	134,392	0.00%	C3.ai, Inc. Class A	49,716	1,427,346	0.04%
Beazer Homes USA, Inc.	16,304	550,912	0.01%	Cabaletta Bio, Inc.	15,186	344,722	0.01%
Bel Fuse, Inc. Class B	5,772	385,396	0.01%	Cable One, Inc.	2,376	1,322,458	0.03%
Belden, Inc.	22,269	1,720,280	0.04%	Cabot Corp.	29,116	2,431,186	0.06%
BellRing Brands, Inc.	68,323	3,787,144	0.10%	CACI International, Inc. Class A	11,774	3,813,128	0.10%
Benchmark Electronics, Inc.	18,101	500,312	0.01%	Cactus, Inc. Class A	34,620	1,571,748	0.04%
Berkshire Hills Bancorp, Inc.	21,539	534,813	0.01%	Cadence Bank	94,175	2,786,638	0.07%
Berry Corp.	38,738	272,328	0.01%	Cadre Holdings, Inc.	9,503	312,554	0.01%
Berry Global Group, Inc.	61,247	4,127,435	0.11%	Calavo Growers, Inc.	8,527	250,779	0.01%
Beyond Meat, Inc.	29,624	263,654	0.01%	Caleres, Inc.	18,030	554,062	0.01%
Beyond, Inc.	23,427	648,694	0.02%	California Resources Corp.	26,479	1,447,872	0.04%
BGC Group, Inc. Class A	186,297	1,345,064	0.03%	California Water Service Group	29,901	1,550,965	0.04%
BigCommerce Holdings, Inc.	35,828	348,606	0.01%	Calix, Inc.	31,005	1,354,608	0.03%
BioCryst Pharmaceuticals, Inc.	99,067	593,411	0.02%	Callon Petroleum Co.	28,637	927,839	0.02%
Biohaven Ltd.	35,835	1,533,738	0.04%	Cal-Maine Foods, Inc.	21,578	1,238,361	0.03%
BioLife Solutions, Inc.	21,173	344,061	0.01%	Cambridge Bancorp	4,452	308,969	0.01%
Biomea Fusion, Inc.	11,860	172,207	0.00%	Camden National Corp.	7,698	289,676	0.01%
BJ's Restaurants, Inc.	12,530	451,205	0.01%	Camping World Holdings, Inc. Class A	23,328	612,593	0.02%
BJ's Wholesale Club Holdings, Inc.	70,377	4,691,331	0.12%	Cannae Holdings, Inc.	37,495	731,527	0.02%
Black Hills Corp.	34,946	1,885,337	0.05%	Cantaloupe, Inc.	31,118	230,584	0.01%
Blackbaud, Inc.	22,723	1,970,084	0.05%	Capital City Bank Group, Inc.	6,079	178,905	0.00%
BlackLine, Inc.	26,684	1,666,149	0.04%	Capitol Federal Financial, Inc.	62,927	405,879	0.01%
Blackstone Mortgage Trust, Inc. REIT Class A	86,278	1,835,133	0.05%	Capri Holdings Ltd.	60,297	3,029,321	0.08%
Bloom Energy Corp. Class A	105,440	1,560,512	0.04%	CareTrust, Inc. REIT	51,988	1,163,491	0.03%
Bloomin' Brands, Inc.	40,749	1,147,084	0.03%	Cargurus, Inc. Class A	44,364	1,071,834	0.03%
Blue Bird Corp.	12,923	348,404	0.01%	Carpenter Technology Corp.	25,021	1,771,487	0.05%
Blue Owl Capital, Inc. Class A	186,796	2,783,260	0.07%	Carriage Services, Inc. Class A	8,186	204,732	0.01%
Bluegreen Vacations Holding Corp. Class A	4,210	316,255	0.01%	Cars.com, Inc.	32,951	625,080	0.02%
BlueLinx Holdings, Inc.	5,111	579,127	0.01%	Carter's, Inc.	19,276	1,443,580	0.04%
Blueprint Medicines Corp.	30,886	2,848,925	0.07%	Carvana Co. Class A	46,458	2,459,487	0.06%
Boise Cascade Co.	20,644	2,670,508	0.07%	Casella Waste Systems, Inc. Class A	29,925	2,557,390	0.07%
BOK Financial Corp.	15,355	1,315,156	0.03%	Casey's General Stores, Inc.	19,554	5,372,266	0.14%
Boot Barn Holdings, Inc.	15,268	1,171,972	0.03%	Cass Information Systems, Inc.	6,903	310,980	0.01%
Boston Beer Co., Inc. Class A	5,051	1,745,575	0.04%	Cassava Sciences, Inc.	20,302	456,998	0.01%
Boston Omaha Corp. Class A	14,891	234,235	0.01%	Cassava Sciences, Inc. - Warrants 15/11/2024	8,120	38,773	0.00%
Bowlero Corp. Class A	15,911	225,300	0.01%	Castle Biosciences, Inc.	12,134	261,852	0.01%
Box, Inc. Class A	73,538	1,883,308	0.05%				
Boyd Gaming Corp.	38,965	2,439,599	0.06%				
Brady Corp. Class A	23,983	1,407,562	0.04%				
Brandywine Realty Trust REIT	89,353	482,506	0.01%				
Braze, Inc. Class A	23,881	1,268,798	0.03%				

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Catalyst Pharmaceuticals, Inc.	51,847	871,548	0.02%	CNO Financial Group, Inc.	58,769	1,639,655	0.04%
Cathay General Bancorp	35,512	1,582,770	0.04%	CNX Resources Corp.	84,031	1,680,620	0.04%
Cava Group, Inc.	11,200	481,376	0.01%	Coastal Financial Corp.	6,601	293,150	0.01%
Cavco Industries, Inc.	3,981	1,379,894	0.04%	Coca-Cola Consolidated, Inc.	2,624	2,436,122	0.06%
CBIZ, Inc.	23,267	1,456,282	0.04%	Coeur Mining, Inc.	180,926	589,819	0.02%
CBL & Associates Properties, Inc. REIT	5,213	127,301	0.00%	Cogent Biosciences, Inc.	28,573	168,009	0.00%
CCC Intelligent Solutions Holdings, Inc.	110,756	1,261,511	0.03%	Cogent Communications Holdings, Inc.	23,337	1,775,012	0.05%
CECO Environmental Corp.	14,126	286,475	0.01%	Cognex Corp.	90,649	3,783,689	0.10%
Celldex Therapeutics, Inc.	25,019	992,254	0.03%	Cohen & Steers, Inc.	14,469	1,095,737	0.03%
Centerspace REIT	8,356	486,319	0.01%	Coherent Corp.	80,734	3,514,351	0.09%
Central Garden & Pet Co.	3,801	190,468	0.00%	Coherus Biosciences, Inc.	43,211	143,893	0.00%
Central Garden & Pet Co. Class A	23,512	1,035,468	0.03%	Cohu, Inc.	25,090	887,935	0.02%
Central Pacific Financial Corp.	14,535	286,049	0.01%	Collegium Pharmaceutical, Inc.	17,230	530,339	0.01%
Centrus Energy Corp. Class A	6,159	335,111	0.01%	Columbia Banking System, Inc.	107,807	2,876,291	0.07%
Century Aluminum Co.	33,056	401,300	0.01%	Columbia Financial, Inc.	18,152	349,971	0.01%
Century Communities, Inc.	15,484	1,411,212	0.04%	Columbia Sportswear Co.	19,476	1,549,121	0.04%
Cerence, Inc.	21,587	424,400	0.01%	Columbus McKinnon Corp.	14,392	561,576	0.01%
Cerevel Therapeutics Holdings, Inc.	36,712	1,556,589	0.04%	Comerica, Inc.	69,751	3,892,803	0.10%
Certara, Inc.	56,768	998,549	0.03%	Comfort Systems USA, Inc.	18,561	3,817,441	0.10%
CEVA, Inc.	10,941	248,470	0.01%	Commerce Bancshares, Inc.	64,681	3,454,612	0.09%
ChampionX Corp.	106,488	3,110,514	0.08%	Commercial Metals Co.	62,187	3,111,837	0.08%
ChargePoint Holdings, Inc.	165,840	388,066	0.01%	CommScope Holding Co., Inc.	106,033	299,013	0.01%
Chart Industries, Inc.	22,063	3,007,849	0.08%	Community Bank System, Inc.	27,492	1,432,608	0.04%
Chatham Lodging Trust REIT	24,778	265,620	0.01%	Community Health Systems, Inc.	61,414	192,226	0.00%
Cheesecake Factory, Inc.	24,720	865,447	0.02%	Community Healthcare Trust, Inc. REIT	13,983	372,507	0.01%
Chefs' Warehouse, Inc.	19,058	560,877	0.01%	Community Trust Bancorp, Inc.	8,215	360,310	0.01%
Chegg, Inc.	55,342	628,685	0.02%	CommVault Systems, Inc.	21,488	1,715,817	0.04%
Chemod Corp.	7,583	4,434,159	0.11%	Compass Diversified Holdings	35,528	797,604	0.02%
Chemours Co.	78,124	2,464,031	0.06%	Compass Minerals International, Inc.	17,610	445,885	0.01%
Chesapeake Utilities Corp.	11,374	1,201,436	0.03%	Compass, Inc. Class A	175,141	658,530	0.02%
Chewy, Inc. Class A	60,511	1,429,875	0.04%	Comstock Resources, Inc.	53,307	471,767	0.01%
Chico's FAS, Inc.	64,125	486,067	0.01%	Concentrix Corp.	22,483	2,208,055	0.06%
Children's Place, Inc.	5,745	133,399	0.00%	Concrete Pumping Holdings, Inc.	9,470	77,654	0.00%
Chimera Investment Corp. REIT	116,513	581,400	0.01%	Conduent, Inc.	79,571	290,434	0.01%
Choice Hotels International, Inc.	17,028	1,929,272	0.05%	CONMED Corp.	15,785	1,728,615	0.04%
Chord Energy Corp.	21,665	3,601,373	0.09%	ConnectOne Bancorp, Inc.	20,990	480,881	0.01%
Churchill Downs, Inc.	34,923	4,712,160	0.12%	Consensus Cloud Solutions, Inc.	9,883	259,033	0.01%
Chuy's Holdings, Inc.	9,032	345,293	0.01%	CONSOL Energy, Inc.	16,623	1,671,110	0.04%
Ciena Corp.	76,362	3,437,054	0.09%	Consolidated Communications Holdings, Inc.	35,953	156,396	0.00%
Cimpress plc	8,686	695,314	0.02%	Construction Partners, Inc. Class A	23,069	1,003,963	0.03%
CinCor Pharma, Inc.	3,929	12,023	0.00%	COPT Defense Properties REIT	58,341	1,495,280	0.04%
Cinemark Holdings, Inc.	55,202	777,796	0.02%	Corcept Therapeutics, Inc.	45,705	1,484,498	0.04%
Cipher Mining, Inc.	27,248	112,534	0.00%	Core & Main, Inc. Class A	69,703	2,816,698	0.07%
Cirrus Logic, Inc.	28,659	2,384,142	0.06%	Core Laboratories, Inc.	24,144	426,383	0.01%
City Holding Co.	8,353	921,002	0.02%	CoreCivic, Inc.	58,931	856,267	0.02%
Civitas Resources, Inc.	35,615	2,435,354	0.06%	Corsair Gaming, Inc.	25,163	354,798	0.01%
Clarivate plc	163,330	1,512,436	0.04%	CorVel Corp.	4,890	1,208,857	0.03%
Claros Mortgage Trust, Inc.	56,986	776,719	0.02%	Coty, Inc. Class A	213,917	2,656,849	0.07%
Clean Energy Fuels Corp.	86,462	331,149	0.01%	Couchbase, Inc.	16,064	361,761	0.01%
Clean Harbors, Inc.	27,118	4,732,362	0.12%	Coursera, Inc.	50,353	975,338	0.02%
Cleantech, Inc.	78,159	862,094	0.02%	Cousins Properties, Inc. REIT	79,591	1,938,041	0.05%
Clear Channel Outdoor Holdings, Inc. Class A	149,631	272,328	0.01%	Covenant Logistics Group, Inc. Class A	4,509	207,594	0.01%
Clear Secure, Inc. Class A	40,251	831,183	0.02%	CRA International, Inc.	3,676	363,373	0.01%
Clearfield, Inc.	7,053	205,101	0.01%	Cracker Barrel Old Country Store, Inc.	10,549	813,117	0.02%
Clearwater Analytics Holdings, Inc. Class A	61,416	1,230,162	0.03%				
Clearwater Paper Corp.	8,625	311,535	0.01%				
Clearway Energy, Inc. Class A	13,935	356,457	0.01%				
Clearway Energy, Inc. Class C	46,115	1,264,934	0.03%				
Clover Health Investments Corp. Class A	215,667	205,337	0.01%				

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Crane Co.	24,910	2,942,867	0.08%	Diversified Healthcare Trust REIT	91,380	341,761	0.01%
Crane NXT Co.	24,536	1,395,362	0.04%	DMC Global, Inc.	10,306	193,959	0.00%
Credit Acceptance Corp.	3,721	1,982,288	0.05%	DocGo, Inc.	41,771	233,500	0.01%
Credo Technology Group Holding Ltd.	56,916	1,108,155	0.03%	Dolby Laboratories, Inc. Class A	30,915	2,664,255	0.07%
Crescent Energy Co. Class A	46,852	618,915	0.02%	Domo, Inc. Class B	13,846	142,475	0.00%
Cricut, Inc. Class A	15,020	98,982	0.00%	Donaldson Co., Inc.	62,981	4,115,808	0.11%
Crinetics Pharmaceuticals, Inc.	26,590	946,072	0.02%	Donegal Group, Inc. Class A	8,100	113,319	0.00%
CRISPR Therapeutics AG	40,194	2,516,144	0.06%	Donnelley Financial Solutions, Inc.	13,050	813,928	0.02%
Crocs, Inc.	31,952	2,984,636	0.08%	Dorian LPG Ltd.	16,529	725,127	0.02%
Cross Country Healthcare, Inc.	17,285	391,332	0.01%	Dorman Products, Inc.	14,172	1,182,087	0.03%
CrossFirst Bankshares, Inc.	25,638	348,164	0.01%	DoubleVerify Holdings, Inc.	67,295	2,475,110	0.06%
CryoPort, Inc.	24,359	377,321	0.01%	Douglas Dynamics, Inc.	11,057	328,172	0.01%
CS Disco, Inc.	14,019	106,404	0.00%	Douglas Emmett, Inc. REIT	87,800	1,273,100	0.03%
CSG Systems International, Inc.	17,100	909,891	0.02%	Doximity, Inc. Class A	58,646	1,644,434	0.04%
CSW Industrials, Inc.	8,363	1,734,570	0.04%	Dream Finders Homes, Inc. Class A	11,058	392,891	0.01%
CTS Corp.	15,567	680,901	0.02%	Dril-Quip, Inc.	16,090	374,414	0.01%
CubeSmart REIT	117,938	5,466,426	0.14%	Driven Brands Holdings, Inc.	36,449	519,763	0.01%
Cullen/Frost Bankers, Inc.	31,784	3,448,246	0.09%	DT Midstream, Inc.	50,464	2,765,427	0.07%
Cullinan Oncology, Inc.	13,590	138,482	0.00%	Duckhorn Portfolio, Inc.	28,202	277,790	0.01%
CureVac NV	51,667	219,735	0.01%	Ducommun, Inc.	7,548	392,949	0.01%
Curtiss-Wright Corp.	19,953	4,445,329	0.11%	Dun & Bradstreet Holdings, Inc.	130,105	1,522,228	0.04%
Cushman & Wakefield plc	80,656	871,085	0.02%	Duolingo, Inc. Class A	15,533	3,523,661	0.09%
Custom Truck One Source, Inc.	36,449	225,255	0.01%	Dutch Bros, Inc. Class A	29,402	931,161	0.02%
Customers Bancorp, Inc.	15,301	881,644	0.02%	DXC Technology Co.	106,319	2,431,516	0.06%
CVB Financial Corp.	73,099	1,475,869	0.04%	DXP Enterprises, Inc.	7,237	243,887	0.01%
CVR Energy, Inc.	17,131	519,069	0.01%	Dycom Industries, Inc.	14,970	1,722,897	0.04%
Cymbab Therapeutics, Inc.	40,777	963,153	0.02%	Dynavax Technologies Corp.	65,540	916,249	0.02%
Cytek Biosciences, Inc.	58,237	531,121	0.01%	Dyne Therapeutics, Inc.	13,810	183,673	0.00%
Cytokinetics, Inc.	44,768	3,737,680	0.10%	Dynex Capital, Inc. REIT	30,794	385,541	0.01%
Daily Journal Corp.	708	241,301	0.01%	E2open Parent Holdings, Inc.	76,853	337,385	0.01%
Dana, Inc.	68,702	1,003,736	0.03%	Eagle Bancorp, Inc.	16,105	485,405	0.01%
Dave & Buster's Entertainment, Inc.	19,794	1,065,907	0.03%	Eagle Bulk Shipping, Inc.	3,735	206,919	0.01%
Day One Biopharmaceuticals, Inc.	26,321	384,287	0.01%	Eagle Materials, Inc.	18,353	3,722,723	0.10%
Deciphera Pharmaceuticals, Inc.	18,147	292,711	0.01%	East West Bancorp, Inc.	73,368	5,278,828	0.14%
Definitive Healthcare Corp. Class A	23,267	231,274	0.01%	Easterly Government Properties, Inc. REIT Class A	52,250	702,240	0.02%
Delek US Holdings, Inc.	33,943	875,729	0.02%	Eastern Bankshares, Inc.	82,979	1,178,302	0.03%
Deluxe Corp.	23,046	494,337	0.01%	EastGroup Properties, Inc. REIT	23,531	4,318,880	0.11%
Denali Therapeutics, Inc.	58,469	1,254,745	0.03%	EchoStar Corp. Class A	17,430	288,815	0.01%
Denny's Corp.	27,232	296,284	0.01%	Ecovyst, Inc.	54,100	528,557	0.01%
DENTSPLY SIRONA, Inc.	112,164	3,991,917	0.10%	Edgewell Personal Care Co.	25,349	928,534	0.02%
Designer Brands, Inc. Class A	20,825	184,301	0.00%	Edgewise Therapeutics, Inc.	11,510	125,919	0.00%
Desktop Metal, Inc. Class A	143,074	107,449	0.00%	Editas Medicine, Inc.	37,956	384,494	0.01%
Diamond Hill Investment Group, Inc.	1,714	283,821	0.01%	Elanco Animal Health, Inc.	257,758	3,840,594	0.10%
Diamond Offshore Drilling, Inc.	52,792	686,296	0.02%	Elastic NV	44,466	5,011,318	0.13%
DiamondRock Hospitality Co. REIT	108,037	1,014,467	0.03%	Element Solutions, Inc.	121,227	2,805,193	0.07%
Digi International, Inc.	19,003	494,078	0.01%	elf Beauty, Inc.	28,720	4,145,445	0.11%
Digimarc Corp.	7,750	279,930	0.01%	Ellington Financial, Inc. REIT	35,524	451,510	0.01%
Digital Turbine, Inc.	52,061	357,138	0.01%	Elme Communities REIT	47,348	691,281	0.02%
DigitalBridge Group, Inc.	83,951	1,472,501	0.04%	Embecta Corp.	30,633	579,883	0.01%
DigitalOcean Holdings, Inc.	28,967	1,062,799	0.03%	EMCOR Group, Inc.	24,799	5,342,449	0.14%
Dillard's, Inc. Class A	1,872	755,633	0.02%	Empire State Realty Trust, Inc. REIT Class A	69,645	674,860	0.02%
Dime Community Bancshares, Inc.	17,752	478,061	0.01%	Employers Holdings, Inc.	14,177	558,574	0.01%
Dine Brands Global, Inc.	8,413	417,705	0.01%	Enact Holdings, Inc.	16,366	472,814	0.01%
Diodes, Inc.	24,089	1,939,646	0.05%	Encompass Health Corp.	52,625	3,511,140	0.09%
Discount Medicine, Inc. Class A	4,354	251,487	0.01%	Encore Capital Group, Inc.	13,016	660,562	0.02%
DISH Network Corp. Class A	136,471	787,438	0.02%	Encore Wire Corp.	8,586	1,833,970	0.05%
Distribution Solutions Group, Inc.	5,858	184,878	0.00%	Endeavor Group Holdings, Inc. Class A	85,956	2,039,736	0.05%
				Energizer Holdings, Inc.	34,358	1,088,461	0.03%
				Energy Recovery, Inc.	30,936	582,834	0.01%
				Enerpac Tool Group Corp. Class A	29,285	910,471	0.02%
				EnerSys	21,860	2,206,986	0.06%

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Enfusion, Inc. Class A	14,873	144,268	0.00%	Federated Hermes, Inc. Class B	43,281	1,465,495	0.04%
EngageSmart, Inc.	24,635	564,141	0.01%	Figs, Inc. Class A	65,261	453,564	0.01%
Enhabit, Inc.	22,931	237,336	0.01%	First Advantage Corp.	27,799	460,629	0.01%
EnLink Midstream LLC	120,302	1,462,872	0.04%	First American Financial Corp.	53,424	3,442,643	0.09%
Enliven Therapeutics, Inc.	11,600	160,544	0.00%	First BanCorp	93,195	1,533,058	0.04%
Ennis, Inc.	12,661	277,403	0.01%	First Bancorp/Southern Pines NC	22,011	814,627	0.02%
Enova International, Inc.	15,410	853,098	0.02%	First Bancshares, Inc.	14,788	433,732	0.01%
Enovis Corp.	25,998	1,456,408	0.04%	First Busey Corp.	25,213	625,787	0.02%
Enovix Corp.	69,746	873,220	0.02%	First Commonwealth Financial Corp.	51,637	797,275	0.02%
Enpro, Inc.	10,127	1,587,306	0.04%	First Community Bankshares, Inc.	8,358	310,082	0.01%
Ensign Group, Inc.	29,535	3,314,122	0.08%	First Financial Bancorp	51,311	1,218,636	0.03%
Enstar Group Ltd.	5,930	1,745,496	0.04%	First Financial Bankshares, Inc.	70,348	2,131,544	0.05%
Enterprise Financial Services Corp.	18,797	839,286	0.02%	First Financial Corp.	5,828	250,779	0.01%
Entrada Therapeutics, Inc.	5,593	84,398	0.00%	First Hawaiian, Inc.	65,725	1,502,473	0.04%
Entravision Communications Corp. Class A	30,687	127,965	0.00%	First Horizon Corp.	290,955	4,119,923	0.11%
Envestnet, Inc.	22,235	1,101,077	0.03%	First Industrial Realty Trust, Inc. REIT	69,010	3,634,757	0.09%
Enviri Corp.	44,841	403,569	0.01%	First Interstate BancSystem, Inc. Class A	45,563	1,401,062	0.04%
Envista Holdings Corp.	85,730	2,062,664	0.05%	First Merchants Corp.	32,102	1,190,342	0.03%
Enviva, Inc.	15,821	15,755	0.00%	First Mid Bankshares, Inc.	10,151	351,834	0.01%
ePlus, Inc.	13,836	1,104,666	0.03%	First Watch Restaurant Group, Inc.	14,559	292,636	0.01%
EPR Properties REIT	39,359	1,906,944	0.05%	FirstCash Holdings, Inc.	19,812	2,147,423	0.05%
Equitrans Midstream Corp.	228,653	2,327,688	0.06%	Fisker, Inc.	99,974	174,954	0.00%
Equity Bancshares, Inc. Class A	6,558	222,316	0.01%	Five Below, Inc.	29,208	6,225,977	0.16%
Equity Commonwealth REIT	59,911	1,150,291	0.03%	Five Star Bancorp	5,207	136,319	0.00%
Erasca, Inc.	31,716	67,555	0.00%	Five9, Inc.	37,133	2,921,996	0.07%
Esab Corp.	30,044	2,602,411	0.07%	Flex Ltd.	234,107	7,130,899	0.18%
ESCO Technologies, Inc.	13,823	1,617,706	0.04%	Floor & Decor Holdings, Inc. Class A	53,451	5,962,994	0.15%
Escrow Spirit Mta Reitalcals	14,166	—	0.00%	Flowers Foods, Inc.	104,945	2,362,312	0.06%
Essent Group Ltd.	55,758	2,940,677	0.08%	Flowserve Corp.	68,314	2,815,903	0.07%
Essential Properties Realty Trust, Inc. REIT	81,701	2,088,278	0.05%	Fluence Energy, Inc. Class A	29,824	711,302	0.02%
Establishment Labs Holdings, Inc.	8,941	231,482	0.01%	Fluor Corp.	73,861	2,893,135	0.07%
Ethan Allen Interiors, Inc.	11,527	367,942	0.01%	Flushing Financial Corp.	14,218	234,313	0.01%
Euronet Worldwide, Inc.	25,042	2,541,513	0.06%	Flywire Corp.	54,209	1,254,938	0.03%
European Wax Center, Inc. Class A	17,897	243,220	0.01%	FNB Corp.	186,198	2,563,946	0.07%
Eventbrite, Inc. Class A	47,313	395,537	0.01%	Foot Locker, Inc.	43,957	1,369,261	0.03%
Everbridge, Inc.	21,456	521,595	0.01%	Forestar Group, Inc.	10,212	337,711	0.01%
Evercore, Inc. Class A	19,074	3,262,608	0.08%	Forge Global Holdings, Inc.	57,204	196,210	0.00%
Everi Holdings, Inc.	48,882	550,900	0.01%	FormFactor, Inc.	41,434	1,728,212	0.04%
EVERTEC, Inc.	34,582	1,415,787	0.04%	Forrester Research, Inc.	4,925	132,039	0.00%
Evolent Health, Inc. Class A	55,803	1,843,173	0.05%	Foretrea Holdings, Inc.	43,875	1,531,237	0.04%
Evolus, Inc.	23,449	246,918	0.01%	Forward Air Corp.	13,352	839,440	0.02%
Evolv Technologies Holdings, Inc.	41,315	195,007	0.00%	Four Corners Property Trust, Inc. REIT	48,186	1,219,106	0.03%
EW Scripps Co. Class A	27,297	218,103	0.01%	Fox Factory Holding Corp.	21,535	1,453,182	0.04%
Excelerate Energy, Inc. Class A	8,542	132,059	0.00%	Franklin BSP Realty Trust, Inc. REIT	40,292	544,345	0.01%
Exelixis, Inc.	149,165	3,578,468	0.09%	Franklin Covey Co.	6,927	301,532	0.01%
ExlService Holdings, Inc.	86,089	2,655,846	0.07%	Franklin Electric Co., Inc.	20,917	2,021,628	0.05%
eXp World Holdings, Inc.	40,313	625,658	0.02%	Freedom Holding Corp.	9,248	745,389	0.02%
Exponent, Inc.	26,438	2,327,602	0.06%	Fresh Del Monte Produce, Inc.	21,526	565,057	0.01%
Expro Group Holdings NV	50,145	798,308	0.02%	Freshpet, Inc.	23,421	2,032,006	0.05%
Extreme Networks, Inc.	67,946	1,198,567	0.03%	Freshworks, Inc. Class A	77,626	1,823,435	0.05%
EZCORP, Inc. Class A	24,510	214,217	0.01%	FREYR Battery SA	56,407	105,481	0.00%
F&G Annuities & Life, Inc.	9,541	438,886	0.01%	Frontdoor, Inc.	41,720	1,469,378	0.04%
Fabrinet	19,066	3,628,832	0.09%	Frontier Communications Parent, Inc.	97,297	2,465,506	0.06%
Farmers National Banc Corp.	17,032	246,112	0.01%	Frontier Group Holdings, Inc.	26,862	146,667	0.00%
Farmland Partners, Inc. REIT	24,841	310,016	0.01%	FRP Holdings, Inc.	3,557	223,664	0.01%
Fastly, Inc. Class A	59,092	1,051,838	0.03%	FTAI Aviation Ltd.	52,634	2,442,218	0.06%
FB Financial Corp.	18,836	750,615	0.02%	FTI Consulting, Inc.	17,838	3,552,438	0.09%
Federal Agricultural Mortgage Corp. Class C	4,954	947,304	0.02%	fuboTV, Inc.	159,365	506,781	0.01%
Federal Realty Investment Trust REIT	38,597	3,977,421	0.10%				
Federal Signal Corp.	32,267	2,476,170	0.06%				

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FuelCell Energy, Inc.	218,951	350,322	0.01%	Greif, Inc. Class A	12,533	822,039	0.02%
Fulgent Genetics, Inc.	10,578	305,810	0.01%	Greif, Inc. Class B	2,969	195,984	0.00%
Fulton Financial Corp.	84,624	1,392,911	0.04%	Grid Dynamics Holdings, Inc.	29,283	390,342	0.01%
Funko, Inc. Class A	18,857	145,765	0.00%	Griffon Corp.	21,070	1,284,216	0.03%
GameStop Corp. Class A	143,946	2,523,373	0.06%	Grocery Outlet Holding Corp.	50,003	1,348,081	0.03%
Gap, Inc.	114,536	2,394,948	0.06%	Group 1 Automotive, Inc.	7,364	2,244,105	0.06%
Garrett Motion, Inc.	50,856	491,778	0.01%	Groupon, Inc. Class A	9,296	119,361	0.00%
Gates Industrial Corp. plc	74,781	1,003,561	0.03%	Guardant Health, Inc.	58,189	1,574,012	0.04%
GATX Corp.	17,318	2,081,970	0.05%	Guess?, Inc.	13,021	300,264	0.01%
GCI Liberty, Inc.	39,236	—	0.00%	Guidewire Software, Inc.	40,708	4,438,800	0.11%
Genco Shipping & Trading Ltd.	21,062	349,419	0.01%	Gulfport Energy Corp.	6,434	857,009	0.02%
Generac Holdings, Inc.	32,980	4,262,335	0.11%	GXO Logistics, Inc.	63,322	3,872,774	0.10%
Genesco, Inc.	6,341	223,267	0.01%	H&E Equipment Services, Inc.	18,277	956,253	0.02%
Genie Energy Ltd. Class B	9,423	265,069	0.01%	H&R Block, Inc.	75,859	3,669,300	0.09%
Gentex Corp.	121,723	3,975,473	0.10%	Hackett Group, Inc.	12,764	290,636	0.01%
Gentherm, Inc.	17,119	896,351	0.02%	Haemonetics Corp.	26,135	2,234,804	0.06%
Genworth Financial, Inc. Class A	237,538	1,586,754	0.04%	Hagerty, Inc. Class A	10,834	84,505	0.00%
GEO Group, Inc.	63,104	683,416	0.02%	Hain Celestial Group, Inc.	46,522	509,416	0.01%
German American Bancorp, Inc.	13,660	442,721	0.01%	Hallador Energy Co.	11,201	99,017	0.00%
Geron Corp.	199,528	421,004	0.01%	Halozyne Therapeutics, Inc.	68,908	2,546,840	0.07%
Geron Corp. - Warrants 31/12/2025	25,946	10,508	0.00%	Hamilton Lane, Inc. Class A	18,213	2,066,083	0.05%
Getty Realty Corp. REIT	23,914	698,767	0.02%	Hancock Whitney Corp.	44,767	2,175,229	0.06%
Gibraltar Industries, Inc.	15,697	1,239,749	0.03%	Hanesbrands, Inc.	176,124	785,513	0.02%
G-III Apparel Group Ltd.	20,276	688,978	0.02%	Hanmi Financial Corp.	13,972	271,057	0.01%
Ginkgo Bioworks Holdings, Inc.	560,985	948,065	0.02%	Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT	55,103	1,519,741	0.04%
Gitlab, Inc. Class A	40,233	2,533,070	0.06%	Hanover Insurance Group, Inc.	18,408	2,235,099	0.06%
Glacier Bancorp, Inc.	58,386	2,412,510	0.06%	HarborOne Bancorp, Inc.	21,521	257,822	0.01%
Gladstone Commercial Corp. REIT	19,932	263,900	0.01%	Harley-Davidson, Inc.	69,396	2,556,549	0.07%
Gladstone Land Corp. REIT	20,093	290,344	0.01%	Harmonic, Inc.	57,226	746,227	0.02%
Glaukos Corp.	23,929	1,902,116	0.05%	Harmony Biosciences Holdings, Inc.	17,163	554,365	0.01%
Global Industrial Co.	9,387	364,591	0.01%	Harrow, Inc.	14,500	162,400	0.00%
Global Medical, Inc. REIT	29,371	326,018	0.01%	HashiCorp, Inc. Class A	55,159	1,303,959	0.03%
Global Net Lease, Inc. REIT	100,084	995,836	0.03%	Haverty Furniture Cos, Inc.	6,287	223,188	0.01%
Globalstar, Inc.	374,658	726,837	0.02%	Hawaiian Electric Industries, Inc.	59,425	843,241	0.02%
Globus Medical, Inc. Class A	61,659	3,285,808	0.08%	Hawkins, Inc.	10,723	755,114	0.02%
GMS, Inc.	20,707	1,706,878	0.04%	Haynes International, Inc.	6,619	377,614	0.01%
Gogo, Inc.	32,459	328,810	0.01%	Hayward Holdings, Inc.	75,642	1,028,731	0.03%
Golden Entertainment, Inc.	12,235	488,544	0.01%	HB Fuller Co.	28,676	2,334,513	0.06%
Golden Ocean Group Ltd.	65,032	630,232	0.02%	HBT Financial, Inc.	8,590	181,335	0.00%
GoodRx Holdings, Inc. Class A	45,452	304,528	0.01%	HCI Group, Inc.	2,905	253,897	0.01%
Goodyear Tire & Rubber Co.	148,291	2,123,527	0.05%	Health Catalyst, Inc.	32,533	301,256	0.01%
Goosehead Insurance, Inc. Class A	11,657	883,601	0.02%	Healthcare Realty Trust, Inc. REIT Class A	196,610	3,387,590	0.09%
GoPro, Inc. Class A	60,309	209,272	0.01%	Healthcare Services Group, Inc.	36,047	373,807	0.01%
Gorman-Rupp Co.	11,487	408,133	0.01%	HealthEquity, Inc.	45,076	2,988,539	0.08%
GrafTech International Ltd.	115,187	252,260	0.01%	HealthStream, Inc.	11,272	304,682	0.01%
Graham Holdings Co. Class B	1,781	1,240,502	0.03%	Heartland Express, Inc.	24,287	346,333	0.01%
Grand Canyon Education, Inc.	15,837	2,091,117	0.05%	Heartland Financial USA, Inc.	21,208	797,633	0.02%
Granite Construction, Inc.	22,797	1,159,455	0.03%	Hecla Mining Co.	304,434	1,464,328	0.04%
Granite Ridge Resources, Inc.	15,530	93,491	0.00%	Heidrick & Struggles International, Inc.	9,882	291,815	0.01%
Graphic Packaging Holding Co.	161,535	3,981,838	0.10%	Helen of Troy Ltd.	12,626	1,525,347	0.04%
Gray Television, Inc.	43,171	386,812	0.01%	Helios Technologies, Inc.	17,489	793,126	0.02%
Great Lakes Dredge & Dock Corp.	38,859	298,437	0.01%	Helix Energy Solutions Group, Inc.	76,682	788,291	0.02%
Great Southern Bancorp, Inc.	4,881	289,687	0.01%	Helmerich & Payne, Inc.	51,123	1,851,675	0.05%
Green Brick Partners, Inc.	16,081	835,247	0.02%	Herbalife Ltd.	51,019	778,550	0.02%
Green Dot Corp. Class A	24,532	242,867	0.01%	Herc Holdings, Inc.	14,645	2,180,494	0.06%
Green Plains, Inc.	29,408	741,670	0.02%	Heritage Commerce Corp.	29,904	296,648	0.01%
Greenbrier Cos, Inc.	15,945	704,450	0.02%	Heritage Financial Corp.	17,532	375,009	0.01%
Greene County Bancorp, Inc.	3,872	109,190	0.00%	Hertz Global Holdings, Inc.	75,655	786,055	0.02%
				Hess Midstream LP Class A	36,031	1,139,661	0.03%

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Hexcel Corp.	43,778	3,228,627	0.08%	Insperty, Inc.	19,196	2,250,155	0.06%
Hibbett, Inc.	6,139	442,131	0.01%	Inspire Medical Systems, Inc.	15,145	3,080,947	0.08%
HighPeak Energy, Inc.	12,426	176,946	0.00%	Installed Building Products, Inc.	12,464	2,278,668	0.06%
Highwoods Properties, Inc. REIT	56,877	1,305,896	0.03%	Insteel Industries, Inc.	9,640	369,116	0.01%
Hillenbrand, Inc.	36,939	1,767,531	0.05%	Intapp, Inc.	14,512	551,746	0.01%
HilleVax, Inc.	10,666	171,189	0.00%	Integer Holdings Corp.	17,194	1,703,582	0.04%
Hillman Solutions Corp.	101,141	931,509	0.02%	Integra LifeSciences Holdings Corp.	37,806	1,646,451	0.04%
Hilltop Holdings, Inc.	26,445	931,128	0.02%	Integral Ad Science Holding Corp.	29,216	420,418	0.01%
Hilton Grand Vacations, Inc.	39,892	1,602,861	0.04%	Intellia Therapeutics, Inc.	42,415	1,293,233	0.03%
Hims & Hers Health, Inc.	72,371	644,102	0.02%	Inter Parfums, Inc.	10,060	1,448,741	0.04%
Hingham Institution For Savings The	800	155,520	0.00%	Interactive Brokers Group, Inc. Class A	52,775	4,375,047	0.11%
HireRight Holdings Corp.	5,353	71,998	0.00%	InterDigital, Inc.	13,667	1,483,416	0.04%
HNI Corp.	24,947	1,043,533	0.03%	Interface, Inc. Class A	29,607	373,640	0.01%
Holley, Inc.	26,154	127,370	0.00%	International Bancshares Corp.	29,075	1,579,354	0.04%
Home BancShares, Inc.	98,882	2,504,681	0.06%	International Money Express, Inc.	18,412	406,721	0.01%
Hope Bancorp, Inc.	65,129	786,758	0.02%	International Seaways, Inc.	18,030	820,004	0.02%
Horace Mann Educators Corp.	21,222	693,959	0.02%	Intra-Cellular Therapies, Inc.	45,580	3,264,440	0.08%
Horizon Bancorp, Inc.	20,890	298,936	0.01%	InvenTrust Properties Corp. REIT	35,508	899,773	0.02%
Houlihan Lokey, Inc. Class A	26,799	3,213,468	0.08%	Invesco Ltd.	182,758	3,260,403	0.08%
Hovnanian Enterprises, Inc. Class A	2,503	389,517	0.01%	Invesco Mortgage Capital, Inc. REIT	25,769	228,313	0.01%
Howard Hughes Holdings, Inc.	18,420	1,575,831	0.04%	Ionis Pharmaceuticals, Inc.	67,368	3,408,147	0.09%
Hub Group, Inc. Class A	16,622	1,528,227	0.04%	IonQ, Inc.	81,966	1,015,559	0.03%
Hudson Pacific Properties, Inc. REIT	65,693	611,602	0.02%	Iovance Biotherapeutics, Inc.	122,486	995,811	0.03%
Hudson Technologies, Inc.	19,400	261,706	0.01%	IPG Photonics Corp.	16,312	1,770,504	0.05%
Huntsman Corp.	87,557	2,200,307	0.06%	iRadimed Corp.	4,205	199,611	0.01%
Huron Consulting Group, Inc.	10,269	1,055,653	0.03%	iRhythm Technologies, Inc.	16,156	1,729,338	0.04%
Hyster-Yale Materials Handling, Inc.	4,728	294,034	0.01%	Iridium Communications, Inc.	58,283	2,398,928	0.06%
I3 Verticals, Inc. Class A	11,320	239,644	0.01%	iRobot Corp.	13,931	539,130	0.01%
IAC, Inc.	38,966	2,041,039	0.05%	Ironwood Pharmaceuticals, Inc. Class A	69,067	790,126	0.02%
ICF International, Inc.	10,043	1,346,666	0.03%	iTeos Therapeutics, Inc.	13,383	146,544	0.00%
Ichor Holdings Ltd.	14,714	494,832	0.01%	Ittron, Inc.	23,324	1,761,195	0.04%
ICU Medical, Inc.	10,840	1,081,182	0.03%	ITT, Inc.	42,346	5,052,725	0.13%
IDACORP, Inc.	26,386	2,594,272	0.07%	Ivanhoe Electric, Inc.	37,528	378,282	0.01%
Ideaya Biosciences, Inc.	22,459	799,091	0.02%	J & J Snack Foods Corp.	8,068	1,348,486	0.03%
IDT Corp. Class B	8,882	302,787	0.01%	Jack in the Box, Inc.	10,708	874,094	0.02%
IES Holdings, Inc.	4,424	350,469	0.01%	Jackson Financial, Inc. Class A	38,728	1,982,874	0.05%
iHeartMedia, Inc. Class A	53,842	143,758	0.00%	James River Group Holdings Ltd.	18,314	169,221	0.00%
IMAX Corp.	26,567	399,036	0.01%	Jamf Holding Corp.	24,592	444,132	0.01%
ImmunityBio, Inc.	73,104	366,982	0.01%	Janus Henderson Group plc	68,318	2,059,788	0.05%
ImmunoGen, Inc.	124,544	3,692,730	0.09%	Janus International Group, Inc.	64,488	841,568	0.02%
Immunovant, Inc.	26,233	1,105,196	0.03%	Janux Therapeutics, Inc.	6,974	74,831	0.00%
Impinj, Inc.	11,675	1,051,100	0.03%	JBG SMITH Properties REIT	51,333	873,174	0.02%
Inari Medical, Inc.	26,805	1,740,181	0.04%	Jefferies Financial Group, Inc.	86,980	3,514,862	0.09%
Independence Realty Trust, Inc. REIT	116,942	1,789,213	0.05%	JELD-WEN Holding, Inc.	43,124	814,181	0.02%
Independent Bank Corp.	23,123	1,521,725	0.04%	JetBlue Airways Corp.	37,160	206,238	0.01%
Independent Bank Corp. (XNGS)	12,381	322,154	0.01%	JFrog Ltd.	39,422	1,364,395	0.03%
Independent Bank Group, Inc.	19,543	994,348	0.03%	Joby Aviation, Inc.	84,757	563,634	0.01%
indie Semiconductor, Inc. Class A	69,536	563,937	0.01%	John B Sanfilippo & Son, Inc.	4,912	506,132	0.01%
Infinera Corp.	105,513	501,187	0.01%	John Bean Technologies Corp.	16,545	1,645,400	0.04%
Informatica, Inc. Class A	20,864	592,329	0.02%	John Wiley & Sons, Inc. Class A	23,058	731,861	0.02%
Ingevity Corp.	18,879	891,466	0.02%	Johnson Outdoors, Inc. Class A	2,536	135,473	0.00%
Ingles Markets, Inc. Class A	7,265	627,478	0.02%	Jones Lang LaSalle, Inc.	25,207	4,760,846	0.12%
Ingredion, Inc.	34,944	3,792,472	0.10%	Kadant, Inc.	6,024	1,688,587	0.04%
Inhibrx, Inc.	10,128	384,864	0.01%				
Innospec, Inc.	12,911	1,591,152	0.04%				
Innovative Industrial Properties, Inc. REIT Class A	14,918	1,504,033	0.04%				
Innoviva, Inc.	30,313	486,221	0.01%				
Insight Enterprises, Inc.	16,216	2,873,313	0.07%				
Insmmed, Inc.	70,746	2,192,419	0.06%				

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Kaiser Aluminum Corp.	8,280	589,453	0.02%	Liberty Media Corp.-Liberty Live Class C	37,245	1,392,591	0.04%
Kaman Corp.	12,478	298,848	0.01%	Life Time Group Holdings, Inc.	31,728	478,458	0.01%
Karuna Therapeutics, Inc.	16,537	5,234,126	0.13%	LifeStance Health Group, Inc.	38,527	301,666	0.01%
KB Home	42,408	2,648,804	0.07%	Ligand Pharmaceuticals, Inc.	8,505	607,427	0.02%
KBR, Inc.	70,242	3,892,109	0.10%	Light & Wonder, Inc.	48,042	3,944,729	0.10%
Kearny Financial Corp.	33,744	302,684	0.01%	Lightwave Logic, Inc.	62,065	309,084	0.01%
Kelly Services, Inc. Class A	17,310	374,242	0.01%	Lincoln Electric Holdings, Inc.	30,197	6,566,640	0.17%
Kemper Corp.	33,327	1,622,025	0.04%	Lincoln National Corp.	88,644	2,390,729	0.06%
Kennametal, Inc.	39,656	1,022,728	0.03%	Lindblad Expeditions Holdings, Inc.	19,776	222,876	0.01%
Kennedy-Wilson Holdings, Inc.	60,728	751,813	0.02%	Lindsay Corp.	5,884	759,977	0.02%
Keros Therapeutics, Inc.	10,146	403,405	0.01%	Lions Gate Entertainment Corp. Class A	38,880	423,792	0.01%
Kforce, Inc.	10,472	707,488	0.02%	Lions Gate Entertainment Corp. Class B	58,930	600,497	0.02%
Kilroy Realty Corp. REIT	58,203	2,318,808	0.06%	Liquidity Services, Inc.	11,607	199,756	0.01%
Kimball Electronics, Inc.	13,458	362,693	0.01%	Lithia Motors, Inc. Class A	14,275	4,700,472	0.12%
Kimbell Royalty Partners LP	32,782	493,369	0.01%	Littelfuse, Inc.	13,112	3,508,247	0.09%
Kinetik Holdings, Inc. Class A	13,427	448,462	0.01%	LivaNova plc	27,917	1,444,426	0.04%
Kiniksa Pharmaceuticals Ltd. Class A	16,136	283,025	0.01%	Live Oak Bancshares, Inc.	18,592	845,936	0.02%
Kinsale Capital Group, Inc.	11,484	3,846,106	0.10%	Livent Corp.	102,881	1,849,800	0.05%
Kirby Corp.	8,274	649,344	0.02%	LiveRamp Holdings, Inc.	33,876	1,283,223	0.03%
Kite Realty Group Trust REIT	116,617	2,665,865	0.07%	Louisiana-Pacific Corp.	33,784	2,392,921	0.06%
KKR Real Estate Finance Trust, Inc. REIT	27,761	367,278	0.01%	LSB Industries, Inc.	22,353	208,106	0.01%
Knife River Corp.	26,398	1,747,020	0.04%	LSI Industries, Inc.	11,037	155,401	0.00%
Knowles Corp.	48,597	870,372	0.02%	LTC Properties, Inc. REIT	21,182	680,366	0.02%
Kodiak Gas Services, Inc.	9,533	191,423	0.00%	Lumen Technologies, Inc.	549,278	1,005,179	0.03%
Kohl's Corp.	58,488	1,677,436	0.04%	Lumentum Holdings, Inc.	34,125	1,788,832	0.05%
Kontoor Brands, Inc.	25,845	1,613,245	0.04%	Luminar Technologies, Inc. Class A	137,903	464,733	0.01%
Koppers Holdings, Inc.	10,512	538,425	0.01%	Luther Burbank Corp.	5,485	58,744	0.00%
Korn Ferry	28,443	1,688,092	0.04%	LXP Industrial Trust REIT	157,139	1,558,819	0.04%
Kosmos Energy Ltd.	234,820	1,575,642	0.04%	Lyell Immunopharma, Inc.	65,253	126,591	0.00%
Kratos Defense & Security Solutions, Inc.	69,059	1,401,207	0.04%	Lyft, Inc. Class A	182,017	2,728,435	0.07%
Krispy Kreme, Inc.	41,054	619,505	0.02%	M/I Homes, Inc.	14,671	2,020,784	0.05%
Kronos Worldwide, Inc.	11,307	112,392	0.00%	Macerich Co. REIT	111,138	1,714,859	0.04%
Krystal Biotech, Inc.	9,663	1,198,792	0.03%	MACOM Technology Solutions Holdings, Inc.	29,787	2,768,702	0.07%
Kulicke & Soffa Industries, Inc.	29,492	1,613,802	0.04%	Macy's, Inc.	145,364	2,924,724	0.07%
Kura Oncology, Inc.	31,036	446,298	0.01%	Madison Square Garden Entertainment Corp. Class A	18,937	602,007	0.02%
Kura Sushi USA, Inc. Class A	3,153	239,628	0.01%	Madison Square Garden Sports Corp.	8,173	1,486,097	0.04%
Kymera Therapeutics, Inc.	20,228	515,005	0.01%	Madrigal Pharmaceuticals, Inc.	5,473	1,266,343	0.03%
Kyndryl Holdings, Inc.	119,276	2,478,555	0.06%	MagnaChip Semiconductor Corp.	20,750	155,625	0.00%
Ladder Capital Corp. REIT Class A	59,669	686,790	0.02%	Magnite, Inc.	62,524	583,974	0.01%
Lakeland Bancorp, Inc.	30,184	446,421	0.01%	Magnolia Oil & Gas Corp. Class A	92,333	1,965,770	0.05%
Lakeland Financial Corp.	12,737	829,943	0.02%	Malibu Boats, Inc. Class A	10,913	598,251	0.02%
Lamar Advertising Co. REIT Class A	45,723	4,859,440	0.12%	Manitowoc Co., Inc.	20,537	342,763	0.01%
Lancaster Colony Corp.	10,065	1,674,715	0.04%	MannKind Corp.	144,358	525,463	0.01%
Landstar System, Inc.	18,658	3,613,122	0.09%	ManpowerGroup, Inc.	26,400	2,098,008	0.05%
Lantheus Holdings, Inc.	36,002	2,232,124	0.06%	Marathon Digital Holdings, Inc.	109,126	2,563,370	0.07%
Laureate Education, Inc. Class A	71,028	973,794	0.02%	Maravai LifeSciences Holdings, Inc. Class A	56,705	371,418	0.01%
La-Z-Boy, Inc.	23,573	870,315	0.02%	Marcus & Millichap, Inc.	12,963	566,224	0.01%
LCI Industries	13,241	1,664,526	0.04%	Marcus Corp.	11,619	169,405	0.00%
Legacy Housing Corp.	4,547	114,675	0.00%	Marine Products Corp.	5,825	66,405	0.00%
Legalzoom.com, Inc.	53,329	602,618	0.02%	MarineMax, Inc.	10,715	416,813	0.01%
Leggett & Platt, Inc.	70,269	1,838,940	0.05%	Marqeta, Inc. Class A	197,106	1,375,800	0.04%
LeMaitre Vascular, Inc.	10,397	590,134	0.02%	Marriott Vacations Worldwide Corp.	17,835	1,514,013	0.04%
Lemonade, Inc.	26,155	421,880	0.01%	Marten Transport Ltd.	31,165	653,842	0.02%
LendingClub Corp.	51,753	452,321	0.01%	Masimo Corp.	23,423	2,745,410	0.07%
Leonardo DRS, Inc.	26,103	523,104	0.01%				
Leslie's, Inc.	86,579	598,261	0.02%				
Levi Strauss & Co. Class A	51,578	853,100	0.02%				
LGI Homes, Inc.	10,922	1,454,374	0.04%				
Liberty Energy, Inc. Class A	84,834	1,538,889	0.04%				
Liberty Latin America Ltd. Class A	9,417	68,838	0.00%				
Liberty Latin America Ltd. Class C	76,763	563,440	0.01%				

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Masonite International Corp.	10,730	908,402	0.02%	Montrose Environmental Group, Inc.	14,391	462,383	0.01%
MasTec, Inc.	32,556	2,465,140	0.06%	Moog, Inc. Class A	14,867	2,152,444	0.06%
Masterbrand, Inc.	65,803	977,175	0.02%	MoonLake Immunotherapeutics Class A	9,833	593,815	0.02%
MasterCraft Boat Holdings, Inc.	9,993	226,242	0.01%	Morningstar, Inc.	13,286	3,802,985	0.10%
Matador Resources Co.	58,564	3,329,949	0.09%	Morphic Holding, Inc.	13,885	400,999	0.01%
Materion Corp.	10,563	1,374,563	0.04%	Movado Group, Inc.	8,658	261,039	0.01%
Mativ Holdings, Inc.	31,542	482,908	0.01%	MP Materials Corp.	71,980	1,428,803	0.04%
Matson, Inc.	4,588	502,845	0.01%	Mr Cooper Group, Inc.	35,392	2,304,727	0.06%
Mattel, Inc.	183,613	3,466,613	0.09%	MRC Global, Inc.	46,260	509,323	0.01%
Matterport, Inc.	125,429	337,404	0.01%	MSA Safety, Inc.	19,450	3,283,743	0.08%
Matthews International Corp. Class A	14,745	540,404	0.01%	MSC Industrial Direct Co., Inc. Class A	23,943	2,424,468	0.06%
MaxCyte, Inc.	55,992	263,162	0.01%	Mueller Industries, Inc.	57,170	2,695,565	0.07%
Maximus, Inc.	31,839	2,670,019	0.07%	Mueller Water Products, Inc. Class A	83,769	1,206,274	0.03%
MaxLinear, Inc. Class A	41,637	989,711	0.03%	Multiplan Corp.	140,284	202,009	0.01%
McGrath RentCorp	12,850	1,537,117	0.04%	Mural Oncology plc	7,835	46,383	0.00%
MDC Holdings, Inc.	33,405	1,845,626	0.05%	Murphy Oil Corp.	76,946	3,282,516	0.08%
MDU Resources Group, Inc.	99,530	1,970,694	0.05%	Murphy USA, Inc.	10,772	3,840,864	0.10%
MediaAlpha, Inc. Class A	13,376	149,142	0.00%	Myers Industries, Inc.	15,521	303,436	0.01%
Medical Properties Trust, Inc. REIT	308,606	1,515,255	0.04%	MYR Group, Inc.	8,459	1,223,425	0.03%
Medifast, Inc.	6,260	420,797	0.01%	Myriad Genetics, Inc.	41,564	795,535	0.02%
Medpace Holdings, Inc.	13,015	3,989,488	0.10%	N-able, Inc.	30,305	401,541	0.01%
Mercantile Bank Corp.	9,190	371,092	0.01%	Nabors Industries Ltd.	5,172	422,190	0.01%
Mercer International, Inc.	19,958	189,202	0.00%	Napco Security Technologies, Inc.	16,756	573,893	0.01%
Merchants Bancorp	9,855	419,626	0.01%	Natera, Inc.	59,801	3,745,935	0.10%
Mercury General Corp.	13,683	510,513	0.01%	National Bank Holdings Corp. Class A	19,074	709,362	0.02%
Mercury Systems, Inc.	28,547	1,043,964	0.03%	National Beverage Corp.	12,787	635,770	0.02%
MeridianLink, Inc.	11,477	284,285	0.01%	National Fuel Gas Co.	46,305	2,323,122	0.06%
Merit Medical Systems, Inc.	30,313	2,302,575	0.06%	National Health Investors, Inc. REIT	23,234	1,297,619	0.03%
Meritage Homes Corp.	19,122	3,331,052	0.09%	National HealthCare Corp.	7,083	654,611	0.02%
Merus NV	19,233	528,908	0.01%	National Presto Industries, Inc.	2,233	179,265	0.00%
Mesa Laboratories, Inc.	2,837	297,232	0.01%	National Research Corp.	7,437	294,208	0.01%
Methode Electronics, Inc.	16,712	379,864	0.01%	National Storage Affiliates Trust REIT	43,989	1,824,224	0.05%
Metrocity Bankshares, Inc.	9,391	225,572	0.01%	National Vision Holdings, Inc.	42,519	889,923	0.02%
Metropolitan Bank Holding Corp.	5,753	318,601	0.01%	National Western Life Group, Inc. Class A	1,112	537,118	0.01%
MFA Financial, Inc. REIT	52,154	587,776	0.01%	Navient Corp.	49,076	913,795	0.02%
MGE Energy, Inc.	18,525	1,339,543	0.03%	Navitas Semiconductor Corp. Class A	67,395	543,878	0.01%
MGIC Investment Corp.	147,642	2,848,014	0.07%	NBT Bancorp, Inc.	25,450	1,066,609	0.03%
MGP Ingredients, Inc.	7,680	756,634	0.02%	nCino, Inc.	27,837	936,158	0.02%
MicroStrategy, Inc. Class A	6,260	3,953,941	0.10%	NCR Atleos Corp.	35,938	872,934	0.02%
Microvast Holdings, Inc.	56,665	79,331	0.00%	NCR Voyix Corp.	71,876	1,215,423	0.03%
MicroVision, Inc.	90,012	239,432	0.01%	Nelnet, Inc. Class A	7,974	703,466	0.02%
Mid Penn Bancorp, Inc.	9,163	222,478	0.01%	Neogen Corp.	105,633	2,124,280	0.05%
Middleby Corp.	27,793	4,090,296	0.10%	NeoGenomics, Inc.	66,163	1,070,517	0.03%
Middlesex Water Co.	9,265	607,969	0.02%	NerdWallet, Inc. Class A	17,226	253,567	0.01%
Midland States Bancorp, Inc.	9,062	249,749	0.01%	Net Power, Inc.	7,021	70,912	0.00%
MidWestOne Financial Group, Inc.	7,527	202,552	0.01%	NETGEAR, Inc.	12,679	184,860	0.00%
MillerKnoll, Inc.	38,439	1,025,553	0.03%	NetScout Systems, Inc.	36,861	809,099	0.02%
MiMedx Group, Inc.	63,538	557,228	0.01%	NETSTREIT Corp. REIT	35,941	641,547	0.02%
Minerals Technologies, Inc.	16,478	1,175,046	0.03%	Nevro Corp.	21,189	455,987	0.01%
Mirati Therapeutics, Inc.	19,663	1,155,201	0.03%	New Fortress Energy, Inc. Class A	32,185	1,214,340	0.03%
Mirion Technologies, Inc. Class A	90,589	928,537	0.02%	New Jersey Resources Corp.	51,581	2,299,481	0.06%
Mirum Pharmaceuticals, Inc.	14,975	442,062	0.01%	New York Community Bancorp, Inc.	380,519	3,892,709	0.10%
Mission Produce, Inc.	20,711	208,974	0.01%	New York Mortgage Trust, Inc. REIT	44,442	379,090	0.01%
Mister Car Wash, Inc.	46,363	400,576	0.01%	New York Times Co. Class A	80,403	3,938,943	0.10%
Mitek Systems, Inc.	21,961	286,371	0.01%	Newell Brands, Inc.	204,165	1,772,152	0.05%
MKS Instruments, Inc.	33,851	3,482,252	0.09%	Newmark Group, Inc. Class A	75,166	823,819	0.02%
Model N, Inc.	18,185	489,722	0.01%				
Modine Manufacturing Co.	25,180	1,503,246	0.04%				
ModivCare, Inc.	6,424	282,592	0.01%				
Moelis & Co. Class A	34,674	1,946,252	0.05%				
Mohawk Industries, Inc.	28,698	2,970,243	0.08%				
Monarch Casino & Resort, Inc.	8,043	556,173	0.01%				
Monro, Inc.	16,328	479,064	0.01%				
Montauk Renewables, Inc.	28,918	257,659	0.01%				

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NewMarket Corp.	3,748	2,045,771	0.05%	Onto Innovation, Inc.	25,963	3,969,743	0.10%
Newpark Resources, Inc.	38,256	254,020	0.01%	Open Lending Corp.	42,061	357,939	0.01%
NexPoint Residential Trust, Inc. REIT	11,774	405,379	0.01%	Opendoor Technologies, Inc.	281,064	1,259,167	0.03%
Nexstar Media Group, Inc. Class A	18,167	2,847,677	0.07%	OPENLANE, Inc.	55,359	819,867	0.02%
NextDecade Corp.	43,368	206,865	0.01%	OPKO Health, Inc.	202,919	306,408	0.01%
Nextdoor Holdings, Inc.	58,476	110,520	0.00%	Option Care Health, Inc.	92,862	3,128,521	0.08%
NextEra Energy Partners LP	47,695	1,450,405	0.04%	OraSure Technologies, Inc.	34,179	280,268	0.01%
NextNav, Inc.	17,863	79,490	0.00%	Organon & Co.	130,577	1,882,920	0.05%
NEXTracker, Inc. Class A	25,211	1,181,135	0.03%	Origin Bancorp, Inc.	14,926	530,918	0.01%
Nicolet Bankshares, Inc.	7,260	584,285	0.01%	Orion SA	30,888	856,524	0.02%
Nikola Corp.	544,516	476,343	0.01%	Ormat Technologies, Inc.	28,269	2,142,508	0.05%
nLight, Inc.	23,840	321,840	0.01%	Orthofix Medical, Inc.	20,516	276,556	0.01%
NMI Holdings, Inc. Class A	40,872	1,213,081	0.03%	OrthoPediatrics Corp.	8,121	264,014	0.01%
NNN, Inc. REIT	94,721	4,082,475	0.10%	Oscar Health, Inc. Class A	71,369	653,026	0.02%
Noble Corp. plc	60,859	2,930,969	0.07%	Oshkosh Corp.	34,379	3,727,027	0.10%
Nordstrom, Inc.	55,037	1,015,433	0.03%	OSI Systems, Inc.	8,321	1,073,825	0.03%
Northern Oil & Gas, Inc.	49,127	1,821,138	0.05%	Otter Tail Corp.	19,858	1,687,334	0.04%
Northfield Bancorp, Inc.	24,864	312,789	0.01%	Outfront Media, Inc. REIT	78,081	1,090,011	0.03%
Northwest Bancshares, Inc.	61,829	771,626	0.02%	Owens & Minor, Inc.	36,816	709,444	0.02%
Northwest Natural Holding Co.	19,204	747,804	0.02%	Oxford Industries, Inc.	8,446	844,600	0.02%
Northwestern Energy Group, Inc.	32,211	1,639,218	0.04%	P10, Inc. Class A	22,919	234,232	0.01%
Norwegian Cruise Line Holdings Ltd.	222,482	4,458,539	0.11%	Pacific Biosciences of California, Inc.	121,668	1,193,563	0.03%
NOV, Inc.	204,733	4,151,985	0.11%	Pacific Premier Bancorp, Inc.	50,984	1,484,144	0.04%
Novanta, Inc.	18,490	3,113,901	0.08%	Pacira BioSciences, Inc.	24,058	811,717	0.02%
Novavax, Inc.	48,050	230,640	0.01%	Pactiv Evergreen, Inc.	23,147	317,345	0.01%
Novocure Ltd.	54,984	820,911	0.02%	PagerDuty, Inc.	48,170	1,115,135	0.03%
NOW, Inc.	54,598	618,049	0.02%	Palomar Holdings, Inc.	12,956	719,058	0.02%
Nu Skin Enterprises, Inc. Class A	26,700	518,514	0.01%	PAM Transportation Services, Inc.	3,641	75,660	0.00%
NuScale Power Corp.	22,123	72,785	0.00%	Papa John's International, Inc.	17,549	1,337,760	0.03%
Nutanix, Inc. Class A	127,689	6,089,488	0.16%	Par Pacific Holdings, Inc.	29,890	1,087,099	0.03%
Novalent, Inc. Class A	13,521	995,010	0.03%	PAR Technology Corp.	15,089	656,975	0.02%
NV5 Global, Inc.	7,586	842,956	0.02%	Paragon 28, Inc.	16,111	200,260	0.01%
nVent Electric plc	85,996	5,081,504	0.13%	Paramount Group, Inc. REIT	91,290	471,969	0.01%
Oceaneering International, Inc.	54,424	1,158,143	0.03%	Park Hotels & Resorts, Inc. REIT	112,130	1,715,589	0.04%
OceanFirst Financial Corp.	30,761	534,011	0.01%	Park National Corp.	8,274	1,099,284	0.03%
ODP Corp.	18,040	1,015,652	0.03%	Parsons Corp.	21,727	1,362,500	0.03%
OFG Bancorp	24,345	912,451	0.02%	Pathward Financial, Inc.	13,799	730,381	0.02%
OGE Energy Corp.	103,814	3,626,223	0.09%	Patrick Industries, Inc.	11,009	1,104,753	0.03%
O-I Glass, Inc.	79,007	1,294,135	0.03%	Patterson Cos, Inc.	46,220	1,314,959	0.03%
Oil States International, Inc.	31,945	216,907	0.01%	Patterson-UTI Energy, Inc.	188,350	2,034,180	0.05%
Olaplex Holdings, Inc.	67,216	170,729	0.00%	Paycor HCM, Inc.	31,555	681,272	0.02%
Old National Bancorp	151,647	2,561,318	0.07%	Paymentus Holdings, Inc. Class A	11,026	197,035	0.00%
Old Republic International Corp.	141,183	4,150,780	0.11%	Payoneer Global, Inc.	146,361	762,541	0.02%
Old Second Bancorp, Inc.	21,205	327,405	0.01%	PBF Energy, Inc. Class A	57,608	2,532,448	0.06%
Olema Pharmaceuticals, Inc.	16,596	232,842	0.01%	PC Connection, Inc.	6,760	454,340	0.01%
Olin Corp.	62,024	3,346,195	0.09%	PDF Solutions, Inc.	16,756	538,538	0.01%
Ollie's Bargain Outlet Holdings, Inc.	32,581	2,472,572	0.06%	Peabody Energy Corp.	58,638	1,426,076	0.04%
Olo, Inc. Class A	57,236	327,390	0.01%	Peakstone Realty Trust REIT	19,492	388,476	0.01%
Olympic Steel, Inc.	4,947	329,965	0.01%	Peapack-Gladstone Financial Corp.	8,711	259,762	0.01%
Omega Flex, Inc.	1,716	120,995	0.00%	Pebblebrook Hotel Trust REIT	61,115	976,618	0.02%
Omega Healthcare Investors, Inc. REIT	126,709	3,884,898	0.10%	Pediatrix Medical Group, Inc.	41,015	381,439	0.01%
OmniAb, Inc.	41,459	255,802	0.01%	Pegasystems, Inc.	21,485	1,049,757	0.03%
OmniAb, Inc. Class CR3	3,208	—	0.00%	Peloton Interactive, Inc. Class A	170,983	1,041,286	0.03%
OmniAb, Inc. Class CR4	3,208	—	0.00%	Penn Entertainment, Inc.	77,827	2,025,059	0.05%
Omnicell, Inc.	23,278	875,951	0.02%	Pennant Group, Inc.	16,450	228,984	0.01%
ONE Gas, Inc.	28,801	1,835,200	0.05%	PennyMac Financial Services, Inc.	22,540	1,991,860	0.05%
One Liberty Properties, Inc. REIT	8,748	191,669	0.00%	PennyMac Mortgage Investment Trust REIT	46,602	696,700	0.02%
OneMain Holdings, Inc. Class A	60,437	2,973,500	0.08%	Penske Automotive Group, Inc.	10,480	1,682,145	0.04%
OneSpan, Inc.	17,353	186,024	0.00%	Penumbra, Inc.	19,349	4,867,047	0.12%
OneSpaWorld Holdings Ltd.	49,447	697,203	0.02%				

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Peoples Bancorp, Inc.	16,723	564,568	0.01%	PROG Holdings, Inc.	25,235	780,014	0.02%
Perdoceo Education Corp.	34,692	609,192	0.02%	Progress Software Corp.	23,235	1,261,661	0.03%
Perella Weinberg Partners Class A	24,183	295,758	0.01%	Progyny, Inc.	43,736	1,626,104	0.04%
Perficient, Inc.	18,669	1,228,794	0.03%	ProPetro Holding Corp.	44,674	374,368	0.01%
Performance Food Group Co.	81,974	5,668,502	0.14%	PROS Holdings, Inc.	22,261	863,504	0.02%
Perimeter Solutions SA	82,398	379,031	0.01%	Prosperity Bancshares, Inc.	48,761	3,302,583	0.08%
Permian Resources Corp. Class A	193,238	2,628,037	0.07%	Protagonist Therapeutics, Inc.	24,312	557,474	0.01%
Perrigo Co. plc	71,179	2,290,540	0.06%	Prothena Corp. plc	21,641	786,434	0.02%
Petco Health & Wellness Co., Inc. Class A	52,759	166,718	0.00%	Proto Labs, Inc.	13,508	526,272	0.01%
PetIQ, Inc. Class A	13,426	265,164	0.01%	Provident Financial Services, Inc.	36,587	659,664	0.02%
PGT Innovations, Inc.	31,039	1,263,287	0.03%	PTC Therapeutics, Inc.	36,884	1,016,523	0.03%
Phathom Pharmaceuticals, Inc.	12,685	115,814	0.00%	PubMatic, Inc. Class A	21,714	354,155	0.01%
Phibro Animal Health Corp. Class A	8,284	95,929	0.00%	Pulmonx Corp.	18,248	232,662	0.01%
Phillips Edison & Co., Inc. REIT	60,593	2,210,433	0.06%	Pure Storage, Inc. Class A	154,723	5,517,422	0.14%
Phinia, Inc.	24,464	741,015	0.02%	PureCycle Technologies, Inc.	46,225	187,211	0.00%
Photronics, Inc.	34,321	1,076,650	0.03%	PVH Corp.	31,342	3,827,485	0.10%
Phreesia, Inc.	28,671	663,734	0.02%	Q2 Holdings, Inc.	33,227	1,442,384	0.04%
Physicians Realty Trust REIT	127,622	1,698,649	0.04%	QCR Holdings, Inc.	9,439	551,143	0.01%
Piedmont Lithium, Inc.	8,991	253,816	0.01%	Quaker Chemical Corp.	6,438	1,373,998	0.04%
Piedmont Office Realty Trust, Inc. REIT Class A	61,801	439,405	0.01%	Qualys, Inc.	19,042	3,737,564	0.10%
Pilgrim's Pride Corp.	23,826	659,027	0.02%	Quanex Building Products Corp.	16,233	496,243	0.01%
Pinnacle Financial Partners, Inc.	40,545	3,536,335	0.09%	Quanterix Corp.	17,503	478,532	0.01%
Pinnacle West Capital Corp.	59,013	4,239,494	0.11%	QuantumScape Corp. Class A	169,789	1,180,034	0.03%
Piper Sandler Cos	9,119	1,594,640	0.04%	QuidelOrtho Corp.	26,221	1,932,488	0.05%
Pitney Bowes, Inc.	87,786	386,258	0.01%	QuinStreet, Inc.	25,304	324,397	0.01%
PJT Partners, Inc. Class A	11,966	1,218,976	0.03%	R1 RCM, Inc.	90,175	953,150	0.02%
Plains GP Holdings LP Class A	101,259	1,615,081	0.04%	Radian Group, Inc.	81,868	2,337,331	0.06%
Planet Fitness, Inc. Class A	44,709	3,263,757	0.08%	RadNet, Inc.	32,277	1,122,271	0.03%
Planet Labs PBC	94,563	233,571	0.01%	Ralph Lauren Corp. Class A	21,089	3,041,034	0.08%
Playa Hotels & Resorts NV	58,352	504,745	0.01%	Ramacco Resources, Inc. Class A	14,001	240,537	0.01%
Playstudios, Inc.	37,948	102,839	0.00%	Rambus, Inc.	57,532	3,926,559	0.10%
Plexus Corp.	14,149	1,529,931	0.04%	Range Resources Corp.	125,117	3,808,561	0.10%
Pliant Therapeutics, Inc.	22,758	412,147	0.01%	Ranpak Holdings Corp. Class A	28,252	164,427	0.00%
Plug Power, Inc.	289,068	1,300,806	0.03%	Rapid7, Inc.	31,604	1,804,588	0.05%
Plymouth Industrial, Inc. REIT	20,975	504,868	0.01%	RAPT Therapeutics, Inc.	11,468	284,980	0.01%
PNM Resources, Inc.	41,245	1,715,792	0.04%	Rayonier, Inc. REIT	74,363	2,484,468	0.06%
Polaris, Inc.	28,336	2,685,403	0.07%	RBC Bearings, Inc.	15,073	4,294,147	0.11%
Popular, Inc.	37,869	3,107,909	0.08%	RCI Hospitality Holdings, Inc.	5,027	333,089	0.01%
Portillo's, Inc. Class A	25,836	411,567	0.01%	Ready Capital Corp. REIT	85,551	876,898	0.02%
Portland General Electric Co.	52,460	2,273,616	0.06%	Recursion Pharmaceuticals, Inc. Class A	76,211	751,440	0.02%
Post Holdings, Inc.	27,125	2,388,628	0.06%	Red Rock Resorts, Inc. Class A	25,963	1,384,607	0.04%
PotlatchDeltic Corp. REIT	42,029	2,063,624	0.05%	Redfin Corp.	60,410	623,431	0.02%
Powell Industries, Inc.	5,047	446,155	0.01%	Redwood Trust, Inc. REIT	55,177	408,862	0.01%
Power Integrations, Inc.	30,416	2,497,458	0.06%	Regal Rexnord Corp.	34,341	5,083,155	0.13%
PowerSchool Holdings, Inc. Class A	28,817	678,929	0.02%	REGENXBIO, Inc.	21,493	385,799	0.01%
PRA Group, Inc.	20,891	547,344	0.01%	Reinsurance Group of America, Inc.	34,802	5,630,268	0.14%
Preferred Bank	7,611	555,984	0.01%	Relay Therapeutics, Inc.	39,888	439,167	0.01%
Preformed Line Products Co.	1,173	157,018	0.00%	Remitly Global, Inc.	69,959	1,358,604	0.03%
Premier Financial Corp.	18,160	437,656	0.01%	RenaissanceRe Holdings Ltd.	26,842	5,261,032	0.13%
Premier, Inc. Class A	63,770	1,425,897	0.04%	Renasant Corp.	30,608	1,030,877	0.03%
Prestige Consumer Healthcare, Inc.	26,244	1,606,658	0.04%	Repay Holdings Corp. Class A	42,044	359,056	0.01%
PriceSmart, Inc.	13,549	1,026,743	0.03%	Replimune Group, Inc.	17,625	148,579	0.00%
Primerica, Inc.	18,613	3,829,811	0.10%	Republic Bancorp, Inc. Class A	4,150	228,914	0.01%
Primoris Services Corp.	27,819	923,869	0.02%	Resideo Technologies, Inc.	77,460	1,457,797	0.04%
Privia Health Group, Inc.	50,253	1,157,327	0.03%	Resources Connection, Inc.	15,995	226,649	0.01%
ProAssurance Corp.	29,766	410,473	0.01%	Retail Opportunity Investments Corp. REIT	62,744	880,298	0.02%
PROCEPT BioRobotics Corp.	22,765	954,081	0.02%	REV Group, Inc.	14,700	267,099	0.01%
Procure Technologies, Inc.	44,062	3,049,972	0.08%	Revance Therapeutics, Inc.	46,384	407,715	0.01%

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REVOLUTION Medicines, Inc.	51,645	1,481,179	0.04%	SeaWorld Entertainment, Inc.	19,421	1,026,011	0.03%
Revolve Group, Inc. Class A	21,354	354,049	0.01%	Select Medical Holdings Corp.	55,333	1,300,326	0.03%
REX American Resources Corp.	9,116	431,187	0.01%	Select Water Solutions, Inc. Class A	41,017	311,319	0.01%
Rexford Industrial Realty, Inc. REIT	108,091	6,063,905	0.16%	Selective Insurance Group, Inc.	31,833	3,166,747	0.08%
Reynolds Consumer Products, Inc.	33,775	906,521	0.02%	SEMrush Holdings, Inc. Class A	17,884	244,295	0.01%
RH	7,613	2,219,037	0.06%	Semtech Corp.	34,749	761,351	0.02%
Rhythm Pharmaceuticals, Inc.	23,244	1,068,527	0.03%	Seneca Foods Corp. Class A	2,796	146,622	0.00%
Ribbon Communications, Inc.	59,515	172,594	0.00%	Sensata Technologies Holding plc	80,488	3,023,934	0.08%
Riley Exploration Permian, Inc.	3,142	85,588	0.00%	Sensient Technologies Corp.	22,047	1,455,102	0.04%
RingCentral, Inc. Class A	39,748	1,349,445	0.03%	SentinelOne, Inc. Class A	118,529	3,252,436	0.08%
Riot Platforms, Inc.	102,335	1,583,122	0.04%	Seritage Growth Properties Class A	15,481	144,747	0.00%
Rithm Capital Corp. REIT	254,449	2,717,515	0.07%	Service Corp. International	79,329	5,430,070	0.14%
RLI Corp.	21,651	2,882,181	0.07%	Service Properties Trust REIT	90,151	769,890	0.02%
RLJ Lodging Trust REIT	83,416	977,636	0.02%	ServisFirst Bancshares, Inc.	27,030	1,801,009	0.05%
RMR Group, Inc. Class A	8,315	234,732	0.01%	SES AI Corp.	55,197	101,011	0.00%
Rocket Cos, Inc. Class A	63,627	921,319	0.02%	Shake Shack, Inc. Class A	19,799	1,467,502	0.04%
Rocket Lab USA, Inc.	131,959	729,733	0.02%	Sharecare, Inc.	151,997	164,157	0.00%
Rocket Pharmaceuticals, Inc.	34,202	1,025,034	0.03%	Shenandoah Telecommunications Co.	25,670	554,985	0.01%
Rogers Corp.	8,008	1,057,617	0.03%	Shift4 Payments, Inc. Class A	26,323	1,956,852	0.05%
Roivant Sciences Ltd.	142,451	1,599,725	0.04%	Shoals Technologies Group, Inc. Class A	90,618	1,408,204	0.04%
Rover Group, Inc. Class A	50,173	545,882	0.01%	Shockwave Medical, Inc.	19,403	3,697,436	0.09%
Royal Gold, Inc.	34,176	4,133,929	0.11%	Shoe Carnival, Inc.	10,606	320,407	0.01%
RPC, Inc.	44,203	321,798	0.01%	Shutterstock, Inc.	12,953	625,371	0.02%
Rush Enterprises, Inc. Class A	30,844	1,551,453	0.04%	Shyft Group, Inc.	19,001	232,192	0.01%
Rush Enterprises, Inc. Class B	5,052	267,655	0.01%	SI-BONE, Inc.	20,128	422,487	0.01%
RXO, Inc.	61,351	1,427,024	0.04%	SIGA Technologies, Inc.	19,760	110,656	0.00%
RxSight, Inc.	12,520	504,806	0.01%	Signet Jewelers Ltd.	21,834	2,341,915	0.06%
Ryan Specialty Holdings, Inc. Class A	51,274	2,205,807	0.06%	Silgan Holdings, Inc.	45,216	2,046,024	0.05%
Ryder System, Inc.	23,586	2,713,805	0.07%	Silicon Laboratories, Inc.	16,672	2,205,205	0.06%
Ryerson Holding Corp.	15,343	532,095	0.01%	SilverBow Resources, Inc.	8,208	238,689	0.01%
Ryman Hospitality Properties, Inc. REIT	29,914	3,292,335	0.08%	Simmons First National Corp. Class A	66,065	1,310,730	0.03%
S&T Bancorp, Inc.	19,859	663,688	0.02%	Simply Good Foods Co.	50,232	1,989,187	0.05%
Sabra Health Care, Inc. REIT	121,189	1,729,367	0.04%	Simpson Manufacturing Co., Inc.	22,174	4,390,009	0.11%
Sabre Corp.	157,747	694,087	0.02%	Simulations Plus, Inc.	8,911	398,767	0.01%
Safehold, Inc. REIT	23,823	557,458	0.01%	Sinclair, Inc.	14,360	187,111	0.00%
Safety Insurance Group, Inc.	8,108	616,127	0.02%	SiriusPoint Ltd.	47,643	552,659	0.01%
Sage Therapeutics, Inc.	28,359	614,540	0.02%	SITE Centers Corp. REIT	98,738	1,345,799	0.03%
Saia, Inc.	13,947	6,111,854	0.16%	SiteOne Landscape Supply, Inc.	24,020	3,903,250	0.10%
Sally Beauty Holdings, Inc.	55,034	730,852	0.02%	SiTime Corp.	8,559	1,044,883	0.03%
Sana Biotechnology, Inc.	52,789	215,379	0.01%	Sitio Royalties Corp. Class A	41,184	968,236	0.02%
SandRidge Energy, Inc.	18,405	251,596	0.01%	Six Flags Entertainment Corp.	37,559	941,980	0.02%
Sandy Spring Bancorp, Inc.	22,660	617,258	0.02%	SJW Group	15,901	1,039,130	0.03%
Sanmina Corp.	30,391	1,561,186	0.04%	Skechers USA, Inc. Class A	69,688	4,344,350	0.11%
Sarepta Therapeutics, Inc.	41,982	4,048,324	0.10%	Skyline Champion Corp.	29,030	2,155,768	0.06%
Saul Centers, Inc. REIT	6,968	273,633	0.01%	Skyward Specialty Insurance Group, Inc.	6,936	234,992	0.01%
ScanSource, Inc.	12,828	508,117	0.01%	SkyWest, Inc.	6,028	314,662	0.01%
Schneider National, Inc. Class B	25,743	655,159	0.02%	SL Green Realty Corp. REIT	33,137	1,496,798	0.04%
Schnitzer Steel Industries, Inc. Class A	14,640	441,542	0.01%	Sleep Number Corp.	13,342	197,862	0.00%
Scholar Rock Holding Corp.	25,027	470,508	0.01%	SLM Corp.	105,820	2,023,278	0.05%
Scholastic Corp.	13,278	500,581	0.01%	SM Energy Co.	61,500	2,381,280	0.06%
Schrodinger, Inc.	32,039	1,146,996	0.03%	SMART Global Holdings, Inc.	27,524	521,029	0.01%
Science Applications International Corp.	27,735	3,448,015	0.09%	SmartFinancial, Inc.	6,427	157,397	0.00%
Scilex Holding Co.	26,368	53,791	0.00%	SmartRent, Inc. Class A	85,342	272,241	0.01%
Scotts Miracle-Gro Co.	21,819	1,390,961	0.04%	Smartsheet, Inc. Class A	66,537	3,181,799	0.08%
Seaboard Corp.	157	560,506	0.01%	Smith & Wesson Brands, Inc.	21,920	297,235	0.01%
Seacoast Banking Corp. of Florida	43,628	1,241,653	0.03%	Snap One Holdings Corp.	13,388	119,287	0.00%
Sealed Air Corp.	76,560	2,795,971	0.07%				

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SoFi Technologies, Inc.	471,212	4,688,559	0.12%	Summit Hotel Properties, Inc. REIT	62,470	419,798	0.01%
Soho House & Co., Inc. Class A	23,018	163,888	0.00%	Summit Materials, Inc. Class A	62,019	2,385,251	0.06%
SolarEdge Technologies, Inc.	29,024	2,716,646	0.07%	Summit Therapeutics, Inc.	72,811	190,037	0.00%
SolarWinds Corp.	23,947	299,098	0.01%	Sun Country Airlines Holdings, Inc.	7,906	124,361	0.00%
Soleno Therapeutics, Inc.	5,858	235,785	0.01%	SunCoke Energy, Inc.	46,367	497,982	0.01%
SomaLogic, Inc.	83,714	211,796	0.01%	Sunnova Energy International, Inc.	55,764	850,401	0.02%
Sonic Automotive, Inc. Class A	8,023	450,973	0.01%	SunPower Corp. Class A	49,555	239,351	0.01%
Sonoco Products Co.	51,821	2,895,239	0.07%	Sunrun, Inc.	110,885	2,176,673	0.06%
Sonos, Inc.	62,212	1,066,314	0.03%	Sunstone Hotel Investors, Inc. REIT	102,198	1,096,585	0.03%
Sotera Health Co.	54,182	912,967	0.02%	Supernus Pharmaceuticals, Inc.	27,586	798,339	0.02%
SoundHound AI, Inc. Class A	105,455	223,565	0.01%	Surgery Partners, Inc.	35,729	1,142,971	0.03%
South Plains Financial, Inc.	4,823	139,674	0.00%	Sweetgreen, Inc. Class A	46,935	530,366	0.01%
Southern Missouri Bancorp, Inc.	5,178	276,453	0.01%	Sylvamo Corp.	20,127	988,437	0.03%
Southside Bancshares, Inc.	14,753	462,064	0.01%	Symbotic, Inc. Class A	7,815	401,144	0.01%
SouthState Corp.	39,540	3,339,153	0.09%	Synaptics, Inc.	20,055	2,287,874	0.06%
Southwest Gas Holdings, Inc.	37,958	2,404,639	0.06%	Syndax Pharmaceuticals, Inc.	39,963	863,600	0.02%
Southwestern Energy Co.	543,193	3,557,914	0.09%	Synovus Financial Corp.	76,356	2,874,803	0.07%
Sovos Brands, Inc.	27,438	604,459	0.02%	Taboola.com Ltd.	77,642	336,190	0.01%
SP Plus Corp.	10,119	518,599	0.01%	Talos Energy, Inc.	63,387	901,997	0.02%
SpartanNash Co.	17,219	395,176	0.01%	Tandem Diabetes Care, Inc.	34,347	1,015,984	0.03%
Spectrum Brands Holdings, Inc.	18,536	1,478,617	0.04%	Tanger, Inc. REIT	53,446	1,481,523	0.04%
Sphere Entertainment Co.	12,490	424,160	0.01%	Tango Therapeutics, Inc.	24,934	246,847	0.01%
Spire, Inc.	27,388	1,707,368	0.04%	Tapestry, Inc.	120,778	4,445,838	0.11%
Spirit AeroSystems Holdings, Inc. Class A	55,279	1,756,767	0.04%	Target Hospitality Corp.	17,060	165,994	0.00%
Spirit Airlines, Inc.	15,061	246,850	0.01%	Tarsus Pharmaceuticals, Inc.	12,954	262,319	0.01%
Spirit Realty Capital, Inc. REIT	74,603	3,259,405	0.08%	TaskUS, Inc. Class A	11,506	150,383	0.00%
SpringWorks Therapeutics, Inc.	24,478	893,447	0.02%	Taylor Morrison Home Corp. Class A	53,578	2,858,386	0.07%
Sprinklr, Inc. Class A	54,599	657,372	0.02%	TD SYNnex Corp.	27,985	3,011,466	0.08%
Sprout Social, Inc. Class A	24,816	1,524,695	0.04%	TechNipFMC plc	227,300	4,577,822	0.12%
Sprouts Farmers Market, Inc.	53,752	2,586,009	0.07%	TechTarget, Inc.	13,271	462,627	0.01%
SPS Commerce, Inc.	19,264	3,734,134	0.10%	TEGNA, Inc.	99,546	1,523,054	0.04%
SPX Technologies, Inc.	24,140	2,438,381	0.06%	Tejon Ranch Co.	8,752	150,534	0.00%
Squarespace, Inc. Class A	26,471	873,808	0.02%	Teladoc Health, Inc.	83,133	1,791,516	0.05%
St Joe Co.	18,523	1,114,714	0.03%	Telephone & Data Systems, Inc.	51,327	941,850	0.02%
STAAR Surgical Co.	19,571	610,811	0.02%	Tellurian, Inc.	278,987	210,803	0.01%
STAG Industrial, Inc. REIT	95,008	3,730,014	0.10%	Tempur Sealy International, Inc.	89,159	4,544,434	0.12%
Stagwell, Inc. Class A	48,736	323,120	0.01%	Tenable Holdings, Inc.	60,437	2,783,728	0.07%
Standard Motor Products, Inc.	10,198	405,982	0.01%	Tenet Healthcare Corp.	48,176	3,640,660	0.09%
Standex International Corp.	5,994	949,330	0.02%	Tennant Co.	9,575	887,507	0.02%
Star Group LP	19,033	219,450	0.01%	Teradata Corp.	51,834	2,255,297	0.06%
Starwood Property Trust, Inc. REIT	164,031	3,447,932	0.09%	Terex Corp.	34,517	1,983,347	0.05%
Steelcase, Inc. Class A	42,222	570,841	0.01%	Terns Pharmaceuticals, Inc.	16,044	104,126	0.00%
Stellar Bancorp, Inc.	24,994	695,833	0.02%	Terreno Realty Corp. REIT	44,083	2,762,682	0.07%
Stem, Inc.	75,010	291,039	0.01%	Tetra Tech, Inc.	28,035	4,679,883	0.12%
Stepan Co.	11,450	1,082,598	0.03%	TETRA Technologies, Inc.	68,317	308,793	0.01%
StepStone Group, Inc. Class A	28,658	912,184	0.02%	Texas Capital Bancshares, Inc.	25,200	1,628,676	0.04%
Stericycle, Inc.	47,902	2,374,023	0.06%	Texas Roadhouse, Inc. Class A	35,123	4,293,084	0.11%
Sterling Check Corp.	14,993	208,703	0.01%	TFS Financial Corp.	31,097	456,815	0.01%
Sterling Infrastructure, Inc.	16,419	1,443,723	0.04%	TG Therapeutics, Inc.	76,209	1,301,650	0.03%
Steven Madden Ltd.	37,304	1,566,768	0.04%	Theravance Biopharma, Inc.	21,096	237,119	0.01%
Stewart Information Services Corp.	14,949	878,254	0.02%	Thermon Group Holdings, Inc.	16,487	536,982	0.01%
Stifel Financial Corp.	54,874	3,794,537	0.10%	Thor Industries, Inc.	26,070	3,082,778	0.08%
Stitch Fix, Inc. Class A	39,439	140,797	0.00%	Thoughtworks Holding, Inc.	48,549	233,521	0.01%
Stock Yards Bancorp, Inc.	14,227	732,548	0.02%	Thryv Holdings, Inc.	19,230	391,331	0.01%
Stoneridge, Inc.	13,335	260,966	0.01%	Tidewater, Inc.	6,124	441,602	0.01%
StoneX Group, Inc.	14,451	1,066,917	0.03%	Tilray Brands, Inc.	268,753	618,132	0.02%
Strategic Education, Inc.	11,737	1,084,147	0.03%	Tilray Brands, Inc. (XTSE)	107,717	249,973	0.01%
Stride, Inc.	21,254	1,261,850	0.03%	Timken Co.	33,541	2,688,311	0.07%
Sturm Ruger & Co., Inc.	9,854	447,864	0.01%	TimkenSteel Corp.	19,858	465,670	0.01%

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Tiptree, Inc.	10,210	193,582	0.00%	Universal Insurance Holdings, Inc.	15,150	242,097	0.01%
Titan International, Inc.	25,781	383,621	0.01%	Universal Logistics Holdings, Inc.	3,526	98,799	0.00%
Titan Machinery, Inc.	9,909	286,172	0.01%	Univest Financial Corp.	14,588	321,374	0.01%
TKO Group Holdings, Inc. Class A	34,483	2,813,123	0.07%	Unum Group	102,984	4,656,936	0.12%
Toll Brothers, Inc.	55,898	5,745,755	0.15%	Upbound Group, Inc.	25,942	881,250	0.02%
Tompkins Financial Corp.	6,460	389,086	0.01%	Upstart Holdings, Inc.	38,050	1,554,723	0.04%
Tootsie Roll Industries, Inc.	9,418	313,054	0.01%	Upwork, Inc.	61,544	915,159	0.02%
TopBuild Corp.	16,481	6,168,179	0.16%	Uranium Energy Corp.	187,761	1,201,670	0.03%
Topgolf Callaway Brands Corp.	74,767	1,072,159	0.03%	Urban Edge Properties REIT	63,849	1,168,437	0.03%
Towne Bank	38,608	1,148,974	0.03%	Urban Outfitters, Inc.	30,541	1,090,008	0.03%
TPG RE Finance Trust, Inc. REIT	29,053	188,845	0.00%	US Foods Holding Corp.	122,899	5,580,844	0.14%
TPG, Inc. Class A	28,033	1,210,185	0.03%	US Physical Therapy, Inc.	8,120	756,297	0.02%
Traeger, Inc.	29,432	80,349	0.00%	US Silica Holdings, Inc.	40,714	460,475	0.01%
Transcat, Inc.	4,415	482,692	0.01%	USANA Health Sciences, Inc.	6,555	351,348	0.01%
TransMedics Group, Inc.	16,754	1,322,393	0.03%	Utz Brands, Inc.	38,356	622,901	0.02%
Transocean Ltd.	361,540	2,295,779	0.06%	UWM Holdings Corp.	49,434	353,453	0.01%
Travel + Leisure Co.	39,581	1,547,221	0.04%	V2X, Inc.	6,086	282,634	0.01%
Traverse Therapeutics, Inc.	33,494	301,111	0.01%	VAALCO Energy, Inc.	64,528	289,731	0.01%
Treace Medical Concepts, Inc.	25,415	324,041	0.01%	Valaris Ltd.	34,173	2,343,243	0.06%
TreeHouse Foods, Inc.	27,103	1,123,419	0.03%	Valley National Bancorp	225,733	2,451,460	0.06%
Trex Co., Inc.	56,216	4,654,123	0.12%	Valmont Industries, Inc.	10,982	2,564,407	0.07%
Tri Pointe Homes, Inc.	52,790	1,868,766	0.05%	Valvoline, Inc.	68,052	2,557,394	0.07%
TriCo Bancshares	17,136	736,334	0.02%	Varex Imaging Corp.	22,788	467,154	0.01%
TriMas Corp.	20,338	515,162	0.01%	Varonis Systems, Inc. Class B	57,429	2,600,385	0.07%
TriNet Group, Inc.	17,396	2,068,906	0.05%	Vaxcyte, Inc.	40,061	2,515,831	0.06%
Trinity Industries, Inc.	41,819	1,111,967	0.03%	Vector Group Ltd.	74,156	836,480	0.02%
TripAdvisor, Inc.	55,064	1,185,528	0.03%	Veeco Instruments, Inc.	30,057	932,669	0.02%
Triumph Financial, Inc.	11,606	930,569	0.02%	Ventyx Biosciences, Inc.	22,288	55,051	0.00%
Triumph Group, Inc.	38,043	630,753	0.02%	Vera Therapeutics, Inc. Class A	12,279	188,851	0.00%
Tronox Holdings plc	59,615	844,148	0.02%	Veracyte, Inc.	37,047	1,019,163	0.03%
TrueBlue, Inc.	17,628	270,414	0.01%	Veradigm, Inc.	59,816	627,470	0.02%
Trupanion, Inc.	17,588	536,610	0.01%	Vericel Corp.	23,670	842,889	0.02%
TrustCo Bank Corp. NY	8,958	278,146	0.01%	Verint Systems, Inc.	36,452	985,298	0.03%
Trustmark Corp.	31,367	874,512	0.02%	Veris Residential, Inc. REIT	39,898	627,596	0.02%
TTEC Holdings, Inc.	9,468	205,172	0.01%	Veritex Holdings, Inc.	28,027	652,188	0.02%
TTM Technologies, Inc.	52,496	829,962	0.02%	Verra Mobility Corp. Class A	84,032	1,935,257	0.05%
Turning Point Brands, Inc.	8,751	230,326	0.01%	Vertex Energy, Inc.	37,720	127,871	0.00%
Twist Bioscience Corp.	29,190	1,075,943	0.03%	Vertex, Inc. Class A	26,396	711,108	0.02%
Two Harbors Investment Corp. REIT	52,441	730,503	0.02%	Verve Therapeutics, Inc.	25,996	362,384	0.01%
Udemy, Inc.	37,860	557,678	0.01%	Vestis Corp.	66,936	1,415,027	0.04%
UFP Industries, Inc.	32,028	4,021,115	0.10%	Viad Corp.	10,665	386,073	0.01%
UFP Technologies, Inc.	3,933	676,633	0.02%	Viasat, Inc.	33,727	942,670	0.02%
UGI Corp.	110,505	2,718,423	0.07%	Viavi Solutions, Inc.	121,085	1,219,326	0.03%
Ultra Clean Holdings, Inc.	22,702	775,046	0.02%	Vicor Corp.	11,921	535,730	0.01%
Ultragenyx Pharmaceutical, Inc.	37,048	1,771,635	0.05%	Victoria's Secret & Co.	37,654	999,337	0.03%
UMB Financial Corp.	24,067	2,010,798	0.05%	Victory Capital Holdings, Inc. Class A	16,908	582,312	0.01%
UMH Properties, Inc. REIT	34,172	523,515	0.01%	Viking Therapeutics, Inc.	42,926	798,853	0.02%
Under Armour, Inc. Class A	99,175	871,748	0.02%	Vimeo, Inc.	89,799	352,012	0.01%
Under Armour, Inc. Class C	90,894	758,965	0.02%	Viper Energy, Inc. Class A	36,213	1,136,364	0.03%
UniFirst Corp.	7,725	1,412,980	0.04%	Vir Biotechnology, Inc.	49,829	501,280	0.01%
United Bankshares, Inc.	70,126	2,633,231	0.07%	Virgin Galactic Holdings, Inc.	175,474	429,911	0.01%
United Community Banks, Inc.	62,476	1,828,048	0.05%	Viridian Therapeutics, Inc.	18,975	413,276	0.01%
United Fire Group, Inc.	11,344	228,241	0.01%	Virtu Financial, Inc. Class A	46,849	949,161	0.02%
United Natural Foods, Inc.	28,573	463,740	0.01%	Virtus Investment Partners, Inc.	3,699	894,270	0.02%
United States Cellular Corp.	7,637	317,241	0.01%	Vishay Intertechnology, Inc.	65,597	1,572,360	0.04%
United States Lime & Minerals, Inc.	1,061	244,401	0.01%	Vishay Precision Group, Inc.	7,072	240,943	0.01%
United States Steel Corp.	115,773	5,632,356	0.14%	Vista Outdoor, Inc.	29,297	866,312	0.02%
Uniti Group, Inc. REIT	129,548	748,787	0.02%	Visteon Corp.	14,977	1,870,627	0.05%
Unitil Corp.	8,976	471,868	0.01%	Vita Coco Co., Inc.	16,757	429,817	0.01%
Universal Corp.	12,624	849,848	0.02%	Vital Energy, Inc.	11,987	545,289	0.01%
Universal Display Corp.	23,263	4,449,281	0.11%	Vital Farms, Inc.	15,833	248,420	0.01%
Universal Health Realty Income Trust REIT	7,297	315,595	0.01%	Vitesse Energy, Inc.	13,326	291,706	0.01%
				Vivid Seats, Inc. Class A	36,186	228,696	0.01%
				Vizio Holding Corp. Class A	34,731	267,429	0.01%
				Vontier Corp.	80,331	2,775,436	0.07%
				Vornado Realty Trust REIT	83,919	2,370,712	0.06%

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Voya Financial, Inc.	54,484	3,975,153	0.10%	WK Kellogg Co.	37,082	487,257	0.01%
VSE Corp.	7,176	463,641	0.01%	Wolfspeed, Inc.	64,347	2,799,738	0.07%
W&T Offshore, Inc.	46,336	151,055	0.00%	Wolverine World Wide, Inc.	42,867	381,088	0.01%
Wabash National Corp.	26,108	668,887	0.02%	Woodward, Inc.	31,360	4,269,037	0.11%
WaFd, Inc.	35,471	1,169,124	0.03%	Workiva, Inc. Class A	24,377	2,474,997	0.06%
Walker & Dunlop, Inc.	17,286	1,918,919	0.05%	World Acceptance Corp.	2,074	270,719	0.01%
Warby Parker, Inc. Class A	40,929	577,099	0.01%	World Kinect Corp.	31,663	721,283	0.02%
Warrior Met Coal, Inc.	27,667	1,686,857	0.04%	Worthington Enterprises, Inc.	16,640	957,632	0.02%
Washington Trust Bancorp, Inc.	8,182	264,933	0.01%	Worthington Steel, Inc.	16,640	467,584	0.01%
Watts Water Technologies, Inc. Class A	14,412	3,002,596	0.08%	WSFS Financial Corp.	31,596	1,451,204	0.04%
WaVe Life Sciences Ltd.	32,029	161,746	0.00%	WW International, Inc.	42,597	372,724	0.01%
Wayfair, Inc. Class A	42,097	2,597,385	0.07%	Wyndham Hotels & Resorts, Inc.	43,732	3,516,490	0.09%
WD-40 Co.	7,214	1,724,651	0.04%	Xencor, Inc.	28,858	612,655	0.02%
Weatherford International plc	35,473	3,470,324	0.09%	Xenia Hotels & Resorts, Inc. REIT	53,817	732,988	0.02%
Weave Communications, Inc.	12,806	146,885	0.00%	Xenon Pharmaceuticals, Inc.	32,525	1,498,102	0.04%
Webster Financial Corp.	90,918	4,614,998	0.12%	Xerox Holdings Corp.	64,132	1,175,540	0.03%
Weis Markets, Inc.	9,656	617,598	0.02%	Xometry, Inc. Class A	19,282	692,417	0.02%
Wendy's Co.	93,300	1,817,484	0.05%	XPEL, Inc.	12,020	647,277	0.02%
Werner Enterprises, Inc.	32,020	1,356,687	0.03%	Xperi, Inc.	25,527	281,308	0.01%
WesBanco, Inc.	31,794	997,378	0.03%	XPO, Inc.	60,947	5,338,348	0.14%
WESCO International, Inc.	24,490	4,258,321	0.11%	Xponential Fitness, Inc. Class A	12,716	163,909	0.00%
Westamerica Bancorp	13,688	772,140	0.02%	Yelp, Inc. Class A	34,334	1,625,372	0.04%
Western Alliance Bancorp	55,053	3,621,937	0.09%	YETI Holdings, Inc.	45,194	2,340,145	0.06%
Western Union Co.	198,412	2,365,071	0.06%	Yext, Inc.	60,362	355,532	0.01%
Westrock Coffee Co.	14,975	152,895	0.00%	York Water Co.	7,171	276,944	0.01%
WEX, Inc.	22,282	4,334,963	0.11%	Zentaris Pharmaceuticals, Inc.	26,649	403,732	0.01%
Whirlpool Corp.	28,622	3,485,301	0.09%	Zeta Global Holdings Corp. Class A	78,784	694,875	0.02%
White Mountains Insurance Group Ltd.	1,341	2,018,218	0.05%	Ziff Davis, Inc.	25,098	1,686,335	0.04%
Whitestone REIT Class B	26,103	320,806	0.01%	Zions Bancorp NA	77,810	3,413,525	0.09%
WideOpenWest, Inc.	27,507	111,403	0.00%	ZipRecruiter, Inc. Class A	38,193	530,883	0.01%
Williams-Sonoma, Inc.	31,946	6,446,064	0.16%	ZoomInfo Technologies, Inc. Class A	143,924	2,661,155	0.07%
WillScot Mobile Mini Holdings Corp.	102,245	4,549,903	0.12%	Zumiez, Inc.	7,556	153,689	0.00%
Wingstop, Inc.	15,760	4,043,701	0.10%	Zuora, Inc. Class A	68,968	648,299	0.02%
Winmark Corp.	1,529	638,434	0.02%	Zurn Elkay Water Solutions Corp.	77,287	2,273,011	0.06%
Winnebago Industries, Inc.	15,817	1,152,743	0.03%	Zymeworks, Inc.	18,831	195,654	0.00%
Wintrust Financial Corp.	32,200	2,986,550	0.08%			2,325,935,192	59.51%
WisdomTree, Inc.	64,236	445,155	0.01%			3,834,637,018	98.11%
						3,834,637,018	98.11%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.07% (31 December 2022: (0.01%))</b>				
<b>Futures 0.07% (31 December 2022: (0.01%))</b>				
Russell 2000 E-mini March 2024	482	\$46,971,891	2,377,679	0.06%
TOPIX Index March 2024	46	¥1,072,483,570	112,615	0.01%
FTSE 100 Index March 2024	53	£4,044,212	85,071	0.00%
SPI 200 Index March 2024	39	AUD7,305,853	61,085	0.00%
Euro Stoxx 50 Index March 2024	143	€6,536,032	(43,680)	(0.00%)
			2,592,770	0.07%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			2,592,770	0.07%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.01% (31 December 2022: (0.00%))</b>							
<b>Forward Currency Exchange Contracts 0.01% (31 December 2022: (0.00%))</b>							
AUD	3,538,845	USD	(2,328,140)	State Street Bank & Trust Co.	20/3/2024	92,253	0.01%
JPY	305,890,000	USD	(2,133,502)	State Street Bank & Trust Co.	21/3/2024	63,058	0.00%
JPY	377,600,000	USD	(2,660,035)	State Street Bank & Trust Co.	2/4/2024	56,742	0.00%
EUR	2,129,100	USD	(2,304,029)	State Street Bank & Trust Co.	2/4/2024	56,578	0.00%
AUD	1,803,500	USD	(1,189,852)	Citibank NA	20/3/2024	43,652	0.00%
EUR	1,688,310	USD	(1,827,911)	JPMorgan Chase Bank	20/3/2024	42,935	0.00%
GBP	1,286,135	USD	(1,614,641)	State Street Bank & Trust Co.	2/4/2024	25,643	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	1,357,010	USD	(1,707,679)	State Street Bank & Trust Co.	20/3/2024	22,902	0.00%
JPY	70,185,000	USD	(485,595)	BNP Paribas	2/4/2024	19,375	0.00%
GBP	1,062,460	USD	(1,335,725)	JPMorgan Chase Bank	20/3/2024	19,220	0.00%
JPY	47,170,000	USD	(325,242)	State Street Bank & Trust Co.	2/4/2024	14,140	0.00%
JPY	139,680,000	USD	(990,504)	State Street Bank & Trust Co.	21/3/2024	12,522	0.00%
EUR	870,200	USD	(953,483)	State Street Bank & Trust Co.	20/3/2024	10,801	0.00%
EUR	329,837	USD	(356,278)	Morgan Stanley	20/3/2024	9,221	0.00%
JPY	91,540,000	USD	(641,558)	BNP Paribas	4/1/2024	7,856	0.00%
GBP	537,565	USD	(680,041)	State Street Bank & Trust Co.	20/3/2024	5,510	0.00%
JPY	93,820,000	USD	(669,080)	JPMorgan Chase Bank	21/3/2024	4,630	0.00%
AUD	362,650	USD	(243,674)	JPMorgan Chase Bank	20/3/2024	4,360	0.00%
JPY	23,855,000	USD	(168,638)	JPMorgan Chase Bank	2/4/2024	2,995	0.00%
JPY	23,110,000	USD	(163,054)	State Street Bank & Trust Co.	21/3/2024	2,896	0.00%
GBP	306,800	USD	(388,439)	State Street Bank & Trust Co.	20/3/2024	2,820	0.00%
EUR	503,360	USD	(555,186)	State Street Bank & Trust Co.	20/3/2024	2,596	0.00%
AUD	564,750	USD	(384,187)	UBS AG	20/3/2024	2,074	0.00%
EUR	366,160	USD	(404,175)	Royal Bank of Canada	20/3/2024	1,573	0.00%
JPY	70,560,000	USD	(505,479)	JPMorgan Chase Bank	21/3/2024	1,204	0.00%
AUD	185,400	USD	(125,741)	HSBC Bank	20/3/2024	1,063	0.00%
EUR	137,760	USD	(151,922)	JPMorgan Chase Bank	20/3/2024	733	0.00%
JPY	94,280,000	USD	(676,726)	Toronto-Dominion Bank	21/3/2024	287	0.00%
GBP	76,045	USD	(96,926)	State Street Bank & Trust Co.	20/3/2024	54	0.00%
EUR	547,560	USD	(606,721)	Toronto-Dominion Bank	20/3/2024	40	0.00%
AUD	380,350	USD	(260,141)	Toronto-Dominion Bank	20/3/2024	(1)	(0.00%)
GBP	155,090	USD	(197,799)	State Street Bank & Trust Co.	20/3/2024	(14)	(0.00%)
JPY	23,625,000	USD	(169,712)	BNP Paribas	21/3/2024	(63)	(0.00%)
USD	98,632	GBP	(77,520)	HSBC Bank	20/3/2024	(228)	(0.00%)
USD	101,101	EUR	(91,480)	HSBC Bank	20/3/2024	(269)	(0.00%)
USD	127,704	AUD	(187,225)	HSBC Bank	20/3/2024	(348)	(0.00%)
GBP	227,445	USD	(290,408)	State Street Bank & Trust Co.	20/3/2024	(350)	(0.00%)
AUD	187,150	USD	(128,504)	BNP Paribas	20/3/2024	(502)	(0.00%)
EUR	91,140	USD	(101,532)	State Street Bank & Trust Co.	20/3/2024	(538)	(0.00%)
USD	165,553	JPY	(23,245,000)	HSBC Bank	21/3/2024	(1,367)	(0.00%)
GBP	386,600	USD	(494,565)	BNP Paribas	20/3/2024	(1,538)	(0.00%)
USD	290,749	GBP	(229,410)	State Street Bank & Trust Co.	20/3/2024	(1,816)	(0.00%)
USD	253,980	AUD	(374,050)	State Street Bank & Trust Co.	20/3/2024	(1,852)	(0.00%)
USD	401,617	EUR	(364,640)	State Street Bank & Trust Co.	20/3/2024	(2,447)	(0.00%)
AUD	943,750	USD	(648,988)	Toronto-Dominion Bank	20/3/2024	(3,510)	(0.00%)
USD	329,423	JPY	(46,660,000)	State Street Bank & Trust Co.	21/3/2024	(5,637)	(0.00%)
USD	380,254	GBP	(303,360)	State Street Bank & Trust Co.	20/3/2024	(6,619)	(0.00%)
USD	2,024,427	GBP	(1,593,165)	Morgan Stanley	20/3/2024	(7,321)	(0.00%)
USD	3,315,082	JPY	(463,000,000)	State Street Bank & Trust Co.	21/3/2024	(9,666)	(0.00%)
USD	657,283	JPY	(93,940,000)	State Street Bank & Trust Co.	21/3/2024	(17,289)	(0.00%)
USD	627,546	JPY	(91,540,000)	State Street Bank & Trust Co.	4/1/2024	(21,868)	(0.00%)
USD	2,954,762	EUR	(2,696,300)	Toronto-Dominion Bank	20/3/2024	(33,056)	(0.00%)
USD	2,215,044	JPY	(319,118,458)	UBS AG	21/3/2024	(76,509)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>336,925</b>	<b>0.01%</b>
<b>Total Investments</b>						<b>3,837,566,713</b>	<b>98.19%</b>
<b>Other Assets and Liabilities</b>						<b>70,780,482</b>	<b>1.81%</b>
<b>Net Assets</b>						<b>3,908,347,195</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					3,767,678,398	96.12%
(b)	Transferable securities dealt in on another regulated market					66,622,965	1.70%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					335,655	0.01%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					2,636,450	0.07%
(e)	Total OTC Financial Derivative Instruments					529,733	0.01%
(f)	Other assets					81,799,910	2.09%
<b>Total Assets</b>						<b>3,919,603,111</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,834,637,018	3,096,924,935
Financial Derivative Instruments	3,17	3,166,183	271,301
Cash	3	61,409,834	19,980,276
Unrealised Appreciation on Spot Currency Contracts		—	1,929
Receivables:			
Interest and Dividends		6,526,564	4,785,307
Capital Shares Issued		12,190,006	9,219,044
Investments Sold		548,270	605,926
Margin Cash Due from Broker	3	1,120,871	1,845,570
Cash Collateral		—	240,000
Other Receivables		4,365	4,365
<b>Total Current Assets</b>		<b>3,919,603,111</b>	<b>3,133,878,653</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	236,488	693,466
Bank Overdraft		28,821	685
Unrealised Depreciation on Spot Currency Contracts		244	—
Payables and Other Liabilities:			
Investments Purchased		35,027	193,441
Income Distribution Payable		1,787,312	1,665,113
Capital Shares Redeemed		8,284,107	5,253,102
Management Fees Payable	12	883,917	740,338
<b>Total Current Liabilities</b>		<b>11,255,916</b>	<b>8,546,145</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>3,908,347,195</b>	<b>3,125,332,508</b>

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

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
US (\$) Equivalent	711,399,208	490,469,685	562,606,413
Net Assets	644,004,185	459,564,013	494,729,526
Number of Shares Outstanding	2,149,535	1,716,213	1,598,688
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>299.60</b>	<b>267.78</b>	<b>309.46</b>
<b>EUR Dist</b>			
US (\$) Equivalent	196,877,000	177,760,574	261,208,555
Net Assets	178,225,686	166,559,454	229,694,475
Number of Shares Outstanding	1,298,245	1,333,734	1,564,117
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>137.28</b>	<b>124.88</b>	<b>146.85</b>
<b>Investor EUR</b>			
US (\$) Equivalent	100,680,573	82,459,248	97,791,614
Net Assets	91,142,511	77,263,293	85,993,330
Number of Shares Outstanding	292,716	277,630	267,380
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>311.37</b>	<b>278.30</b>	<b>321.61</b>
<b>Institutional Plus EUR Acc</b>			
US (\$) Equivalent	653,688,788	570,821,047	780,639,537
Net Assets	591,761,012	534,852,243	686,457,565
Number of Shares Outstanding	2,424,135	2,452,624	2,725,203
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>244.11</b>	<b>218.07</b>	<b>251.89</b>
<b>GBP Acc</b>			
US (\$) Equivalent	1,286,545,154	1,100,656,880	1,287,129,510
Net Assets	1,009,213,351	915,002,832	950,296,839
Number of Shares Outstanding	2,477,364	2,454,396	2,330,854
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>407.37</b>	<b>372.80</b>	<b>407.70</b>
<b>GBP Dist</b>			
US (\$) Equivalent	235,749,987	209,026,460	284,902,498
Net Assets	184,930,963	173,768,780	210,345,533
Number of Shares Outstanding	555,322	560,231	609,413
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>333.02</b>	<b>310.17</b>	<b>345.16</b>
<b>Institutional Plus GBP Acc</b>			
US (\$) Equivalent	217,679,965	50,099,550	16,727,654
Net Assets	170,756,173	41,648,974	12,350,145
Number of Shares Outstanding	724,908	193,305	52,440
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>235.56</b>	<b>215.46</b>	<b>235.51</b>
<b>Institutional Plus GBP Dist</b>			
US (\$) Equivalent	190,880,874	163,050,233	90,682,289
Net Assets	149,733,980	135,547,624	66,951,377
Number of Shares Outstanding	734,034	713,431	316,660
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>203.99</b>	<b>189.99</b>	<b>211.43</b>
<b>USD Acc</b>			
Net Assets	314,845,646	280,988,831	347,789,683
Number of Shares Outstanding	914,376	945,027	949,887
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>344.33</b>	<b>297.33</b>	<b>366.14</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		1,535,433	277,244
Dividend Income		80,336,121	71,349,372
Securities Lending Income		5,073,575	3,450,739
Net Gain/(Loss) on Financial Instruments		448,839,836	(781,818,017)
<b>Total Investment Income/(Loss)</b>		<b>535,784,965</b>	<b>(706,740,662)</b>
<b>Expenses</b>			
Management Fees	12	9,741,074	9,059,214
Transaction Fees and Commissions		504,127	406,522
Other Expenses		1,206	14,349
<b>Total Expenses</b>		<b>10,246,407</b>	<b>9,480,085</b>
<b>Finance Costs</b>			
Interest Expense		21,544	22,553
Distribution	6	10,577,425	9,960,137
<b>Total Finance Costs</b>		<b>10,598,969</b>	<b>9,982,690</b>
<b>Net Investment Income/(Loss)</b>		<b>514,939,589</b>	<b>(726,203,437)</b>
Taxation	5	(13,917,547)	(11,494,859)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>501,022,042</b>	<b>(737,698,296)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	501,022,042	(737,698,296)
Capital Transactions		
Subscriptions	1,286,698,334	1,046,500,799
Redemptions	(1,004,705,689)	(912,947,748)
Total Capital Transactions	281,992,645	133,553,051
Total Increase/(Decrease) for the Year	783,014,687	(604,145,245)
<b>Net Assets</b>		
Beginning of Year	3,125,332,508	3,729,477,753
End of Year	3,908,347,195	3,125,332,508

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

# Vanguard Global Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Global stocks posted double-digit gains for the period. The fund's benchmark index returned 23.79% for the 12 months ended 31 December 2023.
- Results were positive in the benchmark's 11 sectors. Information technology, consumer discretionary and communication services stocks helped performance the most.
- US stocks, which accounted for more than two-thirds of the index, helped performance the most, followed by Japan.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: MSCI World Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	19.54%	13.50%	10.91%
Benchmark	19.60	13.58	11.03
Tracking Difference*	-0.06		
Investor EUR	19.54%	13.49%	10.87%
Benchmark	19.60	13.58	11.03
Tracking Difference*	-0.06		
Institutional Plus EUR Acc	19.63%	13.58%	11.00%
Benchmark	19.60	13.58	11.03
Tracking Difference*	0.03		
EUR Hedged Acc	20.99%	11.14%	7.90%
Benchmark	20.96	11.28	8.05
Tracking Difference*	0.03		
Institutional Plus GBP Acc	16.84%	12.79%	9.99%
Benchmark	16.81	12.78	9.99
Tracking Difference*	0.03		
USD Acc	23.73%	12.72%	8.48%
Benchmark	23.79	12.80	8.60
Tracking Difference*	-0.06		
USD Dist	23.73%	12.73%	8.85%
Benchmark	23.79	12.80	8.94
Tracking Difference*	-0.06		
Investor USD	23.73%	12.72%	8.45%
Benchmark	23.79	12.80	8.60
Tracking Difference*	-0.06		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus USD Acc	23.82%	12.81%	8.58%
Benchmark	23.79	12.80	8.60
Tracking Difference*	0.03		
Institutional Plus USD Dist	23.82%	—	16.75%
Benchmark	23.79	—	16.76
Tracking Difference*	0.03		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Apple, Inc.	443,156	77,794,568	Apple, Inc.	81,158	14,072,031
Microsoft Corp.	214,334	68,530,594	Alphabet, Inc. Class C	39,109	5,229,213
Amazon.com, Inc.	319,663	39,222,636	Newmont Corp.	110,825	4,432,393
NVIDIA Corp.	78,578	30,159,358	Shell plc	139,668	4,190,831
Tesla, Inc.	137,288	30,154,514	Occidental Petroleum Corp.	64,323	3,823,517
Alphabet, Inc. Class A	157,014	18,565,395	TotalEnergies SE	54,353	3,243,057
Alphabet, Inc. Class C	144,360	17,549,473	Microsoft Corp.	9,566	3,132,865
Meta Platforms, Inc. Class A	63,335	17,320,219	Black Knight, Inc.	40,361	3,057,749
Berkshire Hathaway, Inc. Class B	42,431	14,098,351	NVIDIA Corp.	9,558	2,946,577
UnitedHealth Group, Inc.	26,842	13,229,567	Exxon Mobil Corp.	27,228	2,912,468
Broadcom, Inc.	16,198	12,131,779	Marathon Petroleum Corp.	22,366	2,897,609
JPMorgan Chase & Co.	85,308	11,923,712	T-Mobile US, Inc.	20,261	2,795,811
Exxon Mobil Corp.	108,719	11,657,369	Nestle SA	22,501	2,716,248
Eli Lilly & Co.	25,145	11,489,047	Prosus NV	46,268	2,658,654
Johnson & Johnson	72,611	11,348,816	Investor AB Class A	134,906	2,593,575
Visa, Inc. Class A	44,420	10,256,474	Novartis AG	25,488	2,459,967
Nestle SA	82,547	9,709,219	BP plc	388,823	2,437,645
Procter & Gamble Co.	63,390	9,446,179	Alphabet, Inc. Class A	23,798	2,418,122
ASML Holding NV	12,745	8,519,768	Meta Platforms, Inc. Class A	10,640	2,412,805
Chevron Corp.	53,997	8,510,316	Webster Financial Corp.	50,750	2,276,138

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.15% (31 December 2022: 97.97%)</b>							
<b>Equities 98.15% (31 December 2022: 97.97%)</b>							
<b>Australia 2.01% (31 December 2022: 2.24%)</b>							
Amcorg plc	4	39	0.00%	Woolworths Group Ltd.	337,980	8,579,088	0.05%
Ampol Ltd.	60,615	1,495,187	0.01%	Xero Ltd.	37,470	2,871,247	0.02%
ANZ Group Holdings Ltd.	820,396	14,509,943	0.09%			<b>337,213,188</b>	<b>2.01%</b>
APA Group	380,494	2,217,241	0.01%	<b>Austria 0.05% (31 December 2022: 0.06%)</b>			
Aristocrat Leisure Ltd.	164,223	4,574,189	0.03%	Erste Group Bank AG	96,836	3,929,004	0.02%
ASX Ltd.	57,034	2,454,115	0.01%	OMV AG	38,384	1,686,283	0.01%
Aurizon Holdings Ltd.	474,849	1,231,250	0.01%	Verbund AG	17,880	1,660,083	0.01%
BHP Group Ltd.	1,388,342	47,755,163	0.28%	Voestalpine AG	31,541	995,081	0.01%
BlueScope Steel Ltd.	123,660	1,974,478	0.01%			<b>8,270,451</b>	<b>0.05%</b>
Brambles Ltd.	394,732	3,663,097	0.02%	<b>Belgium 0.25% (31 December 2022: 0.29%)</b>			
CAR Group Ltd.	102,884	2,186,118	0.01%	Ageas SA	42,153	1,830,443	0.01%
Cochlear Ltd.	18,732	3,817,534	0.02%	Anheuser-Busch InBev SA	237,822	15,347,522	0.09%
Coles Group Ltd.	351,403	3,862,853	0.02%	Argenx SE	16,312	6,189,544	0.04%
Commonwealth Bank of Australia	457,279	34,884,318	0.21%	D'ieteren Group	5,431	1,061,286	0.00%
Computershare Ltd.	150,063	2,497,426	0.01%	Elia Group SA	7,684	961,705	0.00%
CSL Ltd.	132,052	25,828,793	0.15%	Groupe Bruxelles Lambert NV	24,825	1,953,061	0.01%
Dexus REIT	277,993	1,456,808	0.01%	KBC Group NV	68,478	4,441,829	0.03%
Endeavour Group Ltd.	382,791	1,360,839	0.01%	Lotus Bakeries NV	119	1,081,861	0.01%
Fortescue Ltd.	465,189	9,211,578	0.05%	Sofina SA	4,964	1,235,977	0.01%
Goodman Group REIT	461,259	7,962,924	0.05%	Syensqo SA	19,143	1,993,251	0.01%
GPT Group REIT	491,213	1,555,231	0.01%	UCB SA	36,516	3,182,621	0.02%
IDP Education Ltd.	63,520	868,158	0.01%	Umicore SA	54,926	1,510,783	0.01%
IGO Ltd.	176,047	1,087,137	0.01%	Warehouses de Pauw CVA REIT	43,709	1,376,070	0.01%
Insurance Australia Group Ltd.	646,030	2,495,033	0.01%			<b>42,165,953</b>	<b>0.25%</b>
James Hardie Industries plc	116,462	4,489,138	0.03%	<b>Canada 3.22% (31 December 2022: 3.38%)</b>			
Lottery Corp., Ltd.	657,043	2,169,933	0.01%	Agnico Eagle Mines Ltd.	136,491	7,520,151	0.05%
Macquarie Group Ltd.	100,622	12,607,929	0.07%	Air Canada	50,958	722,285	0.00%
Medibank Pvt Ltd.	695,541	1,689,584	0.01%	Algonquin Power & Utilities Corp.	177,998	1,128,518	0.01%
Mineral Resources Ltd.	46,107	2,202,278	0.01%	Alimentation Couche-Tard, Inc.	213,538	12,636,410	0.08%
Mirvac Group REIT	1,057,431	1,508,014	0.01%	AltaGas Ltd.	77,692	1,639,156	0.01%
National Australia Bank Ltd.	852,379	17,855,758	0.11%	ARC Resources Ltd.	163,345	2,436,672	0.01%
Northern Star Resources Ltd.	324,758	3,024,821	0.02%	Bank of Montreal	192,566	19,147,071	0.11%
Orica Ltd.	124,033	1,349,065	0.01%	Bank of Nova Scotia	333,859	16,330,885	0.10%
Origin Energy Ltd.	456,555	2,638,662	0.02%	Barrick Gold Corp.	481,559	8,743,002	0.05%
Pilbara Minerals Ltd.	832,166	2,242,922	0.01%	BCE, Inc.	19,776	782,431	0.00%
Qantas Airways Ltd.	232,855	853,232	0.00%	Brookfield Asset Management Ltd. Class A	92,136	3,718,700	0.02%
QBE Insurance Group Ltd.	413,428	4,177,939	0.02%	Brookfield Corp.	377,951	15,234,412	0.09%
Ramsay Health Care Ltd.	47,328	1,699,001	0.01%	Brookfield Renewable Corp. Class A	31,809	920,063	0.01%
REA Group Ltd.	15,827	1,956,339	0.01%	BRP, Inc.	8,641	621,371	0.00%
Reece Ltd.	74,143	1,132,743	0.01%	CAE, Inc.	83,248	1,805,622	0.01%
Rio Tinto Ltd.	105,056	9,724,781	0.06%	Cameco Corp.	120,823	5,234,184	0.03%
Santos Ltd.	856,237	4,440,325	0.03%	Canadian Apartment Properties REIT	20,544	760,312	0.00%
Scentre Group REIT	1,331,324	2,716,202	0.02%	Canadian Imperial Bank of Commerce	258,085	12,487,352	0.07%
Seek Ltd.	92,113	1,680,069	0.01%	Canadian National Railway Co.	154,647	19,533,185	0.12%
Sonic Healthcare Ltd.	118,624	2,596,654	0.02%	Canadian Natural Resources Ltd.	297,103	19,559,769	0.12%
South32 Ltd.	1,307,915	2,971,878	0.02%	Canadian Pacific Kansas City Ltd.	254,429	20,229,286	0.12%
Stockland REIT	631,918	1,918,792	0.01%	Canadian Tire Corp., Ltd. Class A	14,547	1,552,445	0.01%
Suncorp Group Ltd.	358,763	3,390,507	0.02%	Canadian Utilities Ltd. Class A	29,749	719,472	0.00%
Telstra Group Ltd.	1,165,076	3,148,159	0.02%	CCL Industries, Inc. Class B	37,596	1,699,034	0.01%
Transurban Group	838,074	7,840,197	0.05%	Cenovus Energy, Inc.	393,250	6,584,984	0.04%
Treasury Wine Estates Ltd.	212,639	1,564,116	0.01%	CGI, Inc.	58,186	6,263,842	0.04%
Vicinity Ltd. REIT	1,040,825	1,448,822	0.01%	Constellation Software, Inc.	5,534	13,787,869	0.08%
Washington H Soul Pattinson & Co., Ltd.	59,511	1,330,702	0.01%	Constellation Software, Inc. - Warrants 31/3/2040	5,382	—	0.00%
Wesfarmers Ltd.	313,443	12,199,591	0.07%				
Westpac Banking Corp.	959,059	14,986,078	0.09%				
WiseTech Global Ltd.	42,438	2,182,532	0.01%				
Woodside Energy Group Ltd.	522,636	11,076,638	0.07%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Descartes Systems Group, Inc.	21,396	1,806,474	0.01%	<b>Denmark 0.88% (31 December 2022: 0.83%)</b>			
Dollarama, Inc.	77,785	5,633,012	0.03%	AP Moller-Maersk A/S Class A	624	1,107,755	0.01%
Element Fleet Management Corp.	99,391	1,625,110	0.01%	AP Moller-Maersk A/S Class B	1,498	2,694,839	0.02%
Emera, Inc.	77,709	2,964,328	0.02%	Carlsberg A/S Class B	27,554	3,457,545	0.02%
Empire Co., Ltd.	38,629	1,026,806	0.01%	Chr Hansen Holding A/S	27,939	2,344,138	0.01%
Enbridge, Inc.	581,902	21,050,148	0.13%	Coloplast A/S Class B	36,021	4,120,742	0.02%
Fairfax Financial Holdings Ltd.	5,820	5,395,881	0.03%	Danske Bank A/S	189,248	5,059,065	0.03%
First Quantum Minerals Ltd.	152,658	1,256,135	0.01%	Demant A/S	23,812	1,044,456	0.01%
FirstService Corp.	11,058	1,800,091	0.01%	DSV A/S	51,239	9,001,287	0.05%
Fortis, Inc.	133,593	5,522,641	0.03%	Genmab A/S	18,276	5,836,209	0.04%
Franco-Nevada Corp.	52,207	5,811,028	0.03%	Novo Nordisk A/S Class B	893,123	92,391,350	0.55%
George Weston Ltd.	16,356	2,040,469	0.01%	Novozymes A/S Class B	57,630	3,169,144	0.02%
GFL Environmental, Inc.	64,436	2,233,710	0.01%	Orsted A/S	55,357	3,070,399	0.02%
Gildan Activewear, Inc. Class A	43,873	1,457,997	0.01%	Pandora A/S	23,763	3,286,082	0.02%
Great-West Lifeco, Inc.	74,489	2,477,694	0.02%	ROCKWOOL A/S Class B	2,154	630,718	0.00%
Hydro One Ltd.	84,161	2,533,893	0.02%	Tryg A/S	94,985	2,067,660	0.01%
iA Financial Corp., Inc.	27,671	1,895,587	0.01%	Vestas Wind Systems A/S	274,461	8,715,759	0.05%
IGM Financial, Inc.	22,135	587,704	0.00%			<b>147,997,148</b>	<b>0.88%</b>
Imperial Oil Ltd.	52,266	2,991,838	0.02%	<b>Finland 0.22% (31 December 2022: 0.29%)</b>			
Intact Financial Corp.	47,766	7,384,784	0.04%	Elisa OYJ	35,847	1,657,985	0.01%
Ivanhoe Mines Ltd. Class A	160,553	1,564,619	0.01%	Fortum OYJ	114,322	1,649,292	0.01%
Keyera Corp.	62,704	1,523,138	0.01%	Kesko OYJ Class B	82,266	1,628,937	0.01%
Kinross Gold Corp.	362,117	2,202,471	0.01%	Kone OYJ Class B	94,751	4,726,748	0.03%
Loblaw Cos Ltd.	42,061	4,091,904	0.02%	Metso OYJ	175,134	1,774,044	0.01%
Lundin Mining Corp.	161,841	1,330,469	0.01%	Neste OYJ	118,118	4,202,730	0.03%
Magna International, Inc.	76,798	4,559,772	0.03%	Nokia OYJ	1,472,731	4,965,153	0.03%
Manulife Financial Corp.	501,248	11,130,397	0.07%	Orion OYJ Class B	28,370	1,230,679	0.01%
MEG Energy Corp.	79,645	1,429,696	0.01%	Sampo OYJ Class A	126,230	5,523,217	0.03%
Metro, Inc.	61,844	3,216,957	0.02%	Stora Enso OYJ Class R	175,918	2,433,956	0.01%
National Bank of Canada	91,939	7,042,196	0.04%	UPM-Kymmene OYJ	144,070	5,420,544	0.03%
Northland Power, Inc.	64,826	1,183,347	0.01%	Wartsila OYJ Abp	141,477	2,051,209	0.01%
Nutrien Ltd.	133,435	7,554,166	0.05%			<b>37,264,494</b>	<b>0.22%</b>
Onex Corp.	18,748	1,315,602	0.01%	<b>France 3.18% (31 December 2022: 3.31%)</b>			
Open Text Corp.	78,021	3,295,154	0.02%	Accor SA	56,353	2,153,862	0.01%
Pan American Silver Corp.	90,484	1,484,278	0.01%	Aerports de Paris SA	8,147	1,054,751	0.01%
Parkland Corp.	42,925	1,390,359	0.01%	Air Liquide SA	49,991	9,725,797	0.06%
Pembina Pipeline Corp.	159,556	5,520,207	0.03%	Air Liquide SA (Prime De Fidelite)	92,891	18,072,033	0.11%
Power Corp. of Canada	161,962	4,653,982	0.03%	Airbus SE	161,645	24,959,277	0.15%
Quebecor, Inc. Class B	43,872	1,048,722	0.01%	Alstom SA	82,799	1,114,030	0.01%
RB Global, Inc.	51,030	3,431,541	0.02%	Amundi SA	14,044	955,644	0.01%
Restaurant Brands International, Inc.	79,846	6,269,116	0.04%	ArcelorMittal SA	146,498	4,154,960	0.02%
RioCan REIT	39,508	557,894	0.00%	Arkema SA	15,075	1,715,218	0.01%
Rogers Communications, Inc. Class B	98,847	4,649,992	0.03%	AXA SA	504,270	16,427,164	0.10%
Royal Bank of Canada	383,668	38,989,468	0.23%	BioMerieux	11,317	1,257,633	0.01%
Saputo, Inc.	66,404	1,351,145	0.01%	BNP Paribas SA	286,703	19,822,658	0.12%
Shopify, Inc. Class A	327,912	25,654,028	0.15%	Bollere SE	190,284	1,188,665	0.01%
Stantec, Inc.	32,378	2,612,143	0.02%	Bouygues SA	52,442	1,976,573	0.01%
Sun Life Financial, Inc.	159,873	8,331,922	0.05%	Bureau Veritas SA	85,622	2,163,098	0.01%
Suncor Energy, Inc.	358,103	11,528,494	0.07%	Capgemini SE	43,358	9,040,259	0.05%
TC Energy Corp.	284,667	11,174,248	0.07%	Carrefour SA	164,443	3,009,065	0.02%
Teck Resources Ltd. Class B	127,218	5,403,822	0.03%	Cie de Saint-Gobain SA	126,864	9,341,753	0.06%
TELUS Corp.	12,784	228,611	0.00%	Cie Generale des Etablissements Michelin SCA	185,960	6,667,956	0.04%
Telus Corp., Ltd.	108,312	1,936,900	0.01%	Covivio SA REIT	11,710	629,698	0.00%
TFI International, Inc.	23,000	3,143,880	0.02%	Credit Agricole SA	295,252	4,191,681	0.03%
Thomson Reuters Corp.	42,615	6,261,037	0.04%	Danone SA	177,271	11,490,859	0.07%
TMX Group Ltd.	73,860	1,795,247	0.01%	Dassault Aviation SA	6,410	1,268,880	0.01%
Toromont Industries Ltd.	20,541	1,808,593	0.01%	Dassault Systemes SE	181,376	8,862,792	0.05%
Toronto-Dominion Bank	501,016	32,532,224	0.19%	Edenred SE	69,545	4,159,191	0.02%
Tourmaline Oil Corp.	89,440	4,041,961	0.02%	Eiffage SA	18,745	2,008,961	0.01%
Waste Connections, Inc.	69,045	10,345,223	0.06%	Engie SA	168,248	2,958,442	0.02%
West Fraser Timber Co., Ltd.	15,843	1,362,022	0.01%	Engie SA (Prime De Fidelite)	331,849	5,835,173	0.03%
Wheaton Precious Metals Corp.	125,588	6,226,064	0.04%	EssilorLuxottica SA	81,466	16,342,441	0.10%
WSP Global, Inc.	34,695	4,887,190	0.03%	Eurazeo SA	6,611	524,709	0.00%
		<b>539,354,014</b>	<b>3.22%</b>	Eurazeo SE	5,858	464,944	0.00%
				Eurofins Scientific SE	35,038	2,282,805	0.01%
				Euronext NV	22,826	1,983,139	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Gecina SA REIT	12,319	1,498,261	0.01%	Henkel AG & Co. KGaA	30,646	2,199,775	0.01%
Getlink SE	90,980	1,664,800	0.01%	Henkel AG & Co. KGaA - Preference Shares	43,942	3,536,663	0.02%
Hermes International SCA	8,702	18,444,780	0.11%	Infineon Technologies AG	358,854	14,984,225	0.09%
Ipsen SA	10,312	1,229,105	0.01%	Knorr-Bremse AG	19,347	1,256,654	0.01%
Kering SA	20,565	9,064,134	0.05%	LEG Immobilien SE	22,194	1,944,657	0.01%
Klepierre SA REIT	58,477	1,594,244	0.01%	Mercedes-Benz Group AG	218,680	15,109,882	0.09%
La Francaise des Jeux SAEM	28,914	1,048,905	0.01%	Merck KGaA	34,973	5,567,004	0.03%
Legrand SA	72,309	7,516,344	0.05%	MTU Aero Engines AG	15,206	3,279,674	0.02%
L'Oreal SA	22,844	11,371,983	0.07%	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	36,988	15,326,133	0.09%
L'Oreal SA (Prime De Fidelite)	42,841	21,326,700	0.13%	Nemetschek SE	16,082	1,394,196	0.01%
LVMH Moet Hennessy Louis Vuitton SE	75,325	61,041,213	0.36%	Porsche Automobil Holding SE - Preference Shares	39,958	2,044,546	0.01%
Orange SA	508,589	5,788,919	0.03%	Puma SE	29,279	1,633,971	0.01%
Pernod Ricard SA	56,736	10,012,079	0.06%	QIAGEN NV	64,642	2,813,427	0.02%
Publicis Groupe SA	62,698	5,817,785	0.03%	Rational AG	1,423	1,099,556	0.01%
Remy Cointreau SA	5,776	733,753	0.00%	Rheinmetall AG	12,088	3,832,314	0.02%
Renault SA	50,578	2,061,919	0.01%	RWE AG	170,818	7,770,423	0.05%
Safran SA	93,127	16,404,087	0.10%	SAP SE	285,393	43,972,377	0.26%
Sanofi SA	309,901	30,727,732	0.18%	Sartorius AG - Preference Shares	6,931	2,551,089	0.02%
Sartorius Stedim Biotech	7,225	1,911,472	0.01%	Scout24 SE	20,528	1,454,908	0.01%
Schneider Electric SE	148,664	29,852,218	0.18%	Siemens AG	207,546	38,956,825	0.23%
SEB SA	3,346	417,666	0.00%	Siemens Energy AG	131,231	1,739,572	0.01%
SEB SA (Prime De Fidelite)	3,636	453,865	0.00%	Siemens Healthineers AG	78,938	4,586,660	0.03%
Societe Generale SA	200,795	5,328,942	0.03%	Symrise AG Class A	38,022	4,184,980	0.02%
Sodexo SA	124	13,646	0.00%	Talanx AG	15,606	1,114,512	0.01%
Sodexo SA - PF	16,728	1,840,837	0.01%	Volkswagen AG	7,956	1,041,009	0.01%
Sodexo SA (XPAR)	6,007	661,042	0.00%	Volkswagen AG - Preference Shares	55,249	6,823,244	0.04%
STMicroelectronics NV	186,777	9,335,094	0.06%	Vonovia SE	206,050	6,496,079	0.04%
Teleperformance SE	15,214	2,219,251	0.01%	Wacker Chemie AG	4,591	579,666	0.00%
Thales SA	28,935	4,281,450	0.03%	Zalando SE	58,656	1,389,839	0.01%
TotalEnergies SE	626,256	42,614,491	0.25%			379,511,691	2.26%
Unibail-Rodamco-Westfield REIT	35,161	2,599,213	0.02%				
Veolia Environnement SA	188,646	5,951,556	0.04%				
Vinci SA	140,942	17,702,132	0.11%				
Vivendi SE	183,912	1,965,761	0.01%				
Worldline SA	62,535	1,082,472	0.01%				
		533,381,962	3.18%				
<b>Germany 2.26% (31 December 2022: 2.27%)</b>				<b>Hong Kong 0.57% (31 December 2022: 0.84%)</b>			
Adidas AG	44,705	9,094,443	0.05%	AIA Group Ltd.	3,133,877	27,311,131	0.16%
Allianz SE	109,607	29,294,670	0.17%	BOC Hong Kong Holdings Ltd.	1,048,323	2,846,168	0.02%
BASF SE	245,743	13,241,819	0.08%	Budweiser Brewing Co. APAC Ltd.	453,300	848,717	0.00%
Bayer AG	268,457	9,973,011	0.06%	CK Asset Holdings Ltd.	547,124	2,746,638	0.02%
Bayerische Motoren Werke AG	89,430	9,955,940	0.06%	CK Hutchison Holdings Ltd.	783,569	4,199,546	0.02%
Bayerische Motoren Werke AG - Preference Shares	15,337	1,523,934	0.01%	CK Infrastructure Holdings Ltd.	169,829	939,561	0.01%
Bechtle AG	22,006	1,103,382	0.01%	CLP Holdings Ltd.	459,660	3,793,929	0.02%
Beiersdorf AG	28,398	4,256,889	0.03%	ESR Group Ltd.	508,124	702,786	0.00%
Brenntag SE	40,083	3,684,789	0.02%	Futu Holdings Ltd. ADR	16,992	928,273	0.01%
Carl Zeiss Meditec AG	10,839	1,183,441	0.01%	Galaxy Entertainment Group Ltd.	626,050	3,507,653	0.02%
Commerzbank AG	298,632	3,549,550	0.02%	Hang Lung Properties Ltd.	429,993	599,128	0.00%
Continental AG	28,272	2,402,263	0.01%	Hang Seng Bank Ltd.	222,790	2,597,797	0.02%
Covestro AG	51,296	2,985,066	0.02%	Henderson Land Development Co., Ltd.	390,447	1,202,560	0.01%
Daimler Truck Holding AG	150,166	5,643,267	0.03%	HKT Trust & HKT Ltd.	935,481	1,116,556	0.01%
Delivery Hero SE	44,455	1,228,171	0.01%	Hong Kong & China Gas Co., Ltd.	2,919,229	2,235,625	0.01%
Deutsche Bank AG	531,236	7,255,564	0.04%	Hong Kong Exchanges & Clearing Ltd.	328,138	11,262,140	0.07%
Deutsche Boerse AG	51,387	10,586,607	0.06%	Hongkong Land Holdings Ltd.	359,937	1,252,581	0.01%
Deutsche Lufthansa AG	157,319	1,398,601	0.01%	Jardine Matheson Holdings Ltd.	41,666	1,717,056	0.01%
Deutsche Post AG	274,336	13,593,095	0.08%	Link REIT	700,846	3,935,698	0.02%
Deutsche Telekom AG	883,261	21,221,350	0.13%	MTR Corp., Ltd.	406,928	1,579,028	0.01%
Dr Ing hc F Porsche AG - Preference Shares	32,071	2,830,636	0.02%	New World Development Co., Ltd.	486,347	754,881	0.00%
E.ON SE	606,179	8,135,830	0.05%	Power Assets Holdings Ltd.	357,449	2,071,392	0.01%
Evonik Industries AG	58,171	1,188,784	0.01%	Sands China Ltd.	611,618	1,789,765	0.01%
Fresenius Medical Care AG	52,398	2,197,180	0.01%	Sino Land Co., Ltd.	881,285	958,195	0.01%
Fresenius SE & Co. KGaA	111,141	3,446,207	0.02%				
GEA Group AG	40,192	1,673,364	0.01%				
Hannover Rueck SE	17,092	4,083,891	0.02%				
Heidelberg Materials AG	37,647	3,366,032	0.02%				
HelloFresh SE	46,184	730,055	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SITC International Holdings Co., Ltd.	300,000	517,894	0.00%	<b>Japan 5.93% (31 December 2022: 6.13%)</b>			
Sun Hung Kai Properties Ltd.	404,133	4,370,726	0.03%	Advantest Corp.	207,600	7,063,819	0.04%
Swire Pacific Ltd. Class A	103,007	871,962	0.00%	Aeon Co., Ltd.	186,044	4,158,211	0.02%
Swire Properties Ltd.	277,599	561,700	0.00%	AGC, Inc.	53,888	2,001,401	0.01%
Techtronic Industries Co., Ltd.	363,602	4,332,836	0.03%	Aisin Corp.	39,638	1,386,964	0.01%
WH Group Ltd.	2,074,905	1,339,240	0.01%	Ajinomoto Co., Inc.	124,874	4,818,517	0.03%
Wharf Holdings Ltd.	323,000	1,040,328	0.01%	ANA Holdings, Inc.	45,300	983,246	0.01%
Wharf Real Estate Investment Co., Ltd.	514,046	1,737,943	0.01%	Asahi Group Holdings Ltd.	137,006	5,109,785	0.03%
Xinyi Glass Holdings Ltd.	409,000	458,836	0.00%	Asahi Intecc Co., Ltd.	67,900	1,381,552	0.01%
		<b>96,128,269</b>	<b>0.57%</b>	Asahi Kasei Corp.	324,985	2,395,087	0.01%
<b>Ireland 0.14% (31 December 2022: 0.19%)</b>				Astellas Pharma, Inc.	484,306	5,791,885	0.03%
AIB Group plc	438,604	1,879,875	0.01%	Azbil Corp.	36,300	1,201,417	0.01%
Bank of Ireland Group plc	284,015	2,578,292	0.02%	Bandai Namco Holdings, Inc.	161,415	3,236,200	0.02%
Flutter Entertainment plc	49,056	8,670,353	0.05%	BayCurrent Consulting, Inc.	33,000	1,158,909	0.01%
Kerry Group plc Class A	41,494	3,605,487	0.02%	Bridgestone Corp.	158,814	6,578,761	0.04%
Kingspan Group plc	43,881	3,800,295	0.02%	Brother Industries Ltd.	60,167	960,461	0.01%
Smurfit Kappa Group plc	74,845	2,966,470	0.02%	Canon, Inc.	270,509	6,945,968	0.04%
		<b>23,500,772</b>	<b>0.14%</b>	Capcom Co., Ltd.	46,500	1,502,724	0.01%
<b>Israel 0.19% (31 December 2022: 0.20%)</b>				Central Japan Railway Co.	198,085	5,035,726	0.03%
Azrieli Group Ltd.	12,099	786,910	0.00%	Chiba Bank Ltd.	137,329	992,124	0.01%
Bank Hapoalim BM	354,320	3,198,907	0.02%	Chubu Electric Power Co., Inc.	191,049	2,468,405	0.01%
Bank Leumi Le-Israel BM	439,544	3,553,313	0.02%	Chugai Pharmaceutical Co., Ltd.	183,030	6,935,354	0.04%
Check Point Software Technologies Ltd.	26,721	4,082,702	0.02%	Concordia Financial Group Ltd.	279,875	1,279,667	0.01%
CyberArk Software Ltd.	12,202	2,672,848	0.02%	Dai Nippon Printing Co., Ltd.	64,316	1,903,750	0.01%
Elbit Systems Ltd.	6,925	1,476,964	0.01%	Daifuku Co., Ltd.	78,700	1,592,366	0.01%
Global-e Online Ltd.	26,776	1,061,133	0.01%	Dai-ichi Life Holdings, Inc.	256,785	5,449,714	0.03%
ICL Group Ltd.	191,468	973,584	0.01%	Daiichi Sankyo Co., Ltd.	505,328	13,878,777	0.08%
Israel Discount Bank Ltd. Class A	318,771	1,602,309	0.01%	Daikin Industries Ltd.	71,844	11,713,253	0.07%
Mizrachi Tefahot Bank Ltd.	40,363	1,569,280	0.01%	Daito Trust Construction Co., Ltd.	18,438	2,138,327	0.01%
Monday.com Ltd.	7,201	1,352,420	0.01%	Daiwa House Industry Co., Ltd.	164,977	4,999,161	0.03%
Nice Ltd.	18,019	3,648,436	0.02%	Daiwa House Investment Corp. REIT Class A	610	1,089,069	0.01%
Teva Pharmaceutical Industries Ltd. ADR	316,319	3,302,370	0.02%	Daiwa Securities Group, Inc.	346,989	2,335,986	0.01%
Wix.com Ltd.	15,181	1,867,567	0.01%	Denso Corp.	517,304	7,804,693	0.05%
		<b>31,148,743</b>	<b>0.19%</b>	Dentsu Group, Inc.	55,485	1,423,923	0.01%
<b>Italy 0.69% (31 December 2022: 0.66%)</b>				Disco Corp.	25,500	6,327,068	0.04%
Amplifon SpA	33,586	1,162,738	0.01%	East Japan Railway Co.	82,689	4,767,902	0.03%
Assicurazioni Generali SpA	276,900	5,843,791	0.04%	Eisai Co., Ltd.	71,507	3,576,872	0.02%
Banco BPM SpA	335,742	1,773,165	0.01%	ENEOS Holdings, Inc.	812,868	3,231,176	0.02%
Davide Campari-Milano NV	129,971	1,466,593	0.01%	FANUC Corp.	259,150	7,623,032	0.05%
DiaSorin SpA	5,951	612,939	0.00%	Fast Retailing Co., Ltd.	48,097	11,937,254	0.07%
Enel SpA	2,205,589	16,396,998	0.10%	Fuji Electric Co., Ltd.	34,108	1,468,304	0.01%
Eni SpA	643,987	10,918,264	0.07%	FUJIFILM Holdings Corp.	103,650	6,229,440	0.04%
Ferrari NV	34,629	11,674,792	0.07%	Fujitsu Ltd.	48,210	7,275,271	0.04%
FinecoBank Banca Fineco SpA	162,959	2,445,472	0.01%	GLP J-Reit REIT	1,198	1,193,921	0.01%
Infrastrutture Wireless Italiane SpA	94,024	1,189,238	0.01%	Hamamatsu Photonics KK	36,919	1,518,869	0.01%
Intesa Sanpaolo SpA	4,193,917	12,246,834	0.07%	Hankyu Hanshin Holdings, Inc.	59,807	1,904,338	0.01%
Leonardo SpA	109,492	1,806,393	0.01%	Hikari Tsushin, Inc.	5,784	959,213	0.01%
Mediobanca Banca di Credito Finanziario SpA	162,296	2,008,835	0.01%	Hirose Electric Co., Ltd.	7,479	846,944	0.00%
Moncler SpA	58,131	3,576,743	0.02%	Hitachi Construction Machinery Co., Ltd.	30,010	793,356	0.00%
Nexi SpA	144,765	1,184,328	0.01%	Hitachi Ltd.	255,637	18,441,114	0.11%
Poste Italiane SpA	141,998	1,611,717	0.01%	Honda Motor Co., Ltd.	1,261,087	13,113,587	0.08%
Prysmian SpA	76,203	3,465,594	0.02%	Hoshizaki Corp.	29,938	1,095,971	0.01%
Recordati Industria Chimica e Farmaceutica SpA	31,480	1,698,033	0.01%	Hoya Corp.	96,999	12,126,595	0.07%
Snam SpA	514,490	2,645,583	0.02%	Hulic Co., Ltd.	102,727	1,075,872	0.01%
Stellantis NV	604,202	14,116,181	0.08%	Ibiden Co., Ltd.	29,700	1,646,372	0.01%
Telecom Italia SpA	2,280,631	741,178	0.00%	Idemitsu Kosan Co., Ltd.	245,570	1,336,892	0.01%
Tenaris SA	137,340	2,388,715	0.01%	Iida Group Holdings Co., Ltd.	35,620	533,491	0.00%
Terna - Rete Elettrica Nazionale	400,171	3,339,237	0.02%	Inpex Corp.	270,515	3,654,389	0.02%
UniCredit SpA	439,347	11,922,000	0.07%	Isuzu Motors Ltd.	161,888	2,085,321	0.01%
		<b>116,235,361</b>	<b>0.69%</b>	ITOCHU Corp.	324,812	13,286,926	0.08%
				Japan Airlines Co., Ltd.	33,270	654,875	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Exchange Group, Inc.	130,779	2,767,157	0.02%	Nexon Co., Ltd.	101,032	1,841,408	0.01%
Japan Metropolitan Fund Invest REIT	1,716	1,240,321	0.01%	Nidec Corp.	115,662	4,672,259	0.03%
Japan Post Bank Co., Ltd.	384,981	3,921,356	0.02%	Nintendo Co., Ltd.	283,780	14,813,002	0.09%
Japan Post Holdings Co., Ltd.	550,730	4,920,162	0.03%	Nippon Building Fund, Inc. REIT	396	1,716,243	0.01%
Japan Post Insurance Co., Ltd.	50,889	903,859	0.01%	Nippon Express Holdings, Inc.	19,570	1,112,456	0.01%
Japan Real Estate Investment Corp. REIT	362	1,499,560	0.01%	Nippon Paint Holdings Co., Ltd.	246,443	1,992,801	0.01%
Japan Tobacco, Inc.	327,151	8,458,401	0.05%	Nippon Prologis, Inc. REIT	583	1,122,331	0.01%
JFE Holdings, Inc.	165,431	2,566,891	0.02%	Nippon Sanso Holdings Corp.	50,872	1,362,553	0.01%
JSR Corp.	44,743	1,275,832	0.01%	Nippon Steel Corp.	234,575	5,374,360	0.03%
Kajima Corp.	113,260	1,893,156	0.01%	Nippon Telegraph & Telephone Corp.	8,097,550	9,896,495	0.06%
Kansai Electric Power Co., Inc.	203,505	2,702,237	0.02%	Nippon Yusen KK	136,518	4,232,658	0.03%
Kao Corp.	131,110	5,393,942	0.03%	Nissan Chemical Corp.	32,600	1,273,199	0.01%
Kawasaki Kisen Kaisha Ltd.	36,400	1,562,066	0.01%	Nissan Motor Co., Ltd.	612,269	2,406,863	0.01%
KDDI Corp.	409,151	13,019,232	0.08%	Nissin Foods Holdings Co., Ltd.	54,648	1,907,525	0.01%
KDX Realty Investment Corp. REIT Class A	1,110	1,266,052	0.01%	Nitori Holdings Co., Ltd.	23,266	3,115,776	0.02%
Keisei Electric Railway Co., Ltd.	35,173	1,662,597	0.01%	Nitto Denko Corp.	38,557	2,885,348	0.02%
Keyence Corp.	53,392	23,526,110	0.14%	Nomura Holdings, Inc.	815,070	3,686,836	0.02%
Kikkoman Corp.	36,640	2,243,934	0.01%	Nomura Real Estate Holdings, Inc.	25,834	679,659	0.00%
Kintetsu Group Holdings Co., Ltd.	47,737	1,514,256	0.01%	Nomura Real Estate Master Fund, Inc. REIT	1,172	1,371,684	0.01%
Kirin Holdings Co., Ltd.	219,737	3,220,149	0.02%	Nomura Research Institute Ltd.	110,413	3,211,829	0.02%
Kobe Bussan Co., Ltd.	40,100	1,184,967	0.01%	NTT Data Group Corp.	162,235	2,300,381	0.01%
Koei Tecmo Holdings Co., Ltd.	25,220	287,746	0.00%	Obayashi Corp.	170,939	1,479,256	0.01%
Koito Manufacturing Co., Ltd.	50,526	787,565	0.00%	Obic Co., Ltd.	19,703	3,395,406	0.02%
Komatsu Ltd.	255,009	6,670,969	0.04%	Odakyu Electric Railway Co., Ltd.	81,604	1,245,072	0.01%
Konami Group Corp.	25,464	1,333,528	0.01%	Oji Holdings Corp.	236,447	910,702	0.01%
Kose Corp.	7,713	578,557	0.00%	Olympus Corp.	323,560	4,683,105	0.03%
Kubota Corp.	288,050	4,336,687	0.03%	Omron Corp.	45,394	2,119,653	0.01%
Kyocera Corp.	369,852	5,399,031	0.03%	Ono Pharmaceutical Co., Ltd.	105,310	1,879,415	0.01%
Kyowa Kirin Co., Ltd.	64,684	1,087,396	0.01%	Open House Group Co., Ltd.	17,900	531,109	0.00%
Lasertec Corp.	21,300	5,615,839	0.03%	Oracle Corp. Japan	11,165	860,856	0.01%
LY Corp.	706,079	2,502,679	0.01%	Oriental Land Co., Ltd.	300,835	11,205,026	0.07%
M3, Inc.	130,652	2,162,088	0.01%	ORIX Corp.	330,823	6,232,557	0.04%
Makita Corp.	59,180	1,632,928	0.01%	Osaka Gas Co., Ltd.	113,212	2,364,941	0.01%
Marubeni Corp.	391,380	6,186,625	0.04%	Otsuka Corp.	28,862	1,190,061	0.01%
MatsukiyoCocokara & Co.	85,800	1,519,667	0.01%	Otsuka Holdings Co., Ltd.	112,163	4,207,903	0.02%
Mazda Motor Corp.	155,516	1,680,583	0.01%	Pan Pacific International Holdings Corp.	103,172	2,461,843	0.01%
McDonald's Holdings Co. Japan Ltd.	22,233	963,567	0.01%	Panasonic Holdings Corp.	595,653	5,900,336	0.04%
MEIJI Holdings Co., Ltd.	71,574	1,700,251	0.01%	Rakuten Group, Inc.	384,406	1,712,349	0.01%
MINEBEA MITSUMI, Inc.	95,591	1,965,318	0.01%	Recruit Holdings Co., Ltd.	393,627	16,649,154	0.10%
MISUMI Group, Inc.	75,300	1,276,276	0.01%	Renesas Electronics Corp.	400,591	7,242,917	0.04%
Mitsubishi Chemical Group Corp.	339,348	2,079,704	0.01%	Resona Holdings, Inc.	611,576	3,108,201	0.02%
Mitsubishi Corp.	937,815	14,990,538	0.09%	Ricoh Co., Ltd.	152,510	1,171,573	0.01%
Mitsubishi Electric Corp.	526,901	7,471,096	0.04%	Rohm Co., Ltd.	88,376	1,694,114	0.01%
Mitsubishi Estate Co., Ltd.	299,614	4,129,309	0.02%	SBI Holdings, Inc.	60,560	1,362,579	0.01%
Mitsubishi HC Capital, Inc.	241,403	1,621,225	0.01%	SCSK Corp.	35,700	708,024	0.00%
Mitsubishi Heavy Industries Ltd.	88,400	5,167,431	0.03%	Secom Co., Ltd.	58,922	4,244,240	0.03%
Mitsubishi UFJ Financial Group, Inc.	3,108,054	26,708,806	0.16%	Seiko Epson Corp.	80,160	1,200,012	0.01%
Mitsui & Co., Ltd.	357,802	13,446,127	0.08%	Sekisui Chemical Co., Ltd.	125,498	1,809,297	0.01%
Mitsui Chemicals, Inc.	43,538	1,291,502	0.01%	Sekisui House Ltd.	157,899	3,507,871	0.02%
Mitsui Fudosan Co., Ltd.	236,802	5,808,351	0.03%	Seven & i Holdings Co., Ltd.	205,909	8,171,803	0.05%
Mitsui OSK Lines Ltd.	97,300	3,117,493	0.02%	SG Holdings Co., Ltd.	84,300	1,210,265	0.01%
Mizuho Financial Group, Inc.	668,266	11,435,606	0.07%	Sharp Corp.	93,100	664,009	0.00%
MonotaRO Co., Ltd.	71,500	780,779	0.00%	Shimadzu Corp.	61,590	1,722,143	0.01%
MS&AD Insurance Group Holdings, Inc.	119,825	4,713,785	0.03%	Shimano, Inc.	22,002	3,407,673	0.02%
Murata Manufacturing Co., Ltd.	479,655	10,183,057	0.06%	Shimizu Corp.	135,552	900,539	0.01%
NEC Corp.	69,963	4,143,787	0.02%	Shin-Etsu Chemical Co., Ltd.	495,465	20,794,910	0.12%
				Shionogi & Co., Ltd.	74,434	3,589,178	0.02%
				Shiseido Co., Ltd.	112,741	3,400,303	0.02%
				Shizuoka Financial Group, Inc.	117,521	996,153	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SMC Corp.	15,872	8,529,314	0.05%	Coca-Cola Europacific Partners plc	54,134	3,612,903	0.02%
SoftBank Corp.	793,918	9,908,489	0.06%	DSM-Firmenich AG	50,882	5,171,026	0.03%
SoftBank Group Corp.	282,172	12,595,463	0.07%	EXOR NV	26,294	2,628,633	0.02%
Sompo Holdings, Inc.	81,426	3,982,932	0.02%	Heineken Holding NV	34,512	2,920,274	0.02%
Sony Group Corp.	343,835	32,705,542	0.19%	Heineken NV	79,458	8,069,875	0.05%
Square Enix Holdings Co., Ltd.	20,200	725,440	0.00%	IMCD NV	15,141	2,635,103	0.02%
Subaru Corp.	177,382	3,253,723	0.02%	ING Groep NV	988,019	14,762,482	0.09%
SUMCO Corp.	95,700	1,435,364	0.01%	JDE Peet's NV	32,486	874,175	0.00%
Sumitomo Chemical Co., Ltd.	342,440	835,575	0.00%	Koninklijke Ahold Delhaize NV	263,305	7,566,719	0.04%
Sumitomo Corp.	279,891	6,106,857	0.04%	Koninklijke KPN NV	914,815	3,150,896	0.02%
Sumitomo Electric Industries Ltd.	184,808	2,353,687	0.01%	Koninklijke Philips NV	219,308	5,108,022	0.03%
Sumitomo Metal Mining Co., Ltd.	64,646	1,946,992	0.01%	NN Group NV	72,867	2,877,608	0.02%
Sumitomo Mitsui Financial Group, Inc.	345,315	16,851,803	0.10%	OCI NV	29,372	851,377	0.00%
Sumitomo Mitsui Trust Holdings, Inc.	172,860	3,317,911	0.02%	Prosus NV	402,208	11,989,410	0.07%
Sumitomo Realty & Development Co., Ltd.	83,977	2,498,223	0.01%	Randstad NV	28,979	1,815,701	0.01%
Suntory Beverage & Food Ltd.	35,645	1,175,693	0.01%	Universal Music Group NV	224,740	6,407,566	0.04%
Suzuki Motor Corp.	102,803	4,399,280	0.03%	Wolters Kluwer NV	67,606	9,611,440	0.06%
Systemx Corp.	48,825	2,721,428	0.02%			<b>205,575,042</b>	<b>1.23%</b>
T&D Holdings, Inc.	143,239	2,276,401	0.01%	<b>New Zealand 0.05% (31 December 2022: 0.05%)</b>			
Taisei Corp.	43,864	1,500,299	0.01%	Auckland International Airport Ltd.	378,685	2,109,926	0.01%
Takeda Pharmaceutical Co., Ltd.	433,732	12,472,333	0.07%	EBOS Group Ltd.	40,435	908,850	0.01%
TDK Corp.	107,359	5,115,126	0.03%	Fisher & Paykel Healthcare Corp., Ltd.	154,268	2,305,125	0.01%
Terumo Corp.	185,502	6,081,645	0.04%	Mercury NZ Ltd.	201,079	840,267	0.00%
TIS, Inc.	53,400	1,176,861	0.01%	Meridian Energy Ltd.	336,289	1,179,584	0.01%
Tobu Railway Co., Ltd.	51,595	1,386,675	0.01%	Spark New Zealand Ltd.	467,670	1,533,825	0.01%
Toho Co., Ltd.	30,007	1,015,062	0.01%			<b>8,877,577</b>	<b>0.05%</b>
Tokio Marine Holdings, Inc.	496,651	12,432,128	0.07%	<b>Norway 0.18% (31 December 2022: 0.22%)</b>			
Tokyo Electric Power Co. Holdings, Inc.	416,131	2,179,832	0.01%	Adevinta A.S.A Class B	98,584	1,091,096	0.01%
Tokyo Electron Ltd.	128,611	23,039,231	0.14%	Aker BP A.S.A	81,659	2,376,029	0.01%
Tokyo Gas Co., Ltd.	100,863	2,316,601	0.01%	DNB Bank A.S.A	260,658	5,543,894	0.03%
Tokyu Corp.	141,138	1,722,929	0.01%	Equinor A.S.A	242,496	7,692,240	0.05%
TOPPAN Holdings, Inc.	75,443	2,105,747	0.01%	Gjensidige Forsikring A.S.A	46,852	865,007	0.00%
Toray Industries, Inc.	363,704	1,891,271	0.01%	Kongsberg Gruppen A.S.A	24,846	1,138,605	0.01%
Tosoh Corp.	71,300	910,848	0.01%	Mowi A.S.A	133,388	2,390,442	0.01%
TOTO Ltd.	32,540	857,008	0.00%	Norsk Hydro A.S.A	388,288	2,615,172	0.02%
Toyota Industries Corp.	41,802	3,409,867	0.02%	Orkla A.S.A	205,155	1,592,645	0.01%
Toyota Motor Corp.	2,906,970	53,415,419	0.32%	Salmar A.S.A	18,088	1,013,784	0.01%
Toyota Tsusho Corp.	55,900	3,294,206	0.02%	Telenor A.S.A	185,487	2,129,620	0.01%
Trend Micro, Inc.	36,601	1,959,600	0.01%	Yara International A.S.A	42,438	1,509,360	0.01%
Unicharm Corp.	112,515	4,068,673	0.02%			<b>29,957,894</b>	<b>0.18%</b>
USS Co., Ltd.	57,129	1,149,226	0.01%	<b>Portugal 0.06% (31 December 2022: 0.06%)</b>			
West Japan Railway Co.	56,347	2,350,523	0.01%	EDP - Energias de Portugal SA	842,487	4,239,126	0.03%
Yakult Honsha Co., Ltd.	68,644	1,542,031	0.01%	EDP Renovaveis SA	92,611	1,895,158	0.01%
Yamaha Corp.	38,248	883,627	0.01%	Galp Energia SGPS SA	132,643	1,954,631	0.01%
Yamaha Motor Co., Ltd.	239,808	2,142,419	0.01%	Jeronimo Martins SGPS SA	73,999	1,883,359	0.01%
Yamato Holdings Co., Ltd.	72,007	1,330,786	0.01%			<b>9,972,274</b>	<b>0.06%</b>
Yaskawa Electric Corp.	70,285	2,936,435	0.02%	<b>Singapore 0.36% (31 December 2022: 0.43%)</b>			
Yokogawa Electric Corp.	60,896	1,161,508	0.01%	CapitaLand Ascendas REIT	1,059,453	2,433,586	0.02%
Zensho Holdings Co., Ltd.	25,800	1,352,222	0.01%	CapitaLand Integrated Commercial Trust REIT	1,393,418	2,176,060	0.01%
ZOZO, Inc.	35,100	790,484	0.00%	CapitaLand Investment Ltd.	690,579	1,654,332	0.01%
		<b>994,458,653</b>	<b>5.93%</b>	City Developments Ltd.	119,061	600,224	0.00%
<b>Netherlands 1.23% (31 December 2022: 1.19%)</b>				DBS Group Holdings Ltd.	502,064	12,716,214	0.08%
ABN AMRO Bank NV GDR	133,643	2,006,275	0.01%	Genting Singapore Ltd.	1,609,346	1,220,033	0.01%
Adyen NV	6,009	7,743,706	0.05%	Grab Holdings Ltd. Class A	479,084	1,614,513	0.01%
Aegon Ltd.	479,808	2,781,544	0.02%	Jardine Cycle & Carriage Ltd.	25,500	575,301	0.00%
AerCap Holdings NV	56,223	4,178,493	0.02%	Keppel Corp., Ltd.	375,646	2,013,356	0.01%
Akzo Nobel NV	44,656	3,690,815	0.02%	Mapletree Logistics Trust REIT	1,203,943	1,588,099	0.01%
ASM International NV	12,741	6,614,239	0.04%	Mapletree Pan Asia Commercial Trust REIT	528,700	629,262	0.00%
ASML Holding NV	110,431	83,158,948	0.50%	Oversea-Chinese Banking Corp., Ltd.	913,567	9,003,389	0.05%
ASR Nederland NV	46,040	2,171,640	0.01%	Sea Ltd. ADR	99,153	4,015,697	0.02%
BE Semiconductor Industries NV	21,072	3,176,172	0.02%	Seatrium Ltd.	11,303,617	1,011,164	0.01%
				Sembcorp Industries Ltd.	245,800	989,461	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Singapore Airlines Ltd.	432,227	2,149,503	0.01%	Skanska AB Class B	92,285	1,675,770	0.01%
Singapore Exchange Ltd.	230,382	1,716,818	0.01%	SKF AB Class B	86,524	1,733,425	0.01%
Singapore Technologies Engineering Ltd.	402,272	1,186,292	0.01%	Svenska Cellulosa AB SCA Class B	155,543	2,326,697	0.01%
Singapore Telecommunications Ltd.	2,183,152	4,087,928	0.02%	Svenska Handelsbanken AB Class A	414,897	4,508,027	0.03%
United Overseas Bank Ltd.	353,229	7,618,350	0.05%	Swedbank AB Class A	234,289	4,728,626	0.03%
UOL Group Ltd.	122,813	584,691	0.00%	Swedish Orphan Biovitrum AB	47,119	1,249,294	0.01%
Wilmar International Ltd.	482,375	1,305,495	0.01%	Tele2 AB Class B	146,527	1,257,958	0.01%
		<b>60,889,768</b>	<b>0.36%</b>	Telefonaktiebolaget LM Ericsson Class B	832,793	5,220,115	0.03%
<b>Spain 0.70% (31 December 2022: 0.68%)</b>				Telia Co. AB	620,324	1,580,686	0.01%
Acciona SA	6,800	1,001,299	0.00%	Volvo AB Class A	58,374	1,544,229	0.01%
ACS Actividades de Construccion y Servicios SA	63,670	2,824,576	0.02%	Volvo AB Class B	409,407	10,617,197	0.06%
Aena SME SA	19,509	3,536,456	0.02%	Volvo Car AB Class B	147,003	474,069	0.00%
Amadeus IT Group SA	120,831	8,659,920	0.05%			<b>152,567,418</b>	<b>0.91%</b>
Banco Bilbao Vizcaya Argentaria SA	1,612,040	14,648,367	0.09%	<b>Switzerland 2.63% (31 December 2022: 2.83%)</b>			
Banco Santander SA	4,453,671	18,594,186	0.11%	ABB Ltd.	435,515	19,301,027	0.11%
CaixaBank SA	1,142,177	4,701,116	0.03%	Adecco Group AG	42,639	2,090,788	0.01%
Cellnex Telecom SA	154,220	6,075,006	0.04%	Alcon, Inc.	137,175	10,698,232	0.06%
Corp. ACCIONA Energias Renovables SA	16,213	502,904	0.00%	Avolta AG	24,561	965,339	0.01%
Enagas SA	69,832	1,177,541	0.01%	Bachem Holding AG Class B	9,493	733,137	0.00%
Endesa SA	83,929	1,711,467	0.01%	Baloise Holding AG	12,043	1,885,900	0.01%
Ferrovial SE	141,928	5,176,901	0.03%	Banque Cantonale Vaudoise	7,399	953,831	0.01%
Grifols SA	84,543	1,443,349	0.01%	Barry Callebaut AG	1,067	1,798,934	0.01%
Iberdrola SA	1,665,080	21,832,854	0.13%	BKW AG	5,703	1,013,008	0.01%
Industria de Diseno Textil SA	297,280	12,948,431	0.08%	Chocoladefabriken Lindt & Spruengli AG	30	3,635,716	0.02%
Naturgy Energy Group SA	30,455	908,337	0.00%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	260	3,116,973	0.02%
Redeia Corp. SA	118,372	1,949,626	0.01%	Cie Financiere Richemont SA Class A	141,928	19,519,000	0.12%
Repsol SA	343,080	5,097,325	0.03%	Clariant AG	61,234	903,613	0.00%
Telefonica SA	1,363,320	5,322,174	0.03%	EMS-Chemie Holding AG	2,123	1,717,772	0.01%
		<b>118,111,835</b>	<b>0.70%</b>	Geberit AG	8,915	5,709,244	0.03%
<b>Sweden 0.91% (31 December 2022: 0.93%)</b>				Givaudan SA	2,528	10,464,625	0.06%
Alfa Laval AB	76,930	3,080,910	0.02%	Helvetia Holding AG	9,373	1,290,715	0.01%
Assa Abloy AB Class B	274,490	7,920,508	0.05%	Holcim AG	140,951	11,056,360	0.07%
Atlas Copco AB Class A	746,957	12,878,122	0.08%	Julius Baer Group Ltd.	55,172	3,090,786	0.02%
Atlas Copco AB Class B	401,040	5,955,202	0.03%	Kuehne + Nagel International AG	15,070	5,188,957	0.03%
Beijer Ref AB Class B	120,087	1,613,417	0.01%	Logitech International SA	45,395	4,301,913	0.03%
Boliden AB	80,235	2,502,704	0.01%	Lonza Group AG	20,037	8,420,468	0.05%
Epiroc AB Class A	170,640	3,427,074	0.02%	Nestle SA	730,538	84,637,035	0.50%
Epiroc AB Class B	107,840	1,888,673	0.01%	Novartis AG	561,860	56,656,637	0.34%
EQT AB	105,111	2,972,522	0.02%	Partners Group Holding AG	6,253	9,011,928	0.05%
Essity AB Class B	169,413	4,200,927	0.02%	Roche Holding AG	191,690	55,686,099	0.33%
Evolution AB	51,009	6,100,115	0.03%	Roche Holding AG (XSWX)	8,632	2,680,930	0.02%
Fastighets AB Balder Class B	155,580	1,105,348	0.01%	Sandoz Group AG	109,775	3,529,390	0.02%
Getinge AB Class B	60,437	1,346,929	0.01%	Schindler Holding AG	11,148	2,785,510	0.02%
H&M Hennes & Mauritz AB Class B	168,395	2,954,559	0.02%	Schindler Holding AG (XSWX)	7,017	1,663,270	0.01%
Hexagon AB Class B	567,515	6,813,885	0.04%	SGS SA	43,970	3,789,680	0.02%
Holmen AB Class B	24,262	1,025,818	0.00%	SIG Group AG	79,337	1,824,002	0.01%
Husqvarna AB Class B	84,010	693,897	0.00%	Sika AG	42,417	13,793,778	0.08%
Industrivarden AB Class A	33,031	1,078,325	0.01%	Sonova Holding AG	13,687	4,462,321	0.03%
Industrivarden AB Class C	40,251	1,312,830	0.01%	Straumann Holding AG	30,397	4,897,324	0.03%
Indutrade AB	73,229	1,903,779	0.01%	Swatch Group AG	9,552	2,594,412	0.02%
Investment AB Latour Class B	32,825	855,326	0.00%	Swatch Group AG (XSWX)	7,939	415,509	0.00%
Investor AB Class B	483,913	11,209,682	0.07%	Swiss Life Holding AG	7,915	5,492,022	0.03%
L E Lundbergforetagen AB Class B	21,455	1,167,503	0.01%	Swiss Prime Site AG	19,600	2,092,390	0.01%
Lifco AB Class B	61,246	1,504,737	0.01%	Swiss Re AG	81,528	9,159,731	0.05%
Nibe Industrier AB Class B	434,838	3,055,734	0.02%	Swisscom AG	7,206	4,332,247	0.03%
Nordea Bank Abp	866,423	10,744,339	0.06%	Temenos AG	17,505	1,626,853	0.01%
Saab AB Class B	20,539	1,238,717	0.01%	UBS Group AG	897,578	27,834,356	0.17%
Sagax AB Class B	48,250	1,326,201	0.01%	VAT Group AG	7,074	3,542,673	0.02%
Sandvik AB	296,110	6,408,271	0.04%	Zurich Insurance Group AG	40,897	21,360,805	0.13%
Securitas AB Class B	125,537	1,232,468	0.01%			<b>441,725,240</b>	<b>2.63%</b>
Skandinaviska Enskilda Banken AB Class A	444,324	6,132,803	0.04%	<b>United Kingdom 3.95% (31 December 2022: 4.32%)</b>			
				3i Group plc	262,538	8,102,686	0.05%
				abrndn plc	528,354	1,203,289	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Admiral Group plc	72,321	2,474,509	0.02%	Shell plc	1,809,082	59,304,388	0.35%
Anglo American plc	352,080	8,844,675	0.05%	Smith & Nephew plc	248,663	3,418,797	0.02%
Antofagasta plc	100,150	2,144,238	0.01%	Smiths Group plc	92,329	2,075,657	0.01%
Ashtead Group plc	120,335	8,378,875	0.05%	Spirax-Sarco Engineering plc	19,183	2,568,944	0.02%
Associated British Foods plc	92,567	2,793,164	0.02%	SSE plc	302,996	7,168,973	0.04%
AstraZeneca plc	423,192	57,185,426	0.34%	St James's Place plc	138,346	1,205,621	0.01%
Auto Trader Group plc	248,292	2,283,394	0.01%	Standard Chartered plc	629,548	5,349,783	0.03%
Aviva plc	729,022	4,039,916	0.02%	Taylor Wimpey plc	958,460	1,796,723	0.01%
BAE Systems plc	841,035	11,906,241	0.07%	Tesco plc	1,985,577	7,353,175	0.04%
Barclays plc	4,226,488	8,285,554	0.05%	Unilever plc	683,697	33,119,923	0.20%
Barratt Developments plc	245,837	1,763,149	0.01%	United Utilities Group plc	198,100	2,675,639	0.02%
Berkeley Group Holdings plc	28,727	1,716,801	0.01%	Vodafone Group plc	6,318,537	5,522,419	0.03%
BP plc	4,670,690	27,755,482	0.17%	Whitbread plc	52,874	2,464,282	0.02%
British American Tobacco plc	581,955	17,029,769	0.10%	Wise plc Class A	157,554	1,755,428	0.01%
BT Group plc	1,734,106	2,732,349	0.02%	WPP plc	311,591	2,991,038	0.02%
Bunzl plc	95,709	3,892,114	0.02%			<b>662,989,534</b>	<b>3.95%</b>
Burberry Group plc	97,343	1,757,155	0.01%	<b>United States 68.49% (31 December 2022: 66.57%)</b>			
Centrica plc	1,456,976	2,612,367	0.02%	3M Co.	149,963	16,393,955	0.10%
Coca-Cola HBC AG	56,214	1,651,800	0.01%	A O Smith Corp.	32,708	2,696,448	0.02%
Compass Group plc	474,016	12,967,754	0.08%	Abbott Laboratories	474,638	52,243,405	0.31%
CRH plc	192,389	13,268,430	0.08%	AbbVie, Inc.	483,796	74,973,866	0.45%
Croda International plc	36,438	2,345,784	0.01%	Accenture plc Class A	172,157	60,411,613	0.36%
DCC plc	26,829	1,976,169	0.01%	Adobe, Inc.	124,384	74,207,494	0.44%
Diageo plc	614,417	22,369,871	0.13%	Advanced Micro Devices, Inc.	442,292	65,198,264	0.39%
Endeavour Mining plc	48,735	1,091,578	0.01%	AECOM	34,813	3,217,766	0.02%
Entain plc	164,779	2,088,419	0.01%	AES Corp.	189,095	3,640,079	0.02%
Experian plc	254,532	10,389,766	0.06%	Aflac, Inc.	156,925	12,946,312	0.08%
Ferguson plc	55,465	10,708,628	0.06%	Agilent Technologies, Inc.	80,450	11,184,963	0.07%
Glencore plc	2,872,637	17,288,479	0.10%	Air Products & Chemicals, Inc.	60,939	16,685,098	0.10%
GSK plc	1,117,818	20,665,268	0.12%	Airbnb, Inc. Class A	117,129	15,945,942	0.09%
Haleon plc	1,544,007	6,331,037	0.04%	Akamai Technologies, Inc.	40,789	4,827,378	0.03%
Halma plc	98,774	2,875,946	0.02%	Albemarle Corp.	32,563	4,704,702	0.03%
Hargreaves Lansdown plc	82,162	768,792	0.01%	Albertsons Cos, Inc. Class A	86,917	1,999,091	0.01%
Hikma Pharmaceuticals plc	38,577	879,794	0.01%	Alexandria Real Estate Equities, Inc. REIT	45,245	5,735,709	0.03%
HSBC Holdings plc	5,332,491	43,200,396	0.26%	Align Technology, Inc.	20,000	5,480,000	0.03%
Imperial Brands plc	229,527	5,285,837	0.03%	Allegion plc	22,542	2,855,846	0.02%
Informa plc	388,839	3,872,346	0.02%	Alliant Energy Corp.	71,354	3,660,460	0.02%
InterContinental Hotels Group plc	45,514	4,113,706	0.02%	Allstate Corp.	71,442	10,000,451	0.06%
Intertek Group plc	41,920	2,269,046	0.01%	Ally Financial, Inc.	72,969	2,548,077	0.02%
J Sainsbury plc	501,102	1,933,023	0.01%	Alnylam Pharmaceuticals, Inc.	34,138	6,534,355	0.04%
JD Sports Fashion plc	717,570	1,518,041	0.01%	Alphabet, Inc. Class A	1,620,096	226,311,210	1.35%
Kingfisher plc	501,249	1,554,668	0.01%	Alphabet, Inc. Class C	1,431,592	201,754,261	1.20%
Land Securities Group plc REIT	220,043	1,977,040	0.01%	Altria Group, Inc.	485,464	19,583,618	0.12%
Legal & General Group plc	1,647,232	5,272,827	0.03%	Amazon.com, Inc.	2,540,548	386,010,863	2.30%
Lloyds Banking Group plc	17,713,828	10,773,675	0.06%	Amcort plc	413,440	3,985,562	0.02%
London Stock Exchange Group plc	114,421	13,527,417	0.08%	Ameren Corp.	72,450	5,241,033	0.03%
M&G plc	578,747	1,640,838	0.01%	American Electric Power Co., Inc.	141,211	11,469,157	0.07%
Melrose Industries plc	362,428	2,621,520	0.02%	American Express Co.	172,212	32,262,196	0.19%
Mondi plc	124,877	2,447,595	0.02%	American Financial Group, Inc.	18,929	2,250,469	0.01%
National Grid plc	1,010,087	13,623,431	0.08%	American Homes 4 Rent REIT Class A	91,795	3,300,948	0.02%
NatWest Group plc	1,606,615	4,493,559	0.03%	American International Group, Inc.	194,867	13,202,239	0.08%
Next plc	34,154	3,534,538	0.02%	American Tower Corp. REIT	127,299	27,481,308	0.16%
Ocado Group plc	138,461	1,338,652	0.01%	American Water Works Co., Inc.	51,996	6,862,952	0.04%
Pearson plc	185,334	2,278,055	0.01%	Ameriprise Financial, Inc.	27,975	10,625,744	0.06%
Persimmon plc	97,011	1,717,771	0.01%	AMETEK, Inc.	63,208	10,422,367	0.06%
Phoenix Group Holdings plc	203,274	1,386,884	0.01%	Amgen, Inc.	145,781	41,987,844	0.25%
Prudential plc	740,028	8,369,735	0.05%	Amphenol Corp. Class A	161,753	16,034,575	0.10%
Reckitt Benckiser Group plc	195,942	13,538,448	0.08%	Analog Devices, Inc.	136,572	27,117,736	0.16%
RELX plc	517,931	20,534,037	0.12%	Annaly Capital Management, Inc. REIT	125,973	2,440,097	0.01%
Rentokil Initial plc	690,063	3,877,684	0.02%	ANSYS, Inc.	23,274	8,445,669	0.05%
Rio Tinto plc	303,944	22,635,869	0.14%	Aon plc Class A	55,589	16,177,511	0.10%
Rolls-Royce Holdings plc	2,311,199	8,830,110	0.05%				
Sage Group plc	290,757	4,345,954	0.03%				
Schroders plc	207,314	1,136,156	0.01%				
Segro plc REIT	319,605	3,611,481	0.02%				
Severn Trent plc	72,687	2,389,737	0.01%				

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APA Corp.	86,371	3,098,991	0.02%	Carlisle Cos, Inc.	13,333	4,165,629	0.02%
Apollo Global Management, Inc.	108,176	10,080,921	0.06%	Carlyle Group, Inc.	57,114	2,323,969	0.01%
Apple, Inc.	4,277,016	823,453,890	4.91%	CarMax, Inc.	41,098	3,153,861	0.02%
Applied Materials, Inc.	228,931	37,102,847	0.22%	Carnival Corp.	273,956	5,079,144	0.03%
Aptiv plc	76,901	6,899,558	0.04%	Carrier Global Corp.	228,334	13,117,788	0.08%
Arch Capital Group Ltd.	100,916	7,495,031	0.04%	Catalent, Inc.	48,522	2,180,093	0.01%
Archer-Daniels-Midland Co.	149,293	10,781,940	0.06%	Caterpillar, Inc.	139,187	41,153,420	0.25%
Ares Management Corp. Class A	44,237	5,260,664	0.03%	Cboe Global Markets, Inc.	28,771	5,137,350	0.03%
Arista Networks, Inc.	71,538	16,847,914	0.10%	CBRE Group, Inc. Class A	85,496	7,958,823	0.05%
Arthur J Gallagher & Co.	58,034	13,050,686	0.08%	CDW Corp.	36,571	8,313,320	0.05%
Aspen Technology, Inc.	8,764	1,929,395	0.01%	Celanese Corp. Class A	29,284	4,549,855	0.03%
Assurant, Inc.	15,108	2,545,547	0.02%	Celsius Holdings, Inc.	41,565	2,266,124	0.01%
AT&T, Inc.	1,951,745	32,750,281	0.20%	Cencora, Inc.	47,659	9,788,205	0.06%
Atlassian Corp. Class A	42,678	10,151,389	0.06%	Centene Corp.	147,914	10,976,698	0.07%
Atmos Energy Corp.	40,043	4,640,984	0.03%	CenterPoint Energy, Inc.	171,552	4,901,241	0.03%
Autodesk, Inc.	58,483	14,239,441	0.08%	Ceridian HCM Holding, Inc.	38,169	2,561,903	0.02%
Automatic Data Processing, Inc.	112,791	26,276,919	0.16%	CF Industries Holdings, Inc.	51,679	4,108,480	0.02%
AutoZone, Inc.	4,871	12,594,506	0.08%	CH Robinson Worldwide, Inc.	33,671	2,908,838	0.02%
AvalonBay Communities, Inc. REIT	39,107	7,321,613	0.04%	Charles River Laboratories International, Inc.	13,469	3,184,072	0.02%
Avantor, Inc.	190,963	4,359,685	0.03%	Charles Schwab Corp.	410,652	28,252,858	0.17%
Avery Dennison Corp.	22,818	4,612,887	0.03%	Charter Communications, Inc. Class A	26,493	10,297,299	0.06%
Axon Enterprise, Inc.	18,951	4,895,612	0.03%	Cheniere Energy, Inc.	65,192	11,128,926	0.07%
Baker Hughes Co. Class A	273,173	9,337,053	0.06%	Chesapeake Energy Corp.	30,602	2,354,518	0.01%
Ball Corp.	86,515	4,976,343	0.03%	Chevron Corp.	496,328	74,032,284	0.44%
Bank of America Corp.	1,956,244	65,866,735	0.39%	Chipotle Mexican Grill, Inc. Class A	7,592	17,362,600	0.10%
Bank of New York Mellon Corp.	215,312	11,206,990	0.07%	Chubb Ltd.	112,694	25,468,844	0.15%
Bath & Body Works, Inc.	54,400	2,347,904	0.01%	Church & Dwight Co., Inc.	66,626	6,300,155	0.04%
Baxter International, Inc.	136,061	5,260,118	0.03%	Cigna Group	80,652	24,151,241	0.14%
Becton Dickinson & Co.	79,867	19,473,971	0.12%	Cincinnati Financial Corp.	43,788	4,530,306	0.03%
Bentley Systems, Inc. Class B	57,249	2,987,253	0.02%	Cintas Corp.	24,944	15,032,751	0.09%
Berkshire Hathaway, Inc. Class B	357,868	127,637,201	0.76%	Cisco Systems, Inc.	1,109,495	56,051,687	0.33%
Best Buy Co., Inc.	51,516	4,032,672	0.02%	Citigroup, Inc.	530,971	27,313,148	0.16%
BILL Holdings, Inc.	24,775	2,021,392	0.01%	Citizens Financial Group, Inc.	125,657	4,164,273	0.02%
Biogen, Inc.	40,295	10,427,137	0.06%	Cleveland-Cliffs, Inc.	134,154	2,739,425	0.02%
BioMarin Pharmaceutical, Inc.	51,883	5,002,559	0.03%	Clorox Co.	34,466	4,914,507	0.03%
Bio-Rad Laboratories, Inc. Class A	5,737	1,852,420	0.01%	Cloudflare, Inc. Class A	76,490	6,368,557	0.04%
Bio-Techne Corp.	41,034	3,166,183	0.02%	CME Group, Inc. Class A	97,881	20,613,739	0.12%
BlackRock, Inc. Class A	40,884	33,189,631	0.20%	CMS Energy Corp.	79,888	4,639,096	0.03%
Blackstone, Inc.	192,958	25,262,061	0.15%	CNH Industrial NV	291,993	3,556,475	0.02%
Block, Inc. Class A	151,129	11,689,828	0.07%	Coca-Cola Co.	1,125,247	66,310,806	0.40%
Boeing Co.	157,234	40,984,614	0.24%	Cognizant Technology Solutions Corp. Class A	138,792	10,482,960	0.06%
Booking Holdings, Inc.	9,787	34,716,642	0.21%	Coinbase Global, Inc. Class A	47,631	8,283,984	0.05%
Booz Allen Hamilton Holding Corp. Class A	36,667	4,690,076	0.03%	Colgate-Palmolive Co.	213,008	16,978,868	0.10%
BorgWarner, Inc.	60,263	2,160,429	0.01%	Comcast Corp. Class A	1,126,969	49,417,591	0.29%
Boston Properties, Inc. REIT	42,820	3,004,679	0.02%	Conagra Brands, Inc.	133,121	3,815,248	0.02%
Boston Scientific Corp.	403,164	23,306,911	0.14%	Confluent, Inc. Class A	45,715	1,069,731	0.01%
Bristol-Myers Squibb Co.	572,743	29,387,443	0.18%	ConocoPhillips	326,770	37,928,194	0.23%
Broadcom, Inc.	121,427	135,542,889	0.81%	Consolidated Edison, Inc.	94,996	8,641,786	0.05%
Broadridge Financial Solutions, Inc.	32,637	6,715,063	0.04%	Constellation Brands, Inc. Class A	45,375	10,969,406	0.07%
Brown & Brown, Inc.	66,830	4,752,281	0.03%	Constellation Energy Corp.	88,466	10,340,791	0.06%
Brown-Forman Corp. Class B	86,837	4,958,393	0.03%	Cooper Cos, Inc.	13,630	5,158,137	0.03%
Builders FirstSource, Inc.	33,154	5,534,729	0.03%	Copart, Inc.	238,005	11,662,245	0.07%
Bunge Global SA	41,717	4,211,331	0.03%	Corning, Inc.	220,190	6,704,785	0.04%
Burlington Stores, Inc.	18,665	3,629,969	0.02%	Corteva, Inc.	191,903	9,195,992	0.05%
Cadence Design Systems, Inc.	74,603	20,319,619	0.12%	CoStar Group, Inc.	112,880	9,864,583	0.06%
Caesars Entertainment, Inc.	55,301	2,592,511	0.02%	Costco Wholesale Corp.	121,232	80,022,819	0.48%
Camden Property Trust REIT	27,065	2,687,284	0.02%	Coterra Energy, Inc.	201,582	5,144,373	0.03%
Campbell Soup Co.	48,897	2,113,817	0.01%	CrowdStrike Holdings, Inc. Class A	61,389	15,673,839	0.09%
Capital One Financial Corp.	104,905	13,755,144	0.08%	Crown Castle, Inc. REIT	118,851	13,690,447	0.08%
Cardinal Health, Inc.	66,144	6,667,315	0.04%	Crown Holdings, Inc.	35,050	3,227,754	0.02%
				CSX Corp.	552,026	19,138,741	0.11%
				Cummins, Inc.	38,482	9,219,133	0.05%
				CVS Health Corp.	349,816	27,621,471	0.16%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Danaher Corp.	191,601	44,324,975	0.26%	FactSet Research Systems, Inc.	10,545	5,030,492	0.03%
Darden Restaurants, Inc.	33,159	5,448,024	0.03%	Fair Isaac Corp.	6,841	7,962,992	0.05%
Darling Ingredients, Inc.	42,404	2,113,415	0.01%	Fastenal Co.	156,864	10,160,081	0.06%
Datadog, Inc. Class A	70,357	8,539,933	0.05%	FedEx Corp.	65,566	16,586,231	0.10%
DaVita, Inc.	14,811	1,551,600	0.01%	Fidelity National Financial, Inc.	67,375	3,437,472	0.02%
Deckers Outdoor Corp.	7,245	4,842,775	0.03%	Fidelity National Information Services, Inc.	163,156	9,800,781	0.06%
Deere & Co.	75,060	30,014,242	0.18%	Fifth Third Bancorp	181,973	6,276,249	0.04%
Dell Technologies, Inc. Class C	68,034	5,204,601	0.03%	First Citizens BancShares, Inc. Class A	3,044	4,319,345	0.03%
Delta Air Lines, Inc.	43,474	1,748,959	0.01%	First Solar, Inc.	28,182	4,855,195	0.03%
Devon Energy Corp.	177,353	8,034,091	0.05%	FirstEnergy Corp.	148,794	5,454,788	0.03%
Dexcom, Inc.	106,202	13,178,606	0.08%	Fiserv, Inc.	166,664	22,139,646	0.13%
Diamondback Energy, Inc.	47,212	7,321,637	0.04%	FleetCor Technologies, Inc.	19,010	5,372,416	0.03%
Dick's Sporting Goods, Inc.	15,918	2,339,150	0.01%	FMC Corp.	32,575	2,053,854	0.01%
Digital Realty Trust, Inc. REIT	83,587	11,249,138	0.07%	Ford Motor Co.	1,075,095	13,105,408	0.08%
Discover Financial Services	66,788	7,506,971	0.04%	Fortinet, Inc.	183,217	10,723,691	0.06%
DocuSign, Inc. Class A	57,646	3,427,055	0.02%	Fortive Corp.	94,853	6,984,026	0.04%
Dollar General Corp.	61,114	8,308,448	0.05%	Fortune Brands Innovations, Inc.	32,318	2,460,693	0.01%
Dollar Tree, Inc.	57,818	8,213,047	0.05%	Fox Corp. Class A	81,321	2,412,794	0.01%
Dominion Energy, Inc.	229,561	10,789,367	0.06%	Fox Corp. Class B	31,403	868,293	0.01%
Domino's Pizza, Inc.	9,898	4,080,253	0.02%	Franklin Resources, Inc.	75,296	2,243,068	0.01%
DoorDash, Inc. Class A	69,137	6,836,958	0.04%	Freeport-McMoRan, Inc.	389,114	16,564,583	0.10%
Dover Corp.	38,905	5,983,978	0.04%	Gaming & Leisure Properties, Inc. REIT	73,223	3,613,555	0.02%
Dow, Inc.	190,057	10,422,726	0.06%	Garmin Ltd.	42,622	5,478,632	0.03%
DR Horton, Inc.	82,529	12,542,757	0.07%	Gartner, Inc.	21,626	9,755,705	0.06%
DraftKings, Inc. Class A	112,841	3,977,645	0.02%	GE HealthCare Technologies, Inc.	111,006	8,582,984	0.05%
Dropbox, Inc. Class A	68,410	2,016,727	0.01%	Gen Digital, Inc.	151,922	3,466,860	0.02%
DTE Energy Co.	56,439	6,222,964	0.04%	General Dynamics Corp.	63,173	16,404,133	0.10%
Duke Energy Corp.	209,701	20,349,385	0.12%	General Electric Co.	296,691	37,866,672	0.23%
DuPont de Nemours, Inc.	123,642	9,511,779	0.06%	General Mills, Inc.	160,122	10,430,347	0.06%
Dynatrace, Inc.	68,489	3,745,663	0.02%	General Motors Co.	381,962	13,720,075	0.08%
Eastman Chemical Co.	31,099	2,793,312	0.02%	Genuine Parts Co.	38,128	5,280,728	0.03%
Eaton Corp. plc	108,687	26,174,003	0.16%	Gilead Sciences, Inc.	340,564	27,589,090	0.16%
eBay, Inc.	147,113	6,417,069	0.04%	Global Payments, Inc.	71,409	9,068,943	0.05%
Ecolab, Inc.	70,070	13,898,384	0.08%	Globe Life, Inc.	23,655	2,879,287	0.02%
Edison International	105,297	7,527,683	0.04%	GoDaddy, Inc. Class A	37,407	3,971,127	0.02%
Edwards Lifesciences Corp.	166,256	12,677,020	0.08%	Goldman Sachs Group, Inc.	90,792	35,024,830	0.21%
Electronic Arts, Inc.	71,220	9,743,608	0.06%	Graco, Inc.	46,825	4,062,537	0.02%
Elevance Health, Inc.	64,664	30,492,956	0.18%	Halliburton Co.	244,460	8,837,229	0.05%
Eli Lilly & Co.	220,820	128,720,394	0.77%	Hartford Financial Services Group, Inc.	85,353	6,860,674	0.04%
Emerson Electric Co.	154,682	15,055,199	0.09%	Hasbro, Inc.	34,622	1,767,799	0.01%
Enphase Energy, Inc.	38,044	5,027,134	0.03%	HCA Healthcare, Inc.	56,538	15,303,706	0.09%
Entegris, Inc.	41,738	5,001,047	0.03%	Healthpeak Properties, Inc. REIT	157,103	3,110,639	0.02%
Energy Corp.	58,118	5,880,960	0.04%	HEICO Corp.	9,274	1,658,840	0.01%
EOG Resources, Inc.	160,134	19,368,207	0.12%	HEICO Corp. Class A	24,369	3,471,120	0.02%
EPAM Systems, Inc.	16,204	4,818,097	0.03%	Henry Schein, Inc.	34,142	2,584,891	0.02%
EQT Corp.	107,713	4,164,185	0.02%	Hershey Co.	40,698	7,587,735	0.05%
Equifax, Inc.	33,843	8,369,035	0.05%	Hess Corp.	75,636	10,903,686	0.06%
Equinix, Inc. REIT	25,545	20,573,688	0.12%	Hewlett Packard Enterprise Co.	350,655	5,954,122	0.04%
Equitable Holdings, Inc.	92,701	3,086,943	0.02%	HF Sinclair Corp.	39,363	2,187,402	0.01%
Equity LifeStyle Properties, Inc. REIT	49,770	3,510,776	0.02%	Hilton Worldwide Holdings, Inc.	71,244	12,972,820	0.08%
Equity Residential REIT	99,736	6,099,854	0.04%	Hologic, Inc.	67,169	4,799,225	0.03%
Erie Indemnity Co. Class A	6,682	2,237,935	0.01%	Home Depot, Inc.	273,896	94,918,659	0.57%
Essential Utilities, Inc.	66,779	2,494,196	0.01%	Honeywell International, Inc.	181,285	38,017,277	0.23%
Essex Property Trust, Inc. REIT	16,906	4,191,674	0.02%	Hormel Foods Corp.	77,732	2,495,975	0.01%
Estee Lauder Cos, Inc. Class A	63,873	9,341,426	0.06%	Host Hotels & Resorts, Inc. REIT	189,139	3,682,536	0.02%
Etsy, Inc.	31,982	2,592,141	0.02%	Howmet Aerospace, Inc.	109,704	5,937,180	0.04%
Everest Group Ltd.	11,793	4,169,769	0.02%	HP, Inc.	248,344	7,472,671	0.04%
Every, Inc.	60,131	3,138,838	0.02%	Hubbell, Inc. Class B	14,948	4,916,846	0.03%
Eversource Energy	96,751	5,971,472	0.04%	HubSpot, Inc.	12,969	7,529,023	0.04%
Exact Sciences Corp.	50,258	3,718,087	0.02%				
Exelon Corp.	274,317	9,847,980	0.06%				
Expedia Group, Inc.	37,878	5,749,502	0.03%				
Expeditors International of Washington, Inc.	40,364	5,134,301	0.03%				
Extra Space Storage, Inc. REIT	58,096	9,314,532	0.06%				
Exxon Mobil Corp.	1,095,847	109,562,783	0.65%				
F5, Inc.	15,745	2,818,040	0.02%				

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Humana, Inc.	33,680	15,419,041	0.09%	Linde plc	133,405	54,790,768	0.33%
Huntington Bancshares, Inc.	379,674	4,829,453	0.03%	Live Nation Entertainment, Inc.	42,504	3,978,374	0.02%
Huntington Ingalls Industries, Inc.	10,530	2,734,009	0.02%	LKQ Corp.	75,021	3,585,254	0.02%
Hyatt Hotels Corp. Class A	12,076	1,574,831	0.01%	Lockheed Martin Corp.	61,198	27,737,382	0.17%
IDEX Corp.	20,920	4,541,941	0.03%	Loews Corp.	53,963	3,755,285	0.02%
IDEXX Laboratories, Inc.	22,840	12,677,342	0.08%	Lowe's Cos, Inc.	158,161	35,198,731	0.21%
Illinois Tool Works, Inc.	83,236	21,802,838	0.13%	LPL Financial Holdings, Inc.	20,270	4,613,857	0.03%
Illumina, Inc.	43,764	6,093,699	0.04%	Lucid Group, Inc.	262,991	1,107,192	0.01%
Incyte Corp.	53,983	3,389,593	0.02%	Lululemon Athletica, Inc.	31,808	16,263,112	0.10%
Ingersoll Rand, Inc.	109,144	8,441,197	0.05%	LyondellBasell Industries NV Class A	71,185	6,768,270	0.04%
Insulet Corp.	19,717	4,278,195	0.03%	M&T Bank Corp.	46,132	6,323,775	0.04%
Intel Corp.	1,146,422	57,607,705	0.34%	Manhattan Associates, Inc.	17,440	3,755,181	0.02%
Intercontinental Exchange, Inc.	156,921	20,153,364	0.12%	Marathon Oil Corp.	163,769	3,956,659	0.02%
International Business Machines Corp.	249,667	40,833,038	0.24%	Marathon Petroleum Corp.	109,382	16,227,914	0.10%
International Flavors & Fragrances, Inc.	70,552	5,712,595	0.03%	Markel Group, Inc.	3,499	4,968,230	0.03%
International Paper Co.	86,842	3,139,338	0.02%	MarketAxess Holdings, Inc.	10,729	3,141,988	0.02%
Interpublic Group of Cos, Inc.	101,000	3,296,640	0.02%	Marriott International, Inc. Class A	68,832	15,522,304	0.09%
Intuit, Inc.	76,500	47,814,795	0.28%	Marsh & McLennan Cos, Inc.	133,989	25,386,896	0.15%
Intuitive Surgical, Inc.	95,812	32,323,136	0.19%	Martin Marietta Materials, Inc.	16,810	8,386,677	0.05%
Invitation Homes, Inc. REIT	169,132	5,769,093	0.03%	Marvell Technology, Inc.	234,953	14,170,015	0.08%
IQVIA Holdings, Inc.	50,275	11,632,630	0.07%	Masco Corp.	63,883	4,278,883	0.03%
Iron Mountain, Inc. REIT	80,799	5,654,314	0.03%	Mastercard, Inc. Class A	230,545	98,329,748	0.59%
J M Smucker Co.	30,001	3,791,526	0.02%	Match Group, Inc.	73,153	2,670,085	0.02%
Jabil, Inc.	35,608	4,536,459	0.03%	McCormick & Co., Inc.	67,720	4,633,402	0.03%
Jack Henry & Associates, Inc.	20,898	3,414,942	0.02%	McDonald's Corp.	198,805	58,947,671	0.35%
Jacobs Solutions, Inc.	35,405	4,595,569	0.03%	Mckesson Corp.	36,837	17,054,794	0.10%
Jazz Pharmaceuticals plc	16,355	2,011,665	0.01%	Medtronic plc	363,430	29,939,363	0.18%
JB Hunt Transport Services, Inc.	23,126	4,619,187	0.03%	MercadoLibre, Inc.	12,331	19,378,660	0.12%
Johnson & Johnson	659,733	103,406,550	0.62%	Merck & Co., Inc.	695,387	75,811,091	0.45%
Johnson Controls International plc	189,775	10,938,631	0.07%	Meta Platforms, Inc. Class A	608,004	215,209,096	1.28%
JPMorgan Chase & Co.	796,202	135,433,960	0.81%	MetLife, Inc.	177,812	11,758,708	0.07%
Juniper Networks, Inc.	82,895	2,443,745	0.01%	Mettler-Toledo International, Inc.	5,978	7,251,075	0.04%
Kellanova	76,844	4,296,348	0.03%	MGM Resorts International	79,280	3,542,230	0.02%
Kenvue, Inc.	475,537	10,238,312	0.06%	Microchip Technology, Inc.	147,921	13,339,516	0.08%
Keurig Dr Pepper, Inc.	290,034	9,663,933	0.06%	Micron Technology, Inc.	298,731	25,493,704	0.15%
KeyCorp	267,368	3,850,099	0.02%	Microsoft Corp.	1,930,948	726,113,686	4.33%
Keysight Technologies, Inc.	47,517	7,559,480	0.05%	Mid-America Apartment Communities, Inc. REIT	32,784	4,408,137	0.03%
Kimberly-Clark Corp.	92,661	11,259,238	0.07%	Moderna, Inc.	89,243	8,875,216	0.05%
Kimco Realty Corp. REIT	183,760	3,915,926	0.02%	Molina Healthcare, Inc.	16,069	5,805,890	0.03%
Kinder Morgan, Inc.	545,499	9,622,602	0.06%	Molson Coors Beverage Co. Class B	49,800	3,048,258	0.02%
KKR & Co., Inc.	158,123	13,100,491	0.08%	Mondelez International, Inc. Class A	370,796	26,856,754	0.16%
KLA Corp.	37,407	21,744,689	0.13%	MongoDB, Inc. Class A	19,707	8,057,207	0.05%
Knight-Swift Transportation Holdings, Inc. Class A	41,528	2,394,089	0.01%	Monolithic Power Systems, Inc.	12,393	7,817,257	0.05%
Kraft Heinz Co.	236,746	8,754,867	0.05%	Monster Beverage Corp.	214,087	12,333,552	0.07%
Kroger Co.	184,791	8,446,797	0.05%	Moody's Corp.	44,686	17,452,564	0.10%
L3Harris Technologies, Inc.	50,979	10,737,197	0.06%	Morgan Stanley	341,973	31,888,982	0.19%
Laboratory Corp. of America Holdings	24,263	5,514,737	0.03%	Mosaic Co.	95,466	3,411,000	0.02%
Lam Research Corp.	36,193	28,348,529	0.17%	Motorola Solutions, Inc.	45,586	14,272,521	0.09%
Lamb Weston Holdings, Inc.	40,030	4,326,843	0.03%	MSCI, Inc. Class A	21,384	12,095,860	0.07%
Las Vegas Sands Corp.	100,732	4,957,022	0.03%	Nasdaq, Inc.	94,405	5,488,707	0.03%
Lattice Semiconductor Corp.	35,108	2,422,101	0.01%	NetApp, Inc.	56,394	4,971,695	0.03%
Lear Corp.	17,317	2,445,334	0.01%	Netflix, Inc.	121,305	59,060,978	0.35%
Leidos Holdings, Inc.	36,448	3,945,132	0.02%	Neurocrine Biosciences, Inc.	27,646	3,642,637	0.02%
Lennar Corp. Class A	68,981	10,280,928	0.06%	Newmont Corp.	315,267	13,048,901	0.08%
Lennox International, Inc.	8,818	3,946,231	0.02%	News Corp. Class A	103,518	2,541,367	0.02%
Liberty Broadband Corp. Class C	31,660	2,551,479	0.02%	NextEra Energy, Inc.	563,094	34,202,330	0.20%
Liberty Global Ltd. Class C	71,299	1,329,013	0.01%	NIKE, Inc. Class B	335,659	36,442,498	0.22%
Liberty Media Corp.-Liberty Formula One Class C	51,893	3,276,005	0.02%	NiSource, Inc.	107,449	2,852,771	0.02%
Liberty Media Corp.-Liberty SiriusXM	40,374	1,161,964	0.01%	Nordson Corp.	14,667	3,874,435	0.02%
				Norfolk Southern Corp.	62,421	14,755,076	0.09%
				Northern Trust Corp.	58,223	4,912,857	0.03%
				Northrop Grumman Corp.	39,425	18,456,420	0.11%

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NRG Energy, Inc.	61,213	3,164,712	0.02%	Rivian Automotive, Inc.			
Nucor Corp.	68,485	11,919,129	0.07%	Class A	181,141	4,249,568	0.03%
NVIDIA Corp.	675,711	334,625,601	1.99%	Robert Half, Inc.	30,950	2,721,124	0.02%
NVR, Inc.	897	6,279,404	0.04%	Robinhood Markets, Inc.			
NXP Semiconductors NV	70,949	16,295,566	0.10%	Class A	121,995	1,554,216	0.01%
Occidental Petroleum Corp.	182,898	10,920,840	0.07%	ROBLOX Corp. Class A	116,605	5,331,181	0.03%
Okta, Inc. Class A	43,303	3,920,221	0.02%	Rockwell Automation, Inc.	31,692	9,839,732	0.06%
Old Dominion Freight Line, Inc.	27,213	11,030,245	0.07%	Roku, Inc. Class A	35,114	3,218,549	0.02%
Omnicom Group, Inc.	56,362	4,875,877	0.03%	Rollins, Inc.	81,768	3,570,809	0.02%
ON Semiconductor Corp.	120,300	10,048,659	0.06%	Roper Technologies, Inc.	28,914	15,763,045	0.09%
ONEOK, Inc.	158,118	11,103,046	0.07%	Ross Stores, Inc.	93,885	12,992,745	0.08%
Oracle Corp.	449,997	47,443,184	0.28%	Royal Caribbean Cruises Ltd.	67,054	8,682,822	0.05%
O'Reilly Automotive, Inc.	16,576	15,748,526	0.09%	Royalty Pharma plc Class A	107,644	3,023,720	0.02%
Otis Worldwide Corp.	114,337	10,229,731	0.06%	RPM International, Inc.	36,591	4,084,653	0.02%
Ovintiv, Inc.	73,351	3,221,576	0.02%	RTX Corp.	398,291	33,512,205	0.20%
Owens Corning	23,898	3,542,401	0.02%	S&P Global, Inc.	89,440	39,400,109	0.23%
PACCAR, Inc.	143,618	14,024,298	0.08%	Salesforce, Inc.	265,898	69,968,400	0.42%
Packaging Corp. of America	23,479	3,824,964	0.02%	SBA Communications Corp. REIT Class A	29,715	7,538,398	0.04%
Palantir Technologies, Inc. Class A	499,866	8,582,699	0.05%	Schlumberger NV	387,902	20,186,420	0.12%
Palo Alto Networks, Inc.	84,904	25,036,492	0.15%	Seagate Technology Holdings plc	55,650	4,750,841	0.03%
Paramount Global Class B	124,877	1,846,931	0.01%	SEI Investments Co.	30,740	1,953,527	0.01%
Parker-Hannifin Corp.	34,678	15,976,155	0.10%	Sempra	171,820	12,840,109	0.08%
Paychex, Inc.	89,549	10,666,181	0.06%	ServiceNow, Inc.	55,653	39,318,288	0.23%
Paycom Software, Inc.	13,983	2,890,566	0.02%	Sherwin-Williams Co.	67,374	21,013,951	0.13%
Paylocity Holding Corp.	11,332	1,868,080	0.01%	Simon Property Group, Inc. REIT	89,502	12,766,565	0.08%
PayPal Holdings, Inc.	284,461	17,468,750	0.10%	Sirius XM Holdings, Inc.	188,699	1,032,184	0.01%
Pentair plc	43,126	3,135,691	0.02%	Skyworks Solutions, Inc.	43,785	4,922,310	0.03%
PepsiCo, Inc.	374,783	63,653,145	0.38%	Snap, Inc. Class A	283,265	4,795,676	0.03%
Pfizer, Inc.	1,540,224	44,343,049	0.26%	Snap-on, Inc.	14,850	4,289,274	0.03%
PG&E Corp.	561,684	10,127,163	0.06%	Snowflake, Inc. Class A	76,895	15,302,105	0.09%
Philip Morris International, Inc.	422,657	39,763,571	0.24%	Southern Co.	296,381	20,782,236	0.12%
Phillips 66	121,961	16,237,888	0.10%	Southwest Airlines Co.	39,148	1,130,594	0.01%
Pinterest, Inc. Class A	156,965	5,813,984	0.03%	Splunk, Inc.	43,092	6,565,066	0.04%
Pioneer Natural Resources Co.	63,612	14,305,067	0.09%	SS&C Technologies Holdings, Inc.	58,069	3,548,597	0.02%
PNC Financial Services Group, Inc.	109,034	16,883,915	0.10%	Stanley Black & Decker, Inc.	43,529	4,270,195	0.03%
Pool Corp.	10,938	4,361,090	0.03%	Starbucks Corp.	312,575	30,010,326	0.18%
PPG Industries, Inc.	63,716	9,528,728	0.06%	State Street Corp.	87,416	6,771,243	0.04%
PPL Corp.	201,870	5,470,677	0.03%	Steel Dynamics, Inc.	42,072	4,968,703	0.03%
Principal Financial Group, Inc.	67,618	5,319,508	0.03%	STERIS plc	27,030	5,942,546	0.04%
Procter & Gamble Co.	644,332	94,420,411	0.56%	Stryker Corp.	93,319	27,945,308	0.17%
Progressive Corp.	159,503	25,405,638	0.15%	Sun Communities, Inc. REIT	34,486	4,609,054	0.03%
Prologis, Inc. REIT	252,050	33,598,265	0.20%	Super Micro Computer, Inc.	12,520	3,558,935	0.02%
Prudential Financial, Inc.	99,584	10,327,857	0.06%	Synchrony Financial	112,426	4,293,549	0.03%
PTC, Inc.	31,423	5,497,768	0.03%	Synopsys, Inc.	41,676	21,459,389	0.13%
Public Service Enterprise Group, Inc.	137,372	8,400,298	0.05%	Sysco Corp.	138,826	10,152,345	0.06%
Public Storage REIT	43,474	13,259,570	0.08%	T Rowe Price Group, Inc.	60,883	6,556,490	0.04%
PulteGroup, Inc.	58,898	6,079,452	0.04%	Take-Two Interactive Software, Inc.	45,704	7,356,059	0.04%
Qorvo, Inc.	26,240	2,954,886	0.02%	Targa Resources Corp.	57,549	4,999,282	0.03%
QUALCOMM, Inc.	306,321	44,303,206	0.26%	Target Corp.	126,242	17,979,386	0.11%
Quanta Services, Inc.	39,312	8,483,530	0.05%	TE Connectivity Ltd.	86,205	12,111,803	0.07%
Quest Diagnostics, Inc.	31,512	4,344,875	0.03%	Teledyne Technologies, Inc.	13,051	5,824,531	0.03%
Raymond James Financial, Inc.	55,515	6,189,923	0.04%	Teleflex, Inc.	12,101	3,017,263	0.02%
Realty Income Corp. REIT	200,065	11,487,732	0.07%	Teradyne, Inc.	43,280	4,696,746	0.03%
Regency Centers Corp. REIT	50,242	3,366,214	0.02%	Tesla, Inc.	781,666	194,228,368	1.16%
Regeneron Pharmaceuticals, Inc.	29,055	25,518,716	0.15%	Texas Instruments, Inc.	247,126	42,125,098	0.25%
Regions Financial Corp.	256,359	4,968,237	0.03%	Texas Pacific Land Corp.	1,754	2,758,077	0.02%
Reliance Steel & Aluminum Co.	16,373	4,579,201	0.03%	Textron, Inc.	56,358	4,532,310	0.03%
Repligen Corp.	14,022	2,521,156	0.01%	Thermo Fisher Scientific, Inc.	105,339	55,912,888	0.33%
Republic Services, Inc. Class A	60,062	9,904,824	0.06%	TJX Cos, Inc.	312,455	29,311,404	0.17%
ResMed, Inc.	39,525	6,799,091	0.04%	T-Mobile US, Inc.	145,230	23,284,726	0.14%
Rewity, Inc.	35,010	3,826,943	0.02%	Toast, Inc. Class A	99,680	1,820,157	0.01%
				Toro Co.	27,438	2,633,774	0.02%
				Tractor Supply Co.	29,697	6,385,746	0.04%
				Trade Desk, Inc. Class A	120,538	8,673,914	0.05%
				Tradeweb Markets, Inc. Class A	30,001	2,726,491	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Trane Technologies plc	62,046	15,133,019	0.09%	Walt Disney Co.	499,198	45,072,587	0.27%
TransDigm Group, Inc.	15,213	15,389,471	0.09%	Warner Bros Discovery, Inc.	634,410	7,219,586	0.04%
TransUnion	53,655	3,686,635	0.02%	Waste Management, Inc.	110,502	19,790,908	0.12%
Travelers Cos, Inc.	63,292	12,056,493	0.07%	Waters Corp.	16,597	5,464,230	0.03%
Trimble, Inc.	70,062	3,727,298	0.02%	Watsco, Inc.	9,338	4,001,053	0.02%
Truist Financial Corp.	365,494	13,494,038	0.08%	WEC Energy Group, Inc.	84,520	7,114,048	0.04%
Twilio, Inc. Class A	45,140	3,424,772	0.02%	Wells Fargo & Co.	999,983	49,219,163	0.29%
Tyler Technologies, Inc.	11,708	4,895,349	0.03%	Welltower, Inc. REIT	143,580	12,946,609	0.08%
Tyson Foods, Inc. Class A	79,288	4,261,730	0.03%	West Pharmaceutical Services, Inc.	20,210	7,116,345	0.04%
Uber Technologies, Inc.	503,898	31,025,000	0.18%	Western Digital Corp.	90,298	4,728,906	0.03%
UDR, Inc. REIT	88,282	3,380,318	0.02%	Westinghouse Air Brake Technologies Corp.	48,866	6,201,095	0.04%
U-Haul Holding Co.	24,394	1,718,313	0.01%	Westlake Corp.	10,286	1,439,629	0.01%
UiPath, Inc. Class A	108,500	2,695,140	0.02%	Westrock Co.	67,350	2,796,372	0.02%
Ultra Beauty, Inc.	13,151	6,443,858	0.04%	Weyerhaeuser Co. REIT	202,589	7,044,020	0.04%
Union Pacific Corp.	166,096	40,796,500	0.24%	Williams Cos, Inc.	331,436	11,543,916	0.07%
United Parcel Service, Inc. Class B	197,551	31,060,944	0.19%	Willis Towers Watson plc	29,113	7,022,056	0.04%
United Rentals, Inc.	18,784	10,771,121	0.06%	Workday, Inc. Class A	57,187	15,787,043	0.09%
United Therapeutics Corp.	12,253	2,694,312	0.02%	WP Carey, Inc. REIT	56,408	3,655,802	0.02%
UnitedHealth Group, Inc.	253,255	133,331,160	0.79%	WR Berkley Corp.	58,147	4,112,156	0.02%
Unity Software, Inc.	71,264	2,913,985	0.02%	WW Grainger, Inc.	12,279	10,175,485	0.06%
Universal Health Services, Inc. Class B	17,844	2,720,139	0.02%	Wynn Resorts Ltd.	28,763	2,620,597	0.02%
US Bancorp	419,089	18,138,172	0.11%	Xcel Energy, Inc.	148,063	9,166,580	0.05%
Vail Resorts, Inc.	10,645	2,272,388	0.01%	Xylem, Inc.	64,101	7,330,590	0.04%
Valero Energy Corp.	95,967	12,475,710	0.07%	Yum! Brands, Inc.	75,061	9,807,470	0.06%
Veeva Systems, Inc. Class A	42,221	8,128,387	0.05%	Zebra Technologies Corp. Class A	14,671	4,010,024	0.02%
Ventas, Inc. REIT	111,510	5,557,658	0.03%	Zillow Group, Inc. Class C	41,381	2,394,305	0.01%
Veralto Corp.	62,810	5,166,751	0.03%	Zimmer Biomet Holdings, Inc.	57,616	7,011,867	0.04%
VeriSign, Inc.	26,091	5,373,702	0.03%	Zoetis, Inc. Class A	126,087	24,885,791	0.15%
Verisk Analytics, Inc. Class A	38,779	9,262,752	0.06%	Zoom Video Communications, Inc. Class A	66,685	4,795,318	0.03%
Verizon Communications, Inc.	1,146,994	43,241,674	0.26%	Zscaler, Inc.	24,711	5,474,969	0.03%
Vertex Pharmaceuticals, Inc.	70,272	28,592,974	0.17%			<b>11,494,596,865</b>	<b>68.49%</b>
Vertiv Holdings Co. Class A	94,547	4,541,092	0.03%	<b>Total Equities</b>		<b>16,471,894,146</b>	<b>98.15%</b>
VF Corp.	83,416	1,568,221	0.01%	<b>Total Transferable Securities</b>		<b>16,471,894,146</b>	<b>98.15%</b>
Viatis, Inc.	341,957	3,703,394	0.02%				
VICI Properties, Inc. REIT Class A	270,486	8,623,094	0.05%				
Visa, Inc. Class A	439,743	114,487,090	0.68%				
Vistra Corp.	88,878	3,423,581	0.02%				
Vulcan Materials Co.	35,559	8,072,249	0.05%				
Walgreens Boots Alliance, Inc.	199,563	5,210,590	0.03%				
Walmart, Inc.	404,918	63,835,323	0.38%				

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.03% (31 December 2022: (0.04%))</b>				
<b>Futures 0.03% (31 December 2022: (0.04%))</b>				
S&P 500 E-mini March 2024	931	\$218,849,974	5,521,027	0.03%
FTSE 100 Index March 2024	257	£19,549,417	490,528	0.00%
TOPIX Index March 2024	129	¥3,027,002,406	178,306	0.00%
Euro Stoxx 50 Index March 2024	743	€34,012,892	(285,444)	(0.00%)
			<b>5,904,417</b>	<b>0.03%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>5,904,417</b>	<b>0.03%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.05% (31 December 2022: 0.20%)</b>							
<b>Forward Currency Exchange Contracts 0.01% (31 December 2022: 0.00%)</b>							
EUR	25,139,971	USD	(27,137,600)	State Street Bank & Trust Co.	20/3/2024	720,453	0.01%
GBP	14,763,702	USD	(18,561,514)	State Street Bank & Trust Co.	20/3/2024	266,497	0.00%
JPY	823,127,721	USD	(5,718,379)	Citibank NA	21/3/2024	192,405	0.00%
JPY	678,455,000	USD	(4,685,318)	BNP Paribas	21/3/2024	186,588	0.00%
EUR	4,676,700	USD	(5,063,402)	JPMorgan Chase Bank	20/3/2024	118,933	0.00%
JPY	446,215,000	USD	(3,112,232)	State Street Bank & Trust Co.	21/3/2024	91,986	0.00%
EUR	4,625,800	USD	(5,069,220)	Toronto-Dominion Bank	20/3/2024	56,712	0.00%
GBP	2,502,720	USD	(3,146,421)	JPMorgan Chase Bank	20/3/2024	45,274	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
JPY	71,310,000	USD	(493,012)	Bank of America	21/3/2024	19,056	0.00%
EUR	676,950	USD	(732,100)	JPMorgan Chase Bank	20/3/2024	18,040	0.00%
EUR	595,010	USD	(644,958)	Toronto-Dominion Bank	20/3/2024	14,384	0.00%
GBP	2,457,440	USD	(3,122,657)	Morgan Stanley	20/3/2024	11,293	0.00%
EUR	2,239,300	USD	(2,471,809)	JPMorgan Chase Bank	20/3/2024	9,600	0.00%
EUR	362,400	USD	(392,508)	JPMorgan Chase Bank	20/3/2024	9,074	0.00%
JPY	416,700,000	USD	(2,983,574)	State Street Bank & Trust Co.	21/3/2024	8,700	0.00%
GBP	852,720	USD	(1,079,596)	JPMorgan Chase Bank	20/3/2024	7,870	0.00%
EUR	1,417,940	USD	(1,563,931)	State Street Bank & Trust Co.	20/3/2024	7,314	0.00%
JPY	47,200,000	USD	(331,866)	JPMorgan Chase Bank	21/3/2024	7,072	0.00%
GBP	303,260	USD	(380,128)	State Street Bank & Trust Co.	20/3/2024	6,616	0.00%
JPY	23,590,000	USD	(163,064)	JPMorgan Chase Bank	21/3/2024	6,333	0.00%
GBP	301,980	USD	(379,076)	JPMorgan Chase Bank	20/3/2024	6,036	0.00%
JPY	117,275,000	USD	(836,350)	JPMorgan Chase Bank	21/3/2024	5,788	0.00%
JPY	23,485,000	USD	(164,318)	JPMorgan Chase Bank	21/3/2024	4,325	0.00%
JPY	211,680,000	USD	(1,516,438)	JPMorgan Chase Bank	21/3/2024	3,612	0.00%
JPY	23,855,000	USD	(168,313)	JPMorgan Chase Bank	21/3/2024	2,986	0.00%
JPY	46,490,000	USD	(331,112)	State Street Bank & Trust Co.	21/3/2024	2,728	0.00%
GBP	151,310	USD	(190,405)	State Street Bank & Trust Co.	20/3/2024	2,559	0.00%
EUR	501,490	USD	(554,277)	JPMorgan Chase Bank	20/3/2024	1,433	0.00%
GBP	463,410	USD	(589,617)	HSBC Bank	20/3/2024	1,365	0.00%
JPY	23,340,000	USD	(166,276)	BNP Paribas	21/3/2024	1,325	0.00%
USD	292,403	GBP	(229,410)	JPMorgan Chase Bank	20/3/2024	(161)	(0.00%)
USD	100,531	EUR	(91,160)	JPMorgan Chase Bank	20/3/2024	(485)	(0.00%)
GBP	231,960	USD	(296,739)	BNP Paribas	20/3/2024	(923)	(0.00%)
EUR	227,850	USD	(253,878)	BNP Paribas	20/3/2024	(1,394)	(0.00%)
GBP	1,213,840	USD	(1,549,920)	JPMorgan Chase Bank	20/3/2024	(1,921)	(0.00%)
USD	825,418	JPY	(116,400,000)	BNP Paribas	21/3/2024	(10,436)	(0.00%)
USD	5,346,426	GBP	(4,218,500)	State Street Bank & Trust Co.	20/3/2024	(33,388)	(0.00%)
USD	3,471,723	EUR	(3,168,480)	State Street Bank & Trust Co.	20/3/2024	(39,327)	(0.00%)
USD	2,764,010	GBP	(2,200,810)	UBS AG	20/3/2024	(42,662)	(0.00%)
USD	8,971,076	EUR	(8,145,280)	BNP Paribas	20/3/2024	(54,855)	(0.00%)
USD	2,573,422	JPY	(370,880,000)	State Street Bank & Trust Co.	21/3/2024	(89,824)	(0.00%)
USD	5,270,772	JPY	(746,560,000)	State Street Bank & Trust Co.	21/3/2024	(90,188)	(0.00%)
USD	4,347,420	EUR	(4,029,030)	JPMorgan Chase Bank	20/3/2024	(117,221)	(0.00%)
						<b>1,353,572</b>	<b>0.01%</b>

**Hedge Share Class Level Forward Currency Exchange Contracts 0.04% (31 December 2022: 0.20%)**

EUR	840,248,939	USD	(918,070,275)	Bank of America	3/1/2024	10,110,829	0.06%
EUR	29,906,712	USD	(32,311,843)	BNP Paribas	3/1/2024	724,611	0.00%
JPY	12,069,929,525	EUR	(77,047,349)	Toronto-Dominion Bank	5/1/2024	524,618	0.00%
EUR	48,137,449	GBP	(41,533,376)	Morgan Stanley	3/1/2024	228,307	0.00%
EUR	29,323,604	USD	(32,265,512)	State Street Bank & Trust Co.	3/1/2024	126,811	0.00%
EUR	888,515,620	USD	(982,647,630)	HSBC Bank	2/2/2024	116,005	0.00%
EUR	6,931,904	HKD	(59,157,040)	Toronto-Dominion Bank	3/1/2024	81,397	0.00%
EUR	20,557,145	USD	(22,646,892)	State Street Bank & Trust Co.	2/1/2024	61,561	0.00%
EUR	1,320,939	GBP	(1,132,875)	Morgan Stanley	3/1/2024	14,986	0.00%
EUR	51,320,997	GBP	(44,517,013)	Morgan Stanley	2/2/2024	4,323	0.00%
EUR	463,488	SEK	(5,117,087)	State Street Bank & Trust Co.	3/1/2024	4,237	0.00%
SEK	3,020,007	EUR	(268,176)	BNP Paribas	3/1/2024	3,427	0.00%
EUR	538,781	GBP	(464,503)	State Street Bank & Trust Co.	3/1/2024	3,016	0.00%
EUR	3,976,897	SGD	(5,790,978)	Toronto-Dominion Bank	3/1/2024	2,982	0.00%
EUR	41,411,305	CAD	(60,366,377)	Toronto-Dominion Bank	2/2/2024	2,901	0.00%
EUR	20,477,449	USD	(22,646,892)	HSBC Bank	2/2/2024	2,673	0.00%
GBP	44,517,013	EUR	(51,372,700)	Morgan Stanley	3/1/2024	1,412	0.00%
CHF	32,511,060	EUR	(34,969,409)	Toronto-Dominion Bank	4/1/2024	1,350	0.00%
EUR	674,328	JPY	(104,807,388)	State Street Bank & Trust Co.	5/1/2024	1,298	0.00%
EUR	11,017,803	DKK	(82,125,052)	Toronto-Dominion Bank	3/1/2024	1,169	0.00%
EUR	120,143	SGD	(173,732)	BNP Paribas	3/1/2024	1,010	0.00%
EUR	458,610	HKD	(3,950,327)	State Street Bank & Trust Co.	3/1/2024	706	0.00%
EUR	1,326,447	ILS	(5,277,656)	State Street Bank & Trust Co.	2/2/2024	564	0.00%
EUR	1,600,060	GBP	(1,386,258)	State Street Bank & Trust Co.	3/1/2024	305	0.00%
EUR	60,743	HKD	(521,690)	State Street Bank & Trust Co.	3/1/2024	290	0.00%
CAD	60,366,377	EUR	(41,443,346)	Toronto-Dominion Bank	3/1/2024	262	0.00%
EUR	1,190,802	AUD	(1,927,629)	State Street Bank & Trust Co.	4/1/2024	110	0.00%
ILS	27,649	EUR	(6,854)	State Street Bank & Trust Co.	3/1/2024	107	0.00%
EUR	705,915	NZD	(1,232,888)	Toronto-Dominion Bank	2/2/2024	93	0.00%
AUD	42,746,311	EUR	(26,404,459)	Toronto-Dominion Bank	4/1/2024	75	0.00%
EUR	57,531	ILS	(228,669)	State Street Bank & Trust Co.	3/1/2024	49	0.00%
HKD	61,562,018	EUR	(7,137,005)	Toronto-Dominion Bank	3/1/2024	31	0.00%
EUR	2,329,857	NOK	(26,149,461)	Toronto-Dominion Bank	2/2/2024	20	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
SGD	6,146,431	EUR	(4,218,118)	Toronto-Dominion Bank	3/1/2024	19	0.00%
SEK	123,992,159	EUR	(11,137,854)	Toronto-Dominion Bank	3/1/2024	2	0.00%
NOK	26,149,461	EUR	(2,330,923)	Toronto-Dominion Bank	3/1/2024	1	0.00%
				Brown Brothers Harriman			
USD	7,078,132	EUR	(6,407,579)	& Co.	3/1/2024	(1)	(0.00%)
EUR	11,605	NZD	(20,272)	JPMorgan Chase Bank	4/1/2024	(15)	(0.00%)
DKK	1,177,691	EUR	(157,996)	State Street Bank & Trust Co.	3/1/2024	(15)	(0.00%)
NZD	1,232,888	EUR	(706,648)	Toronto-Dominion Bank	4/1/2024	(23)	(0.00%)
EUR	188,737	DKK	(1,407,115)	BNP Paribas	3/1/2024	(24)	(0.00%)
DKK	86,954,662	EUR	(11,664,643)	Toronto-Dominion Bank	3/1/2024	(27)	(0.00%)
EUR	59,833	SGD	(87,258)	State Street Bank & Trust Co.	3/1/2024	(55)	(0.00%)
EUR	64,774	SGD	(94,461)	State Street Bank & Trust Co.	3/1/2024	(58)	(0.00%)
EUR	2,779	NOK	(31,979)	State Street Bank & Trust Co.	3/1/2024	(79)	(0.00%)
EUR	19,036	ILS	(76,017)	BNP Paribas	3/1/2024	(82)	(0.00%)
USD	982,647,630	EUR	(889,555,633)	HSBC Bank	3/1/2024	(120)	(0.00%)
EUR	616,973	DKK	(4,600,186)	State Street Bank & Trust Co.	3/1/2024	(136)	(0.00%)
EUR	15,047	NZD	(26,684)	State Street Bank & Trust Co.	4/1/2024	(273)	(0.00%)
EUR	48,416	NZD	(84,935)	BNP Paribas	4/1/2024	(292)	(0.00%)
EUR	4,218,685	SGD	(6,146,431)	Toronto-Dominion Bank	2/2/2024	(332)	(0.00%)
EUR	11,137,779	SEK	(123,992,159)	Toronto-Dominion Bank	2/2/2024	(406)	(0.00%)
ILS	5,277,656	EUR	(1,327,235)	State Street Bank & Trust Co.	3/1/2024	(481)	(0.00%)
EUR	7,132,540	HKD	(61,562,018)	Toronto-Dominion Bank	2/2/2024	(731)	(0.00%)
EUR	26,398,263	AUD	(42,746,311)	Toronto-Dominion Bank	2/2/2024	(777)	(0.00%)
EUR	130,283	JPY	(20,405,822)	State Street Bank & Trust Co.	5/1/2024	(860)	(0.00%)
USD	22,646,892	EUR	(20,502,216)	HSBC Bank	2/1/2024	(884)	(0.00%)
EUR	11,667,781	DKK	(86,954,662)	Toronto-Dominion Bank	2/2/2024	(1,254)	(0.00%)
EUR	27,695	NOK	(327,371)	BNP Paribas	3/1/2024	(1,642)	(0.00%)
EUR	256,860	SEK	(2,880,810)	State Street Bank & Trust Co.	3/1/2024	(2,116)	(0.00%)
EUR	872,595	CAD	(1,275,283)	JPMorgan Chase Bank	3/1/2024	(3,237)	(0.00%)
EUR	202,531	JPY	(32,067,750)	BNP Paribas	5/1/2024	(3,792)	(0.00%)
EUR	313,927	CHF	(295,672)	State Street Bank & Trust Co.	4/1/2024	(4,544)	(0.00%)
HKD	2,067,039	EUR	(245,004)	BNP Paribas	3/1/2024	(5,929)	(0.00%)
EUR	35,034,036	CHF	(32,511,060)	Toronto-Dominion Bank	2/2/2024	(6,066)	(0.00%)
EUR	565,249	CAD	(834,575)	State Street Bank & Trust Co.	3/1/2024	(8,523)	(0.00%)
EUR	622,438	NZD	(1,100,997)	Toronto-Dominion Bank	4/1/2024	(9,496)	(0.00%)
EUR	1,876,780	CAD	(2,749,094)	BNP Paribas	3/1/2024	(11,673)	(0.00%)
EUR	821,950	AUD	(1,349,070)	State Street Bank & Trust Co.	4/1/2024	(12,565)	(0.00%)
EUR	904,273	AUD	(1,483,316)	BNP Paribas	4/1/2024	(13,229)	(0.00%)
EUR	1,274,318	CHF	(1,199,208)	BNP Paribas	4/1/2024	(17,248)	(0.00%)
EUR	735,013	CHF	(699,140)	State Street Bank & Trust Co.	4/1/2024	(18,801)	(0.00%)
EUR	1,231,428	ILS	(5,000,619)	HSBC Bank	3/1/2024	(28,416)	(0.00%)
EUR	2,191,769	NOK	(25,790,111)	Toronto-Dominion Bank	3/1/2024	(118,333)	(0.00%)
EUR	10,411,541	SEK	(119,014,269)	Toronto-Dominion Bank	3/1/2024	(308,380)	(0.00%)
EUR	23,073,893	AUD	(37,986,296)	Toronto-Dominion Bank	4/1/2024	(431,226)	(0.00%)
EUR	77,301,524	JPY	(12,069,929,525)	Toronto-Dominion Bank	2/2/2024	(530,469)	(0.00%)
EUR	18,604,474	JPY	(2,978,162,141)	Bank of America	5/1/2024	(578,372)	(0.00%)
EUR	18,562,477	JPY	(2,978,162,141)	Bank of America	5/1/2024	(624,767)	(0.00%)
EUR	18,557,066	JPY	(2,978,162,142)	State Street Bank & Trust Co.	5/1/2024	(630,745)	(0.00%)
EUR	18,546,489	JPY	(2,978,162,141)	Morgan Stanley	5/1/2024	(642,430)	(0.00%)
EUR	32,020,871	CHF	(30,317,041)	Toronto-Dominion Bank	4/1/2024	(651,499)	(0.01%)
EUR	37,486,147	CAD	(55,507,425)	Toronto-Dominion Bank	3/1/2024	(686,649)	(0.01%)

						<b>6,664,485</b>	<b>0.04%</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>8,018,057</b>	<b>0.05%</b>
<b>Total Investments</b>						<b>16,485,816,620</b>	<b>98.23%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>296,242,694</b>	<b>1.77%</b>
<b>Net Assets</b>	<b>16,782,059,314</b>	<b>100.00%</b>

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	16,371,865,982	97.37%
(b) Transferable securities dealt in on another regulated market	97,566,555	0.58%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	2,461,609	0.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market	6,189,861	0.04%
(e) Total OTC Financial Derivative Instruments	13,857,914	0.08%
(f) Other assets	322,957,952	1.92%
<b>Total Assets</b>	<b>16,814,899,873</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	16,471,894,146	12,156,432,443
Financial Derivative Instruments	3,17	20,047,775	26,896,240
Cash	3	271,730,961	197,482,397
Unrealised Appreciation on Spot Currency Contracts		11,816	1,582
Receivables:			
Interest and Dividends		18,002,194	14,082,433
Capital Shares Issued		21,318,862	25,327,502
Investments Sold		697,162	—
Margin Cash Due from Broker	3	9,153,583	16,924,376
Cash Collateral		2,041,327	1,460,000
Other Receivables		2,047	2,047
<b>Total Current Assets</b>		<b>16,814,899,873</b>	<b>12,438,609,020</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	6,125,301	6,579,254
Bank Overdraft		1,879	1,691
Payables and Other Liabilities:			
Investments Purchased		89	61,745
Income Distribution Payable		1,543,840	928,029
Capital Shares Redeemed		22,841,543	20,348,514
Management Fees Payable	12	2,327,907	1,794,689
<b>Total Current Liabilities</b>		<b>32,840,559</b>	<b>29,713,922</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>16,782,059,314</b>	<b>12,408,895,098</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
US (\$) Equivalent	3,817,185,463	2,879,946,455	3,201,161,763
Net Assets	3,455,561,077	2,698,474,117	2,814,950,570
Number of Shares Outstanding	84,191,194	78,594,028	71,455,312
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>41.04</b>	<b>34.33</b>	<b>39.39</b>
<b>Investor EUR</b>			
US (\$) Equivalent	568,611,544	410,043,906	455,341,844
Net Assets	514,743,635	384,206,055	400,406,127
Number of Shares Outstanding	12,717,285	11,347,252	10,306,702
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>40.48</b>	<b>33.86</b>	<b>38.85</b>
<b>Institutional Plus EUR Acc</b>			
US (\$) Equivalent	2,088,868,178	1,071,477,165	761,173,881
Net Assets	1,890,977,434	1,003,960,817	669,340,386
Number of Shares Outstanding	6,504,004	4,130,838	2,401,958
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>290.74</b>	<b>243.04</b>	<b>278.66</b>
<b>EUR Hedged Acc</b>			
US (\$) Equivalent	1,442,004,959	956,474,664	1,266,712,363
Net Assets	1,305,395,365	896,204,900	1,113,887,067
Number of Shares Outstanding	44,167,354	36,691,166	37,276,922
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>29.56</b>	<b>24.43</b>	<b>29.88</b>
<b>Institutional Plus GBP Acc</b>			
US (\$) Equivalent	11,669,021	5,295,696	21,200,907
Net Assets	9,153,609	4,402,441	15,652,780
Number of Shares Outstanding	51,478	28,927	94,788
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>177.82</b>	<b>152.19</b>	<b>165.13</b>
<b>USD Acc</b>			
Net Assets	7,403,658,995	5,597,642,932	7,573,917,087
Number of Shares Outstanding	162,536,910	152,052,119	168,278,901
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>45.55</b>	<b>36.81</b>	<b>45.01</b>
<b>USD Dist</b>			
Net Assets	226,477,570	109,971,544	84,992,655
Number of Shares Outstanding	1,524,511	901,552	560,369
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>148.56</b>	<b>121.98</b>	<b>151.67</b>
<b>Investor USD</b>			
Net Assets	251,236,167	269,647,018	350,602,506
Number of Shares Outstanding	5,617,440	7,459,911	7,933,682
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>44.72</b>	<b>36.15</b>	<b>44.19</b>
<b>Institutional Plus USD Acc</b>			
Net Assets	649,510,675	921,910,239	757,472,687
Number of Shares Outstanding	2,777,853	4,881,994	3,283,231
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>233.82</b>	<b>188.84</b>	<b>230.71</b>
<b>Institutional Plus USD Dist</b>			
Net Assets	322,836,742	186,485,479	15,750,201
Number of Shares Outstanding	1,913,281	1,346,029	91,427
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>168.73</b>	<b>138.54</b>	<b>172.27</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		9,116,812	1,531,658
Dividend Income		306,256,975	283,849,065
Securities Lending Income		2,877,983	2,258,940
Net Gain/(Loss) on Financial Instruments		2,866,445,148	(3,036,631,664)
<b>Total Investment Income/(Loss)</b>		<b>3,184,696,918</b>	<b>(2,748,992,001)</b>
<b>Expenses</b>			
Management Fees	12	24,150,916	22,156,457
Transaction Fees and Commissions		826,529	741,133
Other Expenses		2,893	—
<b>Total Expenses</b>		<b>24,980,338</b>	<b>22,897,590</b>
<b>Finance Costs</b>			
Interest Expense		20,225	72,090
Distribution	6	6,390,437	2,824,402
<b>Total Finance Costs</b>		<b>6,410,662</b>	<b>2,896,492</b>
<b>Net Investment Income/(Loss)</b>		<b>3,153,305,918</b>	<b>(2,774,786,083)</b>
Taxation	5	(60,198,921)	(53,443,934)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>3,093,106,997</b>	<b>(2,828,230,017)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	3,093,106,997	(2,828,230,017)
Capital Transactions		
Subscriptions	4,809,692,735	4,443,072,183
Redemptions	(3,529,635,516)	(3,694,272,962)
Total Capital Transactions	1,280,057,219	748,799,221
Total Increase/(Decrease) for the Year	4,373,164,216	(2,079,430,796)
<b>Net Assets</b>		
Beginning of Year	12,408,895,098	14,488,325,894
End of Year	16,782,059,314	12,408,895,098

# Vanguard Japan Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high led central banks, including the Federal Reserve, the European Central Bank and the Bank of England, to continue raising interest rates in the first part of the year, but through less aggressive hikes than some of those in 2022. The Bank of Japan adjusted its yield curve control framework but maintained its negative interest rate policy through 2023.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Global stocks posted a double-digit gains for the period.
- In this environment, Japanese equities ended the year higher overall. The fund's benchmark index returned 16.24% for the 12 months ended 31 December 2023.
- Results were positive in nine of the index's 11 sectors. Industrials, information technology and consumer discretionary contributed the most. Health care and consumer staples were the sole detractors.

Benchmark returns in the commentary above are in Euros.

### Benchmark: MSCI Japan Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	16.14%	7.50%	7.14%
Benchmark	16.24	7.65	7.32
Tracking Difference*	-0.10		
Investor EUR	16.14%	7.48%	7.10%
Benchmark	16.24	7.65	7.32
Tracking Difference*	-0.10		
Institutional Plus EUR Acc	16.18%	7.54%	7.18%
Benchmark	16.24	7.65	7.32
Tracking Difference*	-0.06		
GBP Acc	13.43%	6.74%	7.57%
Benchmark	13.53	6.89	7.75
Tracking Difference*	-0.10		
GBP Dist	13.43%	6.74%	7.57%
Benchmark	13.53	6.89	7.75
Tracking Difference*	-0.10		
Institutional Plus GBP Acc	13.47%	6.78%	8.23%
Benchmark	13.53	6.89	8.37
Tracking Difference*	-0.06		
Institutional Plus GBP Dist	13.47%	6.78%	8.23%
Benchmark	13.53	6.89	8.37
Tracking Difference*	-0.06		
JPY Acc	28.44%	12.25%	6.99%
Benchmark	28.56	12.41	7.16
Tracking Difference*	-0.12		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Investor JPY	28.44%	12.24%	7.88%
Benchmark	28.56	12.41	8.10
Tracking Difference*	-0.12		
Institutional Plus JPY Acc	28.49%	12.30%	8.85%
Benchmark	28.56	12.41	9.00
Tracking Difference*	-0.07		
USD Acc	20.21%	6.76%	4.79%
Benchmark	20.32	6.91	4.97
Tracking Difference*	-0.11		
Investor USD	20.21%	6.75%	4.76%
Benchmark	20.32	6.91	4.97
Tracking Difference*	-0.11		
Institutional Plus USD Acc	20.25%	6.80%	5.47%
Benchmark	20.32	6.91	5.59
Tracking Difference*	-0.07		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014; JPY Acc, 10 March 2015; Institutional Plus JPY Acc, 27 February 2014; Institutional Plus USD Acc, 8 September 2016.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Japan Post Bank Co., Ltd.	1,191,308	9,680,075	SoftBank Group Corp.	220,300	8,127,724
Toyota Motor Corp.	584,000	8,841,922	Mitsubishi Corp.	152,700	6,243,017
Tokyo Electron Ltd.	50,300	6,551,269	Mitsubishi UFJ Financial Group, Inc.	903,700	5,742,932
Daiichi Sankyo Co., Ltd.	202,200	5,964,798	Mitsui & Co., Ltd.	175,900	5,145,405
Renesas Electronics Corp.	383,100	5,669,684	Toyota Motor Corp.	363,100	4,948,105
Sony Group Corp.	69,400	5,614,712	KDDI Corp.	168,200	4,833,955
MatsukiyoCocokara & Co.	132,430	5,577,678	Nintendo Co., Ltd.	99,900	3,906,848
BayCurrent Consulting, Inc.	146,700	5,388,543	Kurita Water Industries Ltd.	115,912	3,794,388
Oriental Land Co., Ltd.	153,500	5,221,159	Honda Motor Co., Ltd.	156,500	3,658,998
Takeda Pharmaceutical Co., Ltd.	168,800	4,965,316	Lixil Corp.	318,323	3,599,468
Daikin Industries Ltd.	29,600	4,918,968	Sony Group Corp.	43,400	3,508,201
Kenedix Office Investment Corp. REIT Class A	2,291	4,672,274	Hitachi Ltd.	63,100	3,329,139
Zensho Holdings Co., Ltd.	101,298	4,409,266	Fujitsu Ltd.	27,200	3,297,908
Keyence Corp.	10,800	4,255,631	Persol Holdings Co., Ltd.	2,024,300	3,269,391
Mitsubishi UFJ Financial Group, Inc.	576,900	4,204,849	Sumitomo Mitsui Financial Group, Inc.	79,200	3,211,218
Denso Corp.	230,300	3,642,398	Japan Post Holdings Co., Ltd.	423,800	3,142,703
Kawasaki Kisen Kaisha Ltd.	150,500	3,229,376	Shin-Etsu Chemical Co., Ltd.	44,200	3,047,312
Sumitomo Mitsui Financial Group, Inc.	68,400	2,951,494	NGK Insulators Ltd.	268,970	3,022,438
Rakuten Group, Inc.	720,600	2,810,705	Keio Corp.	112,989	3,001,450
Shin-Etsu Chemical Co., Ltd.	90,800	2,582,142	Nexon Co., Ltd.	151,700	2,904,031
			Keyence Corp.	6,800	2,862,507
			CyberAgent, Inc.	481,300	2,714,195
			Nisshin Seifun Group, Inc.	215,122	2,606,315
			GMO Payment Gateway, Inc.	46,800	2,553,162
			Kobayashi Pharmaceutical Co., Ltd.	57,500	2,477,491
			Nippon Shinyaku Co., Ltd.	57,500	2,329,963
			Sumitomo Corp.	123,100	2,235,864
			Nihon M&A Center Holdings, Inc.	331,900	2,183,010
			Marubeni Corp.	150,500	2,092,245
			Nidec Corp.	44,300	2,064,912

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 99.33% (31 December 2022: 98.06%)</b>							
<b>Equities 99.33% (31 December 2022: 98.06%)</b>							
<b>Communication Services 7.11% (31 December 2022: 8.34%)</b>							
Capcom Co., Ltd.	185,800	5,435,597	0.15%	Kirin Holdings Co., Ltd.	842,925	11,182,452	0.31%
Dentsu Group, Inc.	220,765	5,128,810	0.14%	Kobe Bussan Co., Ltd.	162,000	4,333,632	0.12%
KDDI Corp.	1,616,585	46,566,715	1.30%	Kose Corp.	36,012	2,445,375	0.07%
Koei Tecmo Holdings Co., Ltd.	128,560	1,327,837	0.04%	MatsukiyoCocokara & Co.	373,490	5,988,462	0.17%
Konami Group Corp.	107,787	5,109,955	0.14%	MEIJI Holdings Co., Ltd.	255,664	5,497,972	0.15%
LY Corp.	2,900,003	9,305,197	0.26%	Nissin Foods Holdings Co., Ltd.	217,500	6,872,748	0.19%
Nexon Co., Ltd.	370,902	6,119,636	0.17%	Seven & i Holdings Co., Ltd.	813,704	29,233,737	0.82%
Nintendo Co., Ltd.	1,122,310	53,033,394	1.48%	Shiseido Co., Ltd.	430,660	11,758,328	0.33%
Nippon Telegraph & Telephone Corp.	32,265,150	35,697,414	1.00%	Suntory Beverage & Food Ltd.	148,953	4,447,541	0.12%
SoftBank Corp.	3,104,576	35,075,943	0.98%	Unicharm Corp.	434,906	14,236,821	0.40%
SoftBank Group Corp.	1,111,522	44,915,225	1.26%	Yakult Honsha Co., Ltd.	279,180	5,677,409	0.16%
Square Enix Holdings Co., Ltd.	92,200	2,997,482	0.09%			<b>207,428,457</b>	<b>5.80%</b>
Toho Co., Ltd.	119,879	3,671,032	0.10%				
		<b>254,384,237</b>	<b>7.11%</b>	<b>Energy 0.81% (31 December 2022: 0.82%)</b>			
<b>Consumer Discretionary 18.89% (31 December 2022: 17.32%)</b>							
Aisin Corp.	157,991	5,004,506	0.14%	ENEOS Holdings, Inc.	3,123,980	11,241,497	0.31%
Bandai Namco Holdings, Inc.	645,286	11,711,675	0.33%	Idemitsu Kosan Co., Ltd.	1,038,125	5,116,180	0.14%
Bridgestone Corp.	616,759	23,128,429	0.65%	Inpex Corp.	1,046,031	12,792,144	0.36%
Denso Corp.	2,041,964	27,889,027	0.78%			<b>29,149,821</b>	<b>0.81%</b>
Fast Retailing Co., Ltd.	189,082	42,482,681	1.19%	<b>Financials 12.16% (31 December 2022: 11.86%)</b>			
Honda Motor Co., Ltd.	4,989,941	46,972,878	1.31%	Chiba Bank Ltd.	567,636	3,712,349	0.10%
Iida Group Holdings Co., Ltd.	166,820	2,261,815	0.06%	Concordia Financial Group Ltd.	1,136,500	4,704,111	0.13%
Isuzu Motors Ltd.	632,964	7,380,956	0.21%	Dai-ichi Life Holdings, Inc.	1,015,808	19,516,009	0.55%
Koito Manufacturing Co., Ltd.	209,066	2,950,055	0.08%	Daiwa Securities Group, Inc.	1,446,748	8,817,037	0.25%
Mazda Motor Corp.	618,611	6,051,707	0.17%	Japan Exchange Group, Inc.	544,402	10,427,753	0.29%
McDonald's Holdings Co. Japan Ltd.	92,900	3,644,809	0.10%	Japan Post Bank Co., Ltd.	1,560,804	14,391,982	0.40%
Nissan Motor Co., Ltd.	2,518,088	8,960,974	0.25%	Japan Post Holdings Co., Ltd.	2,243,255	18,142,394	0.51%
Nitori Holdings Co., Ltd.	86,898	10,534,879	0.29%	Japan Post Insurance Co., Ltd.	207,377	3,334,362	0.09%
Open House Group Co., Ltd.	86,000	2,309,958	0.07%	Mitsubishi HC Capital, Inc.	865,076	5,259,328	0.15%
Oriental Land Co., Ltd.	1,178,460	39,735,131	1.11%	Mitsubishi UFJ Financial Group, Inc.	12,336,637	95,970,552	2.68%
Pan Pacific International Holdings Corp.	413,040	8,922,075	0.25%	Mizuho Financial Group, Inc.	2,606,548	40,378,561	1.13%
Panasonic Holdings Corp.	2,385,626	21,392,478	0.60%	MS&AD Insurance Group Holdings, Inc.	462,858	16,483,348	0.46%
Rakuten Group, Inc.	1,626,737	6,559,863	0.18%	Nomura Holdings, Inc.	3,236,963	13,254,762	0.37%
Sekisui Chemical Co., Ltd.	412,497	5,383,555	0.15%	ORIX Corp.	1,267,296	21,613,441	0.60%
Sekisui House Ltd.	646,766	13,007,287	0.36%	Resona Holdings, Inc.	2,301,973	10,590,933	0.30%
Sharp Corp.	287,651	1,857,230	0.05%	SBI Holdings, Inc.	267,398	5,446,395	0.15%
Shimano, Inc.	82,849	11,616,044	0.33%	Shizuoka Financial Group, Inc.	503,482	3,863,400	0.11%
Sony Group Corp.	1,362,166	117,294,218	3.28%	Sompo Holdings, Inc.	318,639	14,109,576	0.40%
Subaru Corp.	662,192	10,995,886	0.31%	Sumitomo Mitsui Financial Group, Inc.	1,372,763	60,645,948	1.70%
Sumitomo Electric Industries Ltd.	775,172	8,937,196	0.25%	Sumitomo Mitsui Trust Holdings, Inc.	705,872	12,265,112	0.34%
Suzuki Motor Corp.	397,197	15,387,111	0.43%	T&D Holdings, Inc.	543,569	7,820,192	0.22%
Toyota Motor Corp.	11,456,070	190,562,325	5.33%	Tokio Marine Holdings, Inc.	1,946,893	44,117,565	1.23%
USS Co., Ltd.	222,786	4,057,065	0.11%			<b>434,865,110</b>	<b>12.16%</b>
Yamaha Corp.	142,082	2,971,492	0.08%	<b>Health Care 8.22% (31 December 2022: 9.69%)</b>			
Yamaha Motor Co., Ltd.	969,627	7,841,888	0.22%	Asahi Intecc Co., Ltd.	233,700	4,304,586	0.12%
Zensho Holdings Co., Ltd.	101,298	4,806,228	0.13%	Astellas Pharma, Inc.	1,954,667	21,161,582	0.59%
ZOZO, Inc.	152,488	3,108,832	0.09%	Chugai Pharmaceutical Co., Ltd.	725,473	24,885,302	0.70%
		<b>675,720,253</b>	<b>18.89%</b>	Daiichi Sankyo Co., Ltd.	1,998,148	49,679,909	1.39%
<b>Consumer Staples 5.80% (31 December 2022: 6.73%)</b>							
Aeon Co., Ltd.	705,174	14,267,980	0.40%	Eisai Co., Ltd.	271,665	12,301,662	0.35%
Ajinomoto Co., Inc.	478,328	16,708,693	0.47%	Hoya Corp.	382,436	43,281,836	1.21%
Asahi Group Holdings Ltd.	519,900	17,553,276	0.49%	Kyowa Kirin Co., Ltd.	289,280	4,402,350	0.12%
Japan Tobacco, Inc.	1,295,875	30,330,420	0.85%	M3, Inc.	479,420	7,182,054	0.20%
Kao Corp.	502,918	18,730,224	0.52%	Olympus Corp.	1,298,636	17,015,387	0.48%
Kikkoman Corp.	147,245	8,163,387	0.23%	Ono Pharmaceutical Co., Ltd.	421,472	6,809,217	0.19%
				Otsuka Holdings Co., Ltd.	451,419	15,331,025	0.43%
				Shionogi & Co., Ltd.	281,420	12,284,399	0.34%
				Sysmex Corp.	182,053	9,186,026	0.26%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Takeda Pharmaceutical Co., Ltd.	1,709,071	44,489,921	1.24%	Disco Corp.	99,437	22,334,982	0.62%
Terumo Corp.	726,578	21,564,032	0.60%	FUJIFILM Holdings Corp.	403,115	21,932,289	0.61%
		<b>293,879,288</b>	<b>8.22%</b>	Fujitsu Ltd.	190,159	25,977,912	0.73%
<b>Industrials 21.99% (31 December 2022: 21.77%)</b>				Hamamatsu Photonics KK	152,751	5,688,920	0.16%
AGC, Inc.	210,013	7,060,958	0.20%	Hirose Electric Co., Ltd.	33,328	3,416,614	0.10%
ANA Holdings, Inc.	172,012	3,379,854	0.09%	Ibiden Co., Ltd.	120,700	6,056,951	0.17%
BayCurrent Consulting, Inc.	141,600	4,501,673	0.13%	Keyence Corp.	210,166	83,832,360	2.34%
Central Japan Railway Co.	778,075	17,906,358	0.50%	Kyocera Corp.	1,385,504	18,309,266	0.51%
Dai Nippon Printing Co., Ltd.	221,621	5,938,504	0.17%	Lasertec Corp.	81,400	19,428,298	0.54%
Daifuku Co., Ltd.	326,000	5,971,192	0.17%	Murata Manufacturing Co., Ltd.	1,861,886	35,783,070	1.00%
Daikin Industries Ltd.	284,921	42,052,010	1.18%	NEC Corp.	264,617	14,188,027	0.40%
East Japan Railway Co.	326,232	17,028,699	0.48%	Nomura Research Institute Ltd.	418,749	11,027,101	0.31%
FANUC Corp.	1,029,445	27,412,899	0.77%	NTT Data Group Corp.	685,098	8,793,936	0.25%
Fuji Electric Co., Ltd.	135,958	5,298,338	0.15%	Obic Co., Ltd.	75,547	11,785,606	0.33%
Hankyu Hanshin Holdings, Inc.	248,641	7,167,045	0.20%	Omron Corp.	190,321	8,045,043	0.22%
Hikari Tsushin, Inc.	21,788	3,270,993	0.09%	Oracle Corp. Japan	41,677	2,909,000	0.08%
Hitachi Construction Machinery Co., Ltd.	115,721	2,769,423	0.08%	Otsuka Corp.	122,240	4,562,800	0.13%
Hitachi Ltd.	1,001,534	65,404,019	1.83%	Renesas Electronics Corp.	1,587,078	25,976,815	0.73%
Hoshizaki Corp.	116,886	3,873,594	0.11%	Ricoh Co., Ltd.	587,944	4,088,671	0.11%
ITOCU Corp.	1,284,290	47,558,795	1.33%	Rohm Co., Ltd.	357,340	6,201,048	0.17%
Japan Airlines Co., Ltd.	154,941	2,760,878	0.08%	SCSK Corp.	170,000	3,052,136	0.09%
Kajima Corp.	459,812	6,957,697	0.19%	Seiko Epson Corp.	309,277	4,191,320	0.12%
Kawasaki Kisen Kaisha Ltd.	148,000	5,749,564	0.16%	Shimadzu Corp.	257,595	6,520,364	0.18%
Keisei Electric Railway Co., Ltd.	140,934	6,030,712	0.17%	SUMCO Corp.	375,200	5,094,344	0.14%
Kintetsu Group Holdings Co., Ltd.	194,309	5,579,721	0.16%	TDK Corp.	419,588	18,097,400	0.51%
Komatsu Ltd.	999,617	23,672,402	0.66%	TIS, Inc.	235,800	4,704,385	0.13%
Kubota Corp.	1,082,500	14,753,443	0.41%	Tokyo Electron Ltd.	509,508	82,625,894	2.31%
Makita Corp.	240,385	6,004,471	0.17%	Trend Micro, Inc.	145,335	7,044,009	0.20%
Marubeni Corp.	1,547,087	22,138,346	0.62%	Yokogawa Electric Corp.	244,592	4,223,289	0.12%
MINEBEA MITSUMI, Inc.	394,474	7,341,917	0.20%			<b>533,869,674</b>	<b>14.92%</b>
MISUMI Group, Inc.	305,593	4,688,870	0.13%	<b>Materials 5.06% (31 December 2022: 4.40%)</b>			
Mitsubishi Corp.	3,727,428	53,936,730	1.51%	Asahi Kasei Corp.	1,360,887	9,079,364	0.25%
Mitsubishi Electric Corp.	2,087,829	26,799,427	0.75%	JFE Holdings, Inc.	624,324	8,769,521	0.25%
Mitsubishi Heavy Industries Ltd.	346,057	18,312,403	0.51%	JSR Corp.	189,924	4,902,569	0.14%
Mitsui & Co., Ltd.	1,398,409	47,573,374	1.33%	Mitsubishi Chemical Group Corp.	1,388,975	7,705,946	0.22%
Mitsui OSK Lines Ltd.	373,200	10,824,542	0.30%	Mitsui Chemicals, Inc.	182,991	4,913,959	0.14%
MonotaRO Co., Ltd.	269,600	2,665,124	0.07%	Nippon Paint Holdings Co., Ltd.	1,029,823	7,538,505	0.21%
Nidec Corp.	450,318	16,467,620	0.46%	Nippon Sanso Holdings Corp.	185,454	4,496,618	0.13%
Nippon Express Holdings, Inc.	77,909	4,009,173	0.11%	Nippon Steel Corp.	923,695	19,157,944	0.54%
Nippon Yusen KK	522,389	14,661,980	0.41%	Nissan Chemical Corp.	136,035	4,809,552	0.13%
Obayashi Corp.	707,126	5,539,549	0.15%	Nitto Denko Corp.	155,689	10,546,981	0.29%
Odakyu Electric Railway Co., Ltd.	335,882	4,639,220	0.13%	Oji Holdings Corp.	927,281	3,233,173	0.09%
Recruit Holdings Co., Ltd.	1,557,336	59,630,015	1.67%	Shin-Etsu Chemical Co., Ltd.	1,967,945	74,770,850	2.09%
Secom Co., Ltd.	226,384	14,761,940	0.41%	Sumitomo Chemical Co., Ltd.	1,513,800	3,343,834	0.09%
SG Holdings Co., Ltd.	349,600	4,543,596	0.13%	Sumitomo Metal Mining Co., Ltd.	268,503	7,320,604	0.20%
Shimizu Corp.	564,060	3,392,323	0.09%	Toray Industries, Inc.	1,506,444	7,091,433	0.20%
SMC Corp.	61,883	30,104,340	0.84%	Tosoh Corp.	279,672	3,234,302	0.09%
Sumitomo Corp.	1,123,540	22,191,807	0.62%			<b>180,915,155</b>	<b>5.06%</b>
Taisei Corp.	184,832	5,722,979	0.16%	<b>Real Estate 3.22% (31 December 2022: 3.23%)</b>			
Tobu Railway Co., Ltd.	202,480	4,926,342	0.14%	Daito Trust Construction Co., Ltd.	67,360	7,071,925	0.20%
Tokyu Corp.	544,046	6,012,212	0.17%	Daiwa House Industry Co., Ltd.	640,450	17,568,483	0.49%
TOPPAN Holdings, Inc.	264,620	6,686,290	0.19%	Daiwa House Investment Corp. REIT Class A	2,514	4,063,182	0.11%
TOTO Ltd.	142,788	3,404,352	0.09%	GLP J-Reit REIT	5,038	4,545,192	0.13%
Toyota Industries Corp.	157,983	11,666,108	0.33%	Hulic Co., Ltd.	410,994	3,896,608	0.11%
Toyota Tsusho Corp.	228,712	12,201,219	0.34%	Japan Metropolitan Fund Invest REIT	7,488	4,899,568	0.14%
West Japan Railway Co.	238,115	8,991,988	0.25%	Japan Real Estate Investment Corp. REIT	1,372	5,144,993	0.14%
Yamato Holdings Co., Ltd.	286,226	4,788,704	0.13%	Kenedix Office Investment Corp. REIT Class A	4,516	4,662,918	0.13%
Yaskawa Electric Corp.	260,340	9,846,321	0.27%	Mitsubishi Estate Co., Ltd.	1,214,049	15,147,006	0.42%
		<b>786,572,053</b>	<b>21.99%</b>	Mitsui Fudosan Co., Ltd.	960,966	21,337,857	0.60%
<b>Information Technology 14.92% (31 December 2022: 12.87%)</b>							
Advantest Corp.	827,800	25,498,400	0.71%				
Azbil Corp.	124,700	3,736,190	0.10%				
Brother Industries Ltd.	249,477	3,605,183	0.10%				
Canon, Inc.	1,081,447	25,138,051	0.70%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Nippon Building Fund, Inc. REIT	1,664	6,528,484	0.18%	<b>Utilities 1.15% (31 December 2022: 1.03%)</b>			
Nippon Prologis, Inc. REIT	2,447	4,264,436	0.12%	Chubu Electric Power Co., Inc.	699,240	8,178,492	0.23%
Nomura Real Estate Holdings, Inc.	119,079	2,836,023	0.08%	Kansai Electric Power Co., Inc.	763,533	9,178,072	0.26%
Nomura Real Estate Master Fund, Inc. REIT	4,583	4,855,697	0.14%	Osaka Gas Co., Ltd.	407,270	7,701,681	0.21%
Sumitomo Realty & Development Co., Ltd.	309,912	8,346,120	0.23%	Tokyo Electric Power Co. Holdings, Inc.	1,638,566	7,770,200	0.22%
		<b>115,168,492</b>	<b>3.22%</b>	Tokyo Gas Co., Ltd.	400,943	8,336,375	0.23%
						<b>41,164,820</b>	<b>1.15%</b>
				<b>Total Equities</b>		<b>3,553,117,360</b>	<b>99.33%</b>
				<b>Total Transferable Securities</b>		<b>3,553,117,360</b>	<b>99.33%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (31 December 2022: (0.04%))</b>				
<b>Futures 0.01% (31 December 2022: (0.04%))</b>				
TOPIX Index March 2024	155	¥3,623,935,127	278,456	0.01%
			<b>278,456</b>	<b>0.01%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>278,456</b>	<b>0.01%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.00% (31 December 2022: 0.01%)</b>							
<b>Forward Currency Exchange Contracts 0.00% (31 December 2022: 0.01%)</b>							
JPY	1,026,686,483	USD	(7,126,367)	UBS AG	21/3/2024	222,134	0.01%
JPY	749,283,184	USD	(5,200,000)	Citibank NA	21/3/2024	162,904	0.00%
JPY	729,430,000	USD	(5,087,656)	JPMorgan Chase Bank	21/3/2024	135,634	0.00%
JPY	160,195,000	USD	(1,111,582)	Royal Bank of Canada	21/3/2024	34,979	0.00%
JPY	419,040,000	USD	(2,971,649)	Toronto-Dominion Bank	21/3/2024	33,780	0.00%
JPY	293,300,000	USD	(2,069,397)	State Street Bank & Trust Co.	21/3/2024	33,171	0.00%
JPY	438,226,610	USD	(3,121,081)	HSBC Bank	21/3/2024	23,262	0.00%
JPY	117,425,000	USD	(821,604)	State Street Bank & Trust Co.	21/3/2024	19,503	0.00%
JPY	351,825,000	USD	(2,509,051)	JPMorgan Chase Bank	21/3/2024	15,672	0.00%
JPY	160,195,000	USD	(1,122,726)	BNP Paribas	4/1/2024	12,446	0.00%
USD	2,537,724	JPY	(353,550,000)	Toronto-Dominion Bank	21/3/2024	(976)	(0.00%)
USD	1,684,931	JPY	(235,200,000)	JPMorgan Chase Bank	21/3/2024	(3,624)	(0.00%)
USD	1,163,935	JPY	(163,380,000)	BNP Paribas	21/3/2024	(8,375)	(0.00%)
USD	1,098,256	JPY	(160,195,000)	Royal Bank of Canada	4/1/2024	(34,597)	(0.00%)
USD	5,764,906	JPY	(816,550,000)	State Street Bank & Trust Co.	21/3/2024	(89,024)	(0.00%)
USD	11,168,696	JPY	(1,614,255,000)	BNP Paribas	2/4/2024	(401,936)	(0.01%)
						<b>154,953</b>	<b>0.00%</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>154,953</b>	<b>0.00%</b>
<b>Total Investments</b>						<b>3,553,550,769</b>	<b>99.34%</b>

	Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>23,563,728</b>	<b>0.66%</b>
<b>Net Assets</b>	<b>3,577,114,497</b>	<b>100.00%</b>

Analysis of Total Assets	EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	3,553,117,360	99.15%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	278,456	0.01%
(e) Total OTC Financial Derivative Instruments	693,485	0.02%
(f) Other assets	29,327,924	0.82%
<b>Total Assets</b>	<b>3,583,417,225</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	3,553,117,360	3,102,484,462
Financial Derivative Instruments	3,17	971,941	770,316
Cash	3	17,318,180	54,830,741
Unrealised Appreciation on Spot Currency Contracts		—	2,312
Receivables:			
Interest and Dividends		4,296,807	4,183,511
Capital Shares Issued		3,709,358	3,251,762
Investments Sold		2,785,316	—
Margin Cash Due from Broker	3	973,842	4,221,029
Cash Collateral		244,421	327,946
<b>Total Current Assets</b>		<b>3,583,417,225</b>	<b>3,170,072,079</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	538,532	1,866,924
Bank Overdraft		6,471	6,983
Unrealised Depreciation on Spot Currency Contracts		88	—
Payables and Other Liabilities:			
Investments Purchased		—	55,561
Income Distribution Payable		1,784,824	2,038,509
Capital Shares Redeemed		3,512,868	1,819,038
Management Fees Payable	12	459,945	416,202
<b>Total Current Liabilities</b>		<b>6,302,728</b>	<b>6,203,217</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>3,577,114,497</b>	<b>3,163,868,862</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
Net Assets	302,933,701	277,844,909	352,183,474
Number of Shares Outstanding	1,199,525	1,277,347	1,436,718
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>252.54</b>	<b>217.52</b>	<b>245.13</b>
<b>Investor EUR</b>			
Net Assets	83,802,410	101,727,762	143,341,692
Number of Shares Outstanding	333,186	469,586	587,143
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>251.52</b>	<b>216.63</b>	<b>244.13</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	362,621,977	355,572,882	518,034,730
Number of Shares Outstanding	1,771,410	2,017,492	2,609,229
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>204.71</b>	<b>176.25</b>	<b>198.54</b>
<b>GBP Acc</b>			
EUR (€) Equivalent	1,871,890,982	1,564,157,455	2,239,950,994
Net Assets	1,622,046,173	1,387,768,827	1,880,669,200
Number of Shares Outstanding	5,586,156	5,419,480	6,886,710
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>290.37</b>	<b>256.07</b>	<b>273.09</b>
<b>GBP Dist</b>			
EUR (€) Equivalent	79,862,185	49,837,169	55,199,100
Net Assets	69,202,829	44,217,076	46,345,321
Number of Shares Outstanding	303,665	215,953	207,706
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>227.89</b>	<b>204.75</b>	<b>223.13</b>

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

## Net Asset Value Per Share (continued)

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>Institutional Plus GBP Acc</b>			
EUR (€) Equivalent	88,597,411	28,913,154	32,620,787
Net Assets	76,772,148	25,652,644	27,388,505
Number of Shares Outstanding	367,210	139,189	139,404
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>209.07</b>	<b>184.30</b>	<b>196.47</b>
<b>Institutional Plus GBP Dist</b>			
EUR (€) Equivalent	13,992,035	42,934,257	307,761,704
Net Assets	12,124,492	38,092,599	258,397,599
Number of Shares Outstanding	68,518	239,568	1,491,449
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>176.95</b>	<b>159.01</b>	<b>173.25</b>
<b>JPY Acc</b>			
EUR (€) Equivalent	172,283,708	140,617,128	153,027,218
Net Assets	26,830,355,177	19,801,465,408	20,039,567,241
Number of Shares Outstanding	1,479,934	1,402,430	1,354,277
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>18,129.43</b>	<b>14,119.40</b>	<b>14,797.24</b>
<b>Investor JPY</b>			
EUR (€) Equivalent	13,048,283	11,214,105	13,112,197
Net Assets	2,032,055,563	1,579,151,241	1,717,098,153
Number of Shares Outstanding	52,198	52,085	54,040
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>38,929.76</b>	<b>30,318.73</b>	<b>31,774.58</b>
<b>Institutional Plus JPY Acc</b>			
EUR (€) Equivalent	76,448,645	69,887,137	75,148,977
Net Assets	11,905,619,643	9,841,388,069	9,841,079,236
Number of Shares Outstanding	516,590	548,519	523,586
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>23,046.55</b>	<b>17,941.75</b>	<b>18,795.54</b>
<b>USD Acc</b>			
EUR (€) Equivalent	486,208,908	473,622,673	542,258,957
Net Assets	537,090,670	505,473,798	616,656,886
Number of Shares Outstanding	1,924,814	2,176,922	2,211,634
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>279.04</b>	<b>232.20</b>	<b>278.82</b>
<b>Investor USD</b>			
EUR (€) Equivalent	12,296,953	34,614,318	36,374,051
Net Assets	13,583,829	36,942,131	41,364,571
Number of Shares Outstanding	49,362	161,322	150,427
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>275.19</b>	<b>229.00</b>	<b>274.98</b>
<b>Institutional Plus USD Acc</b>			
EUR (€) Equivalent	13,127,299	12,925,913	10,828,234
Net Assets	14,501,071	13,795,181	12,313,868
Number of Shares Outstanding	98,261	112,379	83,570
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>147.58</b>	<b>122.76</b>	<b>147.35</b>

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		962,802	376,956
Dividend Income		81,307,411	93,365,012
Securities Lending Income		1,204,716	1,283,427
Net Gain/(Loss) on Financial Instruments		436,590,249	(546,266,518)
<b>Total Investment Income/(Loss)</b>		<b>520,065,178</b>	<b>(451,241,123)</b>
<b>Expenses</b>			
Management Fees	12	5,175,787	5,578,964
Transaction Fees and Commissions		80,040	139,938
<b>Total Expenses</b>		<b>5,255,827</b>	<b>5,718,902</b>
<b>Finance Costs</b>			
Interest Expense		73,336	83,139
Distribution	6	1,784,823	2,038,509
<b>Total Finance Costs</b>		<b>1,858,159</b>	<b>2,121,648</b>
<b>Net Investment Income/(Loss)</b>		<b>512,951,192</b>	<b>(459,081,673)</b>
Taxation	5	(12,196,627)	(14,000,864)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>500,754,565</b>	<b>(473,082,537)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	500,754,565	(473,082,537)
<b>Capital Transactions</b>		
Subscriptions	818,790,888	932,561,127
Redemptions	(906,299,818)	(1,775,451,843)
Total Capital Transactions	(87,508,930)	(842,890,716)
Total Increase/(Decrease) for the Year	413,245,635	(1,315,973,253)
<b>Net Assets</b>		
Beginning of Year	3,163,868,862	4,479,842,115
<b>End of Year</b>	<b>3,577,114,497</b>	<b>3,163,868,862</b>

# Vanguard Pacific ex-Japan Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of 2023 but through less aggressive hikes than in parts of 2022. The Bank of Japan adjusted its yield curve control framework but maintained its negative interest rate policy through 2023.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Global stocks posted a double-digit gains for the period.
- Pacific markets excluding Japan finished the year higher overall. The fund's benchmark index returned 2.84% for the 12 months ended 31 December 2023.
- Results were positive in seven of the index's 11 sectors. Materials contributed most to returns. Real estate and financials detracted most.
- Australia, the largest market, added most to performance. Hong Kong eroded overall returns.

Benchmark returns in the commentary above are in Euros.

### Benchmark: MSCI Pacific ex-Japan Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
AUD Acc	5.59%	6.26%	5.99%
Benchmark	5.78	6.40	6.16
Tracking Difference*	-0.19		
EUR Acc	2.65%	6.32%	6.00%
Benchmark	2.84	6.46	6.18
Tracking Difference*	-0.19		
Institutional Plus EUR Acc	2.69%	6.37%	6.04%
Benchmark	2.84	6.46	6.18
Tracking Difference*	-0.15		
GBP Acc	0.25%	5.58%	6.47%
Benchmark	0.44	5.72	6.66
Tracking Difference*	-0.19		
GBP Dist	0.25%	5.58%	6.47%
Benchmark	0.44	5.72	6.66
Tracking Difference*	-0.19		
Institutional Plus GBP Acc	0.29%	5.62%	5.71%
Benchmark	0.44	5.72	5.86
Tracking Difference*	-0.15		
Institutional Plus GBP Dist	0.29%	5.62%	5.71%
Benchmark	0.44	5.72	5.86
Tracking Difference*	-0.15		
USD Acc	6.25%	5.60%	3.72%
Benchmark	6.44	5.74	3.90
Tracking Difference*	-0.19		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus USD Acc	6.29%	5.64%	3.76%
Benchmark	6.44	5.74	3.90
Tracking Difference*	-0.15		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: AUD Acc, 15 August 2017; EUR Acc and Institutional Plus EUR Acc, 27 February 2014; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
BHP Group Ltd.	1,102,819	30,639,129	BHP Group Ltd.	1,164,511	31,920,673
Commonwealth Bank of Australia	348,536	21,588,575	Commonwealth Bank of Australia	415,774	25,463,354
AIA Group Ltd.	2,038,800	18,454,730	AIA Group Ltd.	3,001,600	25,336,316
CSL Ltd.	106,946	18,055,916	Newcrest Mining Ltd.	1,696,692	23,825,583
National Australia Bank Ltd.	624,823	11,021,547	CSL Ltd.	110,893	17,104,933
CAR Group Ltd.	632,341	10,674,936	National Australia Bank Ltd.	733,777	12,562,286
Westpac Banking Corp.	774,382	10,305,077	ANZ Group Holdings Ltd.	685,419	10,291,764
ANZ Group Holdings Ltd.	673,178	10,108,139	Westpac Banking Corp.	806,484	10,280,498
Hong Kong Exchanges & Clearing Ltd.	261,200	9,350,757	Hong Kong Exchanges & Clearing Ltd.	277,100	9,550,944
DBS Group Holdings Ltd.	393,000	8,915,983	DBS Group Holdings Ltd.	416,800	9,485,495
Woodside Energy Group Ltd.	411,411	8,650,544	Woodside Energy Group Ltd.	436,469	8,749,795
Macquarie Group Ltd.	79,670	8,433,852	Macquarie Group Ltd.	84,456	8,456,141
United Overseas Bank Ltd.	421,900	8,202,370	Wesfarmers Ltd.	261,229	8,368,681
EBOS Group Ltd.	314,630	8,076,770	Oversea-Chinese Banking Corp., Ltd.	782,300	6,938,894
Wesfarmers Ltd.	246,974	7,689,227	Rio Tinto Ltd.	84,702	6,194,227
Sembcorp Industries Ltd.	1,788,300	6,502,813	Woolworths Group Ltd.	281,554	6,075,356
Oversea-Chinese Banking Corp., Ltd.	738,000	6,478,626	Fortescue Ltd.	386,509	5,501,199
Woolworths Group Ltd.	279,173	6,213,723	United Overseas Bank Ltd.	288,600	5,498,444
Rio Tinto Ltd.	79,789	5,775,936	Transurban Group	708,854	5,440,117
Transurban Group	691,898	5,724,168	Lendlease Corp., Ltd.	1,344,833	5,412,418
Goodman Group REIT	394,125	5,052,540	Goodman Group REIT	386,584	5,305,357
Fortescue Ltd.	364,185	4,913,599	Venture Corp., Ltd.	523,100	4,678,673
Wharf Holdings Ltd.	1,889,000	4,528,526			
Sea Ltd. ADR	87,173	4,353,246			
Santos Ltd.	956,545	4,277,924			
Grab Holdings Ltd. Class A	1,464,858	4,137,327			

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.32% (31 December 2022: 99.47%)</b>				<b>Xero Ltd.</b>			
<b>Equities 98.32% (31 December 2022: 99.47%)</b>				<b>1,971,147,918 65.80%</b>			
<b>Australia 65.80% (31 December 2022: 62.32%)</b>				<b>Hong Kong 18.79% (31 December 2022: 23.77%)</b>			
Ampol Ltd.	420,825	9,397,066	0.31%	ALA Group Ltd.	20,270,932	159,921,462	5.34%
ANZ Group Holdings Ltd.	5,307,209	84,973,529	2.84%	BOC Hong Kong Holdings Ltd.	6,534,716	16,060,812	0.54%
APA Group	2,265,713	11,952,128	0.40%	Budweiser Brewing Co. APAC Ltd.	3,040,200	5,152,932	0.17%
Aristocrat Leisure Ltd.	1,030,786	25,991,059	0.87%	CK Asset Holdings Ltd.	3,448,173	15,670,398	0.52%
ASX Ltd.	341,881	13,317,153	0.44%	CK Hutchison Holdings Ltd.	4,734,164	22,969,084	0.77%
Aurizon Holdings Ltd.	3,250,598	7,630,084	0.25%	CK Infrastructure Holdings Ltd.	1,112,080	5,569,609	0.19%
BHP Group Ltd.	8,951,182	278,727,327	9.30%	CLP Holdings Ltd.	2,900,170	21,669,619	0.72%
BlueScope Steel Ltd.	797,732	11,530,691	0.39%	ESR Group Ltd.	3,857,688	4,830,096	0.16%
Brambles Ltd.	2,454,008	20,615,665	0.69%	Futu Holdings Ltd. ADR	97,542	4,823,899	0.16%
CAR Group Ltd.	632,341	12,163,328	0.41%	Galaxy Entertainment Group Ltd.	3,861,495	19,585,670	0.65%
Cochlear Ltd.	115,732	21,351,457	0.71%	Hang Lung Properties Ltd.	3,176,832	4,007,080	0.13%
Coles Group Ltd.	2,363,554	23,520,337	0.79%	Hang Seng Bank Ltd.	1,350,426	14,254,620	0.48%
Commonwealth Bank of Australia	2,960,050	204,419,968	6.82%	Henderson Land Development Co., Ltd.	2,563,789	7,148,292	0.24%
Computershare Ltd.	959,544	14,456,367	0.48%	HKT Trust & HKT Ltd.	6,692,389	7,231,061	0.24%
CSL Ltd.	853,073	151,049,958	5.04%	Hong Kong & China Gas Co., Ltd.	19,770,910	13,706,695	0.46%
Dexus REIT	1,899,417	9,010,814	0.30%	Hong Kong Exchanges & Clearing Ltd.	2,126,970	66,084,722	2.21%
Endeavour Group Ltd.	2,530,187	8,142,782	0.27%	Hongkong Land Holdings Ltd.	1,949,100	6,140,287	0.20%
Fortescue Ltd.	2,990,516	53,607,555	1.79%	Jardine Matheson Holdings Ltd.	281,500	10,501,620	0.35%
Goodman Group REIT	3,018,492	47,172,948	1.57%	Link REIT	4,524,104	22,998,901	0.77%
GPT Group REIT	3,382,808	9,695,669	0.32%	MTR Corp., Ltd.	2,744,459	9,640,605	0.32%
IDP Education Ltd.	466,932	5,777,195	0.19%	New World Development Co., Ltd.	2,667,588	3,748,230	0.13%
IGO Ltd.	1,203,522	6,727,986	0.22%	Power Assets Holdings Ltd.	2,446,026	12,831,711	0.43%
Insurance Australia Group Ltd.	4,303,015	15,044,292	0.50%	Sands China Ltd.	4,287,624	11,358,155	0.38%
James Hardie Industries plc	777,231	27,120,904	0.91%	Sino Land Co., Ltd.	6,493,030	6,390,870	0.21%
Lottery Corp., Ltd.	3,930,578	11,751,255	0.39%	SITC International Holdings Co., Ltd.	2,372,000	3,706,888	0.12%
Macquarie Group Ltd.	648,374	73,544,752	2.46%	Sun Hung Kai Properties Ltd.	2,558,563	25,049,593	0.84%
Medibank Pvt Ltd.	4,863,544	10,695,111	0.36%	Swire Pacific Ltd. Class A	756,654	5,798,340	0.19%
Mineral Resources Ltd.	310,215	13,413,537	0.45%	Swire Properties Ltd.	2,066,879	3,785,969	0.13%
Mirvac Group REIT	6,968,187	8,995,981	0.30%	Techtronic Industries Co., Ltd.	2,430,000	26,213,654	0.87%
National Australia Bank Ltd.	5,525,591	104,785,111	3.50%	WH Group Ltd.	14,726,935	8,604,939	0.29%
Northern Star Resources Ltd.	2,029,458	17,111,780	0.57%	Wharf Holdings Ltd.	1,889,000	5,507,758	0.18%
Orica Ltd.	804,349	7,919,820	0.26%	Wharf Real Estate Investment Co., Ltd.	2,948,403	9,023,929	0.30%
Origin Energy Ltd.	3,042,320	15,917,350	0.53%	Xinyi Glass Holdings Ltd.	2,982,000	3,028,424	0.10%
Pilbara Minerals Ltd.	5,048,757	12,318,676	0.41%			<b>563,015,924</b>	<b>18.79%</b>
Qantas Airways Ltd.	1,492,154	4,949,603	0.17%	<b>New Zealand 1.76% (31 December 2022: 1.52%)</b>			
QBE Insurance Group Ltd.	2,638,209	24,134,968	0.81%	Auckland International Airport Ltd.	2,340,954	11,807,484	0.40%
Ramsay Health Care Ltd.	324,135	10,533,597	0.35%	EBOS Group Ltd.	270,974	5,513,632	0.18%
REA Group Ltd.	93,321	10,442,397	0.35%	Fisher & Paykel Healthcare Corp., Ltd.	1,027,847	13,903,441	0.46%
Reece Ltd.	399,242	5,521,700	0.18%	Mercury NZ Ltd.	1,228,415	4,646,981	0.16%
Rio Tinto Ltd.	655,550	54,933,858	1.83%	Meridian Energy Ltd.	2,284,266	7,253,344	0.24%
Santos Ltd.	5,735,414	26,925,317	0.90%	Spark New Zealand Ltd.	3,246,988	9,640,338	0.32%
Scentre Group REIT	9,165,970	16,929,030	0.57%			<b>52,765,220</b>	<b>1.76%</b>
Seek Ltd.	629,039	10,386,255	0.35%	<b>Singapore 11.97% (31 December 2022: 11.86%)</b>			
Sonic Healthcare Ltd.	795,864	15,770,871	0.53%	CapitaLand Ascendas REIT	6,590,064	13,703,447	0.46%
South32 Ltd.	8,009,186	16,474,608	0.55%	CapitaLand Integrated Commercial Trust REIT	9,400,853	13,290,216	0.44%
Stockland REIT	4,215,578	11,587,763	0.39%	CapitaLand Investment Ltd.	4,593,443	9,961,460	0.33%
Suncorp Group Ltd.	2,243,266	19,191,681	0.64%	City Developments Ltd.	883,766	4,033,263	0.13%
Telstra Group Ltd.	7,141,701	17,469,453	0.58%				
Transurban Group	5,452,962	46,179,836	1.54%				
Treasury Wine Estates Ltd.	1,409,665	9,386,791	0.31%				
Vicinity Ltd. REIT	6,833,052	8,610,480	0.29%				
Washington H Soul Pattinson & Co., Ltd.	414,354	8,387,460	0.28%				
Wesfarmers Ltd.	2,003,510	70,591,676	2.36%				
Westpac Banking Corp.	6,196,875	87,657,823	2.93%				
WiseTech Global Ltd.	294,307	13,701,925	0.46%				
Woodside Energy Group Ltd.	3,353,099	64,332,480	2.15%				
Woolworths Group Ltd.	2,157,277	49,571,415	1.65%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
DBS Group Holdings Ltd.	3,198,670	73,340,435	2.45%	Seatrium Ltd.	78,323,726	6,342,682	0.21%
Genting Singapore Ltd.	10,678,097	7,328,101	0.24%	Sembcorp Industries Ltd.	1,578,300	5,751,507	0.19%
Grab Holdings Ltd. Class A	3,347,310	10,211,773	0.34%	Singapore Airlines Ltd.	2,629,028	11,835,773	0.40%
Jardine Cycle & Carriage Ltd.	174,800	3,570,030	0.12%	Singapore Exchange Ltd.	1,513,782	10,212,085	0.34%
Keppel Corp., Ltd.	2,571,835	12,478,434	0.42%	Singapore Technologies Engineering Ltd.	2,756,855	7,359,717	0.25%
Mapletree Logistics Trust REIT	6,131,166	7,321,328	0.24%	Singapore Telecommunications Ltd.	14,581,635	24,717,284	0.83%
Mapletree Pan Asia Commercial Trust REIT	4,168,400	4,491,244	0.15%	United Overseas Bank Ltd.	2,232,885	43,595,955	1.46%
Oversea-Chinese Banking Corp., Ltd.	5,979,651	53,347,830	1.78%	UOL Group Ltd.	823,045	3,547,160	0.12%
Sea Ltd. ADR	646,797	23,713,645	0.79%	Wilmar International Ltd.	3,392,185	8,310,847	0.28%
						<b>358,464,216</b>	<b>11.97%</b>
				<b>Total Equities</b>		<b>2,945,393,278</b>	<b>98.32%</b>
				<b>Total Transferable Securities</b>		<b>2,945,393,278</b>	<b>98.32%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.10% (31 December 2022: (0.01%))</b>				
<b>Futures 0.10% (31 December 2022: (0.01%))</b>				
MSCI Pacific Ex-Japan Index March 2024	733	\$52,404,512	2,990,530	0.10%
			<b>2,990,530</b>	<b>0.10%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>2,990,530</b>	<b>0.10%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (0.02%) (31 December 2022: (0.00%))</b>							
<b>Forward Currency Exchange Contracts (0.02%) (31 December 2022: (0.00%))</b>							
USD	2,194,886	HKD	(17,105,963)	BNP Paribas	20/3/2024	242	0.00%
USD	2,141,179	SGD	(2,864,829)	BNP Paribas	20/3/2024	(34,670)	(0.00%)
USD	11,281,302	AUD	(17,147,926)	State Street Bank & Trust Co.	20/3/2024	(403,414)	(0.02%)
						<b>(437,842)</b>	<b>(0.02%)</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>(437,842)</b>	<b>(0.02%)</b>
<b>Total Investments</b>						<b>2,947,945,966</b>	<b>98.40%</b>

	Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>47,849,975</b>	<b>1.60%</b>
<b>Net Assets</b>	<b>2,995,795,941</b>	<b>100.00%</b>

Analysis of Total Assets	Fair Value EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	2,945,393,278	97.82%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	2,990,530	0.10%
(e) Total OTC Financial Derivative Instruments	242	0.00%
(f) Other assets	62,793,064	2.08%
<b>Total Assets</b>	<b>3,011,177,114</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,945,393,278	3,007,280,935
Financial Derivative Instruments	3,17	2,990,772	28,908
Cash	3	56,506,893	18,561,027
Unrealised Appreciation on Spot Currency Contracts		9,761	2,262
Receivables:			
Interest and Dividends		1,846,277	1,956,862
Capital Shares Issued		2,552,535	2,882,867
Investments Sold		728,827	—
Margin Cash Due from Broker	3	632,771	2,243,749
Cash Collateral		516,000	—
<b>Total Current Assets</b>		<b>3,011,177,114</b>	<b>3,032,956,610</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	438,084	272,433
Payables and Other Liabilities:			
Investments Purchased		—	864,613
Income Distribution Payable		6,952,297	6,328,575
Capital Shares Redeemed		7,628,255	1,632,508
Management Fees Payable	12	362,537	391,058
<b>Total Current Liabilities</b>		<b>15,381,173</b>	<b>9,489,187</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,995,795,941</b>	<b>3,023,467,423</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>AUD Acc</b>			
EUR (€) Equivalent	224,082,194	218,258,797	218,163,347
Net Assets	362,764,587	343,488,490	341,235,642
Number of Shares Outstanding	2,502,569	2,502,325	2,502,775
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>144.96</b>	<b>137.27</b>	<b>136.34</b>
<b>EUR Acc</b>			
Net Assets	346,721,322	326,196,996	474,152,175
Number of Shares Outstanding	1,276,016	1,232,392	1,792,482
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>271.72</b>	<b>264.69</b>	<b>264.52</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	295,514,370	261,315,358	245,345,903
Number of Shares Outstanding	1,659,819	1,507,349	1,416,673
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>178.04</b>	<b>173.36</b>	<b>173.18</b>
<b>GBP Acc</b>			
EUR (€) Equivalent	996,792,454	908,397,828	1,234,957,953
Net Assets	863,748,691	805,958,622	1,036,874,196
Number of Shares Outstanding	2,474,961	2,315,438	3,149,759
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>348.99</b>	<b>348.08</b>	<b>329.19</b>
<b>GBP Dist</b>			
EUR (€) Equivalent	121,716,190	84,824,469	66,134,014
Net Assets	105,470,501	75,258,890	55,526,306
Number of Shares Outstanding	537,832	368,623	272,827
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>196.10</b>	<b>204.16</b>	<b>203.52</b>
<b>Institutional Plus GBP Acc</b>			
EUR (€) Equivalent	235,917,452	46,796,442	49,800,153
Net Assets	204,429,106	41,519,249	41,812,350
Number of Shares Outstanding	1,217,654	248,052	264,243
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>167.89</b>	<b>167.38</b>	<b>158.23</b>
<b>Institutional Plus GBP Dist</b>			
EUR (€) Equivalent	36,803,530	31,953,919	33,349,153
Net Assets	31,891,294	28,350,504	28,000,043
Number of Shares Outstanding	276,306	235,940	233,744
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>115.42</b>	<b>120.16</b>	<b>119.79</b>
<b>USD Acc</b>			
EUR (€) Equivalent	370,382,163	787,694,119	854,106,837
Net Assets	409,142,656	840,666,549	971,290,295
Number of Shares Outstanding	1,363,252	2,976,300	3,229,233
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>300.12</b>	<b>282.45</b>	<b>300.78</b>
<b>Institutional Plus USD Acc</b>			
EUR (€) Equivalent	367,866,266	358,029,495	290,717,132
Net Assets	406,363,471	382,106,979	330,603,523
Number of Shares Outstanding	2,779,746	2,778,438	2,258,366
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>146.19</b>	<b>137.53</b>	<b>146.39</b>

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		1,878,911	200,160
Dividend Income		137,942,963	176,499,609
Securities Lending Income		18,244	145,530
Net Loss on Financial Instruments		(67,812,863)	(177,268,697)
<b>Total Investment Income/(Loss)</b>		<b>72,027,255</b>	<b>(423,398)</b>
<b>Expenses</b>			
Management Fees	12	4,597,949	4,932,846
Transaction Fees and Commissions		473,488	850,712
<b>Total Expenses</b>		<b>5,071,437</b>	<b>5,783,558</b>
<b>Finance Costs</b>			
Interest Expense		34,250	25,908
Distribution	6	6,952,297	6,328,575
<b>Total Finance Costs</b>		<b>6,986,547</b>	<b>6,354,483</b>
<b>Net Investment Income/(Loss)</b>		<b>59,969,271</b>	<b>(12,561,439)</b>
Taxation	5	(1,274,103)	(1,257,189)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>58,695,168</b>	<b>(13,818,628)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	58,695,168	(13,818,628)
<b>Capital Transactions</b>		
Subscriptions	786,725,659	759,117,067
Redemptions	(873,092,309)	(1,188,557,683)
Total Capital Transactions	(86,366,650)	(429,440,616)
Total Decrease for the Year	(27,671,482)	(443,259,244)
<b>Net Assets</b>		
Beginning of Year	3,023,467,423	3,466,726,667
<b>End of Year</b>	<b>2,995,795,941</b>	<b>3,023,467,423</b>

# Vanguard SRI European Stock Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Global stocks posted double-digit gains for the period.
- In this environment, the fund's benchmark returned 16.16%. Ten of the 11 index sectors produced positive returns. Industrials, financials, consumer discretionary and technology contributed most. The lone detractor was consumer staples.
- Among markets, all but one were positive contributors. The largest contributors were France, the UK, Germany and Switzerland. Finland was the only detractor.

Benchmark returns in the commentary above are in Euros.

### Benchmark: FTSE Developed Europe Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	16.39%	10.28%	6.57%
Benchmark	16.16	9.82	6.49
Tracking Difference*	0.23		
Institutional Plus EUR Acc	16.44%	10.34%	6.65%
Benchmark	16.16	9.82	6.49
Tracking Difference*	0.28		
GBP Acc	13.67%	9.51%	7.00%
Benchmark	13.45	9.05	6.92
Tracking Difference*	0.22		
GBP Dist	13.67%	9.51%	7.00%
Benchmark	13.45	9.05	6.92
Tracking Difference*	0.22		
USD Acc	20.47%	9.53%	4.34%
Benchmark	20.23	9.07	4.28
Tracking Difference*	0.24		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: USD Acc, 2 September 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Leonardo SpA	174,502	2,450,724	Rheinmetall AG	4,239	1,074,306
Nestle SA	19,772	2,218,882	Shell plc	34,975	1,000,713
ASML Holding NV	3,182	1,944,347	MTU Aero Engines AG	3,928	849,621
Roche Holding AG	6,363	1,798,356	ASML Holding NV	1,349	817,968
Novo Nordisk A/S Class B	12,891	1,767,430	Nestle SA	6,279	686,743
Melrose Industries plc	284,999	1,503,845	CNH Industrial NV	60,770	642,960
Novartis AG	16,721	1,383,758	L'Oreal SA (XPAR)	1,482	592,239
LVMH Moët Hennessy Louis Vuitton SE	1,562	1,258,997	Novo Nordisk A/S Class B	4,300	582,041
Unilever plc	25,493	1,229,338	Roche Holding AG	2,101	561,455
Siemens AG	7,651	1,144,058	Saab AB Class B	10,644	553,524
AstraZeneca plc	8,164	1,064,323	Siemens AG	3,422	498,998
Shell plc	36,545	1,050,737	LVMH Moët Hennessy Louis Vuitton SE	639	473,166
SAP SE	9,307	1,042,611	Prosus NV	7,378	459,394
TotalEnergies SE	17,251	1,019,212	TotalEnergies SE	7,348	431,408
L'Oreal SA (XPAR)	2,202	871,448	BP plc	74,192	417,591
BNP Paribas SA	13,398	859,276	Electricite de France SA	32,812	394,312
London Stock Exchange Group plc	9,199	820,148	Barclays plc	218,948	382,087
Sanofi SA	8,665	775,717	Bayerische Motoren Werke AG	3,887	358,339
Rheinmetall AG	2,964	746,370	AstraZeneca plc	2,880	355,198
MTU Aero Engines AG	3,472	740,637	Unilever plc	6,857	317,780

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 99.63% (31 December 2022: 99.46%)</b>				<b>Equities 99.63% (31 December 2022: 99.46%)</b>			
<b>Austria 0.40% (31 December 2022: 0.38%)</b>				<b>France 17.20% (31 December 2022: 16.74%)</b>			
ANDRITZ AG	3,142	177,209	0.03%	UPM-Kymmene OYJ	31,565	1,075,104	0.20%
Erste Group Bank AG	21,643	794,947	0.15%	Valmet OYJ	8,643	225,669	0.04%
OMV AG	7,123	283,282	0.05%	Wartsila OYJ Abp	26,821	352,026	0.06%
Raiffeisen Bank International AG	15,254	284,792	0.05%			<b>9,425,362</b>	<b>1.72%</b>
Verbund AG	3,437	288,880	0.05%	<b>France 17.20% (31 December 2022: 16.74%)</b>			
Voestalpine AG	13,507	385,760	0.07%	Accor SA	9,585	331,641	0.06%
		<b>2,214,870</b>	<b>0.40%</b>	Aeroports de Paris SA	2,345	274,834	0.05%
<b>Belgium 1.43% (31 December 2022: 1.57%)</b>				Air Liquide SA	2,098	369,500	0.07%
Ackermans & van Haaren NV	1,021	162,135	0.03%	Air Liquide SA - EUR	1,538	270,872	0.05%
Ageas SA	9,613	377,887	0.07%	Air Liquide SA (Prime De Fidelite)	10,184	1,793,606	0.33%
Anheuser-Busch InBev SA	49,087	2,867,663	0.52%	Air Liquide SA (XPAR)	17,417	3,067,482	0.56%
Argenx SE	3,118	1,071,033	0.19%	ALD SA	13,670	88,103	0.02%
D'ieteren Group	1,185	209,626	0.04%	Alstom SA	17,656	215,050	0.04%
Elia Group SA	1,814	205,526	0.04%	Amundi SA	3,653	225,025	0.04%
Groupe Bruxelles Lambert NV	4,966	353,679	0.06%	Arkema SA	4,639	477,817	0.09%
KBC Group NV	16,581	973,636	0.18%	AXA SA	111,910	3,300,226	0.60%
Lotus Bakeries NV	15	123,450	0.02%	BioMerieux	2,697	271,318	0.05%
Sofina SA	665	149,891	0.03%	BNP Paribas SA	68,938	4,314,829	0.79%
Solvay SA	3,612	100,161	0.02%	Bolloré SE	64,465	364,549	0.07%
Syensqo SA	3,612	340,467	0.06%	Bouygues SA	16,529	563,969	0.10%
UCB SA	6,400	504,960	0.09%	Bureau Veritas SA	19,356	442,672	0.08%
Umicore SA	10,527	262,122	0.05%	Capgemini SE	8,997	1,698,184	0.31%
Warehouses de Pauw CVA REIT	5,115	145,778	0.03%	Carrefour SA	34,359	569,157	0.10%
		<b>7,848,014</b>	<b>1.43%</b>	Cie de L'Odet SE	40	58,160	0.01%
<b>Denmark 4.68% (31 December 2022: 4.20%)</b>				Cie de Saint-Gobain SA	27,013	1,800,687	0.33%
AP Moller-Maersk A/S Class A	213	342,306	0.06%	Cie Generale des Etablissements Michelin SCA	46,734	1,516,986	0.28%
AP Moller-Maersk A/S Class B	270	439,704	0.08%	Covivio SA REIT	3,353	163,224	0.03%
Carlsberg A/S Class B	5,416	615,230	0.11%	Credit Agricole SA	99,656	1,280,779	0.23%
Chr Hansen Holding A/S	5,826	442,505	0.08%	Danone SA	39,507	2,318,271	0.42%
Coloplast A/S Class B	7,396	765,935	0.14%	Dassault Systemes SE	39,170	1,732,685	0.32%
Demant A/S	4,808	190,912	0.03%	Edenred SE	13,704	741,934	0.14%
DSV A/S	10,022	1,593,799	0.29%	Eiffage SA	5,351	519,154	0.09%
Genmab A/S	3,587	1,036,946	0.19%	Engie SA	59,986	954,857	0.17%
H Lundbeck A/S	9,077	39,890	0.01%	Engie SA (Prime De Fidelite)	41,287	657,206	0.12%
H Lundbeck A/S Class A	1,551	5,971	0.00%	EssilorLuxottica SA	17,729	3,219,586	0.59%
Novo Nordisk A/S Class B	174,491	16,340,614	2.97%	Eurazeo SA	1,049	75,371	0.01%
Novozymes A/S Class B	11,651	580,005	0.11%	Eurazeo SE	25	1,796	0.00%
Orsted A/S	10,479	526,159	0.10%	Eurazeo SE (XPAR)	2,489	178,835	0.03%
Pandora A/S	4,368	546,808	0.10%	Eurofins Scientific SE	6,688	394,458	0.07%
ROCKWOOL A/S Class B	238	63,087	0.01%	Euronext NV	4,651	365,801	0.07%
Royal Unibrew A/S	2,618	158,424	0.03%	Gecina SA REIT	2,997	329,970	0.06%
Tryg A/S	21,556	424,784	0.08%	Getlink SE	26,222	434,367	0.08%
Vestas Wind Systems A/S	55,567	1,597,412	0.29%	Hermes International SCA	1,977	3,793,468	0.69%
		<b>25,710,491</b>	<b>4.68%</b>	Ipsen SA	1,960	211,484	0.04%
<b>Finland 1.72% (31 December 2022: 2.07%)</b>				JCDecaux SE	3,599	65,502	0.01%
Elisa OYJ	4,817	201,688	0.04%	Kering SA	4,130	1,647,870	0.30%
Fortum OYJ	22,802	297,794	0.05%	Klepierre SA REIT	11,480	283,326	0.05%
Kesko OYJ Class B	12,829	229,960	0.04%	La Francaise des Jeux SAEM	4,170	136,943	0.03%
Kone OYJ Class B	20,181	911,374	0.17%	Legrand SA	15,880	1,494,308	0.27%
Mandatum OYJ	23,855	97,090	0.02%	L'Oreal SA	1,039	468,225	0.09%
Metso OYJ	33,221	304,636	0.06%	L'Oreal SA (Prime De Fidelite)	4,598	2,072,089	0.38%
Neste OYJ	22,469	723,726	0.13%	L'Oreal SA (XPAR)	7,577	3,414,575	0.62%
Nokia OYJ	304,319	928,782	0.17%	LVMH Moët Hennessy Louis Vuitton SE	13,988	10,261,597	1.87%
Nordea Bank Abp	212,967	2,390,767	0.43%	Neoen SA	2,567	77,729	0.01%
Orion OYJ Class B	4,681	183,823	0.03%	Orange SA	124,625	1,284,136	0.23%
Sampo OYJ Class A	27,234	1,078,739	0.20%	Pernod Ricard SA	12,200	1,948,950	0.35%
Stora Enso OYJ Class R	33,867	424,184	0.08%	Publicis Groupe SA	13,276	1,115,184	0.20%
				Remy Cointreau SA	1,180	135,700	0.02%
				Renault SA	13,381	493,826	0.09%
				Rexel SA	14,237	352,650	0.06%
				Sanofi SA	62,268	5,589,176	1.02%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Sartorius Stedim Biotech	1,424	341,048	0.06%	MTU Aero Engines AG	15,177	2,963,309	0.54%
Schneider Electric SE	31,183	5,668,446	1.03%	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	7,837	2,939,659	0.54%
SCOR SE	9,098	240,733	0.04%	Nemetschek SE	2,623	205,853	0.04%
SEB SA	92	10,396	0.00%	Puma SE	4,586	231,685	0.04%
SEB SA (Prime De Fidelite)	719	81,247	0.01%	QIAGEN NV	8,977	353,694	0.06%
SEB SA (XPAR)	570	64,410	0.01%	Rational AG	236	165,082	0.03%
Societe Generale SA	47,762	1,147,482	0.21%	Rheinmetall AG	7,453	2,139,011	0.39%
Sodexo SA	2,521	251,142	0.05%	RTL Group SA	327	11,432	0.00%
Sodexo SA (XPAR)	2,522	251,242	0.05%	RWE AG	37,987	1,564,305	0.28%
SOITEC	1,524	246,583	0.04%	SAP SE	61,494	8,577,183	1.56%
STMicroelectronics NV	38,771	1,754,194	0.32%	Sartorius AG	56	14,840	0.00%
Teleperformance SE	3,338	440,783	0.08%	Sartorius AG - Preference Shares	1,273	424,164	0.08%
TotalEnergies SE	127,796	7,872,234	1.43%	Scout24 SE	1,064	68,266	0.01%
Ubisoft Entertainment SA	5,010	115,781	0.02%	Siemens AG	40,588	6,896,713	1.26%
Unibail-Rodamco-Westfield REIT	5,685	380,440	0.07%	Siemens Energy AG	25,355	304,260	0.06%
Valeo SE	12,000	166,980	0.03%	Siemens Healthineers AG	15,212	800,151	0.15%
Veolia Environnement SA	37,990	1,084,994	0.20%	Sixt SE	218	22,062	0.00%
Vinci SA	30,401	3,456,594	0.63%	Sixt SE - Preference Shares	962	64,550	0.01%
Vivendi SE	43,731	423,141	0.08%	Symrise AG Class A	7,221	719,500	0.13%
Wendel SE	744	60,004	0.01%	Talanx AG	1,940	125,421	0.02%
Worldline SA	14,027	219,803	0.04%	Telefonica Deutschland Holding AG	30,245	71,136	0.01%
		<b>94,507,376</b>	<b>17.20%</b>	thyssenkrupp AG	36,191	228,438	0.04%
<b>Germany 13.04% (31 December 2022: 12.75%)</b>				Traton SE	4,160	88,691	0.02%
Adidas AG	8,882	1,635,709	0.30%	Vonovia SE	36,072	1,029,495	0.19%
Allianz SE	22,745	5,503,153	1.00%	Wacker Chemie AG	749	85,611	0.02%
BASF SE	50,920	2,483,878	0.45%	Zalando SE	9,029	193,672	0.04%
Bayer AG	54,303	1,826,210	0.33%			<b>71,631,385</b>	<b>13.04%</b>
Bayerische Motoren Werke AG	19,432	1,958,357	0.36%	<b>Ireland 0.46% (31 December 2022: 0.47%)</b>			
Bayerische Motoren Werke AG - Preference Shares	3,782	340,191	0.06%	AIB Group plc	102,964	399,500	0.07%
Bechtle AG	2,757	125,140	0.02%	Bank of Ireland Group plc	65,956	542,026	0.10%
Beiersdorf AG	4,279	580,660	0.11%	Glanbia plc	12,413	185,078	0.04%
Brenntag SE	7,700	640,794	0.12%	Kerry Group plc Class A	9,941	781,959	0.14%
Carl Zeiss Meditec AG	1,160	114,654	0.02%	Kingspan Group plc	7,919	620,850	0.11%
Commerzbank AG	62,117	668,379	0.12%			<b>2,529,413</b>	<b>0.46%</b>
Continental AG	5,855	450,367	0.08%	<b>Italy 4.47% (31 December 2022: 3.82%)</b>			
Covestro AG	9,455	498,089	0.09%	A2A SpA	32,304	60,053	0.01%
CTS Eventim AG & Co. KGaA	2,380	148,988	0.03%	Amplifon SpA	6,016	188,542	0.03%
Daimler Truck Holding AG	28,276	961,950	0.17%	Assicurazioni Generali SpA	75,528	1,442,963	0.26%
Delivery Hero SE	9,179	229,567	0.04%	Banca Mediolanum SpA	5,160	44,035	0.01%
Deutsche Bank AG	115,704	1,430,564	0.26%	Banco BPM SpA	90,743	433,842	0.08%
Deutsche Boerse AG	10,137	1,890,550	0.34%	Buzzi SpA	87	2,396	0.00%
Deutsche Lufthansa AG	26,085	209,932	0.04%	Davide Campari-Milano NV	19,415	198,324	0.04%
Deutsche Post AG	51,064	2,290,476	0.42%	Enel SpA	443,318	2,983,530	0.54%
Deutsche Telekom AG	191,725	4,170,019	0.76%	Eni SpA	118,942	1,825,522	0.33%
Deutsche Wohnen SE	4,046	96,861	0.02%	Ferrari NV	7,065	2,156,238	0.39%
E.ON SE	119,856	1,456,250	0.26%	FincoBank Banca Finco SpA	38,053	516,950	0.09%
Evonik Industries AG	9,624	178,044	0.03%	Hera SpA	12,269	36,464	0.01%
Fraport AG Frankfurt Airport Services Worldwide	860	47,094	0.01%	Infrastrutture Wireless Italiane SpA	17,949	205,516	0.04%
Fresenius Medical Care AG	11,614	440,867	0.08%	Interpump Group SpA	3,016	141,360	0.03%
Fresenius SE & Co. KGaA	23,514	660,038	0.12%	Intesa Sanpaolo SpA	983,472	2,599,808	0.47%
FUCHS SE	1	32	0.00%	Italgas SpA	7,794	40,373	0.01%
FUCHS SE - Preference Shares	2,037	82,091	0.01%	Leonardo SpA	174,502	2,606,187	0.47%
GEA Group AG	9,211	347,163	0.06%	Mediobanca Banca di Credito Finanziario SpA	46,192	517,581	0.09%
Hannover Rueck SE	3,067	663,392	0.12%	Moncler SpA	9,376	522,243	0.10%
Heidelberg Materials AG	5,605	453,669	0.08%	Nexi SpA	30,691	227,298	0.04%
Hella GmbH & Co. KGaA	1,449	119,542	0.02%	Pirelli & C SpA	29,765	146,652	0.03%
HelloFresh SE	8,026	114,852	0.02%	Poste Italiane SpA	20,753	213,237	0.04%
Henkel AG & Co. KGaA	4,727	307,160	0.06%	Prismian SpA	12,388	510,014	0.09%
Henkel AG & Co. KGaA - Preference Shares	8,386	611,004	0.11%	Recordati Industria Chimica e Farmaceutica SpA	3,022	147,564	0.03%
Hochtief AG	499	50,050	0.01%	Snam SpA	119,698	557,194	0.10%
Infineon Technologies AG	72,601	2,744,318	0.50%	Stellantis NV	124,650	2,636,348	0.48%
KION Group AG	3,591	138,864	0.03%	Telecom Italia SpA	456,137	134,196	0.03%
Knorr-Bremse AG	3,696	217,325	0.04%				
LEG Immobilien SE	3,212	254,776	0.05%				
Mercedes-Benz Group AG	50,813	3,178,353	0.58%				
Merck KGaA	7,105	1,023,830	0.19%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Telecom Italia SpA (Non CVA)	279,158	84,557	0.02%	Powszechna Kasa Oszczednosci Bank Polski SA	58,378	676,276	0.12%
Tenaris SA	16,867	265,571	0.05%	Powszechny Zaklad Ubezpieczen SA	23,418	254,841	0.05%
Terna - Rete Elettrica Nazionale	73,488	555,128	0.10%	Santander Bank Polska SA	2,806	316,403	0.06%
UniCredit SpA	101,450	2,492,119	0.45%			3,143,750	0.57%
UnipolSai Assicurazioni SpA	15,155	34,250	0.01%				
		24,526,055	4.47%	<b>Portugal 0.33% (31 December 2022: 0.37%)</b>			
<b>Netherlands 7.04% (31 December 2022: 6.89%)</b>				EDP - Energias de Portugal SA	158,674	722,760	0.13%
Aalberts NV	4,597	180,478	0.03%	EDP Renovaveis SA	17,660	327,151	0.06%
ABN AMRO Bank NV GDR	29,522	401,204	0.07%	Galp Energia SGPS SA	29,155	388,928	0.07%
Adyen NV	1,624	1,894,558	0.35%	Jeronimo Martins SGPS SA	17,193	396,127	0.07%
Aegon Ltd.	88,266	463,220	0.08%			1,834,966	0.33%
Akzo Nobel NV	9,841	736,304	0.13%	<b>Spain 4.21% (31 December 2022: 3.87%)</b>			
Allfunds Group plc	20,787	133,556	0.02%	Acciona SA	914	121,836	0.02%
ArcelorMittal SA	38,107	978,397	0.18%	ACS Actividades de Construccion y Servicios SA	12,344	495,735	0.09%
ASM International NV	2,595	1,219,520	0.22%	Aena SME SA	4,072	668,215	0.12%
ASML Holding NV	22,074	15,047,846	2.74%	Amadeus IT Group SA	25,020	1,623,298	0.30%
ASR Nederland NV	7,814	333,658	0.06%	Banco Bilbao Vizcaya Argentaria SA	371,277	3,054,125	0.56%
BE Semiconductor Industries NV	4,021	548,665	0.10%	Banco de Sabadell SA	237,182	263,983	0.05%
CTP NV	2,309	35,281	0.01%	Banco Santander SA	969,655	3,664,811	0.67%
DSM-Firmenich AG	10,299	947,508	0.17%	Bankinter SA	52,060	301,740	0.05%
EXOR NV	5,542	501,551	0.09%	CaixaBank SA	245,896	916,208	0.17%
Heineken Holding NV	8,330	638,078	0.12%	Cellnex Telecom SA	30,925	1,102,785	0.20%
Heineken NV	16,400	1,507,816	0.27%	Corp. ACCIONA Energias Renovables SA	495	13,900	0.00%
IMCD NV	2,164	340,938	0.06%	Enagas SA	7,770	118,609	0.02%
ING Groep NV	214,530	2,901,733	0.53%	Endesa SA	16,222	299,458	0.05%
InPost SA	4,549	56,931	0.01%	Ferrovial SE	26,744	883,087	0.16%
JDE Peet's NV	10,963	267,059	0.05%	Grifols SA	16,112	249,011	0.05%
Koninklijke Ahold Delhaize NV	54,651	1,421,746	0.26%	Grifols SA - Preference Shares Class B	11,143	117,559	0.02%
Koninklijke KPN NV	203,863	635,645	0.12%	Iberdrola SA	350,372	4,158,916	0.76%
Koninklijke Philips NV	48,066	1,013,472	0.19%	Industria de Diseno Textil SA	59,121	2,331,141	0.42%
Koninklijke Vopak NV	1,564	47,608	0.01%	Mapfre SA	44,343	86,158	0.02%
NN Group NV	15,839	566,244	0.10%	Merlin Properties Socimi SA REIT	12,310	123,839	0.02%
OCI NV	4,965	130,282	0.02%	Naturgy Energy Group SA	10,644	287,388	0.05%
Prosus NV	86,561	2,335,849	0.43%	Redeia Corp. SA	16,938	252,546	0.05%
Randstad NV	5,382	305,267	0.06%	Repsol SA	70,204	944,244	0.17%
Signify NV	5,246	159,059	0.03%	Telefonica SA	300,227	1,061,002	0.19%
Universal Music Group NV	42,617	1,099,945	0.20%			23,139,594	4.21%
Wolters Kluwer NV	13,932	1,793,048	0.33%	<b>Sweden 5.10% (31 December 2022: 4.99%)</b>			
		38,642,466	7.04%	Alfa Laval AB	14,074	509,989	0.09%
<b>Norway 1.16% (31 December 2022: 1.48%)</b>				Assa Abloy AB Class B	46,752	1,219,143	0.22%
Adevinta A.S.A Class B	9,218	92,357	0.02%	Atlas Copco AB Class A	141,533	2,206,428	0.40%
Aker A.S.A Class A	579	34,373	0.01%	Atlas Copco AB Class B	87,455	1,173,661	0.21%
Aker BP A.S.A	15,010	395,370	0.07%	Axfood AB	1,436	35,215	0.01%
AutoStore Holdings Ltd.	24,202	43,104	0.01%	Beijer Ref AB Class B	16,206	196,379	0.04%
DNB Bank A.S.A	71,713	1,380,756	0.25%	Boliden AB	18,437	520,857	0.10%
Equinor A.S.A	51,523	1,479,533	0.27%	Castellum AB	17,397	223,938	0.04%
Gjensidige Forsikring A.S.A	6,684	111,713	0.02%	Electrolux AB Class B	5,705	55,397	0.01%
Kongsberg Gruppen A.S.A	9,956	413,025	0.07%	Epiroc AB Class A	32,344	587,465	0.11%
Mowi A.S.A	24,305	394,305	0.07%	Epiroc AB Class B	20,387	323,042	0.06%
Norsk Hydro A.S.A	101,305	617,664	0.11%	EQT AB	20,999	537,590	0.10%
Orkla A.S.A	44,979	316,098	0.06%	Essity AB Class B	27,013	606,625	0.11%
Salmar A.S.A	3,316	168,246	0.03%	Evolution AB	9,737	1,051,500	0.19%
Schibsted A.S.A Class A	4,744	123,733	0.02%	Fastighets AB Balder Class B	27,394	175,991	0.03%
Schibsted A.S.A Class B	1,515	37,353	0.01%	Getinge AB Class B	9,015	181,636	0.03%
Telenor A.S.A	30,961	321,795	0.06%	H & M Hennes & Mauritz AB Class B	32,273	512,020	0.09%
TOMRA Systems A.S.A	8,942	98,399	0.02%	Hexagon AB Class B	109,168	1,186,065	0.22%
Var Energi A.S.A	8,793	25,207	0.00%	Holmen AB Class B	4,110	157,164	0.03%
Yara International A.S.A	9,529	306,804	0.06%	Husqvarna AB Class B	13,370	99,658	0.02%
		6,359,835	1.16%	Industrivarden AB Class A	8,309	245,482	0.04%
<b>Poland 0.57% (31 December 2022: 0.44%)</b>				Indutrade AB	11,952	281,072	0.05%
Allegro.eu SA	19,880	152,518	0.03%				
Bank Polska Kasa Opieki SA	11,439	400,414	0.07%				
Dino Polska SA	2,038	216,151	0.04%				
KGHM Polska Miedz SA	13,129	370,860	0.07%				
LPP SA	50	186,359	0.03%				
ORLEN SA	34,017	512,946	0.09%				
Pepco Group NV	9,498	56,982	0.01%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Investment AB Latour Class B	1,840	43,354	0.01%	Lonza Group AG	4,040	1,536,952	0.28%
Investor AB Class A	27,285	567,391	0.10%	Nestle SA	151,846	15,925,617	2.90%
Investor AB Class B	90,392	1,895,939	0.35%	Novartis AG	115,027	10,500,205	1.91%
Kinnevik AB Class B	2,289	22,227	0.00%	Partners Group Holding AG	1,187	1,548,657	0.28%
Lifco AB Class B	5,549	123,217	0.02%	PSP Swiss Property AG	1,865	235,901	0.04%
Nibe Industrier AB Class B	69,228	440,273	0.08%	Roche Holding AG	38,481	10,119,731	1.84%
Saab AB Class B	40,112	2,189,271	0.40%	Roche Holding AG BR	1,903	535,042	0.10%
Sagax AB Class B	5,193	129,399	0.02%	Sandoz Group AG	22,946	667,849	0.12%
Sagax AB Class D	23,998	60,359	0.01%	Schindler Holding AG	2,318	524,320	0.10%
Sandvik AB	56,666	1,110,160	0.20%	Schindler Holding AG (XSWX)	1,492	320,151	0.06%
Securitas AB Class B	14,697	130,144	0.02%	SGS SA	8,454	659,604	0.12%
Skandinaviska Enskilda Banken AB Class A	101,503	1,265,540	0.23%	SIG Group AG	16,877	351,253	0.06%
Skandinaviska Enskilda Banken AB Class C	9,328	116,302	0.02%	Sika AG	8,022	2,361,572	0.43%
Skanska AB Class B	13,433	220,032	0.04%	Sonova Holding AG	2,704	798,058	0.15%
SKF AB Class B	17,713	320,290	0.06%	Straumann Holding AG	5,718	833,965	0.15%
SSAB AB Class A	16,848	116,048	0.02%	Swatch Group AG	1,366	335,870	0.06%
SSAB AB Class B	48,999	339,263	0.06%	Swatch Group AG (XSWX)	2,108	99,876	0.02%
Svenska Cellulosa AB SCA Class B	30,820	418,316	0.08%	Swiss Life Holding AG	1,684	1,057,788	0.19%
Svenska Handelsbanken AB Class A	90,650	891,232	0.16%	Swiss Prime Site AG	3,833	370,425	0.07%
Svenska Handelsbanken AB Class B	8,872	103,762	0.02%	Swiss Re AG	15,758	1,602,700	0.29%
Sweco AB Class B	2,700	32,766	0.01%	Swisscom AG	1,402	763,031	0.14%
Swedbank AB Class A	62,583	1,142,881	0.21%	Tecan Group AG	489	180,615	0.03%
Swedish Orphan Biovitrum AB	6,165	147,860	0.03%	Temenos AG	3,076	258,790	0.05%
Tele2 AB Class B	26,024	202,301	0.04%	UBS Group AG	166,853	4,684,015	0.85%
Telefonaktiebolaget LM Ericsson Class A	2,600	14,901	0.00%	VAT Group AG	1,424	645,582	0.12%
Telefonaktiebolaget LM Ericsson Class B	160,184	908,081	0.17%	Zurich Insurance Group AG	8,744	4,134,391	0.75%
Telia Co. AB	116,031	268,177	0.05%			80,840,047	14.72%
Trelleborg AB Class B	11,354	344,317	0.06%	<b>United Kingdom 23.10% (31 December 2022: 24.46%)</b>			
Volvo AB Class A	12,495	299,678	0.05%	3i Group plc	62,245	1,739,068	0.32%
Volvo AB Class B	84,258	1,980,716	0.36%	abrdrn plc	139,388	287,373	0.05%
Volvo Car AB Class B	36,137	105,693	0.02%	Admiral Group plc	18,727	580,053	0.11%
		28,036,207	5.10%	Airtel Africa plc	39,783	59,776	0.01%
<b>Switzerland 14.72% (31 December 2022: 14.96%)</b>				Anglo American plc	77,669	1,766,296	0.32%
ABB Ltd.	87,444	3,508,186	0.64%	Antofagasta plc	33,886	656,777	0.12%
Adecco Group AG	7,181	318,760	0.06%	Ashtead Group plc	26,465	1,668,172	0.30%
Alcon, Inc.	18,705	1,320,596	0.24%	Associated British Foods plc	26,576	725,947	0.13%
Avolta AG	1,523	54,189	0.01%	AstraZeneca plc	84,130	10,291,391	1.87%
Bachem Holding AG Class B	1,207	84,385	0.02%	Auto Trader Group plc	41,781	347,834	0.06%
Baloise Holding AG	2,452	347,600	0.06%	Aviva plc	216,691	1,087,046	0.20%
Banque Cantonale Vaudoise	2,927	341,583	0.06%	B&M European Value Retail SA	57,523	371,879	0.07%
Barry Callebaut AG	238	363,248	0.07%	Barclays plc	1,043,579	1,852,007	0.34%
Belimo Holding AG	355	177,094	0.03%	Barratt Developments plc	75,229	488,430	0.09%
BKW AG	421	67,697	0.01%	Beazley plc	37,867	228,112	0.04%
Chocoladefabriken Lindt & Spruengli AG	64	694,568	0.13%	Berkeley Group Holdings plc	9,212	498,378	0.09%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	6	658,257	0.12%	BP plc	970,137	5,218,865	0.95%
Cie Financiere Richemont SA Class A	28,305	3,523,935	0.64%	British Land Co. plc REIT	72,496	334,316	0.06%
Clariant AG	13,343	178,246	0.03%	BT Group plc	453,530	646,907	0.12%
DKSH Holding AG	1,632	102,512	0.02%	Bunzl plc	25,005	920,523	0.17%
Emmi AG	148	145,019	0.03%	Burberry Group plc	24,294	396,990	0.07%
EMS-Chemie Holding AG	400	292,989	0.05%	Centrica plc	345,295	560,464	0.10%
Flughafen Zurich AG	884	166,963	0.03%	Coca-Cola HBC AG	16,446	437,470	0.08%
Geberit AG	1,649	955,990	0.17%	Compass Group plc	108,931	2,697,730	0.49%
Georg Fischer AG	3,762	247,231	0.04%	ConvaTec Group plc	129,562	365,124	0.07%
Givaudan SA	463	1,735,014	0.32%	CRH plc	40,626	2,536,405	0.46%
Helvetia Holding AG	2,121	264,404	0.05%	Croda International plc	9,199	536,104	0.10%
Holcim AG	28,260	2,006,742	0.37%	DCC plc	6,004	400,346	0.07%
Julius Baer Group Ltd.	11,218	568,906	0.10%	Dechra Pharmaceuticals plc	6,202	276,129	0.05%
Kuehne + Nagel International AG	2,929	912,981	0.17%	Diageo plc	134,334	4,427,530	0.81%
Logitech International SA	8,754	750,992	0.14%	DS Smith plc	110,884	393,232	0.07%
				Endeavour Mining plc	19,849	402,465	0.07%
				Entain plc	38,400	440,578	0.08%
				Evraz plc	52,432	1	0.00%
				Experian plc	58,923	2,177,326	0.40%
				Ferguson plc	11,447	1,992,757	0.36%
				Flutter Entertainment plc	9,810	1,578,153	0.29%
				Fresnillo plc	34,941	239,680	0.04%
				GSK plc	238,332	3,988,665	0.73%
				Haleon plc	341,188	1,266,469	0.23%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Halma plc	24,627	649,120	0.12%	Reckitt Benckiser Group plc	44,809	2,802,734	0.51%
Hargreaves Lansdown plc	27,595	233,746	0.04%	RELX plc	120,638	4,329,740	0.79%
Hikma Pharmaceuticals plc	10,747	221,878	0.04%	Renishaw plc	2,941	121,437	0.02%
Hiscox Ltd.	29,522	359,090	0.07%	Rentokil Initial plc	156,928	798,288	0.14%
Howden Joinery Group plc	36,614	343,776	0.06%	Rightmove plc	36,030	239,333	0.04%
IMI plc	25,217	490,064	0.09%	Rio Tinto plc	68,067	4,588,973	0.83%
Informa plc	98,485	887,871	0.16%	RS GROUP plc	31,671	299,558	0.05%
InterContinental Hotels Group plc	11,522	942,739	0.17%	Sage Group plc	76,664	1,037,341	0.19%
Intermediate Capital Group plc	19,719	382,420	0.07%	Schroders plc	72,574	360,053	0.07%
International Consolidated Airlines Group SA	110,342	197,374	0.04%	Segro plc REIT	78,732	805,375	0.15%
Intertek Group plc	13,692	670,910	0.12%	Severn Trent plc	20,455	608,791	0.11%
ITV plc	244,513	178,561	0.03%	Shell plc	381,803	11,330,347	2.06%
J Sainsbury plc	124,312	434,110	0.08%	Smith & Nephew plc	62,621	779,395	0.14%
JD Sports Fashion plc	148,964	285,283	0.05%	Smiths Group plc	32,107	653,420	0.12%
Johnson Matthey plc	15,192	297,606	0.05%	Smurfit Kappa Group plc	14,355	516,863	0.09%
Kingfisher plc	136,294	382,680	0.07%	Spirax-Sarco Engineering plc	5,562	674,286	0.12%
Land Securities Group plc REIT	57,351	466,471	0.08%	SSE plc	72,127	1,544,874	0.28%
Legal & General Group plc	419,384	1,215,279	0.22%	St James's Place plc	38,729	305,531	0.06%
Lloyds Banking Group plc	4,581,841	2,522,707	0.46%	Standard Chartered plc	150,201	1,155,461	0.21%
London Stock Exchange Group plc	26,815	2,869,870	0.52%	Tate & Lyle plc	49,105	373,447	0.07%
M&G plc	184,695	474,032	0.09%	Taylor Wimpey plc	276,712	469,581	0.09%
Melrose Industries plc	350,120	2,292,575	0.42%	Tesco plc	486,293	1,630,277	0.30%
Mondi plc	39,603	702,685	0.13%	Unilever plc	148,768	6,523,948	1.19%
National Grid plc	243,182	2,969,166	0.54%	UNITE Group plc REIT	29,841	359,527	0.07%
NatWest Group plc	412,281	1,043,872	0.19%	United Utilities Group plc	51,852	633,992	0.12%
Next plc	8,100	758,842	0.14%	Vodafone Group plc	1,570,206	1,242,352	0.23%
NMC Health plc	4,513	—	0.00%	Weir Group plc	21,871	476,149	0.09%
Ocado Group plc	34,130	298,711	0.05%	Whitbread plc	15,055	635,191	0.12%
Pearson plc	50,500	561,922	0.10%	Wise plc Class A	41,281	416,370	0.08%
Persimmon plc	21,635	346,798	0.06%	WPP plc	73,345	637,357	0.12%
Phoenix Group Holdings plc	84,807	523,800	0.09%			<b>126,899,961</b>	<b>23.10%</b>
Prudential plc	162,449	1,663,244	0.30%			<b>547,289,792</b>	<b>99.63%</b>
						<b>547,289,792</b>	<b>99.63%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2022: (0.01%))</b>				
<b>Futures 0.00% (31 December 2022: (0.01%))</b>				
FTSE 100 Index March 2024	9	£685,513	14,509	0.00%
Euro Stoxx 50 Index March 2024	30	€1,371,877	(8,977)	(0.00%)
			<b>5,532</b>	<b>0.00%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>5,532</b>	<b>0.00%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.00% (31 December 2022: 0.00%)</b>							
<b>Forward Currency Exchange Contracts 0.00% (31 December 2022: 0.00%)</b>							
EUR	200,965	USD	(216,960)	State Street Bank & Trust Co.	20/3/2024	5,174	0.00%
EUR	352,253	GBP	(303,360)	State Street Bank & Trust Co.	20/3/2024	3,128	0.00%
EUR	263,260	GBP	(227,595)	State Street Bank & Trust Co.	20/3/2024	1,330	0.00%
EUR	175,341	GBP	(151,630)	State Street Bank & Trust Co.	20/3/2024	836	0.00%
GBP	77,520	EUR	(88,989)	JPMorgan Chase Bank	20/3/2024	226	0.00%
EUR	57,384	PLN	(250,000)	Goldman Sachs International	20/3/2024	71	0.00%
GBP	300,940	EUR	(347,789)	HSBC Bank	20/3/2024	(1,449)	(0.00%)
GBP	585,530	EUR	(681,898)	Toronto-Dominion Bank	20/3/2024	(8,034)	(0.00%)
						<b>1,282</b>	<b>0.00%</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>1,282</b>	<b>0.00%</b>
<b>Total Investments</b>						<b>547,296,606</b>	<b>99.63%</b>

	Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>2,046,583</b>	<b>0.37%</b>
<b>Net Assets</b>	<b>549,343,189</b>	<b>100.00%</b>

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	547,133,629	99.38%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	156,163	0.03%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	14,509	0.00%
(e)	Total OTC Financial Derivative Instruments	10,765	0.00%
(f)	Other assets	3,235,343	0.59%
Total Assets		550,550,409	100.00%

## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	547,289,792	441,054,071
Financial Derivative Instruments	3,17	25,274	52,270
Cash	3	261,207	949,446
Unrealised Appreciation on Spot Currency Contracts		—	739
Receivables:			
Interest and Dividends		1,662,210	1,235,069
Capital Shares Issued		1,174,386	587,906
Investments Sold		39	—
Margin Cash Due from Broker	3	137,501	274,570
<b>Total Current Assets</b>		<b>550,550,409</b>	<b>444,154,071</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	18,460	110,729
Unrealised Depreciation on Spot Currency Contracts		264	—
Payables and Other Liabilities:			
Investments Purchased		—	146,686
Income Distribution Payable		53,997	50,032
Capital Shares Redeemed		1,070,943	344,143
Management Fees Payable	12	63,556	52,741
<b>Total Current Liabilities</b>		<b>1,207,220</b>	<b>704,331</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>549,343,189</b>	<b>443,449,740</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
Net Assets	377,665,085	281,996,922	320,562,333
Number of Shares Outstanding	1,374,825	1,194,769	1,214,046
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>274.70</b>	<b>236.03</b>	<b>264.04</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	34,791,084	36,450,513	26,481,155
Number of Shares Outstanding	176,301	215,061	139,718
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>197.34</b>	<b>169.49</b>	<b>189.53</b>
<b>GBP Acc</b>			
EUR (€) Equivalent	117,483,775	107,462,401	96,676,914
Net Assets	101,802,995	95,343,963	81,170,211
Number of Shares Outstanding	378,340	402,773	323,899
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>269.08</b>	<b>236.72</b>	<b>250.60</b>
<b>GBP Dist</b>			
EUR (€) Equivalent	18,343,678	17,175,100	20,055,884
Net Assets	15,895,313	15,238,279	16,838,977
Number of Shares Outstanding	84,267	89,156	90,138
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>188.63</b>	<b>170.92</b>	<b>186.81</b>
<b>Institutional Plus GBP Acc<sup>2</sup></b>			
EUR (€) Equivalent	—	—	10,742
Net Assets	—	—	9,019
Number of Shares Outstanding	—	—	50
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>—</b>	<b>—</b>	<b>180.38</b>
<b>USD Acc</b>			
EUR (€) Equivalent	1,059,567	364,804	463,275
Net Assets	1,170,451	389,337	526,836
Number of Shares Outstanding	7,873	3,155	3,581
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>148.67</b>	<b>123.40</b>	<b>147.12</b>

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

<sup>2</sup> The share class liquidated on 14 June 2022.

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		148,405	23,960
Dividend Income		17,943,755	14,707,067
Securities Lending Income		128,751	87,577
Net Gain/(Loss) on Financial Instruments		58,788,138	(63,115,855)
<b>Total Investment Income/(Loss)</b>		<b>77,009,049</b>	<b>(48,297,251)</b>
<b>Expenses</b>			
Management Fees	12	731,614	598,359
Transaction Fees and Commissions		175,888	159,260
Other Expenses		136	—
<b>Total Expenses</b>		<b>907,638</b>	<b>757,619</b>
<b>Finance Costs</b>			
Interest Expense		1,407	28,842
Distribution	6	529,032	534,324
<b>Total Finance Costs</b>		<b>530,439</b>	<b>563,166</b>
<b>Net Investment Income/(Loss)</b>		<b>75,570,972</b>	<b>(49,618,036)</b>
Taxation	5	(1,354,873)	(1,084,272)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>74,216,099</b>	<b>(50,702,308)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	74,216,099	(50,702,308)
<b>Capital Transactions</b>		
Subscriptions	130,946,989	107,639,707
Redemptions	(99,269,639)	(77,737,962)
Total Capital Transactions	31,677,350	29,901,745
Total Increase/(Decrease) for the Year	105,893,449	(20,800,563)
<b>Net Assets</b>		
Beginning of Year	443,449,740	464,250,303
<b>End of Year</b>	<b>549,343,189</b>	<b>443,449,740</b>

# Vanguard U.S. 500 Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, many investors were concerned about inflation and the possibility that, in trying to rein it in, policymakers would spur a global recession.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but then price increases broadened to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of 2023, though less aggressively than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of the Fed cutting rates in 2024.
- Stocks ended the period up more than 22%, as measured by the FTSE Global All Cap Index. All regions turned in strong results. The United States had an especially strong performance.
- In this environment, the fund's benchmark index returned 25.67% for the 12 months ended 31 December 2023. Seven of the index's 11 industry sectors recorded double-digit gains. Information technology, which accounted for more than 25% of the index, on average, during the year, contributed the most to its performance. Energy and utility companies' share prices generally declined slightly, posing modest drags.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: S&P 500 Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
EUR Acc	21.31%	15.80%	13.80%
Benchmark <sup>1</sup>	21.41	15.89	13.89
Tracking Difference*	-0.10		
Investor EUR	21.31%	15.78%	13.71%
Benchmark <sup>1</sup>	21.41	15.89	13.89
Tracking Difference*	-0.10		
Institutional Plus EUR Acc	21.36%	15.85%	13.85%
Benchmark <sup>1</sup>	21.41	15.89	13.89
Tracking Difference*	-0.05		
EUR Hedged Acc	22.26%	12.31%	9.24%
Benchmark <sup>1</sup>	22.19	12.33	9.26
Tracking Difference*	0.07		
USD Acc	25.56%	15.01%	11.31%
Benchmark <sup>1</sup>	25.67	15.10	11.40
Tracking Difference*	-0.11		
Investor USD	25.56%	14.99%	11.22%
Benchmark <sup>1</sup>	25.67	15.10	11.40
Tracking Difference*	-0.11		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
Institutional Plus USD Acc	25.61%	15.06%	11.36%
Benchmark <sup>1</sup>	25.67	15.10	11.40
Tracking Difference*	-0.06		

Each benchmark is in its respective currency.

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

Returns are based on NAV with income reinvested.

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Apple, Inc.	305,662	53,625,792	Apple, Inc.	494,500	87,113,301
Microsoft Corp.	157,310	50,889,264	Microsoft Corp.	210,900	67,151,807
Uber Technologies, Inc.	577,824	35,697,020	Amazon.com, Inc.	245,600	30,349,719
Amazon.com, Inc.	250,460	31,799,256	NVIDIA Corp.	77,900	29,862,145
Blackstone, Inc.	208,740	23,765,478	Alphabet, Inc. Class c	223,200	27,470,732
Palo Alto Networks, Inc.	93,343	23,031,820	Alphabet, Inc. Class A	181,300	22,380,314
NVIDIA Corp.	56,387	21,410,367	Meta Platforms, Inc. Class A	69,700	18,900,594
Tesla, Inc.	80,426	18,861,375	Berkshire Hathaway, Inc. Class B	55,900	18,897,284
Airbnb, Inc. Class A	127,616	18,183,264	Tesla, Inc.	74,600	17,899,879
Berkshire Hathaway, Inc. Class B	49,247	16,943,027	Johnson & Johnson	110,100	17,723,167
Broadcom, Inc.	20,005	16,615,759	Exxon Mobil Corp.	156,700	17,027,181
Alphabet, Inc. Class A	128,265	15,649,280	UnitedHealth Group, Inc.	28,400	14,156,442
Lululemon Athletica, Inc.	32,800	13,583,502	JPMorgan Chase & Co.	92,900	13,586,893
Meta Platforms, Inc. Class A	47,218	12,870,509	Visa, Inc. Class A	55,400	13,019,134
Alphabet, Inc. Class C	100,983	12,573,988	Mastercard, Inc. Class A	28,500	11,115,323
Exxon Mobil Corp.	98,907	10,652,811	Broadcom, Inc.	13,100	10,628,477
UnitedHealth Group, Inc.	19,791	9,885,195	Chevron Corp.	66,400	10,550,233
Eli Lilly & Co.	19,204	9,352,754	Home Depot, Inc.	34,100	10,532,439
JPMorgan Chase & Co.	62,432	9,144,291	Eli Lilly & Co.	21,800	10,372,700
Kenvue, Inc.	380,200	8,949,202	Procter & Gamble Co.	67,500	9,853,774

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.61% (31 December 2022: 99.46%)</b>							
<b>Equities 99.61% (31 December 2022: 99.46%)</b>							
<b>Communication Services 8.55% (31 December 2022: 7.24%)</b>							
Alphabet, Inc. Class A	1,660,585	231,967,119	2.06%	McDonald's Corp.	203,619	60,375,070	0.53%
Alphabet, Inc. Class C	1,399,783	197,271,418	1.75%	MGM Resorts International	76,544	3,419,986	0.03%
AT&T, Inc.	2,007,462	33,685,212	0.30%	Mohawk Industries, Inc.	14,614	1,512,549	0.01%
Charter Communications, Inc. Class A	28,271	10,988,372	0.10%	NIKE, Inc. Class B	343,662	37,311,383	0.33%
Comcast Corp. Class A	1,127,559	49,443,462	0.44%	Norwegian Cruise Line Holdings Ltd.	120,441	2,413,638	0.02%
Electronic Arts, Inc.	68,859	9,420,600	0.08%	NVR, Inc.	890	6,230,401	0.05%
Fox Corp. Class A	70,246	2,084,199	0.02%	O'Reilly Automotive, Inc.	16,661	15,829,283	0.14%
Fox Corp. Class B	37,037	1,024,073	0.01%	Pool Corp.	10,800	4,306,068	0.04%
Interpublic Group of Cos, Inc.	108,170	3,530,669	0.03%	PulteGroup, Inc.	60,718	6,267,312	0.06%
Live Nation Entertainment, Inc.	39,800	3,725,280	0.03%	Ralph Lauren Corp. Class A	11,343	1,635,661	0.01%
Match Group, Inc.	76,000	2,774,000	0.03%	Ross Stores, Inc.	95,110	13,162,273	0.12%
Meta Platforms, Inc. Class A	623,230	220,598,491	1.96%	Royal Caribbean Cruises Ltd.	66,139	8,564,339	0.08%
Netflix, Inc.	122,863	59,819,537	0.53%	Starbucks Corp.	320,756	30,795,784	0.27%
News Corp. Class A	108,247	2,657,464	0.02%	Tapestry, Inc.	64,014	2,356,355	0.02%
News Corp. Class B	30,582	786,569	0.01%	Tesla, Inc.	776,614	192,973,047	1.71%
Omnicom Group, Inc.	55,431	4,795,336	0.04%	TJX Cos, Inc.	321,256	30,137,025	0.27%
Paramount Global Class B	133,584	1,975,707	0.02%	Tractor Supply Co.	30,298	6,514,979	0.06%
Take-Two Interactive Software, Inc.	44,322	7,133,626	0.06%	Ulta Beauty, Inc.	13,784	6,754,022	0.06%
T-Mobile US, Inc.	142,948	22,918,853	0.20%	VF Corp.	94,259	1,772,069	0.02%
Verizon Communications, Inc.	1,180,361	44,499,610	0.39%	Whirlpool Corp.	15,620	1,902,047	0.02%
Walt Disney Co.	513,802	46,391,183	0.41%	Wynn Resorts Ltd.	26,684	2,431,179	0.02%
Warner Bros Discovery, Inc.	622,688	7,086,189	0.06%	Yum! Brands, Inc.	78,548	10,263,082	0.09%
		<b>964,576,969</b>	<b>8.55%</b>			<b>1,219,990,503</b>	<b>10.81%</b>
<b>Consumer Discretionary 10.81% (31 December 2022: 9.74%)</b>				<b>Consumer Staples 6.13% (31 December 2022: 7.16%)</b>			
Airbnb, Inc. Class A	122,016	16,611,258	0.15%	Altria Group, Inc.	496,533	20,030,141	0.18%
Amazon.com, Inc.	2,553,580	387,990,945	3.44%	Archer-Daniels-Midland Co.	150,085	10,839,139	0.10%
Aptiv plc	79,270	7,112,104	0.06%	Brown-Forman Corp. Class B	51,427	2,936,482	0.03%
AutoZone, Inc.	4,991	12,904,780	0.11%	Bunge Global SA	41,100	4,149,045	0.04%
Bath & Body Works, Inc.	63,422	2,737,294	0.02%	Campbell Soup Co.	55,642	2,405,404	0.02%
Best Buy Co., Inc.	54,506	4,266,730	0.04%	Church & Dwight Co., Inc.	69,171	6,540,810	0.06%
Booking Holdings, Inc.	9,810	34,798,228	0.31%	Clorox Co.	34,970	4,986,372	0.04%
BorgWarner, Inc.	66,523	2,384,850	0.02%	Coca-Cola Co.	1,092,469	64,379,198	0.57%
Caesars Entertainment, Inc.	60,700	2,845,616	0.02%	Colgate-Palmolive Co.	231,143	18,424,408	0.16%
CarMax, Inc.	44,396	3,406,949	0.03%	Conagra Brands, Inc.	134,193	3,845,971	0.03%
Carnival Corp.	281,873	5,225,925	0.05%	Constellation Brands, Inc. Class A	45,380	10,970,615	0.10%
Chipotle Mexican Grill, Inc. Class A	7,716	17,646,183	0.16%	Costco Wholesale Corp.	124,349	82,080,288	0.73%
Darden Restaurants, Inc.	33,815	5,555,804	0.05%	Dollar General Corp.	61,521	8,363,780	0.07%
Domino's Pizza, Inc.	9,800	4,039,854	0.04%	Dollar Tree, Inc.	58,805	8,353,250	0.07%
DR Horton, Inc.	84,755	12,881,065	0.11%	Estee Lauder Cos, Inc. Class A	65,043	9,512,539	0.09%
eBay, Inc.	146,074	6,371,748	0.06%	General Mills, Inc.	162,839	10,607,332	0.09%
Etsy, Inc.	33,616	2,724,577	0.02%	Hershey Co.	42,080	7,845,395	0.07%
Expedia Group, Inc.	37,286	5,659,642	0.05%	Hormel Foods Corp.	81,951	2,631,447	0.02%
Ford Motor Co.	1,105,012	13,470,096	0.12%	J M Smucker Co.	29,920	3,781,289	0.03%
Garmin Ltd.	42,813	5,503,183	0.05%	Kellanova	73,801	4,126,214	0.04%
General Motors Co.	384,847	13,823,704	0.12%	Kenvue, Inc.	484,722	10,436,065	0.09%
Genuine Parts Co.	39,518	5,473,243	0.05%	Keurig Dr Pepper, Inc.	282,372	9,408,635	0.08%
Hasbro, Inc.	36,067	1,841,581	0.02%	Kimberly-Clark Corp.	95,111	11,556,938	0.10%
Hilton Worldwide Holdings, Inc.	72,063	13,121,952	0.12%	Kraft Heinz Co.	224,239	8,292,358	0.07%
Home Depot, Inc.	280,799	97,310,893	0.86%	Kroger Co.	185,351	8,472,394	0.08%
Las Vegas Sands Corp.	103,966	5,116,167	0.04%	Lamb Weston Holdings, Inc.	40,549	4,382,941	0.04%
Lennar Corp. Class A	70,109	10,449,045	0.09%	McCormick & Co., Inc.	70,185	4,802,058	0.04%
LKQ Corp.	75,175	3,592,613	0.03%	Molson Coors Beverage Co. Class B	52,227	3,196,815	0.03%
Lowe's Cos, Inc.	162,014	36,056,216	0.32%	Mondelez International, Inc. Class A	381,821	27,655,295	0.25%
Lululemon Athletica, Inc.	32,300	16,514,667	0.15%	Monster Beverage Corp.	207,483	11,953,096	0.11%
Marriott International, Inc. Class A	69,292	15,626,039	0.14%	PepsiCo, Inc.	385,977	65,554,334	0.58%
				Philip Morris International, Inc.	435,851	41,004,862	0.36%
				Procter & Gamble Co.	661,745	96,972,112	0.86%
				Sysco Corp.	141,184	10,324,786	0.09%
				Target Corp.	129,576	18,454,214	0.16%
				Tyson Foods, Inc. Class A	80,003	4,300,161	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Walgreens Boots Alliance, Inc.	202,301	5,282,079	0.05%	Goldman Sachs Group, Inc.	91,514	35,303,356	0.31%
Walmart, Inc.	400,560	63,148,284	0.56%	Hartford Financial Services Group, Inc.	84,106	6,760,440	0.06%
		<b>692,006,546</b>	<b>6.13%</b>	Huntington Bancshares, Inc.	406,241	5,167,386	0.05%
<b>Energy 3.87% (31 December 2022: 5.20%)</b>				Intercontinental Exchange, Inc.	160,690	20,637,417	0.18%
APA Corp.	86,107	3,089,519	0.03%	Invesco Ltd.	127,257	2,270,265	0.02%
Baker Hughes Co. Class A	283,022	9,673,692	0.09%	Jack Henry & Associates, Inc.	20,413	3,335,688	0.03%
Chevron Corp.	492,960	73,529,914	0.65%	JPMorgan Chase & Co.	811,796	138,086,500	1.22%
ConocoPhillips	333,372	38,694,488	0.34%	KeyCorp	263,306	3,791,606	0.03%
Coterra Energy, Inc.	211,074	5,386,608	0.05%	Loews Corp.	51,333	3,572,263	0.03%
Devon Energy Corp.	179,798	8,144,849	0.07%	M&T Bank Corp.	46,613	6,389,710	0.06%
Diamondback Energy, Inc.	50,232	7,789,979	0.07%	MarketAxess Holdings, Inc.	10,611	3,107,431	0.03%
EOG Resources, Inc.	163,655	19,794,072	0.17%	Marsh & McLennan Cos, Inc.	138,387	26,220,185	0.23%
EQT Corp.	114,800	4,438,168	0.04%	Mastercard, Inc. Class A	232,557	99,187,886	0.88%
Exxon Mobil Corp.	1,124,789	112,456,404	1.00%	MetLife, Inc.	174,872	11,564,285	0.10%
Halliburton Co.	250,677	9,061,973	0.08%	Moody's Corp.	44,194	17,260,409	0.15%
Hess Corp.	77,675	11,197,628	0.10%	Morgan Stanley	354,777	33,082,955	0.29%
Kinder Morgan, Inc.	544,528	9,605,474	0.08%	MSCI, Inc. Class A	22,177	12,544,420	0.11%
Marathon Oil Corp.	165,266	3,992,827	0.03%	Nasdaq, Inc.	95,644	5,560,742	0.05%
Marathon Petroleum Corp.	106,571	15,810,874	0.14%	Northern Trust Corp.	57,879	4,883,830	0.04%
Occidental Petroleum Corp.	185,602	11,082,295	0.10%	PayPal Holdings, Inc.	302,658	18,586,228	0.16%
ONEOK, Inc.	163,769	11,499,859	0.10%	PNC Financial Services Group, Inc.	111,812	17,314,088	0.15%
Phillips 66	123,498	16,442,524	0.15%	Principal Financial Group, Inc.	61,770	4,859,446	0.04%
Pioneer Natural Resources Co.	65,569	14,745,157	0.13%	Progressive Corp.	164,281	26,166,678	0.23%
Schlumberger NV	401,028	20,869,497	0.18%	Prudential Financial, Inc.	101,550	10,531,751	0.09%
Targa Resources Corp.	62,428	5,423,120	0.05%	Raymond James Financial, Inc.	52,922	5,900,803	0.05%
Valero Energy Corp.	95,639	12,433,070	0.11%	Regions Financial Corp.	260,051	5,039,788	0.04%
Williams Cos, Inc.	341,996	11,911,721	0.11%	S&P Global, Inc.	90,932	40,057,365	0.36%
		<b>437,073,712</b>	<b>3.87%</b>	State Street Corp.	86,714	6,716,866	0.06%
<b>Financials 12.92% (31 December 2022: 11.60%)</b>				Synchrony Financial	116,458	4,447,531	0.04%
Aflac, Inc.	149,584	12,340,680	0.11%	T Rowe Price Group, Inc.	62,943	6,778,332	0.06%
Allstate Corp.	73,625	10,306,027	0.09%	Travelers Cos, Inc.	64,270	12,242,792	0.11%
American Express Co.	161,565	30,267,587	0.27%	Truist Financial Corp.	374,551	13,828,423	0.12%
American International Group, Inc.	197,273	13,365,246	0.12%	US Bancorp	436,840	18,906,435	0.17%
Ameriprise Financial, Inc.	28,395	10,785,273	0.10%	Visa, Inc. Class A	447,623	116,538,648	1.03%
Aon plc Class A	56,211	16,358,525	0.15%	Wells Fargo & Co.	1,019,478	50,178,707	0.44%
Arch Capital Group Ltd.	104,805	7,783,867	0.07%	Willis Towers Watson plc	29,073	7,012,408	0.06%
Arthur J Gallagher & Co.	60,682	13,646,168	0.12%	WR Berkley Corp.	56,935	4,026,443	0.04%
Assurant, Inc.	14,688	2,474,781	0.02%	Zions Bancorp NA	41,685	1,828,721	0.02%
Bank of America Corp.	1,932,698	65,073,942	0.58%			<b>1,458,701,584</b>	<b>12.92%</b>
Bank of New York Mellon Corp.	216,355	11,261,278	0.10%	<b>Health Care 12.57% (31 December 2022: 15.73%)</b>			
Berkshire Hathaway, Inc. Class A	18	9,767,251	0.09%	Abbott Laboratories	487,273	53,634,139	0.48%
Berkshire Hathaway, Inc. Class B	483,425	172,418,361	1.53%	AbbVie, Inc.	495,806	76,835,056	0.68%
BlackRock, Inc. Class A	39,280	31,887,504	0.28%	Agilent Technologies, Inc.	82,247	11,434,800	0.10%
Blackstone, Inc.	199,440	26,110,685	0.23%	Align Technology, Inc.	20,019	5,485,206	0.05%
Brown & Brown, Inc.	66,600	4,735,926	0.04%	Amgen, Inc.	150,240	43,272,125	0.38%
Capital One Financial Corp.	106,916	14,018,826	0.12%	Baxter International, Inc.	143,072	5,531,164	0.05%
Cboe Global Markets, Inc.	29,720	5,306,803	0.05%	Becton Dickinson & Co.	81,414	19,851,176	0.18%
Charles Schwab Corp.	417,859	28,748,699	0.25%	Biogen, Inc.	40,732	10,540,220	0.09%
Chubb Ltd.	114,460	25,867,960	0.23%	Bio-Rad Laboratories, Inc. Class A	5,800	1,872,762	0.02%
Cincinnati Financial Corp.	43,827	4,534,341	0.04%	Bio-Techne Corp.	44,200	3,410,472	0.03%
Citigroup, Inc.	537,119	27,629,401	0.25%	Boston Scientific Corp.	411,067	23,763,783	0.21%
Citizens Financial Group, Inc.	131,359	4,353,237	0.04%	Bristol-Myers Squibb Co.	571,175	29,306,989	0.26%
CME Group, Inc. Class A	101,035	21,277,971	0.19%	Cardinal Health, Inc.	69,363	6,991,790	0.06%
Comerica, Inc.	37,413	2,088,020	0.02%	Catalent, Inc.	51,000	2,291,430	0.02%
Discover Financial Services	70,414	7,914,534	0.07%	Cencora, Inc.	46,764	9,604,390	0.09%
Everest Group Ltd.	12,125	4,287,157	0.04%	Centene Corp.	150,650	11,179,737	0.10%
FactSet Research Systems, Inc.	10,700	5,104,435	0.05%	Charles River Laboratories International, Inc.	14,400	3,404,160	0.03%
Fidelity National Information Services, Inc.	166,230	9,985,436	0.09%	Cigna Group	82,105	24,586,342	0.22%
Fifth Third Bancorp	191,887	6,618,183	0.06%	Cooper Cos, Inc.	13,846	5,239,880	0.05%
Fiserv, Inc.	168,559	22,391,378	0.20%	CVS Health Corp.	360,503	28,465,317	0.25%
FleetCor Technologies, Inc.	20,356	5,752,809	0.05%	Danaher Corp.	184,706	42,729,886	0.38%
Franklin Resources, Inc.	78,702	2,344,533	0.02%	DaVita, Inc.	15,133	1,585,333	0.01%
Global Payments, Inc.	72,910	9,259,570	0.08%	DENTSPLY SIRONA, Inc.	60,049	2,137,144	0.02%
Globe Life, Inc.	24,211	2,946,963	0.03%	Dexcom, Inc.	108,541	13,468,853	0.12%
				Edwards Lifesciences Corp.	170,375	12,991,094	0.12%

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Elevance Health, Inc.	65,927	31,088,536	0.28%	Dover Corp.	39,413	6,062,114	0.05%
Eli Lilly & Co.	223,907	130,519,868	1.16%	Eaton Corp. plc	112,163	27,011,094	0.24%
GE HealthCare Technologies, Inc.	109,748	8,485,715	0.08%	Emerson Electric Co.	160,054	15,578,056	0.14%
Gilead Sciences, Inc.	349,847	28,341,105	0.25%	Equifax, Inc.	34,484	8,527,548	0.08%
HCA Healthcare, Inc.	55,608	15,051,973	0.13%	Expeditors International of Washington, Inc.	40,815	5,191,668	0.05%
Henry Schein, Inc.	36,722	2,780,223	0.02%	Fastenal Co.	160,767	10,412,879	0.09%
Hologic, Inc.	69,150	4,940,767	0.04%	FedEx Corp.	64,968	16,434,955	0.15%
Humana, Inc.	34,576	15,829,239	0.14%	Fortive Corp.	98,777	7,272,950	0.06%
IDEXX Laboratories, Inc.	23,368	12,970,408	0.11%	Generac Holdings, Inc.	17,300	2,235,852	0.02%
Illumina, Inc.	44,524	6,199,522	0.06%	General Dynamics Corp.	63,631	16,523,062	0.15%
Incyte Corp.	52,425	3,291,766	0.03%	General Electric Co.	305,587	39,002,069	0.35%
Insulet Corp.	19,600	4,252,808	0.04%	Honeywell International, Inc.	185,049	38,806,626	0.34%
Intuitive Surgical, Inc.	98,861	33,351,747	0.30%	Howmet Aerospace, Inc.	109,362	5,918,671	0.05%
IQVIA Holdings, Inc.	51,483	11,912,137	0.11%	Hubbell, Inc. Class B	15,000	4,933,950	0.04%
Johnson & Johnson	675,990	105,954,673	0.94%	Huntington Ingalls Industries, Inc.	11,049	2,868,762	0.03%
Laboratory Corp. of America Holdings	23,827	5,415,639	0.05%	IDEX Corp.	21,200	4,602,732	0.04%
McKesson Corp.	37,352	17,293,229	0.15%	Illinois Tool Works, Inc.	76,855	20,131,399	0.18%
Medtronic plc	373,534	30,771,731	0.27%	Ingersoll Rand, Inc.	113,432	8,772,831	0.08%
Merck & Co., Inc.	711,581	77,576,561	0.69%	Jacobs Solutions, Inc.	35,199	4,568,830	0.04%
Mettler-Toledo International, Inc.	6,121	7,424,528	0.07%	JB Hunt Transport Services, Inc.	22,816	4,557,268	0.04%
Moderna, Inc.	92,870	9,235,922	0.08%	Johnson Controls International plc	191,314	11,027,339	0.10%
Molina Healthcare, Inc.	16,400	5,925,484	0.05%	L3Harris Technologies, Inc.	53,086	11,180,973	0.10%
Pfizer, Inc.	1,585,345	45,642,083	0.40%	Leidos Holdings, Inc.	38,500	4,167,240	0.04%
Quest Diagnostics, Inc.	31,371	4,325,433	0.04%	Lockheed Martin Corp.	61,979	28,091,362	0.25%
Regeneron Pharmaceuticals, Inc.	30,061	26,402,276	0.23%	Masco Corp.	63,149	4,229,720	0.04%
ResMed, Inc.	41,151	7,078,795	0.06%	Nordson Corp.	15,200	4,015,232	0.04%
Revvity, Inc.	34,754	3,798,960	0.03%	Norfolk Southern Corp.	63,437	14,995,238	0.13%
STERIS plc	27,800	6,111,830	0.05%	Northrop Grumman Corp.	39,761	18,613,715	0.16%
Stryker Corp.	94,968	28,439,117	0.25%	Old Dominion Freight Line, Inc.	25,130	10,185,943	0.09%
Teleflex, Inc.	13,159	3,281,065	0.03%	Otis Worldwide Corp.	115,184	10,305,512	0.09%
Thermo Fisher Scientific, Inc.	108,505	57,593,369	0.51%	PACCAR, Inc.	147,035	14,357,968	0.13%
UnitedHealth Group, Inc.	259,684	136,715,835	1.21%	Parker-Hannifin Corp.	36,006	16,587,964	0.15%
Universal Health Services, Inc. Class B	17,203	2,622,425	0.02%	Paychex, Inc.	90,349	10,761,469	0.10%
Vertex Pharmaceuticals, Inc.	72,407	29,461,684	0.26%	Paycom Software, Inc.	13,783	2,849,222	0.02%
Viatis, Inc.	336,469	3,643,959	0.03%	Pentair plc	46,410	3,374,471	0.03%
Waters Corp.	16,566	5,454,024	0.05%	Quanta Services, Inc.	40,746	8,792,987	0.08%
West Pharmaceutical Services, Inc.	20,700	7,288,884	0.06%	Republic Services, Inc. Class A	57,477	9,478,532	0.08%
Zimmer Biomet Holdings, Inc.	58,727	7,147,076	0.06%	Robert Half, Inc.	29,678	2,609,290	0.02%
Zoetis, Inc. Class A	128,907	25,442,375	0.23%	Rockwell Automation, Inc.	32,245	10,011,428	0.09%
		<b>1,418,676,019</b>	<b>12.57%</b>	Rollins, Inc.	78,914	3,446,174	0.03%
<b>Industrials 8.77% (31 December 2022: 8.61%)</b>				RTX Corp.	403,760	33,972,366	0.30%
3M Co.	155,054	16,950,503	0.15%	Snap-on, Inc.	14,862	4,292,740	0.04%
A O Smith Corp.	34,721	2,862,399	0.03%	Southwest Airlines Co.	167,307	4,831,826	0.04%
Allegion plc	24,696	3,128,736	0.03%	Stanley Black & Decker, Inc.	42,975	4,215,847	0.04%
American Airlines Group, Inc.	184,822	2,539,454	0.02%	Textron, Inc.	54,907	4,415,621	0.04%
AMETEK, Inc.	64,807	10,686,026	0.09%	Trans Technologies plc	64,061	15,624,478	0.14%
Automatic Data Processing, Inc.	115,581	26,926,906	0.24%	TransDigm Group, Inc.	15,603	15,783,995	0.14%
Axon Enterprise, Inc.	19,800	5,114,934	0.04%	Uber Technologies, Inc.	577,824	35,576,624	0.31%
Boeing Co.	159,673	41,620,364	0.37%	Union Pacific Corp.	171,168	42,042,284	0.37%
Broadridge Financial Solutions, Inc.	32,984	6,786,458	0.06%	United Airlines Holdings, Inc.	91,972	3,794,765	0.03%
Builders FirstSource, Inc.	34,735	5,798,661	0.05%	United Parcel Service, Inc. Class B	202,930	31,906,684	0.28%
Carrier Global Corp.	235,696	13,540,735	0.12%	United Rentals, Inc.	18,997	10,893,260	0.10%
Caterpillar, Inc.	143,186	42,335,805	0.37%	Veralto Corp.	61,202	5,034,477	0.04%
Ceridian HCM Holding, Inc.	43,852	2,943,346	0.03%	Verisk Analytics, Inc. Class A	40,777	9,739,994	0.09%
CH Robinson Worldwide, Inc.	32,901	2,842,317	0.02%	Waste Management, Inc.	102,893	18,428,136	0.16%
Cintas Corp.	24,347	14,672,963	0.13%	Westinghouse Air Brake Technologies Corp.	50,382	6,393,476	0.06%
Copart, Inc.	245,560	12,032,440	0.11%	WW Grainger, Inc.	12,412	10,285,700	0.09%
CSX Corp.	554,689	19,231,068	0.17%	Xylem, Inc.	67,691	7,741,143	0.07%
Cummins, Inc.	39,840	9,544,469	0.08%			<b>990,371,521</b>	<b>8.77%</b>
Deere & Co.	75,180	30,062,227	0.27%	<b>Information Technology 28.75% (31 December 2022: 25.60%)</b>			
Delta Air Lines, Inc.	181,039	7,283,199	0.06%	Accenture plc Class A	176,225	61,839,115	0.55%
				Adobe, Inc.	127,838	76,268,151	0.68%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Advanced Micro Devices, Inc.	453,694	66,879,033	0.59%	<b>Materials 2.40% (31 December 2022: 2.72%)</b>			
Akamai Technologies, Inc.	42,128	4,985,849	0.04%	Air Products & Chemicals, Inc.	62,365	17,075,537	0.15%
Amphenol Corp. Class A	168,041	16,657,904	0.15%	Albemarle Corp.	33,127	4,786,189	0.04%
Analog Devices, Inc.	139,926	27,783,707	0.25%	Amcor plc	402,948	3,884,419	0.03%
ANSYS, Inc.	24,374	8,844,837	0.08%	Avery Dennison Corp.	22,529	4,554,463	0.04%
Apple, Inc.	4,105,178	790,369,920	7.00%	Ball Corp.	88,273	5,077,463	0.04%
Applied Materials, Inc.	234,884	38,067,650	0.34%	Celanese Corp. Class A	28,071	4,361,391	0.04%
Arista Networks, Inc.	70,740	16,659,977	0.15%	CF Industries Holdings, Inc.	53,549	4,257,145	0.04%
Autodesk, Inc.	59,974	14,602,470	0.13%	Corteva, Inc.	198,251	9,500,188	0.08%
Broadcom, Inc.	123,241	137,567,766	1.22%	Dow, Inc.	197,169	10,812,748	0.10%
Cadence Design Systems, Inc.	76,365	20,799,535	0.18%	DuPont de Nemours, Inc.	120,568	9,275,296	0.08%
CDW Corp.	37,644	8,557,234	0.08%	Eastman Chemical Co.	33,320	2,992,802	0.03%
Cisco Systems, Inc.	1,137,635	57,473,320	0.51%	Ecolab, Inc.	71,219	14,126,289	0.13%
Cognizant Technology Solutions Corp. Class A	140,904	10,642,479	0.09%	FMC Corp.	35,306	2,226,043	0.02%
Corning, Inc.	215,774	6,570,318	0.06%	Freeport-McMoRan, Inc.	402,441	17,131,913	0.15%
Enphase Energy, Inc.	38,510	5,088,711	0.05%	International Flavors & Fragrances, Inc.	72,006	5,830,326	0.05%
EPAM Systems, Inc.	16,200	4,816,908	0.04%	International Paper Co.	97,113	3,510,635	0.03%
F5, Inc.	16,688	2,986,818	0.03%	Linde plc	136,132	55,910,774	0.50%
Fair Isaac Corp.	6,975	8,118,970	0.07%	LyondellBasell Industries NV Class A	71,965	6,842,432	0.06%
First Solar, Inc.	30,100	5,185,628	0.05%	Martin Marietta Materials, Inc.	17,358	8,660,080	0.08%
Fortinet, Inc.	179,192	10,488,108	0.09%	Mosaic Co.	91,387	3,265,258	0.03%
Gartner, Inc.	21,875	9,868,031	0.09%	Newmont Corp.	323,881	13,405,435	0.12%
Gen Digital, Inc.	158,040	3,606,473	0.03%	Nucor Corp.	69,018	12,011,893	0.11%
Hewlett Packard Enterprise Co.	359,791	6,109,251	0.05%	Packaging Corp. of America	25,128	4,093,602	0.04%
HP, Inc.	243,761	7,334,769	0.06%	PPG Industries, Inc.	66,096	9,884,657	0.09%
Intel Corp.	1,183,775	59,484,694	0.53%	Sherwin-Williams Co.	66,072	20,607,857	0.18%
International Business Machines Corp.	256,372	41,929,641	0.37%	Steel Dynamics, Inc.	42,900	5,066,490	0.04%
Intuit, Inc.	78,713	49,197,986	0.44%	Vulcan Materials Co.	37,215	8,448,177	0.07%
Jabil, Inc.	35,700	4,548,180	0.04%	Westrock Co.	72,095	2,993,384	0.03%
Juniper Networks, Inc.	88,752	2,616,409	0.02%			<b>270,592,886</b>	<b>2.40%</b>
Keysight Technologies, Inc.	49,744	7,913,773	0.07%	<b>Real Estate 2.51% (31 December 2022: 2.69%)</b>			
KLA Corp.	38,200	22,205,660	0.20%	Alexandria Real Estate Equities, Inc. REIT	43,892	5,564,189	0.05%
Lam Research Corp.	37,044	29,015,084	0.26%	American Tower Corp. REIT	130,910	28,260,851	0.25%
Microchip Technology, Inc.	151,978	13,705,376	0.12%	AvalonBay Communities, Inc. REIT	39,869	7,464,274	0.07%
Micron Technology, Inc.	308,310	26,311,175	0.23%	Boston Properties, Inc. REIT	40,736	2,858,445	0.03%
Microsoft Corp.	2,086,997	784,794,352	6.95%	Camden Property Trust REIT	30,100	2,988,629	0.03%
Monolithic Power Systems, Inc.	13,500	8,515,530	0.08%	CBRE Group, Inc. Class A	85,652	7,973,345	0.07%
Motorola Solutions, Inc.	46,624	14,597,508	0.13%	CoStar Group, Inc.	114,800	10,032,372	0.09%
NetApp, Inc.	58,383	5,147,045	0.05%	Crown Castle, Inc. REIT	121,897	14,041,315	0.12%
NVIDIA Corp.	693,515	343,442,498	3.04%	Digital Realty Trust, Inc. REIT	85,067	11,448,317	0.10%
NXP Semiconductors NV	72,363	16,620,334	0.15%	Equinix, Inc. REIT	26,354	21,225,248	0.19%
ON Semiconductor Corp.	121,173	10,121,581	0.09%	Equity Residential REIT	96,998	5,932,398	0.05%
Oracle Corp.	446,163	47,038,965	0.42%	Essex Property Trust, Inc. REIT	18,067	4,479,532	0.04%
Palo Alto Networks, Inc.	87,243	25,726,216	0.23%	Extra Space Storage, Inc. REIT	59,310	9,509,172	0.08%
PTC, Inc.	33,500	5,861,160	0.05%	Federal Realty Investment Trust REIT	20,546	2,117,265	0.02%
Qorvo, Inc.	27,556	3,103,081	0.03%	Healthpeak Properties, Inc. REIT	154,193	3,053,021	0.03%
QUALCOMM, Inc.	312,437	45,187,763	0.40%	Host Hotels & Resorts, Inc. REIT	197,193	3,839,348	0.03%
Roper Technologies, Inc.	30,001	16,355,645	0.14%	Invitation Homes, Inc. REIT	162,100	5,529,231	0.05%
Salesforce, Inc.	273,266	71,907,215	0.64%	Iron Mountain, Inc. REIT	82,248	5,755,715	0.05%
Seagate Technology Holdings plc	54,661	4,666,410	0.04%	Kimco Realty Corp. REIT	186,069	3,965,130	0.03%
ServiceNow, Inc.	57,572	40,674,042	0.36%	Mid-America Apartment Communities, Inc. REIT	32,594	4,382,589	0.04%
Skyworks Solutions, Inc.	44,512	5,004,039	0.04%	Prologis, Inc. REIT	259,451	34,584,818	0.31%
Synopsys, Inc.	42,731	22,002,619	0.19%	Public Storage REIT	44,432	13,551,760	0.12%
TE Connectivity Ltd.	87,300	12,265,650	0.11%	Realty Income Corp. REIT	203,424	11,680,606	0.10%
Teledyne Technologies, Inc.	13,200	5,891,028	0.05%	Regency Centers Corp. REIT	46,306	3,102,502	0.03%
Teradyne, Inc.	43,012	4,667,662	0.04%	SBA Communications Corp. REIT Class A	30,201	7,661,692	0.07%
Texas Instruments, Inc.	254,925	43,454,516	0.39%	Simon Property Group, Inc. REIT	91,707	13,081,087	0.12%
Trimble, Inc.	69,809	3,713,839	0.03%	UDR, Inc. REIT	85,373	3,268,932	0.03%
Tyler Technologies, Inc.	11,800	4,933,816	0.04%	Ventas, Inc. REIT	112,405	5,602,265	0.05%
VeriSign, Inc.	24,958	5,140,350	0.05%				
Western Digital Corp.	91,331	4,783,005	0.04%				
Zebra Technologies Corp. Class A	14,395	3,934,585	0.03%				
		<b>3,244,651,364</b>	<b>28.75%</b>				



## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	11,243,045,712	9,227,266,387
Financial Derivative Instruments	3,17	17,683,143	47,785,409
Cash	3	35,898,286	42,596,944
Unrealised Appreciation on Spot Currency Contracts		12,138	7,472
Receivables:			
Interest and Dividends		7,698,074	5,914,845
Capital Shares Issued		36,666,992	13,644,434
Margin Cash Due from Broker	3	1,845,245	4,460,968
Cash Collateral		1,600,000	290,000
<b>Total Current Assets</b>		<b>11,344,449,590</b>	<b>9,341,966,459</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,202,162	2,268,735
Payables and Other Liabilities:			
Investments Purchased		42,207,393	54,261,974
Capital Shares Redeemed		13,350,171	7,283,349
Management Fees Payable	12	850,381	725,326
<b>Total Current Liabilities</b>		<b>57,610,107</b>	<b>64,539,384</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>11,286,839,483</b>	<b>9,277,427,075</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
US (\$) Equivalent	2,969,302,798	2,167,758,825	2,678,360,802
Net Assets	2,688,003,314	2,031,163,139	2,355,224,079
Number of Shares Outstanding	52,097,601	47,755,825	48,050,901
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>51.60</b>	<b>42.53</b>	<b>49.02</b>
<b>Investor EUR</b>			
US (\$) Equivalent	507,648,328	410,644,997	522,402,141
Net Assets	459,555,822	384,769,270	459,375,787
Number of Shares Outstanding	9,090,461	9,232,974	9,565,265
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>50.55</b>	<b>41.67</b>	<b>48.03</b>
<b>Institutional Plus EUR Acc</b>			
US (\$) Equivalent	724,086,546	529,180,082	589,907,338
Net Assets	655,489,577	495,835,175	518,736,671
Number of Shares Outstanding	1,760,187	1,615,836	1,467,468
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>372.40</b>	<b>306.86</b>	<b>353.49</b>
<b>EUR Hedged Acc</b>			
US (\$) Equivalent	1,537,504,454	1,409,126,726	1,301,767,093
Net Assets	1,391,847,632	1,320,334,269	1,144,712,542
Number of Shares Outstanding	41,286,956	47,888,900	32,704,030
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>33.71</b>	<b>27.57</b>	<b>35.00</b>
<b>USD Acc</b>			
Net Assets	2,930,855,385	2,514,628,405	3,184,259,849
Number of Shares Outstanding	51,434,787	55,410,050	57,140,006
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>56.98</b>	<b>45.38</b>	<b>55.73</b>
<b>Investor USD</b>			
Net Assets	756,391,288	597,440,725	746,236,124
Number of Shares Outstanding	13,546,553	13,434,739	13,665,571
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>55.84</b>	<b>44.47</b>	<b>54.61</b>
<b>Institutional Plus USD Acc</b>			
Net Assets	1,861,050,684	1,648,647,315	1,835,373,498
Number of Shares Outstanding	6,208,938	6,908,958	6,266,142
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>299.74</b>	<b>238.62</b>	<b>292.90</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		1,903,621	566,998
Dividend Income		170,324,216	157,437,260
Securities Lending Income		139,164	34,197
Net Gain/(Loss) on Financial Instruments		2,235,295,671	(2,254,691,419)
<b>Total Investment Income/(Loss)</b>		<b>2,407,662,672</b>	<b>(2,096,652,964)</b>
<b>Expenses</b>			
Management Fees	12	9,307,262	8,695,716
Transaction Fees and Commissions		91,255	84,687
<b>Total Expenses</b>		<b>9,398,517</b>	<b>8,780,403</b>
<b>Finance Costs</b>			
Interest Expense		22,626	14,462
<b>Total Finance Costs</b>		<b>22,626</b>	<b>14,462</b>
<b>Net Investment Income/(Loss)</b>		<b>2,398,241,529</b>	<b>(2,105,447,829)</b>
Taxation	5	(47,998,033)	(44,166,437)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>2,350,243,496</b>	<b>(2,149,614,266)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	2,350,243,496	(2,149,614,266)
<b>Capital Transactions</b>		
Subscriptions	3,038,347,804	3,266,820,019
Redemptions	(3,379,178,892)	(2,698,085,523)
Total Capital Transactions	(340,831,088)	568,734,496
Total Increase/(Decrease) for the Year	2,009,412,408	(1,580,879,770)
<b>Net Assets</b>		
Beginning of Year	9,277,427,075	10,858,306,845
<b>End of Year</b>	<b>11,286,839,483</b>	<b>9,277,427,075</b>

# Vanguard U.S. Opportunities Fund

Sub-managed by PRIMECAP Management Company.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, many investors were concerned about inflation and the possibility that, in trying to rein it in, policymakers would spur a global recession.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but then price increases broadened to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of 2023, though less aggressively than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of the Fed cutting rates in 2024.
- Stocks ended the period up more than 22%, as measured by the FTSE Global All Cap Index. All regions turned in strong results. The United States had an especially strong performance.
- In this environment, the fund's benchmark returned 25.36% for the 12 months ended 31 December. Seven of the index's 11 industry sectors recorded double-digit gains. Information technology, which accounted for an average of 25% of the index during the year, contributed the most to the index's performance, returning 59%. Energy and utility companies' share prices generally declined slightly, posing modest drags.
- The fund slightly outpaced its benchmark. The fund's edge derived in part from having almost no exposure to the consumer staples sector, which underperformed. It also owed to strong security selection among industrial companies. A third significant source of strength was the size of the fund's stake in energy companies and its results. Weighing the most on the fund's relative performance were a small cash reserve and the size and performance of its information technology holdings.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Russell 3000 Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception
Investor EUR	21.70%	12.73%	14.20%
Benchmark	21.12	15.39	13.37
Investor GBP Dist	18.86%	11.94%	14.66%
Benchmark	18.29	14.59	13.84
Institutional USD	26.10%	12.08%	11.81%
Benchmark	25.36	14.61	10.89
Investor USD	25.97%	11.96%	11.70%
Benchmark	25.36	14.61	10.89

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
NEXTracker, Inc. Class A	1,076,400	25,896,594	NEXTracker, Inc. Class A	284,490	10,175,675
Xometry, Inc. Class A	357,610	5,908,308	Seagen, Inc.	43,380	9,902,260
BioNTech SE ADR	37,270	4,900,177	Tesla, Inc.	29,300	7,417,758
New Fortress Energy, Inc. Class A	144,500	4,697,699	Eli Lilly & Co.	8,730	4,567,755
Moog, Inc. Class A	40,900	4,627,467	Carrier Global Corp.	72,300	4,027,108
Galapagos NV ADR	107,547	4,426,579	Darden Restaurants, Inc.	23,300	3,595,279
Xencor, Inc.	174,325	4,278,483	Brinker International, Inc.	106,600	3,557,136
United Parcel Service, Inc. Class B	16,300	3,002,547	Flex Ltd.	124,690	3,311,021
CSX Corp.	86,700	2,771,483	Matson, Inc.	35,100	3,027,771
PolyPeptide Group AG	105,000	2,501,698	Abbott Laboratories	30,700	2,918,385
Elanco Animal Health, Inc.	211,100	2,105,505	Gibraltar Industries, Inc.	45,100	2,812,029
Airbus SE	14,421	2,056,589	Goldman Sachs Group, Inc.	8,400	2,785,007
Health Catalyst, Inc.	191,733	1,978,754	BJ's Wholesale Club Holdings, Inc.	35,000	2,444,446
Entain plc	127,707	1,933,392	Meta Platforms, Inc. Class A	9,100	2,371,968
LivaNova plc	36,660	1,919,678	Bristol-Myers Squibb Co.	36,620	2,287,921
Credo Technology Group Holding Ltd.	196,900	1,829,215	Altair Engineering, Inc. Class A	31,650	2,206,422
Rhythm Pharmaceuticals, Inc.	82,882	1,783,634	Prestige Consumer Healthcare, Inc.	31,400	2,063,503
Griffon Corp.	45,300	1,750,293	Maxar Technologies, Inc.	39,400	2,056,174
Biogen, Inc.	6,140	1,613,057	Hertz Global Holdings, Inc.	115,100	1,984,979
Intel Corp.	47,400	1,602,047	AECOM	20,100	1,745,454
IDEX Corp.	7,500	1,572,378	Las Vegas Sands Corp.	30,600	1,684,167
Ivanhoe Electric, Inc.	92,700	1,460,039	Dollar Tree, Inc.	11,400	1,677,851
Trimble, Inc.	30,000	1,426,720	Splunk, Inc.	11,200	1,664,595
indie Semiconductor, Inc. Class A	207,200	1,368,444	Capri Holdings Ltd.	31,600	1,612,653
Restaurant Brands International, Inc.	21,100	1,367,137	Masonite International Corp.	18,000	1,593,113
Jabil, Inc.	16,000	1,333,128	Kirby Corp.	23,500	1,534,715
GFL Environmental, Inc.	40,300	1,304,253	Morgan Stanley	15,080	1,347,993
			Grocery Outlet Holding Corp.	45,000	1,342,920
			Alphabet, Inc. Class C	12,250	1,326,480
			Oracle Corp.	12,500	1,284,982

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

# Financial Statements

## Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 96.11% (31 December 2022: 91.46%)</b>							
<b>Equities 96.11% (31 December 2022: 91.46%)</b>							
<b>Communication Services 4.34% (31 December 2022: 4.01%)</b>							
Alphabet, Inc. Class A	136,100	19,011,809	1.46%	Dollar General Corp.	400	54,380	0.00%
Alphabet, Inc. Class C	82,300	11,598,539	0.89%	Dollar Tree, Inc.	17,800	2,528,490	0.19%
Baidu, Inc. ADR	48,755	5,806,233	0.44%	Mission Produce, Inc.	2,000	20,180	0.00%
IMAX Corp.	83,100	1,248,162	0.10%	Performance Food Group Co.	8,100	560,115	0.04%
Madison Square Garden Entertainment Corp. Class A	52,500	1,668,975	0.13%	Tyson Foods, Inc. Class A	18,500	994,375	0.08%
Madison Square Garden Sports Corp.	823	149,646	0.01%			<b>4,867,276</b>	<b>0.37%</b>
Meta Platforms, Inc. Class A	4,600	1,628,216	0.12%	<b>Energy 2.58% (31 December 2022: 2.23%)</b>			
Netflix, Inc.	4,700	2,288,336	0.18%	Cameco Corp.	97,700	4,210,870	0.32%
Pinterest, Inc. Class A	211,850	7,846,924	0.60%	Coterra Energy, Inc.	58,700	1,498,024	0.12%
Shutterstock, Inc.	13,900	671,092	0.05%	EOG Resources, Inc.	16,700	2,019,865	0.15%
Snap, Inc. Class A	8,250	139,673	0.01%	Hess Corp.	44,270	6,381,963	0.49%
Sphere Entertainment Co.	52,500	1,782,900	0.14%	New Fortress Energy, Inc. Class A	165,400	6,240,542	0.48%
T-Mobile US, Inc.	6,900	1,106,277	0.08%	Pioneer Natural Resources Co.	22,200	4,992,336	0.38%
Trade Desk, Inc. Class A	14,500	1,043,420	0.08%	TechnipFMC plc	63,800	1,284,932	0.10%
Walt Disney Co.	6,850	618,486	0.05%	Transocean Ltd.	888,100	5,639,435	0.43%
		<b>56,608,688</b>	<b>4.34%</b>	Valero Energy Corp.	10,950	1,423,500	0.11%
						<b>33,691,467</b>	<b>2.58%</b>
<b>Consumer Discretionary 11.85% (31 December 2022: 12.38%)</b>				<b>Financials 9.65% (31 December 2022: 8.85%)</b>			
Alibaba Group Holding Ltd. ADR	119,000	9,223,690	0.71%	AssetMark Financial Holdings, Inc.	59,000	1,767,050	0.14%
Amazon.com, Inc.	9,500	1,443,430	0.11%	Bank of America Corp.	23,798	801,279	0.06%
Bath & Body Works, Inc.	60,046	2,591,585	0.20%	Charles Schwab Corp.	7,900	543,520	0.04%
Bowlero Corp. Class A	44,800	634,368	0.05%	CME Group, Inc. Class A	47,400	9,982,440	0.76%
Burlington Stores, Inc.	4,500	875,160	0.07%	Discover Financial Services	18,410	2,069,284	0.16%
Capri Holdings Ltd.	65,663	3,298,909	0.25%	Flywire Corp.	20,300	469,945	0.04%
CarMax, Inc.	58,900	4,519,986	0.35%	Galaxy Digital Holdings Ltd.	4,000	31,336	0.00%
Carnival Corp.	153,200	2,840,328	0.22%	LPL Financial Holdings, Inc.	20,500	4,666,210	0.36%
Deckers Outdoor Corp.	614	410,416	0.03%	MarketAxess Holdings, Inc.	50,020	14,648,357	1.12%
Duolingo, Inc. Class A	600	136,110	0.01%	Marqeta, Inc. Class A	20,200	140,996	0.01%
Entain plc	857,864	10,872,621	0.83%	Mastercard, Inc. Class A	16,500	7,037,415	0.54%
Five Below, Inc.	3,800	810,008	0.06%	Morgan Stanley	58,400	5,445,800	0.42%
Flutter Entertainment plc	22,109	3,928,927	0.30%	Northern Trust Corp.	121,116	10,219,768	0.78%
GrowGeneration Corp.	313,800	787,638	0.06%	Raymond James Financial, Inc.	184,880	20,614,120	1.58%
Hilton Worldwide Holdings, Inc.	39,666	7,222,782	0.55%	Tradeweb Markets, Inc. Class A	168,200	15,286,016	1.17%
iRobot Corp.	25,800	998,460	0.08%	Visa, Inc. Class A	57,800	15,048,230	1.15%
Marriott International, Inc. Class A	56,000	12,628,560	0.97%	Wells Fargo & Co.	328,190	16,153,512	1.24%
McDonald's Corp.	20,000	5,930,200	0.45%	WEX, Inc.	5,120	996,096	0.08%
MGM Resorts International	12,200	545,096	0.04%			<b>125,921,374</b>	<b>9.65%</b>
Newell Brands, Inc.	165,000	1,432,200	0.11%	<b>Health Care 25.44% (31 December 2022: 27.98%)</b>			
Norwegian Cruise Line Holdings Ltd.	78,040	1,563,922	0.12%	ABIOMED, Inc.	56,352	57,479	0.00%
Ollie's Bargain Outlet Holdings, Inc.	12,200	925,858	0.07%	Accuray, Inc.	39,200	110,936	0.01%
Restaurant Brands International, Inc.	132,900	10,383,477	0.79%	Adaptive Biotechnologies Corp.	13,860	67,914	0.01%
Ross Stores, Inc.	33,700	4,663,743	0.36%	Agilent Technologies, Inc.	5,990	832,790	0.06%
Royal Caribbean Cruises Ltd.	91,520	11,850,925	0.91%	Alcon, Inc.	12,510	977,281	0.07%
Sony Group Corp. ADR	26,450	2,504,550	0.19%	Alkermes plc	44,150	1,224,721	0.09%
Tapestry, Inc.	3,500	128,835	0.01%	Allogene Therapeutics, Inc.	91,736	294,473	0.02%
Tesla, Inc.	152,810	37,970,229	2.91%	Amgen, Inc.	58,967	16,983,675	1.30%
TJX Cos, Inc.	49,600	4,652,976	0.36%	Amylyx Pharmaceuticals, Inc.	27,800	409,216	0.03%
Victoria's Secret & Co.	37,981	1,008,016	0.08%	AstraZeneca plc ADR	194,970	13,131,229	1.01%
Whirlpool Corp.	5,300	645,381	0.05%	BeiGene Ltd. ADR	57,929	10,448,074	0.80%
XPeng, Inc. ADR Class A	495,938	7,235,735	0.55%	Biogen, Inc.	86,823	22,467,188	1.72%
		<b>154,664,121</b>	<b>11.85%</b>	BioMarin Pharmaceutical, Inc.	265,040	25,555,157	1.96%
<b>Consumer Staples 0.37% (31 December 2022: 0.56%)</b>				BioNTech SE ADR	37,270	3,933,476	0.30%
BJ's Wholesale Club Holdings, Inc.	9,500	633,270	0.05%	Boston Scientific Corp.	116,100	6,711,741	0.51%
Calavo Growers, Inc.	2,600	76,466	0.01%	Bridgebio Pharma, Inc.	16,800	678,216	0.05%
				Bristol-Myers Squibb Co.	75,590	3,878,523	0.30%
				Charles River Laboratories International, Inc.	5,080	1,200,912	0.09%
				CVS Health Corp.	39,130	3,089,705	0.24%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Elanco Animal Health, Inc.	583,831	8,699,082	0.67%	Griffon Corp.	45,300	2,761,035	0.21%
Eli Lilly & Co.	134,302	78,287,322	6.00%	Hertz Global Holdings, Inc.	53,600	556,904	0.04%
Enovis Corp.	45,300	2,537,706	0.19%	IDEX Corp.	10,000	2,171,100	0.17%
Epizyme, Inc.	832,078	16,642	0.00%	Jacobs Solutions, Inc.	149,300	19,379,140	1.49%
Exact Sciences Corp.	41,700	3,084,966	0.24%	JELD-WEN Holding, Inc.	62,300	1,176,224	0.09%
FibroGen, Inc.	615,081	545,146	0.04%	JetBlue Airways Corp.	160,900	892,995	0.07%
Galapagos NV ADR	107,547	4,371,786	0.34%	Kirby Corp.	17,100	1,342,008	0.10%
Glaukos Corp.	103,100	8,195,419	0.63%	L3Harris Technologies, Inc.	5,000	1,053,100	0.08%
Globus Medical, Inc. Class A	6,675	355,711	0.03%	Li-Cycle Holdings Corp.	154,800	90,527	0.01%
GSK plc ADR	16,060	595,184	0.05%	Lyft, Inc. Class A	29,420	441,006	0.03%
Health Catalyst, Inc.	198,971	1,842,471	0.14%	Masonite International Corp.	17,700	1,498,482	0.11%
Illumina, Inc.	2,720	378,733	0.03%	Matson, Inc.	25,692	2,815,843	0.22%
Insulet Corp.	29,245	6,345,580	0.49%	Moog, Inc. Class A	40,900	5,921,502	0.45%
IQVIA Holdings, Inc.	3,714	859,345	0.07%	NEXTracker, Inc. Class A	791,910	37,100,983	2.84%
LivaNova plc	146,760	7,593,362	0.58%	Norfolk Southern Corp.	4,700	1,110,986	0.08%
Mereo Biopharma Group plc ADR	44,000	101,640	0.01%	Old Dominion Freight Line, Inc.	2,250	911,993	0.07%
Mural Oncology plc	3,000	17,760	0.00%	Otis Worldwide Corp.	55,000	4,920,850	0.38%
Nektar Therapeutics Class A	521,011	294,371	0.02%	Rockwell Automation, Inc.	2,490	773,095	0.06%
Novartis AG ADR	14,300	1,443,871	0.11%	RTX Corp.	15,000	1,262,100	0.10%
Omnicell, Inc.	2,207	83,049	0.01%	RXO, Inc.	12,300	286,098	0.02%
Omthera Pharmaceuticals, Inc.	1,665,100	399,324	0.03%	Siemens AG	69,430	13,032,159	1.00%
OraSure Technologies, Inc.	54,200	444,440	0.03%	Southwest Airlines Co.	324,162	9,361,799	0.72%
Penumbra, Inc.	20,910	5,259,701	0.40%	Spirit Airlines, Inc.	23,100	378,609	0.03%
PolyPeptide Group AG	110,000	2,289,788	0.18%	Sun Country Airlines Holdings, Inc.	49,990	786,343	0.06%
Pulmonx Corp.	758,570	9,671,767	0.74%	Textron, Inc.	74,800	6,015,416	0.46%
QIAGEN NV	17,240	750,340	0.06%	TransDigm Group, Inc.	7,359	7,444,364	0.57%
Repligen Corp.	2,885	518,723	0.04%	Uber Technologies, Inc.	78,050	4,805,539	0.37%
Revvity, Inc.	11,460	1,252,693	0.10%	United Airlines Holdings, Inc.	117,180	4,834,847	0.37%
Rhythm Pharmaceuticals, Inc.	358,636	16,486,497	1.26%	United Parcel Service, Inc. Class B	16,300	2,562,849	0.20%
Roche Holding AG	17,313	5,029,440	0.39%	WillScot Mobile Mini Holdings Corp.	21,600	961,200	0.07%
Sage Therapeutics, Inc.	2,450	53,091	0.00%	Xometry, Inc. Class A	598,820	21,503,626	1.65%
Sandoz Group AG	2,876	92,467	0.01%	XPO, Inc.	15,900	1,392,681	0.11%
Shockwave Medical, Inc.	62,170	11,847,115	0.91%			<b>248,906,234</b>	<b>19.08%</b>
Standard BioTools, Inc.	864,574	1,910,709	0.15%	<b>Information Technology 21.79% (31 December 2022: 18.55%)</b>			
Thermo Fisher Scientific, Inc.	15,580	8,269,708	0.63%	908 Devices, Inc.	24,830	278,593	0.02%
UnitedHealth Group, Inc.	1,910	1,005,558	0.08%	Adobe, Inc.	20,300	12,110,980	0.93%
Waters Corp.	3,007	989,995	0.08%	Altair Engineering, Inc. Class A	95,900	8,069,985	0.62%
WaVe Life Sciences Ltd.	260,338	1,314,707	0.10%	Analog Devices, Inc.	12,600	2,501,856	0.19%
Xencor, Inc.	652,780	13,858,519	1.06%	Apple, Inc.	24,000	4,620,720	0.35%
Zentalis Pharmaceuticals, Inc.	261,470	3,961,271	0.30%	Applied Materials, Inc.	16,900	2,738,983	0.21%
Zimmer Biomet Holdings, Inc.	72,150	8,780,655	0.67%	Arlo Technologies, Inc.	802,800	7,642,656	0.59%
Zimvie, Inc.	2,750	48,813	0.00%	Autodesk, Inc.	22,000	5,356,560	0.41%
		<b>331,937,173</b>	<b>25.44%</b>	Axcelis Technologies, Inc.	67,900	8,805,951	0.67%
<b>Industrials 19.08% (31 December 2022: 15.27%)</b>				BlackBerry Ltd.	751,100	2,658,894	0.20%
AECOM	202,900	18,754,047	1.44%	Ciena Corp.	41,000	1,845,410	0.14%
Airbus SE	14,421	2,226,717	0.17%	Credo Technology Group Holding Ltd.	198,400	3,862,848	0.30%
Allegiant Travel Co.	7,650	631,966	0.05%	Crowdstrike Holdings, Inc. Class A	17,086	4,362,397	0.33%
American Airlines Group, Inc.	334,480	4,595,755	0.35%	CyberArk Software Ltd.	2,300	503,815	0.04%
AMETEK, Inc.	25,000	4,122,250	0.32%	Flex Ltd.	980,245	29,858,263	2.29%
Armstrong World Industries, Inc.	1,500	147,480	0.01%	FormFactor, Inc.	136,500	5,693,415	0.44%
Array Technologies, Inc.	64,800	1,088,640	0.08%	Hewlett Packard Enterprise Co.	233,053	3,957,240	0.30%
Axon Enterprise, Inc.	5,000	1,291,650	0.10%	HP, Inc.	65,700	1,976,913	0.15%
Carrier Global Corp.	77,000	4,423,650	0.34%	HubSpot, Inc.	300	174,162	0.01%
Controladora Vuela Cia de Aviacion SAB de CV ADR	11,700	109,746	0.01%	indie Semiconductor, Inc. Class A	633,000	5,133,630	0.39%
CSX Corp.	113,100	3,921,177	0.30%	Intel Corp.	337,070	16,937,767	1.30%
Curtiss-Wright Corp.	60,580	13,496,618	1.03%	Intuit, Inc.	3,300	2,062,599	0.16%
Delta Air Lines, Inc.	195,530	7,866,172	0.60%	Jabil, Inc.	93,000	11,848,200	0.91%
Esab Corp.	45,300	3,923,886	0.30%	Jamf Holding Corp.	8,500	153,510	0.01%
FedEx Corp.	53,700	13,584,489	1.04%	Keysight Technologies, Inc.	3,800	604,542	0.05%
Frontier Group Holdings, Inc.	42,600	232,596	0.02%	KLA Corp.	30,500	17,729,650	1.36%
General Dynamics Corp.	27,050	7,024,073	0.54%	MaxLinear, Inc. Class A	121,550	2,889,243	0.22%
GFL Environmental, Inc.	40,300	1,390,753	0.11%	Micron Technology, Inc.	197,500	16,854,650	1.29%
Gibraltar Industries, Inc.	6,700	529,166	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Microsoft Corp.	3,750	1,410,150	0.11%	Trimble, Inc.	131,050	6,971,860	0.53%
MongoDB, Inc. Class A	3,200	1,308,320	0.10%	Unity Software, Inc.	4,000	163,560	0.01%
NetApp, Inc.	93,800	8,269,408	0.63%	Universal Display Corp.	76,060	14,547,236	1.11%
nLight, Inc.	69,796	942,246	0.07%	Wolfspeed, Inc.	48,042	2,090,307	0.16%
Nutanix, Inc. Class A	403,868	19,260,465	1.48%	Zoom Video Communications, Inc. Class A	19,100	1,373,481	0.11%
NVIDIA Corp.	1,600	792,352	0.06%			<b>284,326,492</b>	<b>21.79%</b>
Okta, Inc. Class A	5,100	461,703	0.04%	<b>Materials 1.01% (31 December 2022: 1.63%)</b>			
Oracle Corp.	80,000	8,434,400	0.65%	Albemarle Corp.	20,380	2,944,503	0.23%
OSI Systems, Inc.	40,000	5,162,000	0.40%	Bioceres Crop Solutions Corp.	9,700	133,181	0.01%
Palo Alto Networks, Inc.	6,520	1,922,618	0.15%	Corteva, Inc.	19,190	919,585	0.07%
PROS Holdings, Inc.	18,840	730,804	0.06%	Dow, Inc.	20,390	1,118,188	0.09%
QUALCOMM, Inc.	31,544	4,562,209	0.35%	DuPont de Nemours, Inc.	21,300	1,638,609	0.12%
Rapid7, Inc.	3,650	208,415	0.02%	Ingevity Corp.	14,500	684,690	0.05%
RingCentral, Inc. Class A	1,250	42,437	0.00%	Ivanhoe Electric, Inc.	92,700	934,416	0.07%
Salesforce, Inc.	800	210,512	0.02%	Ivanhoe Mines Ltd. Class A	158,800	1,547,535	0.12%
Splunk, Inc.	95,345	14,525,811	1.11%	Perimeter Solutions SA	711,199	3,271,515	0.25%
Stratasys Ltd.	45,700	652,596	0.05%	Perimeter Solutions SA - Warrants 8/11/2024	1,085,900	6,515	0.00%
Telefonaktiebolaget LM Ericsson ADR	481,000	3,030,300	0.23%			<b>13,198,737</b>	<b>1.01%</b>
Tenable Holdings, Inc.	1,800	82,908	0.01%	<b>Total Equities</b>		<b>1,254,121,562</b>	<b>96.11%</b>
Teradyne, Inc.	25,800	2,799,816	0.21%	<b>Total Transferable Securities</b>		<b>1,254,121,562</b>	<b>96.11%</b>
Texas Instruments, Inc.	18,404	3,137,146	0.24%	<b>Total Investments</b>		<b>1,254,121,562</b>	<b>96.11%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>50,740,491</b>	<b>3.89%</b>
<b>Net Assets</b>	<b>1,304,862,053</b>	<b>100.00%</b>

	US Dollars (\$)	% of Total Assets
<b>Analysis of Total Assets</b>		
(a) Transferable securities admitted to an official stock exchange listing	1,252,100,582	95.84%
(b) Transferable securities dealt in on another regulated market	1,547,535	0.12%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	473,445	0.04%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other assets	52,355,335	4.00%
<b>Total Assets</b>	<b>1,306,476,897</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,254,121,562	1,008,600,836
Cash	3	51,470,087	95,520,111
Receivables:			
Interest and Dividends		727,164	621,096
Capital Shares Issued		114,739	174,472
Investments Sold		43,345	488,609
<b>Total Current Assets</b>		<b>1,306,476,897</b>	<b>1,105,405,124</b>
<b>Current Liabilities</b>			
Unrealised Depreciation on Spot Currency Contracts		304	41
Payables and Other Liabilities:			
Investments Purchased		425,880	214,389
Capital Shares Redeemed		239,356	1,604,554
Management Fees Payable	12	949,304	839,517
<b>Total Current Liabilities</b>		<b>1,614,844</b>	<b>2,658,501</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>1,304,862,053</b>	<b>1,102,746,623</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>Investor EUR</b>			
US (\$) Equivalent	65,825,474	52,098,794	60,725,431
Net Assets	59,589,440	48,815,924	53,399,078
Number of Shares Outstanding	39,345	39,225	37,129
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>1,514.54</b>	<b>1,244.51</b>	<b>1,438.20</b>
<b>Investor GBP Dist</b>			
US (\$) Equivalent	23,436,932	22,281,446	35,183,710
Net Assets	18,384,792	18,523,108	25,976,382
Number of Shares Outstanding	14,017	16,786	21,525
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>1,311.61</b>	<b>1,103.49</b>	<b>1,206.80</b>
<b>Institutional USD</b>			
Net Assets	964,523,949	801,354,787	1,282,687,838
Number of Shares Outstanding	679,587	711,929	926,338
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>1,419.28</b>	<b>1,125.61</b>	<b>1,384.69</b>
<b>Investor USD</b>			
Net Assets	251,075,698	227,011,596	332,913,218
Number of Shares Outstanding	150,056	170,900	203,530
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>1,673.21</b>	<b>1,328.33</b>	<b>1,635.70</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		2,964,577	877,995
Dividend Income		10,372,685	12,340,638
Securities Lending Income		403,564	311,814
Net Gain/(Loss) on Financial Instruments		279,420,551	(320,965,916)
<b>Total Investment Income/(Loss)</b>		<b>293,161,377</b>	<b>(307,435,469)</b>
<b>Expenses</b>			
Management Fees	12	10,653,577	11,610,022
Transaction Fees and Commissions		210,404	347,647
Other Expenses		13,419	22,569
<b>Total Expenses</b>		<b>10,877,400</b>	<b>11,980,238</b>
<b>Finance Costs</b>			
Interest Expense		—	5,779
<b>Total Finance Costs</b>		<b>—</b>	<b>5,779</b>
<b>Net Investment Income/(Loss)</b>		<b>282,283,977</b>	<b>(319,421,486)</b>
Taxation	5	(2,874,803)	(3,211,007)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>279,409,174</b>	<b>(322,632,493)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	279,409,174	(322,632,493)
<b>Capital Transactions</b>		
Subscriptions	99,106,135	119,934,388
Redemptions	(176,399,879)	(406,065,469)
Total Capital Transactions	(77,293,744)	(286,131,081)
Total Increase/(Decrease) for the Year	202,115,430	(608,763,574)
<b>Net Assets</b>		
Beginning of Year	1,102,746,623	1,711,510,197
<b>End of Year</b>	<b>1,304,862,053</b>	<b>1,102,746,623</b>

# Vanguard 20+ Year Euro Treasury Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- The fund's benchmark index returned 8.86% for the 12 months ended 31 December 2023.
- All countries in the index posted solid returns, led by Ireland and Austria with double-digit gains.
- Performance didn't differ much by maturity, but bonds rated AA returned more than their higher-rated counterparts.

Benchmark returns in the commentary above are in Euros.

### Benchmark: Bloomberg Euro Treasury 20+ Year Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	8.80%	-5.03%	1.55%
Benchmark	8.86	-4.88	1.74
Tracking Difference*	-0.06		
Institutional Plus EUR Acc	8.87%	-4.97%	-2.80%
Benchmark	8.86	-4.88	-2.70
Tracking Difference*	0.01		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: Institutional Plus EUR Acc, 10 March 2015.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/8/2053	33,899,000	28,526,168	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2046	10,630,000	10,457,043
French Republic Government Bond OAT 3.00% 25/5/2054	26,250,000	23,673,774	French Republic Government Bond OAT 3.25% 25/5/2045	9,457,700	9,281,660
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2046	15,067,000	14,701,517	Bundesrepublik Deutschland Bundesanleihe 2.50% 4/7/2044	7,876,000	7,737,909
French Republic Government Bond OAT 3.25% 25/5/2045	14,047,000	13,674,334	French Republic Government Bond OAT 2.00% 25/5/2048	9,762,000	7,539,863
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	16,804,407	12,611,990	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	9,520,000	7,283,296
Kingdom of Belgium Government Bond 3.30% 22/6/2054	13,229,000	12,393,136	French Republic Government Bond OAT 4.00% 25/4/2055	6,343,000	7,067,830
Bundesrepublik Deutschland Bundesanleihe 2.50% 4/7/2044	12,318,610	11,964,441	French Republic Government Bond OAT 2.50% 25/5/2043	7,851,000	6,883,562
French Republic Government Bond OAT 4.00% 25/4/2060	10,453,000	11,591,115	Netherlands Government Bond 2.75% 15/1/2047	6,669,000	6,617,657
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2050	22,091,000	11,192,449	French Republic Government Bond OAT 1.50% 25/5/2050	9,532,000	6,462,742
French Republic Government Bond OAT 2.00% 25/5/2048	13,987,000	10,675,016	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2050	10,642,000	5,439,372
French Republic Government Bond OAT 4.00% 25/4/2055	8,801,000	9,688,380	Kingdom of Belgium Government Bond 3.75% 22/6/2045	5,181,251	5,383,401
Netherlands Government Bond 2.75% 15/1/2047	9,408,000	9,229,944	French Republic Government Bond OAT 4.00% 25/4/2060	4,675,000	5,296,661
French Republic Government Bond OAT 1.50% 25/5/2050	13,860,390	9,216,240	French Republic Government Bond OAT 0.75% 25/5/2052	8,657,000	4,590,854
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2052	17,873,000	8,437,244	French Republic Government Bond OAT 0.75% 25/5/2053	8,913,632	4,495,018
French Republic Government Bond OAT 0.75% 25/5/2053	15,490,000	7,867,173	Ireland Government Bond 3.00% 18/10/2043	4,507,000	4,138,415
French Republic Government Bond OAT 0.50% 25/6/2044	12,725,000	7,288,919	Kingdom of Belgium Government Bond 3.45% 22/6/2043	4,049,000	4,094,308
French Republic Government Bond OAT 0.75% 25/5/2052	13,638,000	7,065,375	Finland Government Bond 0.50% 15/4/2043	5,038,000	3,108,592
Kingdom of Belgium Government Bond 3.75% 22/6/2045	6,446,884	6,681,733	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/8/2053	3,523,000	3,001,202
Netherlands Government Bond 3.25% 15/1/2044	6,000,000	5,933,272	French Republic Government Bond OAT 1.75% 25/5/2066	4,118,000	2,659,391
Netherlands Government Bond 2.00% 15/1/2054	6,907,000	5,908,288	Kingdom of Belgium Government Bond 1.70% 22/6/2050	3,614,445	2,513,987
French Republic Government Bond OAT 1.75% 25/5/2066	8,003,000	5,248,424	French Republic Government Bond OAT 0.50% 25/6/2044	3,885,000	2,262,570
Netherlands Government Bond 0.00% 15/1/2052	10,911,000	5,076,986	Kingdom of Belgium Government Bond 1.40% 22/6/2053	3,491,897	2,143,199
Ireland Government Bond 3.00% 18/10/2043	4,507,000	4,453,235	Netherlands Government Bond 0.00% 15/1/2052	4,667,000	2,132,327
Republic of Austria Government Bond 3.15% 20/10/2053	4,560,000	4,397,007	Kingdom of Belgium Government Bond 1.60% 22/6/2047	2,886,006	2,044,284
Kingdom of Belgium Government Bond 3.45% 22/6/2043	4,049,000	4,060,510	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2052	4,175,000	2,017,561
Ireland Government Bond 2.00% 18/2/2045	4,388,000	3,398,925	Ireland Government Bond 2.00% 18/2/2045	2,464,473	1,952,225
Republic of Austria Government Bond 1.50% 20/2/2047	4,640,000	3,340,245	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043	1,802,000	1,839,103
Kingdom of Belgium Government Bond 1.70% 22/6/2050	4,840,278	3,318,870	French Republic Government Bond OAT 3.00% 25/5/2054	1,917,000	1,798,063
Republic of Austria Government Bond 3.15% 20/6/2044	3,359,000	3,288,624	Republic of Austria Government Bond 1.50% 20/2/2047	2,450,000	1,784,211
Republic of Austria Government Bond 0.75% 20/3/2051	5,785,000	3,281,948	Republic of Austria Government Bond 0.75% 20/3/2051	3,100,000	1,764,316
Kingdom of Belgium Government Bond 2.15% 22/6/2066	4,171,000	3,035,441	Netherlands Government Bond 2.00% 15/1/2054	1,983,000	1,629,560

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.74% (31 December 2022: 98.61%)</b>					
<b>Fixed Income 98.74% (31 December 2022: 98.61%)</b>					
<b>Austria 8.17% (31 December 2022: 7.95%)</b>					
Republic of Austria Government Bond	9,520,000	3.15%	20/6/2044	9,940,644	1.59%
Republic of Austria Government Bond	11,245,000	1.50%	20/2/2047	8,635,712	1.38%
Republic of Austria Government Bond	5,981,000	1.85%	23/5/2049	4,884,879	0.78%
Republic of Austria Government Bond	10,043,000	0.75%	20/3/2051	6,109,438	0.98%
Republic of Austria Government Bond	3,989,000	3.15%	20/10/2053	4,173,041	0.67%
Republic of Austria Government Bond	4,833,000	3.80%	26/1/2062	5,799,903	0.93%
Republic of Austria Government Bond	4,046,000	0.70%	20/4/2071	1,918,240	0.31%
Republic of Austria Government Bond	2,916,000	1.50%	2/11/2086	1,835,624	0.29%
Republic of Austria Government Bond	6,881,000	2.10%	20/9/2117	5,388,901	0.86%
Republic of Austria Government Bond	5,015,000	0.85%	30/6/2120	2,363,118	0.38%
				<b>51,049,500</b>	<b>8.17%</b>
<b>Belgium 10.91% (31 December 2022: 10.51%)</b>					
Kingdom of Belgium Government Bond	10,780,071	3.75%	22/6/2045	11,920,694	1.91%
Kingdom of Belgium Government Bond	12,228,218	1.60%	22/6/2047	9,203,704	1.47%
Kingdom of Belgium Government Bond	12,151,230	1.70%	22/6/2050	9,057,409	1.45%
Kingdom of Belgium Government Bond	11,455,052	1.40%	22/6/2053	7,680,658	1.23%
Kingdom of Belgium Government Bond	12,639,000	3.30%	22/6/2054	12,897,202	2.06%
Kingdom of Belgium Government Bond	7,837,057	2.25%	22/6/2057	6,433,008	1.03%
Kingdom of Belgium Government Bond	9,695,945	2.15%	22/6/2066	7,681,381	1.23%
Kingdom of Belgium Government Bond	7,362,718	0.65%	22/6/2071	3,309,018	0.53%
				<b>68,183,074</b>	<b>10.91%</b>
<b>Finland 1.22% (31 December 2022: 1.92%)</b>					
Finland Government Bond	6,847,000	1.38%	15/4/2047	5,200,773	0.83%
Finland Government Bond	4,909,000	0.13%	15/4/2052	2,422,359	0.39%
				<b>7,623,132</b>	<b>1.22%</b>
<b>France 38.58% (31 December 2022: 40.23%)</b>					
French Republic Government Bond OAT	24,961,301	0.50%	25/6/2044	15,640,126	2.50%
French Republic Government Bond OAT	33,613,238	3.25%	25/5/2045	35,075,823	5.61%
French Republic Government Bond OAT	33,750,066	2.00%	25/5/2048	27,919,511	4.47%
French Republic Government Bond OAT	36,895,656	1.50%	25/5/2050	26,805,479	4.29%
French Republic Government Bond OAT <sup>1</sup>	36,699,877	0.75%	25/5/2052	21,043,185	3.37%
French Republic Government Bond OAT	33,987,891	0.75%	25/5/2053	19,084,196	3.05%
French Republic Government Bond OAT	24,333,000	3.00%	25/5/2054	23,901,715	3.82%
French Republic Government Bond OAT	21,896,475	4.00%	25/4/2055	25,864,347	4.14%
French Republic Government Bond OAT	22,133,034	4.00%	25/4/2060	26,498,403	4.24%
French Republic Government Bond OAT	18,659,522	1.75%	25/5/2066	13,334,673	2.13%
French Republic Government Bond OAT	14,330,537	0.50%	25/5/2072	5,998,889	0.96%
				<b>241,166,347</b>	<b>38.58%</b>
<b>Germany 29.20% (31 December 2022: 27.80%)</b>					
Bundesrepublik Deutschland Bundesanleihe	33,339,153	2.50%	4/7/2044	34,474,996	5.52%
Bundesrepublik Deutschland Bundesanleihe	34,598,088	2.50%	15/8/2046	35,947,392	5.75%
Bundesrepublik Deutschland Bundesanleihe	40,536,874	1.25%	15/8/2048	32,940,389	5.27%
Bundesrepublik Deutschland Bundesanleihe	54,333,727	0.00%	15/8/2050	30,325,699	4.85%
Bundesrepublik Deutschland Bundesanleihe	32,264,026	0.00%	15/8/2052	17,206,260	2.75%
Bundesrepublik Deutschland Bundesanleihe	35,040,000	1.80%	15/8/2053	31,637,031	5.06%
				<b>182,531,767</b>	<b>29.20%</b>
<b>Ireland 2.90% (31 December 2022: 3.15%)</b>					
Ireland Government Bond	12,249,852	2.00%	18/2/2045	10,580,426	1.69%
Ireland Government Bond	10,047,829	1.50%	15/5/2050	7,544,579	1.21%
				<b>18,125,005</b>	<b>2.90%</b>
<b>Netherlands 7.76% (31 December 2022: 7.05%)</b>					
Netherlands Government Bond	5,500,000	3.25%	15/1/2044	6,121,315	0.98%
Netherlands Government Bond	22,461,407	2.75%	15/1/2047	23,538,935	3.76%
Netherlands Government Bond	19,446,670	0.00%	15/1/2052	10,015,689	1.60%
Netherlands Government Bond	9,815,000	2.00%	15/1/2054	8,859,214	1.42%
				<b>48,535,153</b>	<b>7.76%</b>
<b>Total Fixed Income</b>				<b>617,213,978</b>	<b>98.74%</b>
<b>Total Transferable Securities</b>				<b>617,213,978</b>	<b>98.74%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (31 December 2022: (0.01%))</b>				
<b>Futures 0.01% (31 December 2022: (0.01%))</b>				
Euro-Buxl 30 Year Bond March 2024	4	€527,520	39,360	0.01%
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>				
			<b>39,360</b>	<b>0.01%</b>
<b>Total Investments</b>			<b>617,253,338</b>	<b>98.75%</b>
<b>Other Assets and Liabilities</b>				
			<b>7,826,731</b>	<b>1.25%</b>
<b>Net Assets</b>			<b>625,080,069</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>				
			<b>EUR (€)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing		529,775,405	84.38%
(b)	Transferable securities dealt in on another regulated market		87,438,573	13.92%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market		—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market		39,360	0.01%
(e)	Total OTC Financial Derivative Instruments		—	0.00%
(f)	Other assets		10,609,904	1.69%
<b>Total Assets</b>			<b>627,863,242</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	617,213,978	421,731,228
Financial Derivative Instruments	3,17	39,360	—
Cash	3	284,885	432,267
Receivables:			
Interest and Dividends		7,721,653	5,655,051
Capital Shares Issued		2,603,366	197,530
Investments Sold		—	3,412,958
Margin Cash Due from Broker	3	—	32,439
<b>Total Current Assets</b>		<b>627,863,242</b>	<b>431,461,473</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	—	40,760
Payables and Other Liabilities:			
Investments Purchased		1,580,325	—
Capital Shares Redeemed		1,075,433	3,690,307
Margin Cash Due to Broker	3	55,120	—
Management Fees Payable	12	72,295	55,733
<b>Total Current Liabilities</b>		<b>2,783,173</b>	<b>3,786,800</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>625,080,069</b>	<b>427,674,673</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
Net Assets	367,606,023	255,763,345	646,999,666
Number of Shares Outstanding	2,289,081	1,732,815	2,633,577
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>160.59</b>	<b>147.60</b>	<b>245.67</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	257,474,046	171,911,328	132,413,478
Number of Shares Outstanding	3,306,040	2,403,118	1,112,736
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>77.88</b>	<b>71.54</b>	<b>119.00</b>

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		11,040,693	5,915,813
Net Gain/(Loss) on Financial Instruments		43,377,881	(272,795,240)
<b>Total Investment Income/(Loss)</b>		<b>54,418,574</b>	<b>(266,879,427)</b>
<b>Expenses</b>			
Management Fees	12	700,333	748,027
Transaction Fees and Commissions		67	10
<b>Total Expenses</b>		<b>700,400</b>	<b>748,037</b>
<b>Finance Costs</b>			
Interest Expense		114	3,858
<b>Total Finance Costs</b>		<b>114</b>	<b>3,858</b>
<b>Net Investment Income/(Loss)</b>		<b>53,718,060</b>	<b>(267,631,322)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>53,718,060</b>	<b>(267,631,322)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	53,718,060	(267,631,322)
<b>Capital Transactions</b>		
Subscriptions	265,293,245	281,819,932
Redemptions	(121,605,909)	(365,927,081)
Total Capital Transactions	143,687,336	(84,107,149)
Total Increase/(Decrease) for the Year	197,405,396	(351,738,471)
<b>Net Assets</b>		
Beginning of Year	427,674,673	779,413,144
<b>End of Year</b>	<b>625,080,069</b>	<b>427,674,673</b>

# Vanguard Emerging Markets Bond Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high led central banks, including the Federal Reserve, the European Central Bank and the Bank of England, to continue raising interest rates in the first part of the year but through less aggressive hikes than some of those in 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- The fund performed better than its benchmark index, which returned 11.09% for the 12 months ended 31 December 2023.
- Country selection and ratings positioning relative to the benchmark drove outperformance throughout the year. An overweight to El Salvador and underweights to Qatar and Bolivia were particularly helpful to relative performance.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: J.P. Morgan EMBI Global Diversified Index

	Total Returns	
	Periods Ended 31 December 2023	
	(Annualised for periods over one year)	
	Ten Years or	
	One Year	Since Inception <sup>1</sup>
Institutional CHF Hedged Acc	9.10%	-2.82%
Benchmark	6.13	-6.55
Institutional Plus CHF Hedged Acc	9.21%	-3.12%
Benchmark	6.13	-6.07
Investor EUR Hedged Acc	11.40%	1.92%
Benchmark	8.43	-2.84
Investor EUR Hedged Dist	—	7.68%
Benchmark	—	5.96
Institutional Plus EUR Hedged Acc	11.57%	-2.20%
Benchmark	8.43	-5.20
Investor GBP Hedged Acc	12.95%	2.90%
Benchmark	9.88	-1.95
Institutional Plus GBP Hedged Acc	13.12%	-0.17%
Benchmark	9.88	-4.16
Investor USD Acc	14.16%	4.08%
Benchmark	11.09	-0.84

	Total Returns	
	Periods Ended 31 December 2023 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
Institutional Plus USD Acc	14.33%	4.23%
Benchmark	11.09	-0.84

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Mexican Bonos 8.50% 31/5/2029	MXN895,790,000	50,337,093	US Treasury Note 4.13% 15/11/2032	\$28,000,000	28,025,000
Peruvian Government International Bond 2.78% 23/1/2031	\$38,720,000	32,712,975	Colombia Government International Bond 7.50% 2/2/2034	\$26,897,000	25,962,087
Indonesia Treasury Bond 7.00% 15/2/2033	IDR462,070,000,000	30,815,532	Saudi Government International Bond 4.75% 18/1/2028	\$23,192,000	22,861,286
Saudi Government International Bond 4.75% 18/1/2028	\$26,770,000	26,677,108	Mexican Bonos 7.50% 26/5/2033	MXN346,020,000	17,742,133
Colombia Government International Bond 7.50% 2/2/2034	\$26,897,000	26,475,050	Bonos de la Tesoreria de la Republica en pesos 5.80% 1/10/2034	CLP11,765,000,000	14,036,975
US Treasury Note 5.00% 31/8/2025	\$23,705,600	23,595,406	US Treasury Note 2.75% 15/8/2032	\$14,000,000	13,032,912
Romanian Government International Bond 1.75% 13/7/2030	€26,385,000	23,278,664	Mexican Bonos 8.50% 18/11/2038	MXN231,500,000	12,764,315
Dominican Republic International Bond 6.00% 19/7/2028	\$22,183,000	21,837,310	Mexican Bonos 7.75% 13/11/2042	MXN248,500,000	12,122,039
Oman Government International Bond 6.75% 17/1/2048	\$21,673,000	21,069,998	Costa Rica Government International Bond 6.55% 3/4/2034	\$11,800,000	11,752,455
Petronas Capital Ltd. 3.50% 21/4/2030	\$22,705,000	21,036,180	Dominican Republic International Bond 5.88% 30/1/2060	\$14,565,000	11,018,493
Corp. Nacional del Cobre de Chile 5.95% 8/1/2034	\$19,910,000	19,644,550	Indonesia Government International Bond 4.15% 20/9/2027	\$11,074,000	10,567,886
Oman Government International Bond 4.75% 15/6/2026	\$18,950,000	18,499,073	Dominican Republic International Bond 7.05% 3/2/2031	\$10,350,000	10,341,153
Mexican Bonos 7.50% 26/5/2033	MXN346,020,000	17,359,587	Mexico Government International Bond 4.40% 12/2/2052	\$12,684,000	9,605,284
Costa Rica Government International Bond 7.30% 13/11/2054	\$17,615,000	16,896,507	Mexico Government International Bond 6.34% 4/5/2053	\$9,710,000	8,993,595
Ecopetrol SA 8.63% 19/1/2029	\$16,371,000	16,422,990	Peru Government Bond 6.15% 12/8/2032	PEN33,325,000	8,546,061
Republic of South Africa Government Bond 8.88% 28/2/2035	ZAR372,222,489	15,845,095	Petroleos Mexicanos 6.49% 23/1/2027	\$9,363,000	8,414,996
Colombian TES 6.00% 28/4/2028	COP70,139,100,000	15,489,623	Mexico Government International Bond 2.66% 24/5/2031	\$10,306,000	8,305,813
MDGH GMTN RSC Ltd. 5.88% 1/5/2034	\$15,515,000	15,337,450	Hungary Government International Bond 6.13% 22/5/2028	€8,160,000	8,296,710
Turkiye Government International Bond 5.75% 11/5/2047	\$22,547,000	15,300,123	CBB International Sukuk Programme Company W.L.L. 6.25% 18/10/2030	\$7,960,000	8,099,300
Brazilian Government International Bond 6.25% 18/3/2031	\$15,000,000	14,785,800	SUCI Second Investment Co. 6.00% 25/10/2028	\$8,000,000	8,040,000

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 92.85% (31 December 2022: 92.52%)</b>					
<b>Fixed Income 92.85% (31 December 2022: 92.52%)</b>					
<b>Angola 1.35% (31 December 2022: 1.08%)</b>					
Angolan Government International Bond	\$4,510,000	8.25%	9/5/2028	4,150,547	0.33%
Angolan Government International Bond	\$10,380,000	8.75%	14/4/2032	9,117,347	0.72%
Angolan Government International Bond	\$3,171,000	9.38%	8/5/2048	2,629,904	0.21%
Angolan Government International Bond	\$1,378,000	9.13%	26/11/2049	1,123,655	0.09%
				<b>17,021,453</b>	<b>1.35%</b>
<b>Argentina 1.20% (31 December 2022: 1.19%)</b>					
Argentine Republic Government International Bond	\$205,919	1.00%	9/7/2029	82,011	0.01%
Argentine Republic Government International Bond	\$3,775,428	0.75%	9/7/2030	1,511,479	0.12%
Argentine Republic Government International Bond	\$10,944,000	3.63%	9/7/2035	3,717,983	0.29%
Argentine Republic Government International Bond	\$21,875,818	4.25%	9/1/2038	8,648,531	0.69%
Argentine Republic Government International Bond	\$3,270,000	3.50%	9/7/2041	1,112,548	0.09%
				<b>15,072,552</b>	<b>1.20%</b>
<b>Azerbaijan 1.18% (31 December 2022: 1.53%)</b>					
Republic of Azerbaijan International Bond	\$4,450,000	3.50%	1/9/2032	3,862,510	0.31%
Southern Gas Corridor CJSC	\$10,785,000	6.88%	24/3/2026	10,953,991	0.87%
				<b>14,816,501</b>	<b>1.18%</b>
<b>Bahrain 0.09% (31 December 2022: 1.23%)</b>					
Bahrain Government International Bond	\$1,351,000	6.25%	25/1/2051	1,118,328	0.09%
				<b>1,118,328</b>	<b>0.09%</b>
<b>Bermuda 0.54% (31 December 2022: 1.42%)</b>					
Bermuda Government International Bond	\$2,532,000	4.75%	15/2/2029	2,508,978	0.20%
Bermuda Government International Bond	\$1,660,000	2.38%	20/8/2030	1,421,203	0.11%
Bermuda Government International Bond	\$2,863,000	5.00%	15/7/2032	2,824,915	0.23%
				<b>6,755,096</b>	<b>0.54%</b>
<b>Brazil 3.66% (31 December 2022: 2.12%)</b>					
Braskem Netherlands Finance BV	\$860,000	4.50%	31/1/2030	659,602	0.05%
Braskem Netherlands Finance BV	\$5,000,000	8.50%	12/1/2031	4,608,243	0.37%
Braskem Netherlands Finance BV	\$5,000,000	5.88%	31/1/2050	3,408,925	0.27%
Brazilian Government International Bond	\$4,995,000	3.88%	12/6/2030	4,569,371	0.36%
Brazilian Government International Bond	\$15,000,000	6.25%	18/3/2031	15,565,684	1.24%
Brazilian Government International Bond	\$2,500,000	4.75%	14/1/2050	1,919,887	0.15%
CSN Resources SA	\$4,170,000	8.88%	5/12/2030	4,334,166	0.35%
Embraer Netherlands Finance BV	\$2,545,000	7.00%	28/7/2030	2,666,181	0.21%
Globo Comunicacao e Participacoes SA	\$1,520,000	5.50%	14/1/2032	1,303,455	0.10%
Nexa Resources SA	\$1,875,000	5.38%	4/5/2027	1,820,203	0.14%
Petrobras Global Finance BV	\$850,000	5.09%	15/1/2030	827,880	0.07%
Vale Overseas Ltd.	\$4,190,000	6.13%	12/6/2033	4,341,055	0.35%
				<b>46,024,652</b>	<b>3.66%</b>
<b>Bulgaria 0.31% (31 December 2022: 0.00%)</b>					
Bulgaria Government International Bond	€3,333,000	4.38%	13/5/2031	3,871,607	0.31%
				<b>3,871,607</b>	<b>0.31%</b>
<b>Cameroon 0.07% (31 December 2022: 0.16%)</b>					
Republic of Cameroon International Bond	€1,093,000	5.95%	7/7/2032	890,792	0.07%
				<b>890,792</b>	<b>0.07%</b>
<b>Chile 3.95% (31 December 2022: 1.99%)</b>					
Chile Electricity Lux MPC Sarl	\$3,937,000	6.01%	20/1/2033	4,048,209	0.32%
Chile Government International Bond	\$4,050,000	2.75%	31/1/2027	3,819,421	0.30%
Corp. Nacional del Cobre de Chile	\$19,910,000	5.95%	8/1/2034	20,159,350	1.61%
Empresa Nacional del Petroleo	\$7,798,000	3.75%	5/8/2026	7,404,701	0.59%
Empresa Nacional del Petroleo	\$5,582,000	5.25%	6/11/2029	5,396,604	0.43%
Inversiones CMPC SA	\$2,950,000	6.13%	23/6/2033	3,060,274	0.24%
Sociedad Quimica y Minera de Chile SA	\$5,470,000	6.50%	7/11/2033	5,796,931	0.46%
				<b>49,685,490</b>	<b>3.95%</b>
<b>Colombia 4.22% (31 December 2022: 2.82%)</b>					
Colombia Government International Bond	\$6,500,000	3.25%	22/4/2032	5,166,694	0.41%
Colombia Government International Bond	\$3,000,000	8.00%	20/4/2033	3,277,927	0.26%
Colombia Government International Bond	\$7,985,000	8.75%	14/11/2053	9,191,063	0.73%
Colombian TES	COP70,139,100,000	6.00%	28/4/2028	15,973,350	1.27%
Ecopetrol SA	\$14,701,000	8.63%	19/1/2029	15,701,113	1.25%
Grupo Energia Bogota SA ESP	\$3,390,000	7.85%	9/11/2033	3,684,104	0.30%
				<b>52,994,251</b>	<b>4.22%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Costa Rica 1.64% (31 December 2022: 0.00%)</b>					
Costa Rica Government International Bond	\$1,500,000	7.00%	4/4/2044	1,564,192	0.12%
Costa Rica Government International Bond	\$17,615,000	7.30%	13/11/2054	19,112,843	1.52%
				<b>20,677,035</b>	<b>1.64%</b>
<b>Czech Republic 0.22% (31 December 2022: 0.00%)</b>					
EPH Financing International A.S.	€2,500,000	6.65%	13/11/2028	2,804,572	0.22%
				<b>2,804,572</b>	<b>0.22%</b>
<b>Dominican Republic 3.83% (31 December 2022: 3.14%)</b>					
Dominican Republic International Bond	\$424,000	5.50%	27/1/2025	421,487	0.03%
Dominican Republic International Bond	\$16,590,000	6.88%	29/1/2026	16,929,744	1.35%
Dominican Republic International Bond	\$2,000,000	5.95%	25/1/2027	2,009,729	0.16%
Dominican Republic International Bond	\$22,183,000	6.00%	19/7/2028	22,222,794	1.77%
Dominican Republic International Bond	\$3,874,000	5.50%	22/2/2029	3,790,248	0.30%
Dominican Republic International Bond	\$3,000,000	4.88%	23/9/2032	2,732,320	0.22%
				<b>48,106,322</b>	<b>3.83%</b>
<b>Ecuador 1.48% (31 December 2022: 1.86%)</b>					
Ecuador Government International Bond	\$13,587,721	6.00%	31/7/2030	6,329,054	0.51%
Ecuador Government International Bond	\$1,330,000	0.00%	31/7/2030	379,671	0.03%
Ecuador Government International Bond	\$33,154,000	3.50%	31/7/2035	11,851,807	0.94%
				<b>18,560,532</b>	<b>1.48%</b>
<b>Egypt 3.01% (31 December 2022: 3.34%)</b>					
Egypt Government International Bond	\$6,000,000	5.88%	16/2/2031	3,923,681	0.31%
Egypt Government International Bond	\$500,000	7.63%	29/5/2032	346,821	0.03%
Egypt Government International Bond	\$7,244,000	8.50%	31/1/2047	4,498,376	0.36%
Egypt Government International Bond	\$13,909,000	7.90%	21/2/2048	8,376,091	0.67%
Egypt Government International Bond	\$10,557,000	8.70%	1/3/2049	6,594,650	0.52%
Egypt Government International Bond	\$12,427,000	8.88%	29/5/2050	7,924,345	0.63%
Egypt Government International Bond	\$6,258,000	8.75%	30/9/2051	3,944,268	0.31%
Egypt Government International Bond	\$2,096,000	8.15%	20/11/2059	1,284,147	0.10%
Egypt Government International Bond	\$1,700,000	7.50%	16/2/2061	989,802	0.08%
				<b>37,882,181</b>	<b>3.01%</b>
<b>El Salvador 0.64% (31 December 2022: 0.93%)</b>					
El Salvador Government International Bond	\$2,000,000	8.63%	28/2/2029	1,785,738	0.14%
El Salvador Government International Bond	\$1,839,000	7.12%	20/1/2050	1,303,201	0.11%
El Salvador Government International Bond	\$5,938,000	9.50%	15/7/2052	4,941,079	0.39%
				<b>8,030,018</b>	<b>0.64%</b>
<b>Ethiopia 0.21% (31 December 2022: 0.00%)</b>					
Ethiopia International Bond	\$3,927,000	6.63%	11/12/2024	2,647,406	0.21%
				<b>2,647,406</b>	<b>0.21%</b>
<b>Gabon 0.46% (31 December 2022: 0.96%)</b>					
Gabon Government International Bond	\$3,334,000	6.95%	16/6/2025	3,170,537	0.25%
Gabon Government International Bond	\$2,000,000	6.63%	6/2/2031	1,669,560	0.14%
Gabon Government International Bond	\$1,065,000	7.00%	24/11/2031	887,369	0.07%
				<b>5,727,466</b>	<b>0.46%</b>
<b>Georgia 0.11% (31 December 2022: 0.24%)</b>					
Georgia Government International Bond	\$1,420,000	2.75%	22/4/2026	1,329,183	0.11%
				<b>1,329,183</b>	<b>0.11%</b>
<b>Ghana 0.72% (31 December 2022: 0.00%)</b>					
Ghana Government International Bond	\$9,734,000	8.95%	26/3/2051	4,195,654	0.34%
Ghana Government International Bond	\$11,186,000	8.75%	11/3/2061	4,809,035	0.38%
				<b>9,004,689</b>	<b>0.72%</b>
<b>Guatemala 2.12% (31 December 2022: 0.57%)</b>					
Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	\$3,915,000	5.25%	27/4/2029	3,683,825	0.29%
Guatemala Government Bond	\$3,650,000	4.38%	5/6/2027	3,500,042	0.28%
Guatemala Government Bond	\$2,220,000	4.88%	13/2/2028	2,164,043	0.17%
Guatemala Government Bond	\$4,071,000	5.25%	10/8/2029	3,991,799	0.32%
Guatemala Government Bond	\$2,800,000	4.90%	1/6/2030	2,693,663	0.21%
Guatemala Government Bond	\$10,000,000	7.05%	4/10/2032	10,628,242	0.85%
				<b>26,661,614</b>	<b>2.12%</b>
<b>Honduras 0.35% (31 December 2022: 0.40%)</b>					
Honduras Government International Bond	\$606,667	7.50%	15/3/2024	603,732	0.05%
Honduras Government International Bond	\$4,329,000	5.63%	24/6/2030	3,856,797	0.30%
				<b>4,460,529</b>	<b>0.35%</b>
<b>Hungary 1.05% (31 December 2022: 0.25%)</b>					
Hungary Government International Bond	€7,350,000	5.00%	22/2/2027	8,465,053	0.67%
Hungary Government International Bond	€4,000,000	5.38%	12/9/2033	4,724,538	0.38%
				<b>13,189,591</b>	<b>1.05%</b>
<b>Indonesia 2.86% (31 December 2022: 5.91%)</b>					
Freeport Indonesia PT	\$3,200,000	4.76%	14/4/2027	3,158,768	0.25%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$655,000	4.75%	15/5/2025	647,138	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indonesia Government International Bond	€1,000,000	0.90%	14/2/2027	1,014,773	0.08%
Indonesia Treasury Bond	IDR421,970,000,000	7.00%	15/2/2033	28,378,912	2.26%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$1,912,000	5.45%	21/5/2028	1,947,342	0.16%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$800,000	3.88%	17/7/2029	756,879	0.06%
				<b>35,903,812</b>	<b>2.86%</b>
<b>Israel 1.57% (31 December 2022: 0.00%)</b>					
Israel Government International Bond	€13,000,000	1.50%	16/1/2029	12,752,838	1.02%
Israel Government International Bond	\$7,300,000	4.50%	17/1/2033	6,936,932	0.55%
				<b>19,689,770</b>	<b>1.57%</b>
<b>Ivory Coast 1.01% (31 December 2022: 0.45%)</b>					
Ivory Coast Government International Bond	€2,340,000	5.25%	22/3/2030	2,316,802	0.18%
Ivory Coast Government International Bond	€1,500,000	5.88%	17/10/2031	1,482,981	0.12%
Ivory Coast Government International Bond	€1,020,000	4.88%	30/1/2032	948,824	0.08%
Ivory Coast Government International Bond	\$992,154	5.75%	31/12/2032	936,170	0.07%
Ivory Coast Government International Bond	\$3,000,000	6.13%	15/6/2033	2,757,515	0.22%
Ivory Coast Government International Bond	€1,355,000	6.88%	17/10/2040	1,250,951	0.10%
Ivory Coast Government International Bond	€3,401,000	6.63%	22/3/2048	2,989,944	0.24%
				<b>12,683,187</b>	<b>1.01%</b>
<b>Jordan 0.57% (31 December 2022: 0.37%)</b>					
Jordan Government International Bond	\$4,350,000	7.50%	13/1/2029	4,404,430	0.35%
Jordan Government International Bond	\$3,070,000	7.38%	10/10/2047	2,727,359	0.22%
				<b>7,131,789</b>	<b>0.57%</b>
<b>Kazakhstan 0.57% (31 December 2022: 1.17%)</b>					
Development Bank of Kazakhstan JSC	KZT550,000,000	10.95%	6/5/2026	1,070,310	0.08%
KazMunayGas National Co. JSC	\$160,000	5.75%	19/4/2047	140,240	0.01%
KazMunayGas National Co. JSC	\$4,250,000	6.38%	24/10/2048	3,997,767	0.32%
QazaqGaz NC JSC	\$2,038,000	4.38%	26/9/2027	1,962,045	0.16%
				<b>7,170,362</b>	<b>0.57%</b>
<b>Kenya 0.65% (31 December 2022: 0.73%)</b>					
Republic of Kenya Government International Bond	\$8,405,000	6.88%	24/6/2024	8,163,520	0.65%
				<b>8,163,520</b>	<b>0.65%</b>
<b>Lebanon 0.02% (31 December 2022: 0.04%)</b>					
Lebanon Government International Bond	\$2,085,000	6.65%	22/4/2024	125,046	0.01%
Lebanon Government International Bond	\$1,200,000	6.25%	27/5/2024	72,136	0.01%
Lebanon Government International Bond	\$70,000	8.25%	31/12/2024	4,213	0.00%
Lebanon Government International Bond	\$100,000	6.10%	4/10/2025	5,965	0.00%
Lebanon Government International Bond	\$190,000	7.00%	20/3/2028	11,355	0.00%
Lebanon Government International Bond	\$100,000	6.65%	26/2/2030	6,015	0.00%
Lebanon Government International Bond	\$55,000	7.15%	20/11/2031	3,318	0.00%
Lebanon Government International Bond	\$55,000	8.20%	17/5/2033	3,295	0.00%
Lebanon Government International Bond	\$355,000	8.25%	17/5/2034	21,197	0.00%
				<b>252,540</b>	<b>0.02%</b>
<b>Malaysia 1.61% (31 December 2022: 1.17%)</b>					
Petronas Capital Ltd.	\$21,637,000	3.50%	21/4/2030	20,288,462	1.61%
				<b>20,288,462</b>	<b>1.61%</b>
<b>Mexico 8.53% (31 December 2022: 8.26%)</b>					
BBVA Bancomer SA^	\$5,850,000	8.45%	29/6/2038	6,204,067	0.49%
CIBANCO SA Institucion de Banca Multiple Trust CIB/3332	\$1,435,000	4.38%	22/7/2031	1,082,900	0.09%
Comision Federal de Electricidad	\$1,906,200	5.00%	29/9/2036	1,698,199	0.14%
Comision Federal de Electricidad	\$1,200,000	4.68%	9/2/2051	843,568	0.07%
Mexican Bonos	MXN800,160,000	8.50%	31/5/2029	46,359,664	3.69%
Mexican Bonos	MXN37,500,000	7.75%	29/5/2031	2,071,962	0.16%
Mexican Bonos	MXN102,515,000	8.00%	24/5/2035	5,564,439	0.44%
Mexico Government International Bond	\$2,392,000	4.50%	22/4/2029	2,359,497	0.19%
Mexico Government International Bond	\$2,650,000	7.50%	8/4/2033	3,034,932	0.24%
Mexico Government International Bond	\$2,000,000	4.88%	19/5/2033	1,926,993	0.15%
Petroleos Mexicanos	\$6,460,000	4.50%	23/1/2026	6,043,058	0.48%
Petroleos Mexicanos	\$2,000,000	6.88%	4/8/2026	1,941,318	0.15%
Petroleos Mexicanos	\$1,955,000	6.50%	2/6/2041	1,330,409	0.11%
Petroleos Mexicanos	\$14,698,000	6.75%	21/9/2047	9,668,373	0.77%
Petroleos Mexicanos	\$2,950,000	7.69%	23/1/2050	2,101,447	0.17%
Petroleos Mexicanos	\$17,712,000	6.95%	28/1/2060	11,674,471	0.93%
Sitios Latinoamerica SAB de CV	\$3,530,000	5.38%	4/4/2032	3,272,530	0.26%
				<b>107,177,827</b>	<b>8.53%</b>
<b>Morocco 2.35% (31 December 2022: 0.96%)</b>					
Morocco Government International Bond	\$1,600,000	2.38%	15/12/2027	1,433,934	0.11%
Morocco Government International Bond	\$6,000,000	5.95%	8/3/2028	6,152,184	0.49%
Morocco Government International Bond	€2,360,000	2.00%	30/9/2030	2,237,974	0.18%
Morocco Government International Bond	€1,250,000	1.50%	27/11/2031	1,102,500	0.08%
Morocco Government International Bond	\$8,090,000	6.50%	8/9/2033	8,530,319	0.68%
Morocco Government International Bond	\$5,396,000	4.00%	15/12/2050	3,876,291	0.31%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
OCP SA	\$7,280,000	3.75%	23/6/2031	6,262,084	0.50%
				<b>29,595,286</b>	<b>2.35%</b>
<b>Mozambique 0.14% (31 December 2022: 0.00%)</b>					
Mozambique International Bond	\$2,150,000	9.00%	15/9/2031	1,825,337	0.14%
				<b>1,825,337</b>	<b>0.14%</b>
<b>Namibia 0.12% (31 December 2022: 0.00%)</b>					
Namibia International Bonds	\$1,500,000	5.25%	29/10/2025	1,479,318	0.12%
				<b>1,479,318</b>	<b>0.12%</b>
<b>Netherlands 0.12% (31 December 2022: 0.00%)</b>					
Teva Pharmaceutical Finance Netherlands III BV	\$735,000	7.88%	15/9/2029	791,843	0.06%
Teva Pharmaceutical Finance Netherlands III BV	\$690,000	8.13%	15/9/2031	753,591	0.06%
				<b>1,545,434</b>	<b>0.12%</b>
<b>Nigeria 2.17% (31 December 2022: 2.46%)</b>					
Nigeria Government International Bond	\$4,240,000	6.50%	28/11/2027	3,869,298	0.31%
Nigeria Government International Bond	\$2,286,000	6.13%	28/9/2028	2,024,143	0.16%
Nigeria Government International Bond	\$2,842,000	8.38%	24/3/2029	2,723,263	0.22%
Nigeria Government International Bond	\$2,300,000	8.75%	21/1/2031	2,188,762	0.17%
Nigeria Government International Bond	\$3,403,000	7.88%	16/2/2032	3,054,867	0.24%
Nigeria Government International Bond	\$1,000,000	7.38%	28/9/2033	851,925	0.07%
Nigeria Government International Bond	\$4,800,000	7.63%	28/11/2047	3,803,369	0.30%
Nigeria Government International Bond	\$10,718,000	8.25%	28/9/2051	8,780,328	0.70%
				<b>27,295,955</b>	<b>2.17%</b>
<b>Oman 3.69% (31 December 2022: 1.20%)</b>					
Oman Government International Bond	\$19,150,000	4.75%	15/6/2026	18,918,606	1.50%
Oman Government International Bond	\$1,920,000	6.75%	28/10/2027	2,025,971	0.16%
Oman Government International Bond	\$1,020,000	5.63%	17/1/2028	1,040,314	0.08%
Oman Government International Bond	\$4,424,000	6.50%	8/3/2047	4,500,095	0.36%
Oman Government International Bond	\$18,138,000	6.75%	17/1/2048	18,946,665	1.51%
Oryx Funding Ltd.	\$1,000,000	5.80%	3/2/2031	1,004,459	0.08%
				<b>46,436,110</b>	<b>3.69%</b>
<b>Pakistan 0.57% (31 December 2022: 0.47%)</b>					
Pakistan Government International Bond	\$11,902,000	8.88%	8/4/2051	7,177,853	0.57%
				<b>7,177,853</b>	<b>0.57%</b>
<b>Panama 2.13% (31 December 2022: 2.84%)</b>					
Panama Bonos del Tesoro	\$4,742,000	6.38%	25/7/2033	4,424,228	0.35%
Panama Government International Bond	\$8,282,000	4.30%	29/4/2053	5,544,727	0.44%
Panama Government International Bond	\$26,308,000	3.87%	23/7/2060	15,739,156	1.25%
Panama Government International Bond	\$1,600,000	4.50%	19/1/2063	1,049,064	0.09%
				<b>26,757,175</b>	<b>2.13%</b>
<b>Paraguay 1.70% (31 December 2022: 1.00%)</b>					
Paraguay Government International Bond	\$5,358,000	5.00%	15/4/2026	5,308,680	0.42%
Paraguay Government International Bond	\$1,610,000	4.70%	27/3/2027	1,587,173	0.13%
Paraguay Government International Bond	\$6,893,000	4.95%	28/4/2031	6,735,460	0.54%
Paraguay Government International Bond	\$7,000,000	3.85%	28/6/2033	6,183,567	0.49%
Paraguay Government International Bond	\$1,730,000	5.40%	30/3/2050	1,538,217	0.12%
				<b>21,353,097</b>	<b>1.70%</b>
<b>Peru 4.27% (31 December 2022: 5.32%)</b>					
Corp. Financiera de Desarrollo SA	\$2,236,000	2.40%	28/9/2027	1,987,816	0.16%
Minsur SA	\$741,000	4.50%	28/10/2031	652,128	0.05%
Peruvian Government International Bond	\$5,000,000	2.84%	20/6/2030	4,437,599	0.35%
Peruvian Government International Bond	\$44,178,000	2.78%	23/1/2031	38,467,437	3.06%
Petroleos del Peru SA	\$1,500,000	4.75%	19/6/2032	1,072,347	0.09%
Petroleos del Peru SA	\$11,312,000	5.63%	19/6/2047	7,020,662	0.56%
				<b>53,637,989</b>	<b>4.27%</b>
<b>Philippines 1.07% (31 December 2022: 1.04%)</b>					
Philippine Government International Bond	\$2,600,000	5.17%	13/10/2027	2,653,832	0.21%
Philippine Government International Bond	€1,300,000	0.70%	3/2/2029	1,253,688	0.10%
Philippine Government International Bond	\$10,800,000	2.46%	5/5/2030	9,559,480	0.76%
				<b>13,467,000</b>	<b>1.07%</b>
<b>Poland 0.78% (31 December 2022: 0.60%)</b>					
Republic of Poland Government International Bond	€5,900,000	2.75%	25/5/2032	6,296,993	0.50%
Republic of Poland Government International Bond	€2,100,000	4.25%	14/2/2043	2,441,950	0.20%
Republic of Poland Government International Bond	\$979,000	5.50%	4/4/2053	1,019,088	0.08%
				<b>9,758,031</b>	<b>0.78%</b>
<b>Romania 3.20% (31 December 2022: 2.03%)</b>					
Romanian Government International Bond	€1,900,000	2.13%	7/3/2028	1,904,309	0.15%
Romanian Government International Bond	€6,905,000	6.63%	27/9/2029	8,150,495	0.65%
Romanian Government International Bond	€5,597,000	1.38%	2/12/2029	5,092,879	0.40%
Romanian Government International Bond	€4,000,000	3.62%	26/5/2030	4,060,021	0.32%
Romanian Government International Bond	€23,600,000	1.75%	13/7/2030	21,074,566	1.68%
				<b>40,282,270</b>	<b>3.20%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Russia 0.13% (31 December 2022: 0.36%)</b>					
Russian Federal Bond - OFZ	RUB260,623,000	6.90%	23/7/2031	991,184	0.08%
Russian Foreign Bond - Eurobond	€2,100,000	2.65%	27/5/2036	661,943	0.05%
				<b>1,653,127</b>	<b>0.13%</b>
<b>Saudi Arabia 2.24% (31 December 2022: 1.91%)</b>					
Saudi Arabian Oil Co.	\$3,680,000	3.50%	16/4/2029	3,486,742	0.28%
Saudi Government International Bond	\$2,253,000	4.50%	26/10/2046	1,990,139	0.16%
Saudi Government International Bond	\$6,086,000	3.25%	17/11/2051	4,315,623	0.34%
Saudi Government International Bond	\$19,492,000	5.00%	18/1/2053	18,337,156	1.46%
				<b>28,129,660</b>	<b>2.24%</b>
<b>Senegal 0.92% (31 December 2022: 1.02%)</b>					
Senegal Government International Bond	\$3,948,000	6.25%	23/5/2033	3,524,733	0.28%
Senegal Government International Bond	€1,054,000	5.38%	8/6/2037	859,783	0.07%
Senegal Government International Bond	\$9,144,000	6.75%	13/3/2048	7,202,634	0.57%
				<b>11,587,150</b>	<b>0.92%</b>
<b>Serbia 1.10% (31 December 2022: 1.67%)</b>					
Serbia International Bond	€13,049,000	3.13%	15/5/2027	13,784,704	1.10%
				<b>13,784,704</b>	<b>1.10%</b>
<b>South Africa 4.65% (31 December 2022: 3.45%)</b>					
Eskom Holdings SOC Ltd.	\$9,318,000	7.13%	11/2/2025	9,318,052	0.74%
Republic of South Africa Government Bond	ZAR191,241,858	8.88%	28/2/2035	8,825,724	0.70%
Republic of South Africa Government Bond	ZAR136,350,000	8.50%	31/1/2037	5,815,663	0.46%
Republic of South Africa Government Bond	ZAR88,095,000	11.63%	31/3/2053	4,608,867	0.37%
Republic of South Africa Government International Bond	\$4,550,000	4.85%	30/9/2029	4,265,291	0.34%
Republic of South Africa Government International Bond	\$1,100,000	5.88%	22/6/2030	1,066,955	0.09%
Republic of South Africa Government International Bond	\$30,785,000	5.75%	30/9/2049	24,552,259	1.95%
				<b>58,452,811</b>	<b>4.65%</b>
<b>Sri Lanka 0.68% (31 December 2022: 0.61%)</b>					
Sri Lanka Government International Bond	\$1,496,000	6.13%	3/6/2025	764,758	0.06%
Sri Lanka Government International Bond	\$2,321,000	6.83%	18/7/2026	1,187,447	0.10%
Sri Lanka Government International Bond	\$3,681,000	6.75%	18/4/2028	1,853,194	0.15%
Sri Lanka Government International Bond	\$9,095,000	7.85%	14/3/2029	4,551,292	0.36%
Sri Lanka Government International Bond	\$314,000	7.55%	28/3/2030	157,521	0.01%
				<b>8,514,212</b>	<b>0.68%</b>
<b>Supranational 0.22% (31 December 2022: 0.00%)</b>					
Banque Ouest Africaine de Developpement	\$3,200,000	4.70%	22/10/2031	2,723,668	0.22%
				<b>2,723,668</b>	<b>0.22%</b>
<b>Trinidad &amp; Tobago 0.23% (31 December 2022: 0.00%)</b>					
Trinidad & Tobago Government International Bond	\$2,795,000	5.95%	14/1/2031	2,890,787	0.23%
				<b>2,890,787</b>	<b>0.23%</b>
<b>Tunisia 0.33% (31 December 2022: 0.27%)</b>					
Tunisian Republic	\$5,000,000	5.75%	30/1/2025	4,088,631	0.33%
				<b>4,088,631</b>	<b>0.33%</b>
<b>Turkey 1.59% (31 December 2022: 0.33%)</b>					
Turkiye Government Bond	TRY90,138,000	26.20%	5/10/2033	3,165,446	0.25%
Turkiye Government International Bond	\$17,992,000	5.75%	11/5/2047	14,094,391	1.12%
WE Soda Investments Holding plc	\$2,690,000	9.50%	6/10/2028	2,787,170	0.22%
				<b>20,047,007</b>	<b>1.59%</b>
<b>Ukraine 0.71% (31 December 2022: 0.81%)</b>					
Ukraine Government International Bond	\$1,850,000	7.75%	1/9/2025	542,439	0.04%
Ukraine Government International Bond	\$3,860,000	8.99%	1/2/2026	1,143,077	0.09%
Ukraine Government International Bond	\$8,902,000	7.75%	1/9/2026	2,464,648	0.19%
Ukraine Government International Bond	\$2,635,000	7.75%	1/9/2027	716,436	0.06%
Ukraine Government International Bond	\$2,305,000	7.75%	1/9/2028	635,566	0.05%
Ukraine Government International Bond	\$4,000,000	7.75%	1/9/2029	1,082,289	0.09%
Ukraine Government International Bond	\$4,841,000	9.75%	1/11/2030	1,382,748	0.11%
Ukraine Government International Bond	\$2,330,000	6.88%	21/5/2031	533,526	0.04%
Ukraine Government International Bond	\$2,000,000	7.38%	25/9/2034	465,364	0.04%
				<b>8,966,093</b>	<b>0.71%</b>
<b>United Arab Emirates 1.96% (31 December 2022: 3.10%)</b>					
Finance Department Government of Sharjah	\$1,935,000	6.50%	23/11/2032	2,030,766	0.16%
Galaxy Pipeline Assets Bidco Ltd.	\$7,135,296	2.16%	31/3/2034	6,202,334	0.49%
Galaxy Pipeline Assets Bidco Ltd.	\$4,400,000	2.63%	31/3/2036	3,634,856	0.29%
MDGH GMTN RSC Ltd.	\$2,900,000	3.00%	28/3/2027	2,749,566	0.22%
MDGH GMTN RSC Ltd.	\$9,190,000	5.88%	1/5/2034	10,034,454	0.80%
				<b>24,651,976</b>	<b>1.96%</b>
<b>United States 4.31% (31 December 2022: 10.15%)</b>					
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	\$1,110,000	7.25%	15/11/2053	1,209,255	0.10%
US Treasury Bond <sup>1</sup>	\$6,145,500	3.13%	15/2/2043	5,261,124	0.42%
US Treasury Bond <sup>1</sup>	\$1,240,000	3.00%	15/8/2052	1,016,606	0.08%
US Treasury Note <sup>1</sup>	\$23,705,600	5.00%	31/8/2025	23,926,914	1.90%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$2,500,000	4.63%	30/9/2028	2,580,859	0.20%
US Treasury Note <sup>1</sup>	\$9,561,700	1.38%	31/10/2028	8,511,407	0.68%
US Treasury Note <sup>1</sup>	\$5,140,000	4.13%	15/11/2032	5,227,541	0.41%
US Treasury Note <sup>1</sup>	\$6,495,000	3.88%	15/8/2033	6,490,941	0.52%
				<b>54,224,647</b>	<b>4.31%</b>
<b>Uruguay 0.16% (31 December 2022: 0.00%)</b>					
Uruguay Government International Bond	\$1,645,000	7.88%	15/1/2033	2,007,973	0.16%
				<b>2,007,973</b>	<b>0.16%</b>
<b>Uzbekistan 1.51% (31 December 2022: 1.78%)</b>					
Republic of Uzbekistan International Bond	\$3,000,000	4.75%	20/2/2024	2,988,836	0.24%
Republic of Uzbekistan International Bond	\$9,790,000	7.85%	12/10/2028	10,252,714	0.82%
Republic of Uzbekistan International Bond	\$2,000,000	5.38%	20/2/2029	1,900,364	0.15%
Uzbekneftegaz JSC	\$4,550,000	4.75%	16/11/2028	3,793,860	0.30%
				<b>18,935,774</b>	<b>1.51%</b>
<b>Total Fixed Income</b>				<b>1,167,062,204</b>	<b>92.85%</b>
<b>Total Transferable Securities</b>				<b>1,167,062,204</b>	<b>92.85%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.45% (31 December 2022: 0.31%)</b>				
<b>Futures 0.53% (31 December 2022: 0.27%)</b>				
US Treasury Note 5 Year March 2024	2,936	\$312,916,081	6,442,733	0.51%
US Treasury Note 10 Year March 2024	572	\$63,087,336	1,486,101	0.12%
US Treasury Ultra Bond March 2024	30	\$3,658,450	349,363	0.03%
Euro-Buxl 30 Year Bond March 2024	8	€1,055,040	86,958	0.01%
JPY 10-Year Bond March 2024	(24)	¥(3,515,040,000)	(42,559)	(0.00%)
US Treasury Ultra 10 Year March 2024	(45)	\$(5,084,866)	(225,837)	(0.02%)
Euro-Bund March 2024	(93)	€(12,480,011)	(310,903)	(0.03%)
Euro-Bobl March 2024	(228)	€(26,824,211)	(410,520)	(0.03%)
US Treasury Note 2 Year March 2024	(944)	\$(193,673,988)	(708,887)	(0.06%)
			<b>6,666,449</b>	<b>0.53%</b>

Currency	Notional Amount	Expiration Date	Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Interest Rate Swap Contracts (0.08%) (31 December 2022: 0.04%)</b>								
PLN	97,658,413	8/9/2028	Morgan Stanley	Receive	6-Month PLN-WIBOR	4.53%	(76,613)	(0.00%)
CLP	3,186,232,403	20/12/2033	Morgan Stanley	Receive	Sinacofi Chile Interbank Rate Average	5.19%	(80,411)	(0.01%)
HUF	21,744,060,000	24/7/2025	Morgan Stanley	Receive	6-Month HUF-BUBOR	7.27%	(838,695)	(0.07%)
							<b>(995,719)</b>	<b>(0.08%)</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>							<b>5,670,730</b>	<b>0.45%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.31% (31 December 2022: 1.39%)</b>							
<b>Forward Currency Exchange Contracts (0.18%) (31 December 2022: (0.05%))</b>							
CHF	9,340,104	USD	(10,869,032)	State Street Bank & Trust Co.	20/3/2024	317,364	0.02%
USD	17,489,307	CLP	(15,211,324,763)	JPMorgan Chase Bank	20/3/2024	140,592	0.01%
EUR	3,742,330	USD	(4,102,260)	Citibank NA	20/3/2024	44,683	0.00%
JPY	1,171,243,980	USD	(8,385,890)	State Street Bank & Trust Co.	21/3/2024	24,676	0.00%
USD	19,395,917	ZAR	(356,755,923)	Standard Chartered Bank	20/3/2024	19,846	0.00%
CLP	7,663,883,306	USD	(8,731,780)	Royal Bank of Canada	20/3/2024	8,979	0.00%
USD	1,541,105	EUR	(1,383,308)	Standard Chartered Bank	20/3/2024	8,237	0.00%
INR	461,980,391	USD	(5,530,010)	State Street Bank & Trust Co.	20/3/2024	6,662	0.00%
USD	1,066,257	ZAR	(19,621,073)	State Street Bank & Trust Co.	20/3/2024	601	0.00%
JPY	1,466,303	USD	(10,344)	Standard Chartered Bank	21/3/2024	185	0.00%
MXN	296,314	USD	(17,099)	State Street Bank & Trust Co.	20/3/2024	179	0.00%
USD	13,346	GBP	(10,450)	Barclays Bank plc	20/3/2024	19	0.00%
USD	24	EUR	(22)	State Street Bank & Trust Co.	20/3/2024	—	0.00%
USD	786	EUR	(713)	HSBC Bank	20/3/2024	(4)	(0.00%)
TRY	437,341	USD	(13,878)	BNP Paribas	20/3/2024	(107)	(0.00%)
CLP	7,606,125,734	USD	(8,676,354)	Royal Bank of Canada	20/3/2024	(1,468)	(0.00%)
USD	7,032,943	CZK	(157,543,954)	JPMorgan Chase Bank	20/3/2024	(1,662)	(0.00%)
USD	8,542,026	MXN	(146,881,602)	State Street Bank & Trust Co.	20/3/2024	(22,554)	(0.00%)
USD	5,946,183	EUR	(5,397,222)	Morgan Stanley	20/3/2024	(34,576)	(0.00%)
USD	28,354,425	IDR	(437,678,909,703)	State Street Bank & Trust Co.	20/3/2024	(46,704)	(0.00%)
USD	15,886,767	COP	(64,087,217,896)	Citibank NA	20/3/2024	(400,762)	(0.03%)
USD	102,134,370	EUR	(92,975,959)	State Street Bank & Trust Co.	20/3/2024	(893,960)	(0.07%)
USD	58,116,627	MXN	(1,020,963,849)	HSBC Bank	20/3/2024	(1,415,174)	(0.11%)
						<b>(2,244,948)</b>	<b>(0.18%)</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.43% (31 December 2022: 1.33%)</b>							
EUR	293,919,142	USD	(321,141,051)	UBS AG	3/1/2024	3,536,769	0.28%
CHF	34,369,186	USD	(39,666,029)	UBS AG	4/1/2024	1,173,726	0.09%
GBP	20,741,755	USD	(26,265,471)	UBS AG	3/1/2024	176,111	0.02%
EUR	12,291,053	USD	(13,429,487)	State Street Bank & Trust Co.	3/1/2024	147,826	0.01%
EUR	3,222,483	USD	(3,481,548)	UBS AG	3/1/2024	78,168	0.01%
CHF	1,360,499	USD	(1,570,107)	UBS AG	4/1/2024	46,529	0.01%
EUR	3,744,210	USD	(4,090,025)	State Street Bank & Trust Co.	3/1/2024	46,017	0.01%
EUR	343,852,231	USD	(380,280,968)	UBS AG	2/2/2024	44,894	0.00%
EUR	23,259,479	USD	(25,657,973)	UBS AG	3/1/2024	35,613	0.00%
CHF	685,484	USD	(781,307)	UBS AG	4/1/2024	33,231	0.00%
EUR	2,297,101	USD	(2,509,041)	UBS AG	3/1/2024	28,452	0.00%
EUR	1,743,507	USD	(1,900,092)	Barclays Bank plc	3/1/2024	25,873	0.00%
CHF	37,051,606	USD	(44,155,260)	UBS AG	2/2/2024	13,791	0.00%
EUR	487,394	USD	(528,848)	UBS AG	3/1/2024	9,552	0.00%
EUR	1,509,292	USD	(1,659,442)	UBS AG	3/1/2024	7,797	0.00%
EUR	321,213	USD	(347,046)	UBS AG	3/1/2024	7,782	0.00%
GBP	883,586	USD	(1,118,914)	State Street Bank & Trust Co.	3/1/2024	7,481	0.00%
EUR	1,271,208	USD	(1,397,753)	Barclays Bank plc	3/1/2024	6,487	0.00%
EUR	528,191	USD	(577,103)	Barclays Bank plc	3/1/2024	6,363	0.00%
EUR	1,453,330	USD	(1,599,121)	UBS AG	3/1/2024	6,300	0.00%
EUR	1,880,530	USD	(2,071,846)	UBS AG	3/1/2024	5,482	0.00%
CHF	149,683	USD	(173,163)	UBS AG	4/1/2024	4,701	0.00%
EUR	539,790	USD	(591,847)	Barclays Bank plc	3/1/2024	4,432	0.00%
CHF	86,288	USD	(98,697)	UBS AG	4/1/2024	3,837	0.00%
CHF	148,740	USD	(173,770)	Barclays Bank plc	4/1/2024	2,972	0.00%
CHF	121,960	USD	(142,472)	UBS AG	4/1/2024	2,449	0.00%
CHF	81,560	USD	(94,852)	Barclays Bank plc	4/1/2024	2,063	0.00%
CHF	50,252	USD	(57,666)	UBS AG	4/1/2024	2,046	0.00%
EUR	70,487	USD	(75,982)	UBS AG	3/1/2024	1,881	0.00%
EUR	11,000,264	USD	(12,165,786)	State Street Bank & Trust Co.	2/2/2024	1,315	0.00%
GBP	98,931	USD	(124,813)	UBS AG	3/1/2024	1,304	0.00%
CHF	24,801	USD	(28,275)	UBS AG	4/1/2024	1,195	0.00%
USD	204,522	EUR	(184,155)	State Street Bank & Trust Co.	3/1/2024	1,095	0.00%
GBP	46,341	USD	(58,173)	UBS AG	3/1/2024	903	0.00%
GBP	88,055	USD	(111,514)	UBS AG	3/1/2024	738	0.00%
GBP	85,195	USD	(107,931)	UBS AG	3/1/2024	675	0.00%
GBP	68,113	USD	(86,202)	UBS AG	3/1/2024	629	0.00%
GBP	112,533	USD	(142,881)	UBS AG	3/1/2024	576	0.00%
GBP	50,272	USD	(63,527)	UBS AG	3/1/2024	560	0.00%
GBP	48,153	USD	(60,830)	State Street Bank & Trust Co.	3/1/2024	555	0.00%
CHF	12,038	USD	(13,772)	UBS AG	4/1/2024	532	0.00%
GBP	21,296,505	USD	(27,153,214)	UBS AG	2/2/2024	443	0.00%
CHF	1,139,210	USD	(1,357,621)	UBS AG	2/2/2024	426	0.00%
EUR	77,854	USD	(85,587)	State Street Bank & Trust Co.	3/1/2024	414	0.00%
GBP	20,201	USD	(25,409)	UBS AG	3/1/2024	343	0.00%
GBP	80,905	USD	(102,804)	UBS AG	3/1/2024	334	0.00%
GBP	35,734	USD	(45,262)	Barclays Bank plc	3/1/2024	292	0.00%
CHF	7,499	USD	(8,721)	UBS AG	4/1/2024	190	0.00%
GBP	8,227	USD	(10,364)	UBS AG	3/1/2024	124	0.00%
GBP	14,091	USD	(17,844)	UBS AG	3/1/2024	119	0.00%
GBP	36,061	USD	(45,863)	UBS AG	3/1/2024	108	0.00%
GBP	17,319	USD	(21,998)	State Street Bank & Trust Co.	3/1/2024	80	0.00%
EUR	596,977	USD	(660,229)	State Street Bank & Trust Co.	2/2/2024	71	0.00%
USD	14,080	GBP	(11,010)	State Street Bank & Trust Co.	3/1/2024	45	0.00%
GBP	46,829	USD	(59,662)	State Street Bank & Trust Co.	3/1/2024	35	0.00%
GBP	729,403	USD	(929,998)	State Street Bank & Trust Co.	2/2/2024	12	0.00%
USD	27,148,785	GBP	(21,296,505)	UBS AG	3/1/2024	8	0.00%
GBP	14,827	USD	(18,894)	Barclays Bank plc	3/1/2024	7	0.00%
CHF	11,109	USD	(13,239)	UBS AG	2/2/2024	4	0.00%
GBP	12,877	USD	(16,418)	State Street Bank & Trust Co.	2/2/2024	—	0.00%
USD	1,022	CHF	(890)	UBS AG	4/1/2024	(36)	(0.00%)
USD	379,836,367	EUR	(343,852,231)	UBS AG	3/1/2024	(46)	(0.00%)
GBP	32,246	USD	(41,155)	UBS AG	3/1/2024	(48)	(0.00%)
USD	4,844	GBP	(3,855)	UBS AG	3/1/2024	(70)	(0.00%)
USD	5,086	CHF	(4,347)	UBS AG	4/1/2024	(80)	(0.00%)
USD	2,372	CHF	(2,066)	UBS AG	4/1/2024	(83)	(0.00%)
USD	5,103	GBP	(4,073)	UBS AG	3/1/2024	(89)	(0.00%)
CHF	32,229	USD	(38,414)	Barclays Bank plc	4/1/2024	(117)	(0.00%)
USD	4,216	CHF	(3,665)	UBS AG	4/1/2024	(139)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	14,678	GBP	(11,698)	UBS AG	3/1/2024	(235)	(0.00%)
USD	16,840	CHF	(14,392)	UBS AG	4/1/2024	(262)	(0.00%)
USD	10,369	CHF	(8,985)	UBS AG	4/1/2024	(307)	(0.00%)
GBP	143,246	USD	(182,927)	State Street Bank & Trust Co.	3/1/2024	(317)	(0.00%)
USD	15,417	CHF	(13,358)	UBS AG	4/1/2024	(456)	(0.00%)
EUR	93,421	USD	(103,771)	State Street Bank & Trust Co.	3/1/2024	(574)	(0.00%)
USD	64,975	EUR	(59,467)	UBS AG	3/1/2024	(715)	(0.00%)
CHF	397,046	USD	(474,039)	UBS AG	2/2/2024	(723)	(0.00%)
USD	122,432	EUR	(111,508)	UBS AG	3/1/2024	(745)	(0.00%)
USD	50,069	EUR	(46,232)	UBS AG	3/1/2024	(1,001)	(0.00%)
USD	165,277	GBP	(130,708)	UBS AG	3/1/2024	(1,350)	(0.00%)
USD	35,358	CHF	(30,910)	UBS AG	4/1/2024	(1,371)	(0.00%)
USD	63,914	EUR	(59,202)	UBS AG	3/1/2024	(1,483)	(0.00%)
USD	72,927	EUR	(67,405)	UBS AG	3/1/2024	(1,532)	(0.00%)
USD	163,781	GBP	(129,767)	State Street Bank & Trust Co.	3/1/2024	(1,646)	(0.00%)
USD	44,022,582	CHF	(37,051,606)	UBS AG	4/1/2024	(4,603)	(0.00%)
USD	222,690	EUR	(206,348)	UBS AG	3/1/2024	(5,252)	(0.00%)
USD	1,368,616	GBP	(1,085,004)	UBS AG	3/1/2024	(14,546)	(0.00%)
USD	2,234,543	EUR	(2,049,803)	State Street Bank & Trust Co.	3/1/2024	(29,772)	(0.00%)
USD	2,229,952	EUR	(2,073,334)	UBS AG	3/1/2024	(60,357)	(0.00%)
						<b>5,353,802</b>	<b>0.43%</b>

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Credit Default Swap Contracts 0.06% (31 December 2022: 0.11%)</b>							
USD	7,300,000	20/6/2028	Barclays Bank plc	Buying default protection on Turkiye Government International Bond, 11.88% 15/1/2030	1.00%	463,686	0.04%
USD	2,700,000	20/12/2026	Barclays Bank plc	Buying default protection on Petroleos Mexicanos, 6.63% 15/6/2035	1.00%	235,207	0.02%
USD	6,770,000	20/12/2028	Morgan Stanley	Buying default protection on Colombia Government International Bond, 10.38% 28/1/2033	1.00%	167,215	0.01%
USD	7,030,000	20/12/2028	Barclays Bank plc	Buying default protection on Brazilian Government International Bond, 4.25% 7/1/2025	1.00%	99,997	0.01%
USD	7,027,500	20/12/2028	BNP Paribas	Buying default protection on Brazilian Government International Bond, 4.25% 7/1/2025	1.00%	99,962	0.01%
USD	5,740,000	20/12/2028	Goldman Sachs	Selling default protection on Philippine Government International Bond, 10.63% 16/3/2025	1.00%	96,347	0.01%
USD	7,000,000	20/12/2028	JPMorgan Chase Bank	Selling default protection on Indonesia Government International Bond, 4.13% 15/1/2025	1.00%	93,654	0.01%
USD	5,620,000	20/12/2028	Bank of America	Buying default protection on Brazilian Government International Bond, 4.25% 7/1/2025	1.00%	79,941	0.01%
USD	5,345,000	20/12/2028	Morgan Stanley	Selling default protection on Indonesia Government International Bond, 4.13% 15/1/2025	1.00%	71,511	0.01%
USD	2,095,000	20/12/2028	JPMorgan Chase Bank	Selling default protection on Mexico Government International Bond, 4.15% 28/3/2027	1.00%	10,856	0.00%
USD	6,000,000	20/6/2024	Bank of America	Selling default protection on Petroleos Mexicanos, 6.63% 15/6/2035	1.00%	(17,885)	(0.00%)
USD	2,257,000	20/12/2028	Goldman Sachs	Selling default protection on Colombia Government International Bond, 10.38% 28/1/2033	1.00%	(55,747)	(0.02%)
USD	3,120,000	20/12/2028	Barclays Bank plc	Buying default protection on Chile Government International Bond, 3.24% 6/2/2028	1.00%	(70,618)	(0.01%)
USD	3,120,000	20/12/2028	Barclays Bank plc	Buying default protection on Federation of Malaysia, 1.00% 20/12/2028	1.00%	(83,328)	(0.01%)
USD	4,370,000	20/12/2028	Barclays Bank plc	Buying default protection on Chile Government International Bond, 3.24% 6/2/2028	1.00%	(98,910)	(0.01%)
USD	6,735,000	20/12/2028	Bank of America	Buying default protection on Chile Government International Bond, 3.24% 6/2/2028	1.00%	(152,440)	(0.01%)

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation		Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Credit Default Swap Contracts 0.06% (31 December 2022: 0.11%)</b>							
USD	6,735,000	20/12/2028	Barclays Bank plc	Buying default protection on Chile Government International Bond, 3.24% 6/2/2028	1.00%	(152,440)	(0.01%)
						<b>787,008</b>	<b>0.06%</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>3,895,862</b>	<b>0.31%</b>
<b>Total Investments</b>						<b>1,176,628,796</b>	<b>93.61%</b>
						Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>						<b>80,272,282</b>	<b>6.39%</b>
<b>Net Assets</b>						<b>1,256,901,078</b>	<b>100.00%</b>
						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					902,439,074	69.27%
(b)	Transferable securities dealt in on another regulated market					264,623,130	20.31%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					8,365,155	0.64%
(e)	Total OTC Financial Derivative Instruments					7,472,156	0.57%
(f)	Other assets					119,888,990	9.21%
<b>Total Assets</b>						<b>1,302,788,505</b>	<b>100.00%</b>

^ Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,167,062,204	501,722,140
Financial Derivative Instruments	3,17	15,837,311	10,056,419
Cash	3	77,145,854	22,735,560
Receivables:			
Interest and Dividends		22,546,706	9,534,597
Capital Shares Issued		19,859,413	319,531
Investments Sold		337,017	121,990
Cash Collateral		—	790,000
<b>Total Current Assets</b>		<b>1,302,788,505</b>	<b>545,280,237</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	6,270,719	852,755
Bank Overdraft		10,509,166	11,570
Unrealised Depreciation on Spot Currency Contracts		779	17,332
Payables and Other Liabilities:			
Investments Purchased		22,079,646	441,787
Income Distribution Payable		80	—
Interest		380,373	47,585
Capital Shares Redeemed		625,856	82,098
Margin Cash Due to Broker	3	5,498,302	1,327,426
Management Fees Payable	12	522,506	242,702
<b>Total Current Liabilities</b>		<b>45,887,427</b>	<b>3,023,255</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>1,256,901,078</b>	<b>542,256,982</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>Institutional CHF Hedged Acc<sup>1</sup></b>			
US (\$) Equivalent	44,216,978	396,243	—
Net Assets	37,215,220	366,604	—
Number of Shares Outstanding	393,791	4,220	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>94.51</b>	<b>86.87</b>	<b>—</b>
<b>Institutional Plus CHF Hedged Acc<sup>3</sup></b>			
US (\$) Equivalent	1,358,688	1,097,965	92,898,146
Net Assets	1,143,540	1,015,837	84,644,146
Number of Shares Outstanding	11,215	12,073	849,366
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>101.97</b>	<b>84.14</b>	<b>99.66</b>
<b>Investor EUR Hedged Acc</b>			
US (\$) Equivalent	253,248,094	124,443,605	63,219,857
Net Assets	229,256,415	116,602,115	55,592,558
Number of Shares Outstanding	2,122,739	1,197,317	482,756
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>108.00</b>	<b>97.39</b>	<b>115.16</b>
<b>Investor EUR Hedged Dist<sup>4</sup></b>			
US (\$) Equivalent	5,827	—	—
Net Assets	5,275	—	—
Number of Shares Outstanding	51	—	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>103.43</b>	<b>—</b>	<b>—</b>
<b>Institutional Plus EUR Hedged Acc<sup>3</sup></b>			
US (\$) Equivalent	137,996,014	99,410,332	9,002,458
Net Assets	124,922,842	93,146,248	7,916,337
Number of Shares Outstanding	1,334,282	1,102,560	79,343
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>93.63</b>	<b>84.48</b>	<b>99.77</b>
<b>Investor GBP Hedged Acc</b>			
US (\$) Equivalent	27,794,524	25,454,313	33,702,514
Net Assets	21,803,047	21,160,789	24,882,805
Number of Shares Outstanding	195,442	211,853	213,170
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>111.56</b>	<b>99.88</b>	<b>116.73</b>
<b>Institutional Plus GBP Hedged Acc<sup>1</sup></b>			
US (\$) Equivalent	6,289	5,302	—
Net Assets	4,933	4,408	—
Number of Shares Outstanding	50	50	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>98.66</b>	<b>88.16</b>	<b>—</b>
<b>Investor USD Acc</b>			
Net Assets	339,042,900	119,840,578	139,050,361
Number of Shares Outstanding	2,883,503	1,157,785	1,170,783
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>117.58</b>	<b>103.51</b>	<b>118.77</b>
<b>Institutional Plus USD Acc</b>			
Net Assets	453,231,764	171,608,644	131,544,686
Number of Shares Outstanding	3,837,786	1,650,283	1,104,142
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>118.10</b>	<b>103.99</b>	<b>119.14</b>

1 The share class launched on 8 February 2022.

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

3 The share class launched on 27 April 2021.

4 The share class launched on 21 June 2023.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		63,982,720	30,255,001
Other Income		336,582	103,145
Net Gain/(Loss) on Financial Instruments		62,630,128	(100,360,917)
<b>Total Investment Income/(Loss)</b>		<b>126,949,430</b>	<b>(70,002,771)</b>
<b>Expenses</b>			
Management Fees	12	4,483,712	2,581,565
Transaction Fees and Commissions		56,542	20,936
<b>Total Expenses</b>		<b>4,540,254</b>	<b>2,602,501</b>
<b>Finance Costs</b>			
Interest Expense		1,439,441	355,030
Distribution	6	167	—
<b>Total Finance Costs</b>		<b>1,439,608</b>	<b>355,030</b>
<b>Net Investment Income/(Loss)</b>		<b>120,969,568</b>	<b>(72,960,302)</b>
Taxation	5	(26,023)	(86,411)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>120,943,545</b>	<b>(73,046,713)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	120,943,545	(73,046,713)
<b>Capital Transactions</b>		
Subscriptions	974,884,473	447,889,488
Redemptions	(381,183,922)	(302,003,815)
Total Capital Transactions	593,700,551	145,885,673
Total Increase for the Year	714,644,096	72,838,960
<b>Net Assets</b>		
Beginning of Year	542,256,982	469,418,022
End of Year	1,256,901,078	542,256,982

# Vanguard ESG Global Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- The fund's benchmark returned 9.11% for the 12 months ended 31 December 2023. The fund modestly underperformed its benchmark largely due to swing pricing, an adjustment to the net asset value undertaken to protect existing investors from the costs incurred when other investors buy or sell units of the fund.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Japan, Canada and Australia were also among the laggards. Other index heavyweights including Germany, Spain, France and the United Kingdom posted double-digit gains.
- There was little difference in returns by sector.
- From a credit-quality perspective, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts. By maturity, intermediate- and long-dated bonds outperformed.

Benchmark returns in the commentary above are in US dollars.

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

	Total Returns	
	Periods Ended 31 December 2023 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
CHF Hedged Acc	4.00%	5.87%
Benchmark	4.27	6.23
Tracking Difference*	-0.27	
EUR Hedged Acc	6.20%	8.02%
Benchmark	6.54	8.46
Tracking Difference*	-0.34	
Institutional Plus EUR Hedged Acc	—	4.63%
Benchmark	—	4.71
Tracking Difference*	—	
GBP Hedged Acc	7.70%	9.64%
Benchmark	8.05	10.04
Tracking Difference*	-0.35	
GBP Hedged Dist	7.68%	9.68%
Benchmark	8.05	10.04
Tracking Difference*	-0.37	
Institutional Plus GBP Hedged Acc	7.75%	9.66%
Benchmark	8.05	10.04
Tracking Difference*	-0.30	

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	One Year	Ten Years or Since Inception <sup>1</sup>
USD Hedged Acc	8.73%	10.85%
Benchmark	9.11	11.26
Tracking Difference*	-0.38	

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

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

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 3.50% 15/2/2033	\$1,507,200	1,491,429	US Treasury Note 3.50% 15/2/2033	\$1,507,200	1,484,773
US Treasury Bond 4.00% 15/11/2042	\$1,025,000	1,035,749	US Treasury Bond 4.00% 15/11/2042	\$1,130,000	1,153,401
Bank of America Corp. 3.95% 21/4/2025	\$775,000	756,085	US Treasury Note 3.38% 15/5/2033	\$765,000	743,502
US Treasury Note 3.38% 15/5/2033	\$765,000	742,966	Bank of America Corp. 3.95% 21/4/2025	\$765,000	743,388
US Treasury Bond 4.00% 15/11/2052	\$706,000	734,175	US Treasury Bond 4.00% 15/11/2052	\$706,000	729,528
Fast Retailing Co. Ltd. 0.75% 18/12/2025	¥100,000,000	713,647	BPCE SA 0.50% 12/12/2024	¥100,000,000	687,644
BPCE SA 0.50% 12/12/2024	¥100,000,000	703,913	Thermo Fisher Scientific, Inc. 3.20% 21/1/2026	€550,000	586,304
Bridgestone Corp. 0.30% 21/4/2027	¥100,000,000	659,775	US Treasury Bond 3.63% 15/2/2053	\$609,000	579,929
NTT Finance Corp. 0.38% 20/9/2030	¥100,000,000	648,410	US Treasury Note 4.00% 15/2/2026	\$585,000	577,335
US Treasury Note 3.88% 15/8/2033	\$612,000	583,135	US Treasury Note 3.88% 15/8/2033	\$612,000	576,798
US Treasury Bond 3.63% 15/2/2053	\$609,000	580,399	Nestle Finance International Ltd. 0.00% 14/6/2026	€550,000	541,520
US Treasury Note 4.00% 15/2/2026	\$585,000	577,877	US Treasury Note 4.13% 15/11/2032	\$490,900	515,073
Nestle Finance International Ltd. 0.00% 14/6/2026	€550,000	529,295	Morgan Stanley 2.72% 22/7/2025	\$515,000	497,035
US Treasury Note 4.13% 15/11/2032	\$490,900	513,333	US Treasury Note 3.63% 31/3/2028	\$467,000	466,399
Bank of America Corp. 2.97% 4/2/2033	\$600,000	505,568	Japan Government Bond 0.30% 20/12/2024	¥65,500,000	464,470
US Treasury Note 3.75% 31/12/2030	\$500,000	496,563	UBS Group AG 1.25% 17/7/2025	€450,000	459,533
Haleon UK Capital plc 3.13% 24/3/2025	€500,000	482,013	ING Groep NV 3.55% 9/4/2024	\$445,000	437,260
Volkswagen Leasing GmbH 0.25% 12/1/2026	\$450,000	467,197	US Treasury Note 4.00% 15/12/2025	\$435,000	436,077
US Treasury Note 3.63% 31/3/2028	\$467,000	466,311	HSBC Holdings plc 0.98% 24/5/2025	\$450,000	425,655
Bank of America Corp. 1.53% 6/12/2025	\$500,000	462,195	Royal Bank of Canada 6.00% 1/11/2027	\$410,000	425,165

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.64% (31 December 2022: 97.75%)</b>					
<b>Fixed Income 98.64% (31 December 2022: 97.75%)</b>					
<b>Australia 1.34% (31 December 2022: 1.24%)</b>					
Aurizon Network Pty Ltd.	100,000	3.13%	1/6/2026	109,437	0.03%
Australia & New Zealand Banking Group Ltd.	50,000	5.38%	3/7/2025	50,450	0.01%
Australia & New Zealand Banking Group Ltd.	75,000	3.70%	16/11/2025	73,573	0.02%
Australia & New Zealand Banking Group Ltd.	45,000	5.09%	8/12/2025	45,263	0.01%
Australia & New Zealand Banking Group Ltd.	100,000	0.75%	29/9/2026	103,686	0.03%
Australia & New Zealand Banking Group Ltd.^	100,000	0.67%	5/5/2031	101,215	0.03%
Australia & New Zealand Banking Group Ltd.^	200,000	5.91%	12/8/2032	138,531	0.04%
Charter Hall LWR Pty Ltd.	150,000	2.09%	3/3/2028	88,662	0.02%
Coles Group Treasury Pty Ltd.	200,000	5.80%	15/7/2031	141,608	0.04%
Commonwealth Bank of Australia	250,000	5.08%	10/1/2025	250,355	0.06%
Commonwealth Bank of Australia	50,000	5.32%	13/3/2026	50,686	0.01%
Commonwealth Bank of Australia	100,000	1.13%	18/1/2028	103,608	0.03%
Commonwealth Bank of Australia	200,000	4.90%	17/8/2028	138,166	0.04%
Commonwealth Bank of Australia^	200,000	6.70%	15/3/2038	143,717	0.04%
National Australia Bank Ltd.	450,000	3.38%	14/1/2026	438,539	0.11%
National Australia Bank Ltd.	60,000	1.25%	18/5/2026	63,941	0.02%
National Australia Bank Ltd.	200,000	4.40%	12/5/2028	135,408	0.03%
National Australia Bank Ltd.	200,000	2.13%	24/5/2028	213,336	0.05%
National Australia Bank Ltd.^	30,000	3.52%	12/6/2030	21,966	0.01%
Nationwide Building Society	200,000	5.35%	15/3/2028	137,302	0.04%
Pacific National Finance Pty Ltd.	80,000	3.80%	8/9/2031	44,010	0.01%
Qantas Airways Ltd.	70,000	5.25%	9/9/2030	46,364	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	100,000	1.45%	28/3/2029	97,319	0.03%
Sydney Airport Finance Co. Pty Ltd.	100,000	1.75%	26/4/2028	103,923	0.03%
Telstra Group Ltd.	100,000	1.13%	14/4/2026	105,901	0.03%
Telstra Group Ltd.	200,000	4.90%	8/3/2028	138,543	0.04%
Telstra Group Ltd.	100,000	3.75%	4/5/2031	115,814	0.03%
Transurban Finance Co. Pty Ltd.	20,000	4.56%	14/11/2028	15,033	0.00%
Transurban Finance Co. Pty Ltd.	100,000	3.00%	8/4/2030	108,079	0.03%
Westpac Banking Corp.	125,000	2.35%	19/2/2025	121,586	0.03%
Westpac Banking Corp.	10,000	3.74%	26/8/2025	9,839	0.00%
Westpac Banking Corp.	20,000	5.51%	17/11/2025	20,333	0.01%
Westpac Banking Corp.	50,000	2.85%	13/5/2026	48,031	0.01%
Westpac Banking Corp.	45,000	1.15%	3/6/2026	41,448	0.01%
Westpac Banking Corp.	115,000	4.04%	26/8/2027	113,589	0.03%
Westpac Banking Corp.	45,000	5.46%	18/11/2027	46,481	0.01%
Westpac Banking Corp.	95,000	3.40%	25/1/2028	90,904	0.02%
Westpac Banking Corp.	200,000	4.80%	16/2/2028	137,543	0.04%
Westpac Banking Corp.	90,000	5.54%	17/11/2028	93,457	0.02%
Westpac Banking Corp.	90,000	1.95%	20/11/2028	79,630	0.02%
Westpac Banking Corp.	40,000	2.65%	16/1/2030	35,839	0.01%
Westpac Banking Corp.	100,000	3.80%	17/1/2030	113,846	0.03%
Westpac Banking Corp.^	100,000	2.89%	4/2/2030	96,367	0.02%
Westpac Banking Corp.	55,000	2.15%	3/6/2031	46,466	0.01%
Westpac Banking Corp.^	20,000	4.32%	23/11/2031	19,237	0.00%
Westpac Banking Corp.^	50,000	5.41%	10/8/2033	49,586	0.01%
Westpac Banking Corp.	65,000	6.82%	17/11/2033	70,585	0.02%
Westpac Banking Corp.^	75,000	4.11%	24/7/2034	68,748	0.02%
Westpac Banking Corp.^	80,000	2.67%	15/11/2035	65,071	0.02%
Westpac Banking Corp.^	40,000	3.02%	18/11/2036	32,475	0.01%
Westpac Banking Corp.	80,000	4.42%	24/7/2039	69,770	0.02%
Westpac Banking Corp.	25,000	2.96%	16/11/2040	17,243	0.00%
Westpac Banking Corp.	50,000	3.13%	18/11/2041	34,888	0.01%
Woolworths Group Ltd.	200,000	2.80%	20/5/2030	119,137	0.03%
Woolworths Group Ltd.	300,000	5.76%	18/4/2031	211,797	0.05%
				<b>5,178,331</b>	<b>1.34%</b>
<b>Austria 0.25% (31 December 2022: 0.17%)</b>					
Erste Group Bank AG	100,000	1.50%	7/4/2026	106,303	0.03%
Erste Group Bank AG^	100,000	0.10%	16/11/2028	97,526	0.02%
Erste Group Bank AG^	100,000	1.00%	10/6/2030	104,212	0.03%
Erste Group Bank AG^	100,000	4.00%	16/1/2031	114,319	0.03%
JAB Holdings BV	100,000	2.25%	19/12/2039	85,990	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Raiffeisen Bank International AG <sup>^</sup>	100,000	4.75%	26/1/2027	111,690	0.03%
Raiffeisen Bank International AG	100,000	5.75%	27/1/2028	118,195	0.03%
Raiffeisen Bank International AG <sup>^</sup>	100,000	1.50%	12/3/2030	102,959	0.03%
UNIQA Insurance Group AG <sup>^</sup>	100,000	6.00%	27/7/2046	113,290	0.03%
				<b>954,484</b>	<b>0.25%</b>
<b>Belgium 0.36% (31 December 2022: 0.40%)</b>					
AG Insurance SA <sup>^</sup>	100,000	3.50%	30/6/2047	106,024	0.03%
Cofinimmo SA	100,000	1.00%	24/1/2028	100,024	0.03%
Elia Transmission Belgium SA	100,000	3.63%	18/1/2033	114,008	0.03%
Groupe Bruxelles Lambert NV	100,000	0.13%	28/1/2031	88,933	0.02%
KBC Group NV <sup>^</sup>	200,000	4.50%	6/6/2026	223,322	0.06%
KBC Group NV <sup>^</sup>	100,000	0.38%	16/6/2027	102,899	0.03%
KBC Group NV <sup>^</sup>	100,000	1.25%	21/9/2027	115,966	0.03%
KBC Group NV <sup>^</sup>	100,000	4.38%	23/11/2027	113,060	0.03%
KBC Group NV <sup>^</sup>	100,000	4.25%	28/11/2029	113,498	0.03%
KBC Group NV <sup>^</sup>	100,000	4.38%	19/4/2030	114,663	0.03%
KBC Group NV <sup>^</sup>	100,000	0.63%	7/12/2031	99,695	0.02%
VGP NV	100,000	1.63%	17/1/2027	96,745	0.02%
				<b>1,388,837</b>	<b>0.36%</b>
<b>Bermuda 0.01% (31 December 2022: 0.00%)</b>					
Triton Container International Ltd./TAL International Container Corp.	35,000	3.25%	15/3/2032	28,212	0.01%
				<b>28,212</b>	<b>0.01%</b>
<b>Brazil 0.07% (31 December 2022: 0.08%)</b>					
Suzano Austria GmbH	150,000	2.50%	15/9/2028	131,706	0.03%
Suzano Austria GmbH	100,000	3.75%	15/1/2031	87,764	0.02%
Suzano Austria GmbH	10,000	3.13%	15/1/2032	8,263	0.00%
Suzano International Finance BV	60,000	5.50%	17/1/2027	60,717	0.02%
				<b>288,450</b>	<b>0.07%</b>
<b>Canada 4.82% (31 December 2022: 5.14%)</b>					
Aeroports de Montreal	3,335	6.95%	16/4/2032	2,768	0.00%
Aeroports de Montreal	15,000	6.55%	11/10/2033	13,251	0.00%
Aeroports de Montreal	30,000	5.17%	17/9/2035	24,095	0.01%
Aeroports de Montreal	15,000	5.47%	16/4/2040	12,744	0.00%
Aeroports de Montreal	25,000	3.03%	21/4/2050	15,149	0.00%
Alectra, Inc.	10,000	2.49%	17/5/2027	7,205	0.00%
Alectra, Inc.	25,000	1.75%	11/2/2031	16,205	0.00%
Alectra, Inc.	15,000	3.96%	30/7/2042	10,626	0.00%
Alectra, Inc.	20,000	3.46%	12/4/2049	12,978	0.00%
Alectra, Inc.	10,000	5.23%	14/11/2052	8,580	0.00%
Allied Properties	40,000	3.64%	21/4/2025	29,401	0.01%
Allied Properties	25,000	1.73%	12/2/2026	17,431	0.00%
Allied Properties	20,000	3.11%	8/4/2027	13,864	0.00%
Allied Properties	35,000	3.13%	15/5/2028	23,538	0.01%
Allied Properties	10,000	3.39%	15/8/2029	6,572	0.00%
Allied Properties	10,000	3.12%	21/2/2030	6,320	0.00%
Allied Properties	25,000	3.10%	6/2/2032	14,785	0.00%
AltaLink LP	40,000	4.69%	28/11/2032	31,404	0.01%
AltaLink LP	20,000	5.25%	22/9/2036	16,236	0.00%
AltaLink LP	35,000	4.87%	15/11/2040	27,678	0.01%
AltaLink LP	30,000	3.99%	30/6/2042	21,341	0.01%
AltaLink LP	10,000	4.92%	17/9/2043	8,015	0.00%
AltaLink LP	20,000	4.09%	30/6/2045	14,385	0.00%
AltaLink LP	20,000	3.72%	3/12/2046	13,587	0.00%
AltaLink LP	30,000	4.45%	11/7/2053	22,853	0.01%
Artis	5,000	5.60%	29/4/2025	3,685	0.00%
Athene Global Funding	40,000	2.47%	9/6/2028	27,133	0.01%
Bank of Montreal	20,000	5.20%	12/12/2024	19,977	0.01%
Bank of Montreal	30,000	1.50%	10/1/2025	28,900	0.01%
Bank of Montreal	50,000	2.37%	3/2/2025	36,818	0.01%
Bank of Montreal	85,000	1.85%	1/5/2025	81,555	0.02%
Bank of Montreal	75,000	3.70%	7/6/2025	73,559	0.02%
Bank of Montreal	25,000	4.61%	10/9/2025	18,982	0.01%
Bank of Montreal	85,000	5.92%	25/9/2025	86,327	0.02%
Bank of Montreal	40,000	1.76%	10/3/2026	28,752	0.01%
Bank of Montreal	35,000	1.55%	28/5/2026	24,900	0.01%
Bank of Montreal	65,000	5.30%	5/6/2026	65,636	0.02%
Bank of Montreal	100,000	1.25%	15/9/2026	91,102	0.02%
Bank of Montreal	50,000	2.70%	9/12/2026	36,406	0.01%
Bank of Montreal	90,000	3.65%	1/4/2027	66,592	0.02%
Bank of Montreal	110,000	4.31%	1/6/2027	83,031	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Montreal	60,000	4.70%	14/9/2027	60,145	0.02%
Bank of Montreal	185,000	4.71%	7/12/2027	141,537	0.04%
Bank of Montreal	45,000	5.20%	1/2/2028	45,853	0.01%
Bank of Montreal	95,000	3.19%	1/3/2028	69,561	0.02%
Bank of Montreal	75,000	5.04%	29/5/2028	58,200	0.02%
Bank of Montreal	60,000	5.72%	25/9/2028	62,200	0.02%
Bank of Montreal	120,000	4.54%	18/12/2028	91,461	0.02%
Bank of Montreal <sup>^</sup>	40,000	2.08%	17/6/2030	29,046	0.01%
Bank of Montreal <sup>^</sup>	65,000	1.93%	22/7/2031	45,816	0.01%
Bank of Montreal <sup>^</sup>	30,000	6.53%	27/10/2032	23,982	0.01%
Bank of Montreal <sup>^</sup>	100,000	3.80%	15/12/2032	91,935	0.02%
Bank of Montreal <sup>^</sup>	70,000	6.03%	7/9/2033	55,465	0.01%
Bank of Montreal <sup>^</sup>	60,000	3.09%	10/1/2037	48,729	0.01%
Bank of Nova Scotia	20,000	5.25%	6/12/2024	19,982	0.01%
Bank of Nova Scotia	100,000	1.45%	10/1/2025	96,318	0.03%
Bank of Nova Scotia	35,000	1.95%	10/1/2025	25,717	0.01%
Bank of Nova Scotia	105,000	2.16%	3/2/2025	77,112	0.02%
Bank of Nova Scotia	60,000	2.20%	3/2/2025	58,181	0.02%
Bank of Nova Scotia	90,000	3.45%	11/4/2025	88,131	0.02%
Bank of Nova Scotia	55,000	1.30%	11/6/2025	52,141	0.01%
Bank of Nova Scotia	120,000	5.45%	12/6/2025	120,542	0.03%
Bank of Nova Scotia	30,000	8.90%	20/6/2025	23,863	0.01%
Bank of Nova Scotia	55,000	4.50%	16/12/2025	54,111	0.01%
Bank of Nova Scotia	85,000	5.50%	29/12/2025	65,456	0.02%
Bank of Nova Scotia	75,000	1.05%	2/3/2026	69,092	0.02%
Bank of Nova Scotia	45,000	5.50%	8/5/2026	34,838	0.01%
Bank of Nova Scotia	90,000	2.70%	3/8/2026	85,264	0.02%
Bank of Nova Scotia	30,000	1.30%	15/9/2026	27,328	0.01%
Bank of Nova Scotia	80,000	1.85%	2/11/2026	56,574	0.02%
Bank of Nova Scotia	120,000	2.62%	2/12/2026	87,195	0.02%
Bank of Nova Scotia	200,000	2.95%	8/3/2027	144,918	0.04%
Bank of Nova Scotia	35,000	2.95%	11/3/2027	33,137	0.01%
Bank of Nova Scotia	90,000	1.40%	1/11/2027	61,543	0.02%
Bank of Nova Scotia	80,000	3.10%	2/2/2028	58,417	0.02%
Bank of Nova Scotia	50,000	5.25%	12/6/2028	50,778	0.01%
Bank of Nova Scotia	60,000	4.85%	1/2/2030	59,825	0.02%
Bank of Nova Scotia	25,000	2.15%	1/8/2031	20,742	0.01%
Bank of Nova Scotia	45,000	2.45%	2/2/2032	37,716	0.01%
Bank of Nova Scotia <sup>^</sup>	95,000	3.93%	3/5/2032	69,675	0.02%
Bank of Nova Scotia <sup>^</sup>	30,000	5.68%	2/8/2033	23,363	0.01%
Bank of Nova Scotia	60,000	5.65%	1/2/2034	62,278	0.02%
Bank of Nova Scotia <sup>^</sup>	80,000	4.59%	4/5/2037	71,628	0.02%
Bell Telephone Co. of Canada or Bell Canada	25,000	2.75%	29/1/2025	18,491	0.01%
Bell Telephone Co. of Canada or Bell Canada	60,000	3.35%	12/3/2025	44,681	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	3.55%	2/3/2026	22,326	0.01%
Bell Telephone Co. of Canada or Bell Canada	50,000	2.90%	12/8/2026	36,617	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	1.65%	16/8/2027	20,969	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	3.60%	29/9/2027	22,217	0.01%
Bell Telephone Co. of Canada or Bell Canada	15,000	2.20%	29/5/2028	10,464	0.00%
Bell Telephone Co. of Canada or Bell Canada	40,000	3.80%	21/8/2028	29,761	0.01%
Bell Telephone Co. of Canada or Bell Canada	20,000	5.15%	14/11/2028	15,722	0.00%
Bell Telephone Co. of Canada or Bell Canada	50,000	5.25%	15/3/2029	39,533	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	2.90%	10/9/2029	17,611	0.01%
Bell Telephone Co. of Canada or Bell Canada	45,000	4.55%	9/2/2030	34,375	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	2.50%	14/5/2030	27,127	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	3.00%	17/3/2031	27,537	0.01%
Bell Telephone Co. of Canada or Bell Canada	20,000	7.85%	2/4/2031	17,916	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	2.15%	15/2/2032	24,888	0.01%
Bell Telephone Co. of Canada or Bell Canada	45,000	7.30%	23/2/2032	39,351	0.01%
Bell Telephone Co. of Canada or Bell Canada	45,000	5.85%	10/11/2032	37,057	0.01%
Bell Telephone Co. of Canada or Bell Canada	70,000	5.10%	11/5/2033	71,738	0.02%
Bell Telephone Co. of Canada or Bell Canada	40,000	6.10%	16/3/2035	33,024	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	6.17%	26/2/2037	33,557	0.01%
Bell Telephone Co. of Canada or Bell Canada	20,000	4.75%	29/9/2044	14,592	0.00%
Bell Telephone Co. of Canada or Bell Canada	30,000	4.35%	18/12/2045	20,655	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	4.45%	27/2/2047	20,931	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	4.46%	1/4/2048	27,001	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	4.30%	29/7/2049	34,342	0.01%
Bell Telephone Co. of Canada or Bell Canada	55,000	3.50%	30/9/2050	32,424	0.01%
Bell Telephone Co. of Canada or Bell Canada	35,000	3.65%	17/3/2051	26,877	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	4.05%	17/3/2051	16,249	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bell Telephone Co. of Canada or Bell Canada	25,000	3.20%	15/2/2052	17,706	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	3.65%	15/8/2052	19,363	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	5.15%	9/2/2053	23,193	0.01%
Bell Telephone Co. of Canada or Bell Canada	20,000	5.60%	11/8/2053	16,515	0.00%
British Columbia Ferry Services, Inc.	15,000	5.02%	20/3/2037	12,015	0.00%
British Columbia Ferry Services, Inc.	25,000	5.58%	11/1/2038	21,092	0.01%
British Columbia Ferry Services, Inc.	20,000	4.70%	23/10/2043	15,701	0.00%
British Columbia Ferry Services, Inc.	10,000	4.29%	28/4/2044	7,444	0.00%
Canadian Imperial Bank of Commerce	15,000	2.25%	28/1/2025	14,532	0.00%
Canadian Imperial Bank of Commerce	110,000	2.75%	7/3/2025	81,314	0.02%
Canadian Imperial Bank of Commerce	80,000	3.30%	7/4/2025	78,152	0.02%
Canadian Imperial Bank of Commerce	110,000	2.00%	17/4/2025	80,406	0.02%
Canadian Imperial Bank of Commerce	80,000	5.14%	28/4/2025	80,029	0.02%
Canadian Imperial Bank of Commerce	40,000	3.30%	26/5/2025	29,806	0.01%
Canadian Imperial Bank of Commerce	55,000	3.95%	4/8/2025	54,163	0.01%
Canadian Imperial Bank of Commerce	110,000	0.95%	23/10/2025	102,641	0.03%
Canadian Imperial Bank of Commerce	65,000	1.10%	19/1/2026	46,109	0.01%
Canadian Imperial Bank of Commerce	55,000	1.25%	22/6/2026	50,415	0.01%
Canadian Imperial Bank of Commerce	65,000	1.70%	15/7/2026	46,274	0.01%
Canadian Imperial Bank of Commerce	15,000	5.62%	17/7/2026	15,288	0.00%
Canadian Imperial Bank of Commerce	70,000	2.25%	7/1/2027	49,871	0.01%
Canadian Imperial Bank of Commerce	35,000	3.45%	7/4/2027	33,643	0.01%
Canadian Imperial Bank of Commerce	155,000	4.95%	29/6/2027	119,197	0.03%
Canadian Imperial Bank of Commerce	155,000	5.05%	7/10/2027	119,672	0.03%
Canadian Imperial Bank of Commerce	70,000	5.50%	14/1/2028	54,978	0.01%
Canadian Imperial Bank of Commerce	45,000	5.00%	28/4/2028	45,258	0.01%
Canadian Imperial Bank of Commerce	20,000	5.99%	3/10/2028	20,923	0.01%
Canadian Imperial Bank of Commerce^	40,000	2.01%	21/7/2030	28,964	0.01%
Canadian Imperial Bank of Commerce^	55,000	1.96%	21/4/2031	39,009	0.01%
Canadian Imperial Bank of Commerce^	60,000	4.20%	7/4/2032	44,382	0.01%
Canadian Imperial Bank of Commerce	35,000	3.60%	7/4/2032	31,946	0.01%
Canadian Imperial Bank of Commerce^	45,000	5.33%	20/1/2033	34,505	0.01%
Canadian Imperial Bank of Commerce^	30,000	5.35%	20/4/2033	23,043	0.01%
Canadian Imperial Bank of Commerce	80,000	6.09%	3/10/2033	85,389	0.02%
Canadian Western Bank	5,000	2.61%	30/1/2025	3,682	0.00%
Canadian Western Bank	15,000	3.86%	21/4/2025	11,188	0.00%
Canadian Western Bank	15,000	1.93%	16/4/2026	10,710	0.00%
Canadian Western Bank	35,000	5.15%	2/9/2027	26,942	0.01%
Canadian Western Bank	30,000	1.82%	16/12/2027	20,538	0.01%
Canadian Western Bank^	10,000	5.94%	22/12/2032	7,560	0.00%
CCL Industries, Inc.	10,000	3.86%	13/4/2028	7,333	0.00%
CGI, Inc.	30,000	1.45%	14/9/2026	27,198	0.01%
CGI, Inc.	20,000	2.10%	18/9/2028	13,781	0.00%
CGI, Inc.	50,000	2.30%	14/9/2031	40,739	0.01%
Choice Properties	10,000	3.55%	10/1/2025	7,454	0.00%
Choice Properties	10,000	2.46%	30/11/2026	7,139	0.00%
Choice Properties	75,000	2.85%	21/5/2027	53,773	0.01%
Choice Properties	40,000	4.18%	8/3/2028	29,803	0.01%
Choice Properties	15,000	3.53%	11/6/2029	10,755	0.00%
Choice Properties	15,000	2.98%	4/3/2030	10,302	0.00%
Choice Properties	20,000	6.00%	24/6/2032	16,257	0.00%
Choice Properties	25,000	5.40%	1/3/2033	19,454	0.01%
Choice Properties	30,000	5.70%	28/2/2034	23,778	0.01%
CI Financial Corp.	90,000	7.00%	2/12/2025	69,592	0.02%
CI Financial Corp.	55,000	3.20%	17/12/2030	43,487	0.01%
CI Financial Corp.	50,000	4.10%	15/6/2051	29,453	0.01%
Cogeco Communications, Inc.	25,000	2.99%	22/9/2031	16,580	0.00%
Cogeco Communications, Inc.	15,000	5.30%	16/2/2033	11,552	0.00%
Crombie	10,000	4.80%	31/1/2025	7,513	0.00%
Crombie	5,000	3.68%	26/8/2026	3,668	0.00%
Crombie	5,000	2.69%	31/3/2028	3,452	0.00%
Crombie	20,000	5.24%	28/9/2029	15,248	0.00%
Crombie	5,000	3.21%	9/10/2030	3,345	0.00%
Crombie	5,000	3.13%	12/8/2031	3,250	0.00%
CT	25,000	3.53%	9/6/2025	18,507	0.01%
CT	40,000	3.29%	1/6/2026	29,207	0.01%
CT	10,000	3.47%	16/6/2027	7,233	0.00%
CT	10,000	3.87%	7/12/2027	7,286	0.00%
CT	20,000	3.03%	5/2/2029	13,850	0.00%
CT	15,000	2.37%	6/1/2031	9,494	0.00%
Dollarama, Inc.	20,000	1.87%	8/7/2026	14,288	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dollarama, Inc.	15,000	1.51%	20/9/2027	10,324	0.00%
Dollarama, Inc.	15,000	2.44%	9/7/2029	10,336	0.00%
Dollarama, Inc.	35,000	5.17%	26/4/2030	27,588	0.01%
Dream Industrial	5,000	1.66%	22/12/2025	3,573	0.00%
Dream Industrial	50,000	3.97%	13/4/2026	37,192	0.01%
Dream Industrial	15,000	2.54%	7/12/2026	10,658	0.00%
Dream Industrial	5,000	2.06%	17/6/2027	3,451	0.00%
Equitable Bank	15,000	1.88%	26/11/2025	10,635	0.00%
Equitable Bank	25,000	3.36%	2/3/2026	18,213	0.01%
Fairfax Financial Holdings Ltd.	50,000	4.95%	3/3/2025	37,919	0.01%
Fairfax Financial Holdings Ltd.	5,000	4.70%	16/12/2026	3,789	0.00%
Fairfax Financial Holdings Ltd.	15,000	4.25%	6/12/2027	11,197	0.00%
Fairfax Financial Holdings Ltd.	55,000	4.23%	14/6/2029	40,766	0.01%
Fairfax Financial Holdings Ltd.	60,000	4.63%	29/4/2030	57,695	0.02%
Fairfax Financial Holdings Ltd.	35,000	3.95%	3/3/2031	24,958	0.01%
Fairfax Financial Holdings Ltd.	80,000	5.63%	16/8/2032	80,077	0.02%
Fairfax Financial Holdings Ltd.	20,000	6.00%	7/12/2033	20,537	0.01%
Federation des Caisses Desjardins du Quebec	90,000	5.20%	1/10/2025	68,737	0.02%
Federation des Caisses Desjardins du Quebec	20,000	1.09%	21/1/2026	14,167	0.00%
Federation des Caisses Desjardins du Quebec	30,000	1.59%	10/9/2026	21,217	0.01%
Federation des Caisses Desjardins du Quebec	40,000	4.41%	19/5/2027	30,255	0.01%
Federation des Caisses Desjardins du Quebec	20,000	5.48%	16/8/2028	15,818	0.00%
Federation des Caisses Desjardins du Quebec	50,000	5.47%	17/11/2028	39,520	0.01%
Federation des Caisses Desjardins du Quebec^	30,000	2.86%	26/5/2030	21,993	0.01%
Federation des Caisses Desjardins du Quebec^	125,000	5.04%	23/8/2032	94,885	0.02%
Finning International, Inc.	10,000	2.63%	14/8/2026	7,240	0.00%
Finning International, Inc.	15,000	5.08%	13/6/2042	11,186	0.00%
First Capital	50,000	4.32%	31/7/2025	37,147	0.01%
First Capital	5,000	3.46%	22/1/2027	3,578	0.00%
First Capital	35,000	3.75%	12/7/2027	24,981	0.01%
First Capital	15,000	3.45%	1/3/2028	10,446	0.00%
Ford Credit Canada Co.	25,000	6.78%	15/9/2025	19,364	0.01%
Ford Credit Canada Co.	20,000	2.96%	16/9/2026	14,294	0.00%
Ford Credit Canada Co.	60,000	6.38%	10/11/2028	47,536	0.01%
FortisAlberta, Inc.	30,000	6.22%	31/10/2034	26,092	0.01%
FortisAlberta, Inc.	5,000	4.85%	11/9/2043	3,926	0.00%
FortisAlberta, Inc.	10,000	3.67%	9/9/2047	6,634	0.00%
FortisAlberta, Inc.	5,000	3.73%	18/9/2048	3,355	0.00%
FortisAlberta, Inc.	25,000	2.63%	8/6/2051	13,489	0.00%
FortisAlberta, Inc.	5,000	4.86%	26/5/2053	4,044	0.00%
General Motors Financial of Canada Ltd.	55,000	1.70%	9/7/2025	39,694	0.01%
General Motors Financial of Canada Ltd.	55,000	5.20%	9/2/2028	42,199	0.01%
Greater Toronto Airports Authority	73,986	6.45%	30/7/2029	59,548	0.02%
Greater Toronto Airports Authority	25,000	7.05%	12/6/2030	21,835	0.01%
Greater Toronto Airports Authority	10,000	3.26%	1/6/2037	6,739	0.00%
Greater Toronto Airports Authority	35,000	2.75%	17/10/2039	21,669	0.01%
Greater Toronto Airports Authority	50,000	5.30%	25/2/2041	42,143	0.01%
Greater Toronto Airports Authority	25,000	3.15%	5/10/2051	15,556	0.00%
Great-West Lifeco, Inc.	10,000	3.34%	28/2/2028	7,339	0.00%
Great-West Lifeco, Inc.	50,000	2.38%	14/5/2030	34,171	0.01%
Great-West Lifeco, Inc.	20,000	6.00%	16/11/2039	17,406	0.00%
Great-West Lifeco, Inc.	45,000	2.98%	8/7/2050	26,469	0.01%
H&R	25,000	4.07%	16/6/2025	18,543	0.01%
H&R	10,000	2.91%	2/6/2026	7,160	0.00%
H&R	30,000	2.63%	19/2/2027	20,955	0.01%
Honda Canada Finance, Inc.	30,000	3.44%	23/5/2025	22,362	0.01%
Honda Canada Finance, Inc.	20,000	1.34%	17/3/2026	14,182	0.00%
Honda Canada Finance, Inc.	30,000	1.71%	28/9/2026	21,248	0.01%
Honda Canada Finance, Inc.	20,000	4.87%	23/9/2027	15,427	0.00%
Honda Canada Finance, Inc.	25,000	1.65%	25/2/2028	17,078	0.00%
Honda Canada Finance, Inc.	20,000	5.73%	28/9/2028	16,065	0.00%
HSBC Bank Canada	85,000	3.40%	24/3/2025	63,335	0.02%
HSBC Bank Canada	70,000	1.78%	20/5/2026	50,144	0.01%
Hydro One Ltd.	30,000	1.41%	15/10/2027	20,739	0.01%
Hydro One, Inc.	5,000	1.76%	28/2/2025	3,669	0.00%
Hydro One, Inc.	5,000	2.97%	26/6/2025	3,706	0.00%
Hydro One, Inc.	10,000	2.77%	24/2/2026	7,376	0.00%
Hydro One, Inc.	20,000	4.91%	27/1/2028	15,673	0.00%
Hydro One, Inc.	20,000	3.02%	5/4/2029	14,539	0.00%
Hydro One, Inc.	45,000	3.93%	30/11/2029	34,140	0.01%
Hydro One, Inc.	25,000	2.16%	28/2/2030	17,070	0.00%

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Hydro One, Inc.	10,000	7.35%	3/6/2030	8,852	0.00%
Hydro One, Inc.	40,000	1.69%	16/1/2031	26,094	0.01%
Hydro One, Inc.	10,000	2.23%	17/9/2031	6,671	0.00%
Hydro One, Inc.	30,000	6.93%	1/6/2032	26,725	0.01%
Hydro One, Inc.	45,000	4.16%	27/1/2033	34,156	0.01%
Hydro One, Inc.	5,000	6.35%	31/1/2034	4,403	0.00%
Hydro One, Inc.	20,000	5.36%	20/5/2036	16,473	0.00%
Hydro One, Inc.	10,000	4.89%	13/3/2037	7,870	0.00%
Hydro One, Inc.	20,000	6.03%	3/3/2039	17,670	0.01%
Hydro One, Inc.	10,000	5.49%	16/7/2040	8,453	0.00%
Hydro One, Inc.	25,000	4.39%	26/9/2041	18,720	0.01%
Hydro One, Inc.	15,000	6.59%	22/4/2043	14,441	0.00%
Hydro One, Inc.	20,000	4.59%	9/10/2043	15,384	0.00%
Hydro One, Inc.	10,000	4.17%	6/6/2044	7,266	0.00%
Hydro One, Inc.	60,000	3.91%	23/2/2046	41,897	0.01%
Hydro One, Inc.	15,000	5.00%	19/10/2046	12,205	0.00%
Hydro One, Inc.	20,000	3.72%	18/11/2047	13,538	0.00%
Hydro One, Inc.	45,000	3.63%	25/6/2049	29,871	0.01%
Hydro One, Inc.	10,000	2.71%	28/2/2050	5,580	0.00%
Hydro One, Inc.	10,000	3.10%	15/9/2051	5,992	0.00%
Hydro One, Inc.	20,000	4.00%	22/12/2051	14,132	0.00%
Hydro One, Inc.	10,000	4.46%	27/1/2053	7,643	0.00%
Hydro One, Inc.	30,000	4.85%	30/11/2054	24,393	0.01%
Hydro One, Inc.	15,000	3.79%	31/7/2062	9,931	0.00%
Hyundai Capital Canada, Inc.	65,000	2.01%	12/5/2026	46,427	0.01%
Hyundai Capital Canada, Inc.	25,000	3.20%	16/2/2027	18,149	0.01%
Hyundai Capital Canada, Inc.	10,000	5.57%	8/3/2028	7,823	0.00%
iA Financial Corp., Inc.^	55,000	2.40%	21/2/2030	40,378	0.01%
iA Financial Corp., Inc.^	45,000	3.07%	24/9/2031	32,513	0.01%
iA Financial Corp., Inc.^	15,000	3.19%	25/2/2032	10,809	0.00%
iA Financial Corp., Inc.^	20,000	5.69%	20/6/2033	15,630	0.00%
IGM Financial, Inc.	15,000	3.44%	26/1/2027	10,983	0.00%
IGM Financial, Inc.	5,000	7.00%	31/12/2032	4,404	0.00%
IGM Financial, Inc.	25,000	7.11%	7/3/2033	22,213	0.01%
IGM Financial, Inc.	5,000	6.00%	10/12/2040	4,267	0.00%
IGM Financial, Inc.	10,000	4.56%	25/1/2047	7,270	0.00%
IGM Financial, Inc.	10,000	4.12%	9/12/2047	6,865	0.00%
IGM Financial, Inc.	5,000	4.17%	13/7/2048	3,400	0.00%
IGM Financial, Inc.	20,000	4.21%	21/3/2050	13,831	0.00%
IGM Financial, Inc.	5,000	5.43%	26/5/2053	4,192	0.00%
Intact Financial Corp.	10,000	3.77%	2/3/2026	7,475	0.00%
Intact Financial Corp.	5,000	2.85%	7/6/2027	3,622	0.00%
Intact Financial Corp.	10,000	2.18%	18/5/2028	6,975	0.00%
Intact Financial Corp.	50,000	1.93%	16/12/2030	32,521	0.01%
Intact Financial Corp.	15,000	6.40%	23/11/2039	13,545	0.00%
Intact Financial Corp.	10,000	5.16%	16/6/2042	8,060	0.00%
Intact Financial Corp.	25,000	2.95%	16/12/2050	14,468	0.00%
Intact Financial Corp.	25,000	3.77%	20/5/2053	16,753	0.00%
John Deere Financial, Inc.	5,000	2.31%	20/6/2025	3,671	0.00%
John Deere Financial, Inc.	60,000	5.17%	15/9/2028	47,624	0.01%
John Deere Financial, Inc.	10,000	2.81%	19/1/2029	7,152	0.00%
Kinross Gold Corp.	35,000	4.50%	15/7/2027	34,222	0.01%
Kinross Gold Corp.	25,000	6.25%	15/7/2033	26,212	0.01%
Laurentian Bank of Canada	25,000	1.95%	17/3/2025	18,180	0.01%
Loblaw Cos Ltd.	70,000	4.49%	11/12/2028	53,778	0.01%
Loblaw Cos Ltd.	5,000	2.28%	7/5/2030	3,381	0.00%
Loblaw Cos Ltd.	20,000	5.01%	13/9/2032	15,755	0.00%
Loblaw Cos Ltd.	10,000	5.90%	18/1/2036	8,234	0.00%
Loblaw Cos Ltd.	5,000	7.00%	7/6/2040	4,490	0.00%
Loblaw Cos Ltd.	35,000	5.34%	13/9/2052	28,859	0.01%
Magna International, Inc.	50,000	2.45%	15/6/2030	43,772	0.01%
Magna International, Inc.	15,000	4.95%	31/1/2031	11,702	0.00%
Magna International, Inc.	25,000	5.50%	21/3/2033	26,489	0.01%
Mercedes-Benz Finance Canada, Inc.	10,000	5.12%	27/6/2028	7,810	0.00%
Metro, Inc.	110,000	3.39%	6/12/2027	81,233	0.02%
Metro, Inc.	20,000	5.97%	15/10/2035	16,763	0.00%
Metro, Inc.	10,000	5.03%	1/12/2044	7,810	0.00%
Metro, Inc.	25,000	4.27%	4/12/2047	17,595	0.01%
Metro, Inc.	15,000	3.41%	28/2/2050	9,108	0.00%
National Bank of Canada	295,000	2.58%	3/2/2025	217,613	0.06%
National Bank of Canada	100,000	5.30%	3/11/2025	76,555	0.02%

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National Bank of Canada	30,000	1.53%	15/6/2026	21,255	0.01%
National Bank of Canada^	10,000	1.57%	18/8/2026	7,210	0.00%
National Bank of Canada	45,000	2.24%	4/11/2026	32,145	0.01%
National Bank of Canada	65,000	5.22%	14/6/2028	50,784	0.01%
National Bank of Canada^	55,000	5.43%	16/8/2032	42,220	0.01%
NAV Canada	20,000	0.94%	9/2/2026	14,203	0.00%
NAV Canada	28,000	7.40%	1/6/2027	23,405	0.01%
NAV Canada	40,000	2.06%	29/5/2030	27,089	0.01%
NAV Canada	15,000	3.53%	23/2/2046	10,161	0.00%
NAV Canada	15,000	3.29%	30/3/2048	9,691	0.00%
NAV Canada	35,000	3.21%	29/9/2050	22,131	0.01%
NAV Canada	5,000	2.92%	29/9/2051	2,984	0.00%
Nissan Canada, Inc.	50,000	2.10%	22/9/2025	35,867	0.01%
Nutrien Ltd.	25,000	3.00%	1/4/2025	24,295	0.01%
Nutrien Ltd.	35,000	5.95%	7/11/2025	35,638	0.01%
Nutrien Ltd.	10,000	4.00%	15/12/2026	9,783	0.00%
Nutrien Ltd.	75,000	4.90%	27/3/2028	75,789	0.02%
Nutrien Ltd.	15,000	4.20%	1/4/2029	14,752	0.00%
Nutrien Ltd.	130,000	2.95%	13/5/2030	117,520	0.03%
Nutrien Ltd.	55,000	4.13%	15/3/2035	50,969	0.01%
Nutrien Ltd.	70,000	5.88%	1/12/2036	73,162	0.02%
Nutrien Ltd.	25,000	4.90%	1/6/2043	23,427	0.01%
Nutrien Ltd.	5,000	5.25%	15/1/2045	4,849	0.00%
Nutrien Ltd.	10,000	5.00%	1/4/2049	9,511	0.00%
Nutrien Ltd.	50,000	5.80%	27/3/2053	53,630	0.01%
Power Corp. of Canada	10,000	4.81%	31/1/2047	7,640	0.00%
Power Corp. of Canada	10,000	4.46%	27/7/2048	7,278	0.00%
Power Financial Corp.	15,000	6.90%	11/3/2033	12,950	0.00%
Primaris	5,000	4.27%	30/3/2025	3,714	0.00%
Primaris	15,000	4.73%	30/3/2027	11,154	0.00%
Primaris	25,000	5.93%	29/3/2028	19,294	0.01%
Primaris	10,000	6.37%	30/6/2029	7,892	0.00%
RioCan	5,000	1.97%	15/6/2026	3,529	0.00%
RioCan	25,000	2.36%	10/3/2027	17,427	0.00%
RioCan	5,000	5.61%	6/10/2027	3,840	0.00%
RioCan	25,000	2.83%	8/11/2028	17,026	0.00%
RioCan	10,000	4.63%	1/5/2029	7,357	0.00%
RioCan	10,000	5.96%	1/10/2029	7,818	0.00%
Rogers Communications, Inc.	20,000	2.95%	15/3/2025	19,438	0.01%
Rogers Communications, Inc.	15,000	3.10%	15/4/2025	11,113	0.00%
Rogers Communications, Inc.	20,000	3.63%	15/12/2025	19,422	0.01%
Rogers Communications, Inc.	20,000	5.65%	21/9/2026	15,628	0.00%
Rogers Communications, Inc.	10,000	3.80%	1/3/2027	7,436	0.00%
Rogers Communications, Inc.	100,000	3.20%	15/3/2027	95,416	0.03%
Rogers Communications, Inc.	75,000	3.65%	31/3/2027	55,485	0.01%
Rogers Communications, Inc.	35,000	5.70%	21/9/2028	27,901	0.01%
Rogers Communications, Inc.	75,000	4.40%	2/11/2028	56,691	0.02%
Rogers Communications, Inc.	45,000	3.75%	15/4/2029	32,902	0.01%
Rogers Communications, Inc.	30,000	3.25%	1/5/2029	21,375	0.01%
Rogers Communications, Inc.	10,000	3.30%	10/12/2029	7,085	0.00%
Rogers Communications, Inc.	20,000	5.80%	21/9/2030	16,104	0.00%
Rogers Communications, Inc.	125,000	2.90%	9/12/2030	85,004	0.02%
Rogers Communications, Inc.	50,000	3.80%	15/3/2032	46,052	0.01%
Rogers Communications, Inc.	45,000	4.25%	15/4/2032	32,859	0.01%
Rogers Communications, Inc.	35,000	5.90%	21/9/2033	28,570	0.01%
Rogers Communications, Inc.	60,000	7.50%	15/8/2038	69,352	0.02%
Rogers Communications, Inc.	15,000	6.68%	4/11/2039	12,947	0.00%
Rogers Communications, Inc.	60,000	6.75%	9/11/2039	52,057	0.01%
Rogers Communications, Inc.	35,000	6.11%	25/8/2040	28,626	0.01%
Rogers Communications, Inc.	20,000	6.56%	22/3/2041	17,129	0.00%
Rogers Communications, Inc.	30,000	4.50%	15/3/2042	26,530	0.01%
Rogers Communications, Inc.	30,000	5.45%	1/10/2043	29,104	0.01%
Rogers Communications, Inc.	60,000	5.00%	15/3/2044	56,241	0.02%
Rogers Communications, Inc.	35,000	4.30%	15/2/2048	29,206	0.01%
Rogers Communications, Inc.	80,000	4.35%	1/5/2049	67,737	0.02%
Rogers Communications, Inc.	65,000	3.70%	15/11/2049	49,282	0.01%
Rogers Communications, Inc.	10,000	4.25%	9/12/2049	6,528	0.00%
Rogers Communications, Inc.	82,000	4.55%	15/3/2052	71,656	0.02%
Rogers Communications, Inc.	65,000	5.25%	15/4/2052	49,382	0.01%
Royal Bank of Canada	50,000	3.38%	14/4/2025	49,026	0.01%
Royal Bank of Canada	110,000	4.95%	25/4/2025	110,049	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	50,000	1.94%	1/5/2025	36,549	0.01%
Royal Bank of Canada	45,000	4.93%	16/7/2025	34,324	0.01%
Royal Bank of Canada	125,000	3.37%	29/9/2025	92,714	0.02%
Royal Bank of Canada	55,000	4.88%	12/1/2026	55,157	0.01%
Royal Bank of Canada	90,000	0.88%	20/1/2026	83,459	0.02%
Royal Bank of Canada	100,000	4.65%	27/1/2026	99,185	0.03%
Royal Bank of Canada	105,000	1.20%	27/4/2026	96,964	0.03%
Royal Bank of Canada	85,000	1.59%	4/5/2026	60,654	0.02%
Royal Bank of Canada	50,000	5.34%	23/6/2026	38,644	0.01%
Royal Bank of Canada	35,000	1.15%	14/7/2026	32,015	0.01%
Royal Bank of Canada	50,000	5.20%	20/7/2026	50,547	0.01%
Royal Bank of Canada	75,000	1.40%	2/11/2026	68,619	0.02%
Royal Bank of Canada	55,000	5.24%	2/11/2026	42,574	0.01%
Royal Bank of Canada	100,000	2.33%	28/1/2027	71,460	0.02%
Royal Bank of Canada	45,000	3.63%	4/5/2027	43,470	0.01%
Royal Bank of Canada	140,000	4.61%	26/7/2027	106,860	0.03%
Royal Bank of Canada	145,000	4.24%	3/8/2027	143,421	0.04%
Royal Bank of Canada	50,000	6.00%	1/11/2027	52,406	0.01%
Royal Bank of Canada	40,000	4.90%	12/1/2028	40,465	0.01%
Royal Bank of Canada	170,000	4.64%	17/1/2028	129,964	0.03%
Royal Bank of Canada	100,000	5.00%	24/1/2028	128,956	0.03%
Royal Bank of Canada	100,000	4.63%	1/5/2028	76,484	0.02%
Royal Bank of Canada	100,000	4.13%	5/7/2028	113,981	0.03%
Royal Bank of Canada	40,000	1.83%	31/7/2028	27,403	0.01%
Royal Bank of Canada	10,000	5.20%	1/8/2028	10,200	0.00%
Royal Bank of Canada	50,000	5.23%	24/6/2030	39,553	0.01%
Royal Bank of Canada^	30,000	2.09%	30/6/2030	21,800	0.01%
Royal Bank of Canada	100,000	4.38%	2/10/2030	116,120	0.03%
Royal Bank of Canada	100,000	2.30%	3/11/2031	84,366	0.02%
Royal Bank of Canada^	110,000	2.14%	3/11/2031	77,419	0.02%
Royal Bank of Canada^	55,000	2.94%	3/5/2032	39,204	0.01%
Royal Bank of Canada	95,000	3.88%	4/5/2032	89,529	0.02%
Royal Bank of Canada^	30,000	1.67%	28/1/2033	20,298	0.01%
Royal Bank of Canada^	85,000	5.01%	1/2/2033	64,635	0.02%
Royal Bank of Canada	60,000	5.00%	1/2/2033	61,033	0.02%
Royal Bank of Canada	30,000	5.00%	2/5/2033	30,569	0.01%
Sagen MI Canada, Inc.	35,000	2.96%	1/3/2027	24,424	0.01%
Saputo, Inc.	40,000	1.42%	19/6/2026	28,224	0.01%
Saputo, Inc.	25,000	2.30%	22/6/2028	17,366	0.00%
Saputo, Inc.	25,000	5.25%	29/11/2029	19,671	0.01%
Saputo, Inc.	35,000	5.49%	20/11/2030	27,894	0.01%
Sienna Senior Living, Inc.	5,000	3.45%	27/2/2026	3,624	0.00%
SmartCentres	20,000	3.56%	6/2/2025	14,816	0.00%
SmartCentres	5,000	3.19%	11/6/2027	3,560	0.00%
SmartCentres	20,000	3.83%	21/12/2027	14,438	0.00%
SmartCentres	15,000	5.35%	29/5/2028	11,437	0.00%
SmartCentres	15,000	2.31%	18/12/2028	9,961	0.00%
SmartCentres	30,000	3.53%	20/12/2029	20,765	0.01%
SmartCentres	5,000	3.65%	11/12/2030	3,418	0.00%
Sobeys, Inc.	10,000	6.06%	29/10/2035	8,001	0.00%
Stantec, Inc.	60,000	2.05%	8/10/2027	41,563	0.01%
Sun Life Capital Trust	15,000	7.09%	30/6/2052	12,578	0.00%
Sun Life Financial, Inc.^	60,000	2.58%	10/5/2032	42,553	0.01%
Sun Life Financial, Inc.^	25,000	2.80%	21/11/2033	17,423	0.00%
Sun Life Financial, Inc.^	65,000	4.78%	10/8/2034	49,334	0.01%
Sun Life Financial, Inc.^	20,000	5.50%	4/7/2035	15,721	0.00%
Sun Life Financial, Inc.^	5,000	2.06%	1/10/2035	3,198	0.00%
Sun Life Financial, Inc.^	30,000	3.15%	18/11/2036	20,191	0.01%
Sun Life Financial, Inc.^	35,000	5.40%	29/5/2042	27,408	0.01%
TELUS Corp.	5,000	3.75%	17/1/2025	3,739	0.00%
TELUS Corp.	80,000	3.75%	10/3/2026	59,775	0.02%
TELUS Corp.	20,000	2.75%	8/7/2026	14,605	0.00%
TELUS Corp.	15,000	3.70%	15/9/2027	14,419	0.00%
TELUS Corp.	10,000	2.35%	27/1/2028	7,035	0.00%
TELUS Corp.	40,000	3.63%	1/3/2028	29,509	0.01%
TELUS Corp.	50,000	3.30%	2/5/2029	35,939	0.01%
TELUS Corp.	40,000	3.15%	19/2/2030	28,141	0.01%
TELUS Corp.	35,000	2.05%	7/10/2030	22,783	0.01%
TELUS Corp.	35,000	2.85%	13/11/2031	23,428	0.01%
TELUS Corp.	60,000	3.40%	13/5/2032	53,484	0.01%
TELUS Corp.	40,000	5.25%	15/11/2032	31,444	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TELUS Corp.	15,000	4.95%	28/3/2033	11,517	0.00%
TELUS Corp.	35,000	5.75%	8/9/2033	28,392	0.01%
TELUS Corp.	30,000	4.40%	1/4/2043	20,430	0.01%
TELUS Corp.	35,000	5.15%	26/11/2043	26,239	0.01%
TELUS Corp.	30,000	4.85%	5/4/2044	21,655	0.01%
TELUS Corp.	30,000	4.75%	17/1/2045	21,433	0.01%
TELUS Corp.	15,000	4.40%	29/1/2046	10,179	0.00%
TELUS Corp.	40,000	4.70%	6/3/2048	28,201	0.01%
TELUS Corp.	25,000	4.60%	16/11/2048	22,334	0.01%
TELUS Corp.	35,000	4.30%	15/6/2049	29,322	0.01%
TELUS Corp.	25,000	3.95%	16/2/2050	15,606	0.00%
TELUS Corp.	20,000	4.10%	5/4/2051	12,780	0.00%
TELUS Corp.	50,000	5.65%	13/9/2052	40,527	0.01%
TELUS Corp.	15,000	5.95%	8/9/2053	12,674	0.00%
Thomson Reuters Corp.	75,000	2.24%	14/5/2025	54,971	0.01%
Thomson Reuters Corp.	25,000	3.35%	15/5/2026	24,066	0.01%
Thomson Reuters Corp.	30,000	5.50%	15/8/2035	30,936	0.01%
Thomson Reuters Corp.	10,000	5.85%	15/4/2040	10,395	0.00%
Thomson Reuters Corp.	5,000	5.65%	23/11/2043	4,991	0.00%
TMX Group Ltd.	5,000	3.78%	5/6/2028	3,721	0.00%
TMX Group Ltd.	20,000	2.02%	12/2/2031	12,935	0.00%
Toromont Industries Ltd.	30,000	3.71%	30/9/2025	22,311	0.01%
Toronto-Dominion Bank	45,000	1.94%	13/3/2025	32,982	0.01%
Toronto-Dominion Bank	80,000	9.15%	26/5/2025	63,653	0.02%
Toronto-Dominion Bank	90,000	3.77%	6/6/2025	88,534	0.02%
Toronto-Dominion Bank	55,000	1.15%	12/6/2025	52,073	0.01%
Toronto-Dominion Bank	80,000	2.67%	9/9/2025	58,686	0.02%
Toronto-Dominion Bank	60,000	0.75%	11/9/2025	55,996	0.01%
Toronto-Dominion Bank	100,000	1.13%	9/12/2025	71,249	0.02%
Toronto-Dominion Bank	95,000	0.75%	6/1/2026	87,741	0.02%
Toronto-Dominion Bank	95,000	5.10%	9/1/2026	95,657	0.03%
Toronto-Dominion Bank	70,000	4.34%	27/1/2026	52,893	0.01%
Toronto-Dominion Bank	90,000	1.20%	3/6/2026	82,629	0.02%
Toronto-Dominion Bank	55,000	5.42%	10/7/2026	42,611	0.01%
Toronto-Dominion Bank	100,000	5.53%	17/7/2026	101,919	0.03%
Toronto-Dominion Bank	90,000	1.25%	10/9/2026	82,232	0.02%
Toronto-Dominion Bank	25,000	5.26%	11/12/2026	25,492	0.01%
Toronto-Dominion Bank	55,000	2.26%	7/1/2027	39,250	0.01%
Toronto-Dominion Bank	65,000	2.80%	10/3/2027	61,384	0.02%
Toronto-Dominion Bank	95,000	4.21%	1/6/2027	71,531	0.02%
Toronto-Dominion Bank	55,000	4.11%	8/6/2027	54,032	0.01%
Toronto-Dominion Bank	200,000	2.55%	3/8/2027	216,156	0.06%
Toronto-Dominion Bank	40,000	4.69%	15/9/2027	40,009	0.01%
Toronto-Dominion Bank	60,000	5.38%	21/10/2027	46,955	0.01%
Toronto-Dominion Bank	85,000	5.16%	10/1/2028	86,524	0.02%
Toronto-Dominion Bank	105,000	4.48%	18/1/2028	79,768	0.02%
Toronto-Dominion Bank	55,000	1.89%	8/3/2028	38,048	0.01%
Toronto-Dominion Bank	90,000	5.52%	17/7/2028	92,661	0.02%
Toronto-Dominion Bank	15,000	5.49%	8/9/2028	11,899	0.00%
Toronto-Dominion Bank	55,000	1.90%	11/9/2028	37,687	0.01%
Toronto-Dominion Bank	195,000	4.68%	8/1/2029	149,686	0.04%
Toronto-Dominion Bank	100,000	3.63%	13/12/2029	111,762	0.03%
Toronto-Dominion Bank	100,000	1.95%	8/4/2030	101,401	0.03%
Toronto-Dominion Bank <sup>^</sup>	245,000	3.11%	22/4/2030	180,774	0.05%
Toronto-Dominion Bank <sup>^</sup>	15,000	4.86%	4/3/2031	11,391	0.00%
Toronto-Dominion Bank	35,000	2.00%	10/9/2031	29,104	0.01%
Toronto-Dominion Bank <sup>^</sup>	60,000	3.63%	15/9/2031	57,642	0.02%
Toronto-Dominion Bank	45,000	2.45%	12/1/2032	37,766	0.01%
Toronto-Dominion Bank <sup>^</sup>	145,000	3.06%	26/1/2032	104,297	0.03%
Toronto-Dominion Bank	55,000	3.20%	10/3/2032	48,720	0.01%
Toronto-Dominion Bank	80,000	4.46%	8/6/2032	77,738	0.02%
Transcontinental, Inc.	15,000	2.67%	3/2/2025	10,978	0.00%
Transcontinental, Inc.	5,000	2.28%	13/7/2026	3,531	0.00%
VW Credit Canada, Inc.	10,000	5.73%	20/9/2028	7,930	0.00%
Waste Connections, Inc.	140,000	3.20%	1/6/2032	125,875	0.03%
Yamana Gold, Inc.	10,000	2.63%	15/8/2031	8,448	0.00%
				<b>18,674,956</b>	<b>4.82%</b>
<b>China 0.26% (31 December 2022: 0.33%)</b>					
Alibaba Group Holding Ltd.	250,000	3.40%	6/12/2027	237,005	0.06%
Alibaba Group Holding Ltd.	200,000	4.50%	28/11/2034	187,700	0.05%
Alibaba Group Holding Ltd.	300,000	3.15%	9/2/2051	199,051	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baidu, Inc.	100,000	3.08%	7/4/2025	97,339	0.03%
Baidu, Inc.	200,000	3.43%	7/4/2030	181,869	0.05%
Prosus NV	100,000	1.29%	13/7/2029	89,744	0.02%
				<b>992,708</b>	<b>0.26%</b>
<b>Czech Republic 0.05% (31 December 2022: 0.04%)</b>					
Ceska sporitelna A.S.^	100,000	5.94%	29/6/2027	114,582	0.03%
CPI Property Group SA	100,000	1.75%	14/1/2030	62,966	0.02%
				<b>177,548</b>	<b>0.05%</b>
<b>Denmark 0.43% (31 December 2022: 0.35%)</b>					
AP Moller-Maersk A/S	100,000	1.75%	16/3/2026	106,907	0.03%
Danske Bank A/S^	100,000	4.00%	12/1/2027	111,338	0.03%
Danske Bank A/S^	200,000	2.25%	14/1/2028	232,858	0.06%
Danske Bank A/S^	100,000	4.75%	21/6/2030	116,477	0.03%
Danske Bank A/S^	100,000	4.13%	10/1/2031	114,446	0.03%
Danske Bank A/S^	100,000	1.00%	15/5/2031	103,073	0.02%
Heidelberg Materials Finance Luxembourg SA	100,000	4.88%	21/11/2033	117,685	0.03%
Jyske Bank A/S^	100,000	4.63%	11/4/2026	111,459	0.03%
Jyske Bank A/S^	100,000	0.05%	2/9/2026	103,741	0.03%
Nykredit Realkredit A/S	100,000	0.63%	17/1/2025	107,096	0.03%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	103,726	0.03%
Nykredit Realkredit A/S	100,000	4.00%	17/7/2028	111,864	0.03%
Nykredit Realkredit A/S^	100,000	0.88%	28/7/2031	100,768	0.02%
TDC Net A/S	100,000	5.06%	31/5/2028	114,797	0.03%
				<b>1,656,235</b>	<b>0.43%</b>
<b>Finland 0.53% (31 December 2022: 0.32%)</b>					
Balder Finland OYJ	100,000	1.00%	18/1/2027	93,575	0.02%
Castellum Helsinki Finance Holding Abp	100,000	2.00%	24/3/2025	106,600	0.03%
Kojamo OYJ	100,000	1.63%	7/3/2025	105,761	0.03%
Nokia OYJ	50,000	4.38%	12/6/2027	48,498	0.01%
Nokia OYJ	20,000	6.63%	15/5/2039	19,867	0.00%
Nordea Bank Abp^	100,000	3.63%	10/2/2026	110,178	0.03%
Nordea Bank Abp^	100,000	4.38%	6/9/2026	111,864	0.03%
Nordea Bank Abp	200,000	1.13%	16/2/2027	207,534	0.05%
Nordea Bank Abp	100,000	0.50%	14/5/2027	101,982	0.03%
Nordea Bank Abp	100,000	2.50%	23/5/2029	106,237	0.03%
Nordea Bank Abp^	100,000	0.63%	18/8/2031	101,526	0.02%
Nordea Bank Abp^	100,000	1.63%	9/12/2032	109,199	0.03%
OP Corporate Bank plc	100,000	0.25%	24/3/2026	103,165	0.03%
OP Corporate Bank plc	108,000	0.63%	27/7/2027	108,347	0.03%
OP Corporate Bank plc	100,000	0.10%	16/11/2027	98,371	0.02%
OP Corporate Bank plc	200,000	0.63%	12/11/2029	189,351	0.05%
OP Corporate Bank plc^	100,000	1.63%	9/6/2030	105,569	0.03%
Sampo OYJ^	100,000	3.38%	23/5/2049	103,972	0.03%
Stora Enso OYJ	100,000	4.25%	1/9/2029	113,266	0.03%
				<b>2,044,862</b>	<b>0.53%</b>
<b>France 6.52% (31 December 2022: 5.49%)</b>					
Air Liquide Finance SA	100,000	2.88%	16/9/2032	110,125	0.03%
ALD SA	100,000	4.00%	5/7/2027	112,884	0.03%
ALD SA	100,000	4.88%	6/10/2028	116,944	0.03%
Alstom SA	200,000	0.25%	14/10/2026	200,131	0.05%
APRR SA	100,000	1.88%	15/1/2025	108,430	0.03%
APRR SA	100,000	0.00%	19/6/2028	97,679	0.02%
APRR SA	100,000	1.50%	25/1/2030	101,757	0.03%
APRR SA	100,000	1.50%	17/1/2033	96,888	0.02%
Arkema SA	100,000	1.50%	20/1/2025	108,084	0.03%
Arkema SA	100,000	1.50%	20/4/2027	105,228	0.03%
Arkema SA	100,000	4.25%	20/5/2030	115,326	0.03%
Arval Service Lease SA	100,000	4.25%	11/11/2025	111,718	0.03%
Arval Service Lease SA	100,000	4.00%	22/9/2026	111,880	0.03%
Autoroutes du Sud de la France SA	100,000	1.25%	18/1/2027	105,400	0.03%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	107,213	0.03%
AXA SA^	100,000	3.88%	Perpetual	108,997	0.03%
AXA SA	30,000	8.60%	15/12/2030	36,095	0.01%
AXA SA	300,000	3.63%	10/1/2033	350,834	0.09%
AXA SA^	200,000	1.88%	10/7/2042	181,707	0.05%
AXA SA^	100,000	3.25%	28/5/2049	105,929	0.03%
AXA SA^	100,000	6.69%	Perpetual	129,473	0.03%
Banque Federative du Credit Mutuel SA	100,000	1.25%	14/1/2025	107,669	0.03%
Banque Federative du Credit Mutuel SA	100,000	1.00%	23/5/2025	106,746	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/7/2025	105,951	0.03%
Banque Federative du Credit Mutuel SA	100,000	5.00%	19/1/2026	127,849	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	200,000	0.01%	11/5/2026	205,285	0.05%
Banque Federative du Credit Mutuel SA	100,000	0.75%	8/6/2026	103,963	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.63%	31/3/2027	107,327	0.03%
Banque Federative du Credit Mutuel SA	100,000	1.25%	26/5/2027	103,613	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.13%	13/3/2029	114,667	0.03%
Banque Federative du Credit Mutuel SA	300,000	1.75%	15/3/2029	303,214	0.08%
Banque Federative du Credit Mutuel SA	100,000	4.00%	21/11/2029	114,414	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/1/2030	93,500	0.02%
Banque Federative du Credit Mutuel SA	100,000	4.38%	2/5/2030	114,717	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.13%	18/9/2030	115,997	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.63%	21/2/2031	90,413	0.02%
Banque Federative du Credit Mutuel SA <sup>^</sup>	100,000	3.88%	16/6/2032	109,109	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.63%	14/9/2032	111,888	0.03%
Banque Federative du Credit Mutuel SA	100,000	5.13%	13/1/2033	118,266	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	26/1/2033	113,376	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.75%	1/2/2033	112,761	0.03%
BNP Paribas SA	200,000	2.38%	17/2/2025	217,806	0.06%
BNP Paribas SA <sup>^</sup>	100,000	0.50%	4/6/2026	105,649	0.03%
BNP Paribas SA	100,000	0.13%	4/9/2026	101,944	0.03%
BNP Paribas SA	100,000	2.25%	11/1/2027	107,333	0.03%
BNP Paribas SA <sup>^</sup>	100,000	2.13%	23/1/2027	107,321	0.03%
BNP Paribas SA <sup>^</sup>	100,000	0.25%	13/4/2027	102,513	0.03%
BNP Paribas SA	200,000	1.88%	14/12/2027	229,525	0.06%
BNP Paribas SA	100,000	1.50%	23/5/2028	103,541	0.03%
BNP Paribas SA	100,000	1.50%	25/5/2028	104,560	0.03%
BNP Paribas SA <sup>^</sup>	200,000	2.75%	25/7/2028	215,133	0.05%
BNP Paribas SA <sup>^</sup>	100,000	4.38%	13/1/2029	114,367	0.03%
BNP Paribas SA <sup>^</sup>	25,000	2.54%	13/7/2029	17,026	0.00%
BNP Paribas SA	100,000	3.63%	1/9/2029	110,869	0.03%
BNP Paribas SA <sup>^</sup>	100,000	0.88%	11/7/2030	95,210	0.02%
BNP Paribas SA <sup>^</sup>	100,000	3.88%	10/1/2031	113,741	0.03%
BNP Paribas SA <sup>^</sup>	100,000	4.25%	13/4/2031	114,237	0.03%
BNP Paribas SA <sup>^</sup>	100,000	2.00%	24/5/2031	115,597	0.03%
BNP Paribas SA <sup>^</sup>	200,000	1.13%	15/1/2032	201,460	0.05%
BNP Paribas SA <sup>^</sup>	100,000	2.50%	31/3/2032	104,549	0.03%
BNP Paribas SA <sup>^</sup>	100,000	4.13%	26/9/2032	115,704	0.03%
BNP Paribas SA <sup>^</sup>	100,000	4.75%	13/11/2032	117,193	0.03%
BNP Paribas SA	100,000	0.63%	3/12/2032	86,054	0.02%
BNP Paribas SA	100,000	4.13%	24/5/2033	116,464	0.03%
BNP Paribas SA <sup>^</sup>	100,000	6.00%	18/8/2029	134,791	0.03%
BPCE SA	100,000	1.00%	1/4/2025	107,028	0.03%
BPCE SA	100,000	1.38%	23/3/2026	105,988	0.03%
BPCE SA	200,000	3.63%	17/4/2026	222,831	0.06%
BPCE SA <sup>^</sup>	200,000	0.50%	14/1/2028	201,660	0.05%
BPCE SA	100,000	3.50%	25/1/2028	111,684	0.03%
BPCE SA <sup>^</sup>	100,000	1.63%	2/3/2029	102,016	0.03%
BPCE SA	100,000	0.75%	3/3/2031	91,658	0.02%
BPCE SA	200,000	4.00%	29/11/2032	230,815	0.06%
BPCE SA <sup>^</sup>	100,000	2.50%	30/11/2032	111,687	0.03%
BPCE SA	100,000	4.50%	13/1/2033	116,086	0.03%
BPCE SA <sup>^</sup>	100,000	1.75%	2/2/2034	97,276	0.02%
BPCE SA <sup>^</sup>	100,000	5.13%	25/1/2035	113,611	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	97,985	0.02%
Capgemini SE	100,000	1.75%	18/4/2028	105,356	0.03%
Capgemini SE	100,000	2.00%	15/4/2029	105,708	0.03%
Capgemini SE	100,000	2.38%	15/4/2032	104,639	0.03%
Carmila SA	100,000	1.63%	1/4/2029	95,415	0.02%
Carrefour SA	200,000	1.88%	30/10/2026	213,565	0.05%
Carrefour SA	100,000	4.13%	12/10/2028	114,939	0.03%
Carrefour SA	100,000	4.38%	14/11/2031	117,127	0.03%
Cie de Saint-Gobain SA	100,000	1.63%	10/8/2025	107,550	0.03%
Cie de Saint-Gobain SA	100,000	2.13%	10/6/2028	106,124	0.03%
Cie de Saint-Gobain SA	100,000	3.88%	29/11/2030	114,151	0.03%
Cie de Saint-Gobain SA	100,000	1.88%	15/3/2031	101,951	0.03%
Cie Generale des Etablissements Michelin SCA	200,000	0.88%	3/9/2025	212,810	0.05%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	103,166	0.03%
Cofiroute SA	200,000	0.38%	7/2/2025	213,517	0.05%
Cofiroute SA	100,000	1.00%	19/5/2031	95,662	0.02%
Covivio SA	100,000	1.88%	20/5/2026	106,347	0.03%
Credit Agricole Assurances SA <sup>^</sup>	100,000	4.50%	Perpetual	109,954	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Agricole Assurances SA	100,000	2.00%	17/7/2030	96,928	0.02%
Credit Agricole Assurances SA^	100,000	4.75%	27/9/2048	111,313	0.03%
Credit Agricole SA	100,000	1.38%	13/3/2025	107,727	0.03%
Credit Agricole SA	100,000	0.38%	21/10/2025	105,274	0.03%
Credit Agricole SA^	200,000	4.00%	12/10/2026	222,736	0.06%
Credit Agricole SA	100,000	1.38%	3/5/2027	104,679	0.03%
Credit Agricole SA	100,000	3.38%	28/7/2027	111,238	0.03%
Credit Agricole SA^	100,000	5.75%	29/11/2027	130,449	0.03%
Credit Agricole SA	100,000	1.75%	5/3/2029	102,022	0.03%
Credit Agricole SA	200,000	2.50%	29/8/2029	212,988	0.05%
Credit Agricole SA	100,000	4.88%	23/10/2029	130,636	0.03%
Credit Agricole SA^	200,000	1.63%	5/6/2030	213,471	0.05%
Credit Agricole SA	100,000	3.88%	20/4/2031	114,166	0.03%
Credit Agricole SA	100,000	0.88%	14/1/2032	90,856	0.02%
Credit Agricole SA	100,000	4.00%	18/1/2033	116,178	0.03%
Credit Agricole SA^	100,000	5.50%	28/8/2033	115,988	0.03%
Credit Agricole SA	100,000	4.38%	27/11/2033	116,004	0.03%
Credit Agricole SA	100,000	2.50%	22/4/2034	101,544	0.03%
Credit Mutuel Arkea SA	200,000	0.01%	28/1/2026	206,934	0.05%
Credit Mutuel Arkea SA	100,000	3.88%	22/5/2028	112,894	0.03%
Credit Mutuel Arkea SA	100,000	3.50%	9/2/2029	109,153	0.03%
Credit Mutuel Arkea SA	100,000	0.75%	18/1/2030	94,936	0.02%
Credit Mutuel Arkea SA	100,000	4.25%	1/12/2032	116,101	0.03%
Danone SA	200,000	3.71%	13/11/2029	230,267	0.06%
Danone SA	100,000	3.07%	7/9/2032	110,038	0.03%
Dassault Systemes SE	100,000	0.38%	16/9/2029	97,318	0.02%
Edenred SE	100,000	1.38%	10/3/2025	107,725	0.03%
Edenred SE	100,000	3.63%	13/6/2031	112,380	0.03%
ELO SACA	200,000	2.88%	29/1/2026	214,859	0.05%
EssilorLuxottica SA	400,000	0.38%	5/1/2026	419,556	0.11%
Gecina SA	100,000	1.50%	20/1/2025	108,313	0.03%
Gecina SA	100,000	0.88%	30/6/2036	81,652	0.02%
Holding d'Infrastructures de Transport SASU	100,000	2.50%	4/5/2027	107,227	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.48%	18/1/2031	94,694	0.02%
ICADE	100,000	0.63%	18/1/2031	87,069	0.02%
Imerys SA	100,000	1.50%	15/1/2027	103,558	0.03%
JCDecaux SE	100,000	1.63%	7/2/2030	96,273	0.02%
Kering SA	400,000	1.25%	10/5/2026	424,674	0.11%
Kering SA	100,000	1.50%	5/4/2027	105,759	0.03%
Kering SA	100,000	5.00%	23/11/2032	133,300	0.03%
Kering SA	100,000	3.88%	5/9/2035	115,808	0.03%
Klepierre SA	100,000	1.38%	16/2/2027	104,686	0.03%
Klepierre SA	200,000	2.00%	12/5/2029	207,271	0.05%
Lafarge SA	25,000	7.13%	15/7/2036	28,659	0.01%
Legrand SA	100,000	1.00%	6/3/2026	106,297	0.03%
Legrand SA	100,000	3.50%	29/5/2029	114,137	0.03%
L'Oreal SA	200,000	3.38%	23/1/2027	224,545	0.06%
L'Oreal SA	100,000	2.88%	19/5/2028	111,024	0.03%
Mercialys SA	100,000	1.80%	27/2/2026	105,559	0.03%
MMS USA Holdings, Inc.	100,000	1.25%	13/6/2028	102,035	0.03%
Nerval SAS	100,000	3.63%	20/7/2028	109,797	0.03%
Orange SA^	200,000	1.75%	Perpetual	195,914	0.05%
Orange SA^	100,000	2.38%	Perpetual	107,411	0.03%
Orange SA	200,000	2.00%	15/1/2029	212,256	0.05%
Orange SA	100,000	1.38%	16/1/2030	101,528	0.02%
Orange SA	155,000	9.00%	1/3/2031	191,581	0.05%
Orange SA	100,000	3.63%	16/11/2031	115,267	0.03%
Orange SA	100,000	3.25%	15/1/2032	118,721	0.03%
Orange SA	200,000	2.38%	18/5/2032	211,807	0.05%
Orange SA	100,000	0.63%	16/12/2033	88,396	0.02%
Orange SA	100,000	3.88%	11/9/2035	117,539	0.03%
Orange SA	55,000	5.38%	13/1/2042	56,043	0.01%
Orange SA	50,000	5.38%	22/11/2050	69,175	0.02%
PSA Tresorerie GIE	20,000	6.00%	19/9/2033	26,108	0.01%
RCI Banque SA	225,000	0.50%	14/7/2025	237,446	0.06%
RCI Banque SA	100,000	1.63%	26/5/2026	105,661	0.03%
RCI Banque SA	105,000	4.63%	2/10/2026	119,006	0.03%
RCI Banque SA	89,000	4.50%	6/4/2027	100,996	0.02%
RCI Banque SA	50,000	4.88%	14/6/2028	58,124	0.01%
RCI Banque SA	50,000	4.88%	2/10/2029	58,083	0.01%
Sanofi SA	100,000	1.00%	1/4/2025	107,303	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sanofi SA	100,000	1.13%	5/4/2028	103,772	0.03%
Sanofi SA	10,000	3.63%	19/6/2028	9,797	0.00%
Sanofi SA	100,000	1.25%	6/4/2029	102,808	0.03%
Sanofi SA	100,000	1.88%	21/3/2038	97,403	0.02%
SCOR SE^	100,000	3.00%	8/6/2046	107,333	0.03%
Societe Generale SA	100,000	0.13%	24/2/2026	103,462	0.03%
Societe Generale SA^	100,000	1.13%	21/4/2026	106,622	0.03%
Societe Generale SA	200,000	4.25%	28/9/2026	226,469	0.06%
Societe Generale SA	100,000	0.75%	25/1/2027	101,599	0.03%
Societe Generale SA	100,000	1.38%	13/1/2028	102,454	0.03%
Societe Generale SA	100,000	0.13%	18/2/2028	97,567	0.02%
Societe Generale SA^	100,000	0.88%	22/9/2028	100,256	0.02%
Societe Generale SA	100,000	4.13%	21/11/2028	114,409	0.03%
Societe Generale SA^	200,000	0.50%	12/6/2029	191,594	0.05%
Societe Generale SA^	100,000	1.00%	24/11/2030	103,612	0.03%
Societe Generale SA^	100,000	4.25%	6/12/2030	112,283	0.03%
Societe Generale SA	100,000	5.63%	2/6/2033	117,777	0.03%
Societe Generale SA^	100,000	4.88%	21/11/2031	115,527	0.03%
Sodexo SA	100,000	0.75%	14/4/2027	104,767	0.03%
Sodexo SA	100,000	1.00%	17/7/2028	101,542	0.03%
Sogecap SA^	200,000	4.13%	Perpetual	217,735	0.06%
Suez SACA	100,000	4.63%	3/11/2028	117,022	0.03%
Suez SACA	100,000	2.38%	24/5/2030	104,066	0.03%
Suez SACA	100,000	4.50%	13/11/2033	117,844	0.03%
Suez SACA	100,000	6.63%	5/10/2043	148,019	0.04%
Teleperformance SE	100,000	5.25%	22/11/2028	115,660	0.03%
Unibail-Rodamco-Westfield SE^	100,000	2.88%	Perpetual	97,000	0.02%
Unibail-Rodamco-Westfield SE	100,000	1.38%	15/4/2030	97,305	0.02%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	99,206	0.02%
Unibail-Rodamco-Westfield SE	100,000	0.88%	29/3/2032	88,326	0.02%
Unibail-Rodamco-Westfield SE	200,000	1.75%	27/2/2034	187,842	0.05%
Vivendi SE	100,000	1.13%	11/12/2028	104,723	0.03%
Wendel SE	200,000	2.50%	9/2/2027	213,826	0.05%
Westfield America Management Ltd.	100,000	2.63%	30/3/2029	110,302	0.03%
				<b>25,241,329</b>	<b>6.52%</b>
<b>Germany 4.14% (31 December 2022: 3.77%)</b>					
Aareal Bank AG	100,000	4.50%	25/7/2025	110,716	0.03%
adidas AG	200,000	3.13%	21/11/2029	224,844	0.06%
Allianz Finance II BV	100,000	0.88%	15/1/2026	106,178	0.03%
Allianz Finance II BV	100,000	0.50%	22/11/2033	88,789	0.02%
Allianz Finance II BV	200,000	4.50%	13/3/2043	255,095	0.07%
Allianz SE^	200,000	4.60%	7/9/2038	226,367	0.06%
Allianz SE^	100,000	2.24%	7/7/2045	107,194	0.03%
Allianz SE^	100,000	1.30%	25/9/2049	95,315	0.02%
Allianz SE^	100,000	2.12%	8/7/2050	97,340	0.02%
Allianz SE^	100,000	4.25%	5/7/2052	109,437	0.03%
alstria office-AG	100,000	0.50%	26/9/2025	95,356	0.02%
Aroundtown SA	100,000	0.63%	9/7/2025	102,111	0.03%
Aroundtown SA	5,000	4.63%	18/9/2025	3,671	0.00%
Aroundtown SA	100,000	0.38%	15/4/2027	88,786	0.02%
Aroundtown SA	100,000	1.45%	9/7/2028	86,090	0.02%
Aroundtown SA	100,000	3.00%	16/10/2029	91,870	0.02%
Bayer AG	200,000	0.38%	12/1/2029	189,443	0.05%
Bayer AG	200,000	0.63%	12/7/2031	174,522	0.04%
Bayer AG	100,000	1.38%	6/7/2032	90,086	0.02%
Bayer AG	65,000	4.63%	26/5/2033	74,920	0.02%
Berlin Hyp AG	100,000	1.00%	5/2/2026	104,762	0.03%
Berlin Hyp AG	100,000	0.38%	25/1/2027	101,802	0.03%
BMW Canada, Inc.	5,000	0.99%	14/1/2025	3,639	0.00%
BMW Finance NV	200,000	0.50%	22/2/2025	213,529	0.05%
BMW Finance NV	50,000	3.25%	22/11/2026	55,712	0.01%
BMW Finance NV	25,000	1.13%	10/1/2028	25,860	0.01%
BMW Finance NV	150,000	1.00%	22/5/2028	153,677	0.04%
BMW Finance NV	35,000	1.50%	6/2/2029	36,157	0.01%
BMW Finance NV	20,000	0.20%	11/1/2033	17,402	0.00%
BMW Finance NV	45,000	3.63%	22/5/2035	51,696	0.01%
BMW US Capital LLC	100,000	1.00%	20/4/2027	104,205	0.03%
Bundesrepublik Deutschland Bundesanleihe	15,000	2.50%	4/7/2044	17,134	0.00%
Commerzbank AG	200,000	1.00%	4/3/2026	211,063	0.05%
Commerzbank AG	70,000	1.50%	28/8/2028	73,793	0.02%
Commerzbank AG^	100,000	5.25%	25/3/2029	116,027	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Commerzbank AG^	100,000	5.13%	18/1/2030	115,601	0.03%
Continental AG	100,000	3.63%	30/11/2027	112,241	0.03%
Covestro AG	100,000	0.88%	3/2/2026	105,864	0.03%
Covestro AG	100,000	4.75%	15/11/2028	117,672	0.03%
Deutsche Bank AG	70,000	4.50%	1/4/2025	68,745	0.02%
Deutsche Bank AG	50,000	4.10%	13/1/2026	48,705	0.01%
Deutsche Bank AG^	100,000	1.38%	10/6/2026	107,070	0.03%
Deutsche Bank AG^	50,000	6.12%	14/7/2026	50,514	0.01%
Deutsche Bank AG^	90,000	2.13%	24/11/2026	84,353	0.02%
Deutsche Bank AG	100,000	1.63%	20/1/2027	103,800	0.03%
Deutsche Bank AG^	75,000	7.15%	13/7/2027	77,906	0.02%
Deutsche Bank AG^	180,000	2.55%	7/1/2028	165,310	0.04%
Deutsche Bank AG	100,000	1.75%	17/1/2028	102,413	0.03%
Deutsche Bank AG^	100,000	1.88%	23/2/2028	103,825	0.03%
Deutsche Bank AG^	100,000	3.25%	24/5/2028	108,108	0.03%
Deutsche Bank AG^	100,000	1.88%	22/12/2028	110,520	0.03%
Deutsche Bank AG^	100,000	5.38%	11/1/2029	115,612	0.03%
Deutsche Bank AG^	50,000	6.72%	18/1/2029	52,367	0.01%
Deutsche Bank AG^	150,000	6.82%	20/11/2029	157,802	0.04%
Deutsche Bank AG^	100,000	1.75%	19/11/2030	95,997	0.02%
Deutsche Bank AG^	100,000	5.63%	19/5/2031	111,759	0.03%
Deutsche Bank AG^	10,000	5.88%	8/7/2031	9,763	0.00%
Deutsche Bank AG^	80,000	3.55%	18/9/2031	70,199	0.02%
Deutsche Bank AG^	35,000	3.73%	14/1/2032	29,340	0.01%
Deutsche Bank AG^	100,000	1.38%	17/2/2032	90,737	0.02%
Deutsche Bank AG^	25,000	3.04%	28/5/2032	20,880	0.00%
Deutsche Bank AG^	100,000	4.00%	24/6/2032	106,234	0.03%
Deutsche Bank AG^	45,000	4.88%	1/12/2032	42,055	0.01%
Deutsche Bank AG^	75,000	3.74%	7/1/2033	61,567	0.02%
Deutsche Bank AG^	65,000	7.08%	10/2/2034	66,785	0.02%
Deutsche Boerse AG	100,000	0.00%	22/2/2026	103,778	0.03%
Deutsche Boerse AG	200,000	3.75%	28/9/2029	229,771	0.06%
Deutsche Boerse AG^	100,000	2.00%	23/6/2048	99,898	0.03%
Deutsche Lufthansa AG	100,000	2.88%	16/5/2027	106,136	0.03%
Deutsche Lufthansa AG	100,000	3.75%	11/2/2028	108,792	0.03%
Deutsche Pfandbriefbank AG	100,000	5.00%	5/2/2027	113,127	0.03%
Deutsche Post AG	100,000	3.38%	3/7/2033	112,787	0.03%
Deutsche Telekom AG	110,000	3.13%	6/2/2034	125,457	0.03%
Deutsche Telekom AG	45,000	1.75%	9/12/2049	39,082	0.01%
Deutsche Telekom International Finance BV	200,000	1.38%	30/1/2027	212,414	0.05%
Deutsche Telekom International Finance BV	15,000	8.88%	27/11/2028	23,002	0.01%
Deutsche Telekom International Finance BV	130,000	8.75%	15/6/2030	156,714	0.04%
Deutsche Telekom International Finance BV	100,000	4.50%	28/10/2030	121,621	0.03%
Deutsche Telekom International Finance BV	25,000	9.25%	1/6/2032	32,454	0.01%
Deutsche Telekom International Finance BV	30,000	7.50%	24/1/2033	44,507	0.01%
Deutsche Wohnen SE	100,000	1.50%	30/4/2030	96,557	0.02%
Eurogrid GmbH	100,000	3.72%	27/4/2030	112,666	0.03%
Eurogrid GmbH	100,000	0.74%	21/4/2033	87,083	0.02%
Evonik Industries AG	100,000	2.25%	25/9/2027	106,825	0.03%
Fresenius Finance Ireland plc	80,000	0.00%	1/10/2025	83,217	0.02%
Fresenius Finance Ireland plc	100,000	2.13%	1/2/2027	106,863	0.03%
Fresenius Finance Ireland plc	100,000	0.50%	1/10/2028	97,879	0.02%
Fresenius Medical Care AG	100,000	1.00%	29/5/2026	103,887	0.03%
Fresenius SE & Co. KGaA	200,000	4.25%	28/5/2026	225,863	0.06%
Fresenius SE & Co. KGaA	100,000	5.00%	28/11/2029	117,927	0.03%
Fresenius SE & Co. KGaA	100,000	2.88%	24/5/2030	105,578	0.03%
Grand City Properties SA	100,000	1.38%	3/8/2026	101,796	0.03%
Grand City Properties SA	100,000	0.13%	11/1/2028	92,701	0.02%
Grenke Finance plc	4,000	0.63%	9/1/2025	4,229	0.00%
Hamburg Commercial Bank AG	100,000	4.88%	17/3/2025	110,751	0.03%
Hamburg Commercial Bank AG^	100,000	0.50%	22/9/2026	101,750	0.03%
Hannover Rueck SE^	100,000	3.38%	Perpetual	108,507	0.03%
Hannover Rueck SE^	100,000	5.88%	26/8/2043	123,249	0.03%
Heidelberg Materials AG	100,000	1.50%	7/2/2025	108,399	0.03%
Heidelberg Materials Finance Luxembourg SA	150,000	1.13%	1/12/2027	156,514	0.04%
Heidelberg Materials Finance Luxembourg SA	100,000	1.75%	24/4/2028	105,356	0.03%
Henkel AG & Co. KGaA	100,000	2.63%	13/9/2027	109,837	0.03%
Infineon Technologies AG	100,000	1.13%	24/6/2026	105,100	0.03%
LANXESS AG	120,000	0.00%	8/9/2027	114,960	0.03%
LEG Immobilien SE	100,000	0.88%	28/11/2027	99,924	0.03%
LEG Immobilien SE	200,000	0.88%	17/1/2029	193,084	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mercedes-Benz Finance Canada, Inc.	5,000	1.65%	22/9/2025	3,614	0.00%
Mercedes-Benz Finance Canada, Inc.	630,000	3.00%	23/2/2027	696,703	0.18%
Mercedes-Benz Finance North America LLC	85,000	8.50%	18/1/2031	106,570	0.03%
Mercedes-Benz Group AG	100,000	2.00%	27/2/2031	105,622	0.03%
Mercedes-Benz Group AG	100,000	1.13%	6/11/2031	96,662	0.02%
Mercedes-Benz Group AG	135,000	0.75%	11/3/2033	123,054	0.03%
Mercedes-Benz Group AG	40,000	2.13%	3/7/2037	39,934	0.01%
Mercedes-Benz International Finance BV	100,000	0.63%	6/5/2027	102,844	0.03%
Merck Financial Services GmbH	200,000	1.88%	15/6/2026	215,269	0.05%
Merck Financial Services GmbH	100,000	0.50%	16/7/2028	99,327	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	1.00%	26/5/2042	87,091	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	3.25%	26/5/2049	106,971	0.03%
Robert Bosch GmbH	100,000	3.63%	2/6/2030	113,362	0.03%
Robert Bosch GmbH	100,000	4.38%	2/6/2043	118,528	0.03%
Santander Consumer Bank AG	100,000	4.50%	30/6/2026	112,940	0.03%
SAP SE	100,000	0.13%	18/5/2026	103,931	0.03%
SAP SE	100,000	0.38%	18/5/2029	98,269	0.02%
Siemens Financieringsmaatschappij NV	100,000	2.25%	10/3/2025	109,006	0.03%
Siemens Financieringsmaatschappij NV	200,000	0.25%	20/2/2029	195,120	0.05%
Siemens Financieringsmaatschappij NV	100,000	1.38%	6/9/2030	101,373	0.03%
Siemens Financieringsmaatschappij NV	100,000	2.75%	9/9/2030	109,987	0.03%
Siemens Financieringsmaatschappij NV	100,000	1.25%	25/2/2035	92,176	0.02%
Siemens Financieringsmaatschappij NV	120,000	1.75%	28/2/2039	109,877	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.75%	10/9/2042	116,542	0.03%
Talanx AG	100,000	4.00%	25/10/2029	115,052	0.03%
Volkswagen Bank GmbH	100,000	4.38%	3/5/2028	113,899	0.03%
Volkswagen Financial Services AG	100,000	0.13%	12/2/2027	100,301	0.03%
Volkswagen Financial Services AG	200,000	0.88%	31/1/2028	199,904	0.05%
Volkswagen Financial Services NV	100,000	1.38%	14/9/2028	108,401	0.03%
Volkswagen Leasing GmbH	450,000	0.25%	12/1/2026	466,092	0.12%
Vonovia Finance BV	100,000	2.25%	7/4/2030	99,330	0.03%
Vonovia SE	100,000	0.38%	16/6/2027	98,756	0.02%
Vonovia SE	100,000	1.88%	28/6/2028	102,056	0.03%
Vonovia SE	100,000	0.25%	1/9/2028	93,794	0.02%
Vonovia SE	100,000	5.00%	23/11/2030	116,767	0.03%
Vonovia SE	200,000	0.75%	1/9/2032	167,873	0.04%
Vonovia SE	100,000	1.00%	16/6/2033	83,886	0.02%
Vonovia SE	100,000	1.50%	14/6/2041	71,836	0.02%
VW Credit Canada, Inc.	60,000	2.45%	10/12/2026	42,787	0.01%
Wurth Finance International BV	46,000	0.75%	22/11/2027	46,943	0.01%
				<b>16,020,823</b>	<b>4.14%</b>
<b>Hong Kong 0.02% (31 December 2022: 0.00%)</b>					
AIA Group Ltd.^	100,000	0.88%	9/9/2033	94,221	0.02%
				<b>94,221</b>	<b>0.02%</b>
<b>Ireland 0.82% (31 December 2022: 0.80%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5,000	6.50%	15/7/2025	5,074	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	15,000	4.45%	1/10/2025	14,727	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	1.75%	30/1/2026	139,481	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	325,000	2.45%	29/10/2026	301,052	0.08%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	6.45%	15/4/2027	155,333	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	100,000	3.65%	21/7/2027	95,070	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	4.63%	15/10/2027	147,370	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	30,000	5.75%	6/6/2028	30,721	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	10,000	3.00%	29/10/2028	9,129	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	30,000	6.15%	30/9/2030	31,651	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	130,000	3.30%	30/1/2032	113,210	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	125,000	3.40%	29/10/2033	107,396	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	50,000	3.85%	29/10/2041	40,436	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AIB Group plc^	100,000	3.63%	4/7/2026	110,469	0.03%
AIB Group plc^	100,000	4.63%	23/7/2029	113,986	0.03%
AIB Group plc^	100,000	5.25%	23/10/2031	119,325	0.03%
Bank of Ireland Group plc^	100,000	5.00%	4/7/2031	117,854	0.03%
Bank of Ireland Group plc^	100,000	6.75%	1/3/2033	119,366	0.03%
CRH Finance DAC	100,000	1.38%	18/10/2028	102,176	0.03%
CRH Funding BV	100,000	1.63%	5/5/2030	100,641	0.02%
CRH SMW Finance DAC	100,000	1.25%	5/11/2026	105,251	0.03%
Dell Bank International DAC	105,000	0.50%	27/10/2026	107,303	0.03%
Experian Europe DAC	100,000	1.56%	16/5/2031	99,455	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	95,000	4.90%	1/12/2032	96,028	0.02%
Kerry Group Financial Services Unltd Co.	100,000	2.38%	10/9/2025	108,985	0.03%
Linde plc	100,000	0.00%	30/9/2026	101,998	0.03%
Linde plc	100,000	1.38%	31/3/2031	99,590	0.02%
Linde plc	100,000	0.38%	30/9/2033	85,900	0.02%
Linde plc	100,000	1.63%	31/3/2035	94,841	0.02%
Ryanair DAC	100,000	0.88%	25/5/2026	104,284	0.03%
Smurfit Kappa Acquisitions ULC	100,000	2.88%	15/1/2026	108,829	0.03%
Smurfit Kappa Treasury ULC	100,000	1.50%	15/9/2027	103,726	0.03%
				<b>3,190,657</b>	<b>0.82%</b>
<b>Italy 0.83% (31 December 2022: 0.73%)</b>					
Aeroporti di Roma SpA	100,000	1.63%	2/2/2029	101,376	0.03%
Assicurazioni Generali SpA^	50,000	6.27%	Perpetual	63,541	0.02%
Assicurazioni Generali SpA	100,000	2.12%	1/10/2030	97,316	0.02%
Assicurazioni Generali SpA	200,000	2.43%	14/7/2031	192,936	0.05%
ASTM SpA	100,000	1.00%	25/11/2026	102,970	0.03%
ASTM SpA	100,000	2.38%	25/11/2033	92,684	0.02%
Intesa Sanpaolo SpA	100,000	4.00%	19/5/2026	112,082	0.03%
Intesa Sanpaolo SpA	150,000	4.75%	6/9/2027	171,762	0.04%
Intesa Sanpaolo SpA^	150,000	5.00%	8/3/2028	171,421	0.04%
Intesa Sanpaolo SpA	100,000	1.75%	20/3/2028	103,149	0.03%
Intesa Sanpaolo SpA	100,000	1.75%	4/7/2029	100,635	0.03%
Intesa Sanpaolo SpA	100,000	2.50%	15/1/2030	107,813	0.03%
Intesa Sanpaolo SpA	100,000	4.88%	19/5/2030	116,186	0.03%
Intesa Sanpaolo SpA	100,000	5.13%	29/8/2031	117,881	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.13%	15/7/2025	106,327	0.03%
Mediobanca Banca di Credito Finanziario SpA^	100,000	1.00%	17/7/2029	98,591	0.02%
Mediobanca Banca di Credito Finanziario SpA^	100,000	4.38%	1/2/2030	113,772	0.03%
Terna - Rete Elettrica Nazionale	100,000	1.00%	11/10/2028	100,685	0.03%
Terna - Rete Elettrica Nazionale	100,000	0.38%	25/9/2030	91,413	0.02%
UniCredit SpA^	250,000	1.20%	20/1/2026	268,049	0.07%
UniCredit SpA^	100,000	1.25%	16/6/2026	106,624	0.03%
UniCredit SpA	100,000	2.13%	24/10/2026	107,643	0.03%
UniCredit SpA^	300,000	5.85%	15/11/2027	351,090	0.09%
UniCredit SpA^	100,000	4.80%	17/1/2029	115,615	0.03%
UniCredit SpA	100,000	0.85%	19/1/2031	91,073	0.02%
				<b>3,202,634</b>	<b>0.83%</b>
<b>Japan 3.03% (31 December 2022: 2.95%)</b>					
Bridgestone Corp.	100,000,000	0.30%	21/4/2027	707,171	0.18%
East Japan Railway Co.	100,000	2.61%	8/9/2025	109,195	0.03%
East Japan Railway Co.	50,000	4.75%	8/12/2031	65,556	0.02%
East Japan Railway Co.	100,000	3.98%	5/9/2032	117,584	0.03%
East Japan Railway Co.	100,000	4.50%	25/1/2036	125,466	0.03%
East Japan Railway Co.	100,000	4.39%	5/9/2043	120,029	0.03%
Fast Retailing Co., Ltd.	100,000,000	0.75%	18/12/2025	715,761	0.18%
Honda Motor Co., Ltd.	125,000	2.27%	10/3/2025	121,192	0.03%
Honda Motor Co., Ltd.	35,000	2.53%	10/3/2027	33,037	0.01%
Honda Motor Co., Ltd.	15,000	2.97%	10/3/2032	13,712	0.00%
Japan Government Bond	12,700,000	0.10%	20/12/2029	89,230	0.02%
Japan Government Bond	4,200,000	1.90%	20/9/2042	32,543	0.01%
Japan Government Bond	5,000,000	1.30%	20/3/2063	30,761	0.01%
Mitsubishi UFJ Financial Group, Inc.	65,000	2.19%	25/2/2025	62,797	0.02%
Mitsubishi UFJ Financial Group, Inc.	15,000	3.78%	2/3/2025	14,752	0.00%
Mitsubishi UFJ Financial Group, Inc.	105,000	1.41%	17/7/2025	99,169	0.03%
Mitsubishi UFJ Financial Group, Inc.^	75,000	5.72%	20/2/2026	75,315	0.02%
Mitsubishi UFJ Financial Group, Inc.^	10,000	3.84%	17/4/2026	9,808	0.00%
Mitsubishi UFJ Financial Group, Inc.	75,000	2.76%	13/9/2026	70,780	0.02%
Mitsubishi UFJ Financial Group, Inc.	20,000	3.68%	22/2/2027	19,392	0.00%
Mitsubishi UFJ Financial Group, Inc.^	100,000	1.54%	20/7/2027	91,399	0.02%
Mitsubishi UFJ Financial Group, Inc.	250,000	3.29%	25/7/2027	238,393	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.^	30,000	2.34%	19/1/2028	27,735	0.01%
Mitsubishi UFJ Financial Group, Inc.	55,000	3.96%	2/3/2028	53,555	0.01%
Mitsubishi UFJ Financial Group, Inc.^	80,000	5.02%	20/7/2028	80,081	0.02%
Mitsubishi UFJ Financial Group, Inc.	90,000	4.05%	11/9/2028	87,483	0.02%
Mitsubishi UFJ Financial Group, Inc.^	100,000	5.35%	13/9/2028	101,448	0.03%
Mitsubishi UFJ Financial Group, Inc.	50,000	3.74%	7/3/2029	47,754	0.01%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.24%	19/4/2029	202,715	0.05%
Mitsubishi UFJ Financial Group, Inc.	200,000	3.20%	18/7/2029	183,882	0.05%
Mitsubishi UFJ Financial Group, Inc.	200,000	0.85%	19/7/2029	197,963	0.05%
Mitsubishi UFJ Financial Group, Inc.	20,000	2.56%	25/2/2030	17,516	0.00%
Mitsubishi UFJ Financial Group, Inc.	20,000,000	0.89%	31/1/2031	138,978	0.04%
Mitsubishi UFJ Financial Group, Inc.^	150,000	5.48%	22/2/2031	153,560	0.04%
Mitsubishi UFJ Financial Group, Inc.^	80,000	2.31%	20/7/2032	66,420	0.02%
Mitsubishi UFJ Financial Group, Inc.^	30,000	2.85%	19/1/2033	25,720	0.01%
Mitsubishi UFJ Financial Group, Inc.^	70,000	5.13%	20/7/2033	71,112	0.02%
Mitsubishi UFJ Financial Group, Inc.^	30,000	5.47%	13/9/2033	31,086	0.01%
Mitsubishi UFJ Financial Group, Inc.^	25,000	5.44%	22/2/2034	25,818	0.01%
Mitsubishi UFJ Financial Group, Inc.^	20,000	5.41%	19/4/2034	20,616	0.00%
Mitsubishi UFJ Financial Group, Inc.	55,000	4.15%	7/3/2039	50,599	0.01%
Mitsubishi UFJ Financial Group, Inc.	100,000	3.75%	18/7/2039	87,642	0.02%
Mizuho Financial Group, Inc.	75,000	3.66%	28/2/2027	72,157	0.02%
Mizuho Financial Group, Inc.	200,000	1.63%	8/4/2027	209,182	0.05%
Mizuho Financial Group, Inc.^	200,000	1.23%	22/5/2027	182,248	0.05%
Mizuho Financial Group, Inc.^	15,000	1.55%	9/7/2027	13,713	0.00%
Mizuho Financial Group, Inc.	100,000	3.49%	5/9/2027	110,858	0.03%
Mizuho Financial Group, Inc.	20,000	3.17%	11/9/2027	18,792	0.00%
Mizuho Financial Group, Inc.	75,000	4.02%	5/3/2028	72,788	0.02%
Mizuho Financial Group, Inc.^	50,000	5.67%	27/5/2029	51,156	0.01%
Mizuho Financial Group, Inc.^	50,000	5.78%	6/7/2029	51,467	0.01%
Mizuho Financial Group, Inc.^	100,000	0.47%	6/9/2029	95,403	0.02%
Mizuho Financial Group, Inc.^	35,000	4.25%	11/9/2029	33,826	0.01%
Mizuho Financial Group, Inc.^	35,000	3.15%	16/7/2030	31,530	0.01%
Mizuho Financial Group, Inc.^	180,000	2.20%	10/7/2031	150,022	0.04%
Mizuho Financial Group, Inc.	30,000	2.56%	13/9/2031	24,430	0.01%
Mizuho Financial Group, Inc.	100,000	2.10%	8/4/2032	99,061	0.03%
Mizuho Financial Group, Inc.^	200,000	2.17%	22/5/2032	162,626	0.04%
Mizuho Financial Group, Inc.	43,000,000	0.98%	28/10/2032	292,676	0.08%
Mizuho Financial Group, Inc.^	20,000	5.67%	13/9/2033	20,649	0.00%
Mizuho Financial Group, Inc.^	35,000	5.75%	27/5/2034	36,317	0.01%
Mizuho Financial Group, Inc.^	50,000	5.75%	6/7/2034	51,841	0.01%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	107,824	0.03%
Nomura Holdings, Inc.	75,000	2.65%	16/1/2025	72,740	0.02%
Nomura Holdings, Inc.	200,000	5.10%	3/7/2025	198,753	0.05%
Nomura Holdings, Inc.	50,000	1.85%	16/7/2025	47,305	0.01%
Nomura Holdings, Inc.	30,000	5.71%	9/1/2026	30,216	0.01%
Nomura Holdings, Inc.	200,000	1.65%	14/7/2026	182,835	0.05%
Nomura Holdings, Inc.	30,000	6.07%	12/7/2028	30,998	0.01%
Nomura Holdings, Inc.	50,000	2.17%	14/7/2028	43,923	0.01%
Nomura Holdings, Inc.	130,000	5.61%	6/7/2029	132,887	0.03%
Nomura Holdings, Inc.	50,000	3.10%	16/1/2030	44,206	0.01%
Nomura Holdings, Inc.	40,000	2.68%	16/7/2030	34,077	0.01%
Nomura Holdings, Inc.	30,000	2.61%	14/7/2031	24,893	0.01%
Nomura Holdings, Inc.	25,000	3.00%	22/1/2032	21,082	0.01%
Nomura Holdings, Inc.	25,000	6.18%	18/1/2033	26,627	0.01%
Nomura Holdings, Inc.	30,000	6.09%	12/7/2033	31,869	0.01%
NTT Finance Corp.	300,000	0.08%	13/12/2025	312,181	0.08%
NTT Finance Corp.	100,000	0.40%	13/12/2028	98,122	0.03%
NTT Finance Corp.	100,000,000	0.38%	20/9/2030	685,345	0.18%
Sumitomo Mitsui Financial Group, Inc.	120,000	1.47%	8/7/2025	113,571	0.03%
Sumitomo Mitsui Financial Group, Inc.	90,000	0.95%	12/1/2026	82,927	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.46%	13/1/2026	100,822	0.03%
Sumitomo Mitsui Financial Group, Inc.	60,000	3.78%	9/3/2026	58,502	0.01%
Sumitomo Mitsui Financial Group, Inc.	100,000	2.63%	14/7/2026	94,814	0.02%
Sumitomo Mitsui Financial Group, Inc.	235,000	1.40%	17/9/2026	213,910	0.05%
Sumitomo Mitsui Financial Group, Inc.	50,000	3.01%	19/10/2026	52,385	0.01%
Sumitomo Mitsui Financial Group, Inc.	70,000	3.45%	11/1/2027	67,269	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.41%	14/6/2027	103,715	0.03%
Sumitomo Mitsui Financial Group, Inc.	65,000	3.36%	12/7/2027	61,836	0.02%
Sumitomo Mitsui Financial Group, Inc.	45,000	3.35%	18/10/2027	42,624	0.01%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.52%	13/1/2028	102,372	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.80%	13/7/2028	25,894	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	25,000	3.94%	19/7/2028	24,115	0.01%
Sumitomo Mitsui Financial Group, Inc.	40,000	5.72%	14/9/2028	41,394	0.01%
Sumitomo Mitsui Financial Group, Inc.	170,000	1.90%	17/9/2028	148,813	0.04%
Sumitomo Mitsui Financial Group, Inc.	140,000	3.04%	16/7/2029	127,855	0.03%
Sumitomo Mitsui Financial Group, Inc.	100,000	0.63%	23/10/2029	94,513	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.71%	13/1/2030	207,822	0.05%
Sumitomo Mitsui Financial Group, Inc.	25,000	2.75%	15/1/2030	22,117	0.01%
Sumitomo Mitsui Financial Group, Inc.	50,000	2.13%	8/7/2030	42,146	0.01%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.85%	13/7/2030	26,142	0.01%
Sumitomo Mitsui Financial Group, Inc.	45,000	2.14%	23/9/2030	37,395	0.01%
Sumitomo Mitsui Financial Group, Inc.	50,000	1.71%	12/1/2031	40,388	0.01%
Sumitomo Mitsui Financial Group, Inc.	50,000	2.22%	17/9/2031	41,280	0.01%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.77%	13/1/2033	105,622	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.78%	13/7/2033	26,478	0.01%
Sumitomo Mitsui Financial Group, Inc.	30,000	5.81%	14/9/2033	31,947	0.01%
Sumitomo Mitsui Financial Group, Inc.	25,000	2.30%	12/1/2041	17,289	0.00%
Sumitomo Mitsui Financial Group, Inc.	80,000	2.93%	17/9/2041	59,858	0.02%
Sumitomo Mitsui Financial Group, Inc.	45,000	6.18%	13/7/2043	50,131	0.01%
Takeda Pharmaceutical Co., Ltd.	100,000	2.25%	21/11/2026	107,926	0.03%
Takeda Pharmaceutical Co., Ltd.	200,000	5.00%	26/11/2028	203,017	0.05%
Takeda Pharmaceutical Co., Ltd.	100,000	1.00%	9/7/2029	98,430	0.03%
Takeda Pharmaceutical Co., Ltd.	200,000	2.05%	31/3/2030	171,468	0.04%
Takeda Pharmaceutical Co., Ltd.	100,000	3.00%	21/11/2030	108,953	0.03%
Takeda Pharmaceutical Co., Ltd.	100,000	1.38%	9/7/2032	94,516	0.02%
Takeda Pharmaceutical Co., Ltd.	200,000	3.18%	9/7/2050	143,136	0.04%
				<b>11,734,742</b>	<b>3.03%</b>
<b>Luxembourg 0.19% (31 December 2022: 0.41%)</b>					
Acef Holding SCA	100,000	0.75%	14/6/2028	95,019	0.02%
Eurofins Scientific SE	100,000	4.00%	6/7/2029	111,911	0.03%
JAB Holdings BV	100,000	5.00%	12/6/2033	119,081	0.03%
Nestle Finance International Ltd.	184,000	3.75%	14/11/2035	216,994	0.06%
Segro Capital Sarl	100,000	1.88%	23/3/2030	101,385	0.03%
SES SA	100,000	0.88%	4/11/2027	99,976	0.02%
				<b>744,366</b>	<b>0.19%</b>
<b>Mexico 0.32% (31 December 2022: 0.35%)</b>					
America Movil SAB de CV	100,000	0.75%	26/6/2027	101,842	0.03%
America Movil SAB de CV	150,000	2.88%	7/5/2030	133,508	0.03%
America Movil SAB de CV	50,000	5.75%	28/6/2030	68,330	0.02%
America Movil SAB de CV	100,000	6.38%	1/3/2035	111,449	0.03%
America Movil SAB de CV	200,000	6.13%	30/3/2040	217,579	0.05%
Coca-Cola Femsa SAB de CV	190,000	1.85%	1/9/2032	151,111	0.04%
Grupo Televisa SAB	55,000	8.50%	11/3/2032	64,382	0.02%
Grupo Televisa SAB	115,000	6.63%	15/1/2040	120,731	0.03%
Southern Copper Corp.	60,000	3.88%	23/4/2025	58,761	0.01%
Southern Copper Corp.	200,000	6.75%	16/4/2040	223,693	0.06%
				<b>1,251,386</b>	<b>0.32%</b>
<b>Netherlands 2.68% (31 December 2022: 3.18%)</b>					
ABN AMRO Bank NV	100,000	3.63%	10/1/2026	111,348	0.03%
ABN AMRO Bank NV	100,000	5.25%	26/5/2026	128,474	0.03%
ABN AMRO Bank NV	100,000	3.88%	21/12/2026	112,715	0.03%
ABN AMRO Bank NV	100,000	0.60%	15/1/2027	101,957	0.03%
ABN AMRO Bank NV	100,000	4.00%	16/1/2028	113,279	0.03%
ABN AMRO Bank NV	200,000	5.13%	22/2/2028	259,187	0.07%
ABN AMRO Bank NV	100,000	4.38%	20/10/2028	114,543	0.03%
ABN AMRO Bank NV	200,000	4.25%	21/2/2030	229,347	0.06%
ABN AMRO Bank NV <sup>^</sup>	100,000	5.13%	22/2/2033	113,631	0.03%
ABN AMRO Bank NV <sup>^</sup>	100,000	5.50%	21/9/2033	115,581	0.03%
ABN AMRO Bank NV	100,000	1.25%	20/1/2034	89,414	0.02%
Achmea BV	100,000	3.63%	29/11/2025	110,936	0.03%
Achmea BV	100,000	1.50%	26/5/2027	104,830	0.03%
Aegon Ltd.	21,000	6.13%	15/12/2031	28,801	0.01%
Aegon Ltd. <sup>^</sup>	25,000	5.50%	11/4/2048	23,811	0.01%
Akzo Nobel NV	100,000	2.00%	28/3/2032	99,128	0.03%
ASML Holding NV	101,000	1.38%	7/7/2026	107,560	0.03%
ASR Nederland NV <sup>^</sup>	100,000	3.38%	2/5/2049	102,444	0.03%
Athora Netherlands NV <sup>^</sup>	100,000	2.25%	15/7/2031	98,381	0.03%
BMW Finance NV	50,000	3.25%	22/7/2030	56,465	0.01%
Cooperatieve Rabobank UA	300,000	4.13%	14/7/2025	335,205	0.09%
Cooperatieve Rabobank UA	415,000	4.38%	4/8/2025	407,537	0.10%
Cooperatieve Rabobank UA	200,000	1.25%	23/3/2026	212,982	0.05%
Cooperatieve Rabobank UA	250,000	3.75%	21/7/2026	239,643	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	50,000	1.38%	3/2/2027	52,515	0.01%
Cooperatieve Rabobank UA	100,000	5.25%	14/9/2027	129,043	0.03%
Cooperatieve Rabobank UA^	100,000	4.63%	27/1/2028	114,382	0.03%
Cooperatieve Rabobank UA^	100,000	4.23%	25/4/2029	113,680	0.03%
Cooperatieve Rabobank UA	100,000	4.00%	10/1/2030	114,060	0.03%
Cooperatieve Rabobank UA	100,000	0.63%	25/2/2033	88,009	0.02%
Cooperatieve Rabobank UA	80,000	5.25%	23/5/2041	112,956	0.03%
Cooperatieve Rabobank UA	65,000	5.25%	24/5/2041	68,778	0.02%
Cooperatieve Rabobank UA	25,000	5.75%	1/12/2043	25,797	0.01%
Cooperatieve Rabobank UA	50,000	5.25%	4/8/2045	49,516	0.01%
CTP NV	200,000	2.13%	1/10/2025	212,161	0.05%
CTP NV	100,000	0.75%	18/2/2027	98,356	0.03%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	89,927	0.02%
DSM BV	100,000	0.25%	23/6/2028	99,433	0.03%
DSV Finance BV	100,000	1.38%	16/3/2030	99,960	0.03%
Essity Capital BV	100,000	0.25%	15/9/2029	96,064	0.02%
Euronext NV	100,000	0.75%	17/5/2031	92,095	0.02%
EXOR NV	100,000	0.88%	19/1/2031	95,151	0.02%
GSK Capital BV	150,000	3.13%	28/11/2032	167,588	0.04%
ING Groep NV	200,000	1.13%	14/2/2025	215,150	0.06%
ING Groep NV	100,000	3.00%	18/2/2026	122,921	0.03%
ING Groep NV^	50,000	3.87%	28/3/2026	49,008	0.01%
ING Groep NV	75,000	3.95%	29/3/2027	72,628	0.02%
ING Groep NV^	15,000	1.73%	1/4/2027	13,879	0.00%
ING Groep NV^	50,000	6.08%	11/9/2027	51,038	0.01%
ING Groep NV^	200,000	4.88%	14/11/2027	229,136	0.06%
ING Groep NV^	5,000	4.02%	28/3/2028	4,871	0.00%
ING Groep NV^	100,000	0.38%	29/9/2028	98,057	0.02%
ING Groep NV	110,000	4.55%	2/10/2028	108,609	0.03%
ING Groep NV^	100,000	0.25%	18/2/2029	95,855	0.02%
ING Groep NV^	100,000	2.00%	22/3/2030	106,825	0.03%
ING Groep NV^	200,000	1.75%	16/2/2031	197,462	0.05%
ING Groep NV^	25,000	2.73%	1/4/2032	21,458	0.01%
ING Groep NV^	80,000	4.25%	28/3/2033	74,929	0.02%
ING Groep NV^	100,000	4.13%	24/8/2033	110,835	0.03%
ING Groep NV^	100,000	4.75%	23/5/2034	117,523	0.03%
ING Groep NV^	50,000	6.11%	11/9/2034	52,581	0.01%
ING Groep NV^	100,000	4.50%	23/5/2029	113,848	0.03%
JDE Peet's NV	125,000	0.24%	16/1/2025	132,913	0.03%
JDE Peet's NV	100,000	4.13%	23/1/2030	113,507	0.03%
JDE Peet's NV	100,000	1.13%	16/6/2033	88,486	0.02%
Koninklijke KPN NV	100,000	1.13%	11/9/2028	101,940	0.03%
Koninklijke KPN NV	100,000	5.75%	17/9/2029	134,116	0.03%
Koninklijke KPN NV	35,000	8.38%	1/10/2030	41,218	0.01%
Koninklijke KPN NV	100,000	3.88%	3/7/2031	114,541	0.03%
LeasePlan Corp. NV	100,000	2.13%	6/5/2025	108,478	0.03%
Lseg Netherlands BV	100,000	4.23%	29/9/2030	116,608	0.03%
Mercedes-Benz International Finance BV	20,000	3.70%	30/5/2031	23,092	0.01%
NIBC Bank NV	100,000	0.25%	9/9/2026	101,024	0.03%
NN Group NV^	100,000	6.00%	3/11/2043	117,747	0.03%
Novo Nordisk Finance Netherlands BV	100,000	1.38%	31/3/2030	102,671	0.03%
NXP BV/NXP Funding LLC	85,000	5.55%	1/12/2028	87,491	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	4.40%	1/6/2027	19,759	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	25,000	4.30%	18/6/2029	24,291	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	110,000	3.40%	1/5/2030	101,070	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	2.50%	11/5/2031	17,011	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	55,000	2.65%	15/2/2032	46,360	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	5.00%	15/1/2033	19,966	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	35,000	3.25%	11/5/2041	26,744	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	50,000	3.13%	15/2/2042	37,368	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	25,000	3.25%	30/11/2051	17,893	0.00%
Prosus NV	100,000	1.21%	19/1/2026	103,823	0.03%
Prosus NV	100,000	2.78%	19/1/2034	86,122	0.02%
Rentokil Initial Finance BV	100,000	3.88%	27/6/2027	112,591	0.03%
Sagax Euro Mtn NL BV	100,000	1.63%	24/2/2026	104,704	0.03%
Sartorius Finance BV	100,000	4.25%	14/9/2026	112,933	0.03%
Sartorius Finance BV	100,000	4.50%	14/9/2032	115,041	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.00%	8/9/2033	110,471	0.03%
Sika Capital BV	100,000	3.75%	3/5/2030	113,689	0.03%
Stellantis NV	100,000	4.38%	14/3/2030	116,674	0.03%
Thermo Fisher Scientific Finance I BV	100,000	2.00%	18/10/2051	79,060	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Unilever Finance Netherlands BV	100,000	2.25%	16/5/2034	103,415	0.03%
Universal Music Group NV	100,000	3.75%	30/6/2032	113,780	0.03%
Vestas Wind Systems Finance BV	100,000	1.50%	15/6/2029	101,201	0.03%
Wolters Kluwer NV	101,000	0.25%	30/3/2028	100,127	0.03%
				<b>10,361,208</b>	<b>2.68%</b>
<b>New Zealand 0.11% (31 December 2022: 0.13%)</b>					
ANZ New Zealand Int'l Ltd.	100,000	1.13%	20/3/2025	107,228	0.03%
ASB Bank Ltd.	70,000	1.83%	19/8/2024	43,270	0.01%
ASB Bank Ltd.	100,000	5.93%	16/11/2026	64,946	0.02%
Westpac New Zealand Ltd.	160,000	3.70%	16/2/2027	97,700	0.02%
Westpac Securities NZ Ltd.	100,000	0.43%	14/12/2026	101,529	0.03%
				<b>414,673</b>	<b>0.11%</b>
<b>Norway 0.26% (31 December 2022: 0.32%)</b>					
DNB Bank A.S.A <sup>^</sup>	100,000	1.63%	31/5/2026	107,568	0.03%
DNB Bank A.S.A <sup>^</sup>	100,000	3.63%	16/2/2027	110,814	0.03%
DNB Bank A.S.A <sup>^</sup>	100,000	4.00%	17/8/2027	124,291	0.03%
DNB Bank A.S.A <sup>^</sup>	100,000	3.13%	21/9/2027	110,114	0.03%
DNB Bank A.S.A <sup>^</sup>	100,000	4.50%	19/7/2028	114,158	0.03%
DNB Bank A.S.A <sup>^</sup>	100,000	4.63%	1/11/2029	116,103	0.03%
DNB Bank A.S.A <sup>^</sup>	100,000	4.63%	28/2/2033	113,108	0.03%
SpareBank 1 SR-Bank A.S.A	200,000	2.88%	20/9/2025	218,920	0.05%
				<b>1,015,076</b>	<b>0.26%</b>
<b>Portugal 0.03% (31 December 2022: 0.00%)</b>					
Banco Comercial Portugues SA <sup>^</sup>	100,000	5.63%	2/10/2026	113,578	0.03%
				<b>113,578</b>	<b>0.03%</b>
<b>Singapore 0.05% (31 December 2022: 0.00%)</b>					
United Overseas Bank Ltd. <sup>^</sup>	250,000	3.58%	Perpetual	187,211	0.05%
				<b>187,211</b>	<b>0.05%</b>
<b>South Africa 0.03% (31 December 2022: 0.00%)</b>					
Anglo American Capital plc	100,000	1.63%	18/9/2025	107,189	0.03%
				<b>107,189</b>	<b>0.03%</b>
<b>Spain 2.34% (31 December 2022: 1.97%)</b>					
Abertis Infraestructuras SA	100,000	0.63%	15/7/2025	105,784	0.03%
Abertis Infraestructuras SA	100,000	1.00%	27/2/2027	103,857	0.03%
Abertis Infraestructuras SA	100,000	4.13%	31/1/2028	113,623	0.03%
Abertis Infraestructuras SA	100,000	1.25%	7/2/2028	101,839	0.02%
Abertis Infraestructuras SA	100,000	3.00%	27/3/2031	105,314	0.03%
Acciona Energia Financiacion Filiales SA	100,000	3.75%	25/4/2030	109,045	0.03%
Amadeus IT Group SA	100,000	2.88%	20/5/2027	109,498	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.38%	14/5/2025	107,159	0.03%
Banco Bilbao Vizcaya Argentaria SA	55,000	1.13%	18/9/2025	51,307	0.01%
Banco Bilbao Vizcaya Argentaria SA	200,000	0.38%	15/11/2026	204,592	0.05%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	10/2/2027	110,588	0.03%
Banco Bilbao Vizcaya Argentaria SA <sup>^</sup>	100,000	0.13%	24/3/2027	102,862	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.38%	20/9/2027	111,510	0.03%
Banco Bilbao Vizcaya Argentaria SA <sup>^</sup>	45,000	6.14%	14/9/2028	46,243	0.01%
Banco Bilbao Vizcaya Argentaria SA <sup>^</sup>	100,000	4.63%	13/1/2031	115,869	0.03%
Banco de Sabadell SA <sup>^</sup>	100,000	1.13%	11/3/2027	104,837	0.03%
Banco de Sabadell SA <sup>^</sup>	100,000	5.00%	7/6/2029	116,112	0.03%
Banco Santander SA	100,000	2.50%	18/3/2025	108,940	0.03%
Banco Santander SA	5,000	3.50%	24/3/2025	4,893	0.00%
Banco Santander SA	125,000	5.15%	18/8/2025	124,338	0.03%
Banco Santander SA	50,000	5.18%	19/11/2025	49,562	0.01%
Banco Santander SA	300,000	1.38%	5/1/2026	317,859	0.08%
Banco Santander SA <sup>^</sup>	100,000	3.13%	6/10/2026	122,460	0.03%
Banco Santander SA	100,000	3.13%	19/1/2027	109,536	0.03%
Banco Santander SA	100,000	1.75%	17/2/2027	115,071	0.03%
Banco Santander SA	155,000	5.29%	18/8/2027	155,383	0.04%
Banco Santander SA <sup>^</sup>	200,000	1.72%	14/9/2027	181,024	0.05%
Banco Santander SA <sup>^</sup>	200,000	6.53%	7/11/2027	207,059	0.05%
Banco Santander SA	100,000	3.88%	16/1/2028	113,100	0.03%
Banco Santander SA	100,000	2.13%	8/2/2028	104,541	0.03%
Banco Santander SA	200,000	0.20%	11/2/2028	195,386	0.05%
Banco Santander SA	45,000	3.80%	23/2/2028	42,498	0.01%
Banco Santander SA <sup>^</sup>	100,000	4.18%	24/3/2028	96,199	0.02%
Banco Santander SA	55,000	5.59%	8/8/2028	56,134	0.01%
Banco Santander SA <sup>^</sup>	100,000	4.75%	30/8/2028	126,862	0.03%
Banco Santander SA <sup>^</sup>	100,000	0.63%	24/6/2029	97,802	0.02%
Banco Santander SA	50,000	3.31%	27/6/2029	46,161	0.01%
Banco Santander SA	35,000	3.49%	28/5/2030	31,523	0.01%
Banco Santander SA	100,000	4.25%	12/6/2030	115,424	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander SA	65,000	2.75%	3/12/2030	53,976	0.01%
Banco Santander SA	80,000	2.96%	25/3/2031	68,812	0.02%
Banco Santander SA	100,000	4.88%	18/10/2031	117,625	0.03%
Banco Santander SA^	100,000	2.25%	4/10/2032	110,058	0.03%
Banco Santander SA^	30,000	3.23%	22/11/2032	25,107	0.01%
Banco Santander SA	100,000	6.92%	8/8/2033	106,675	0.03%
Banco Santander SA^	100,000	5.75%	23/8/2033	115,830	0.03%
Banco Santander SA	60,000	6.94%	7/11/2033	66,744	0.02%
Bankinter SA	100,000	0.88%	8/7/2026	103,898	0.03%
Bankinter SA	100,000	0.63%	6/10/2027	100,540	0.02%
CaixaBank SA^	100,000	1.63%	13/4/2026	107,509	0.03%
CaixaBank SA	200,000	1.13%	12/11/2026	207,506	0.05%
CaixaBank SA^	100,000	0.38%	18/11/2026	103,966	0.03%
CaixaBank SA^	100,000	1.50%	3/12/2026	118,722	0.03%
CaixaBank SA^	100,000	4.63%	16/5/2027	112,762	0.03%
CaixaBank SA^	100,000	0.63%	21/1/2028	101,899	0.02%
CaixaBank SA^	100,000	5.00%	19/7/2029	115,495	0.03%
CaixaBank SA	100,000	3.75%	7/9/2029	113,294	0.03%
CaixaBank SA^	100,000	1.25%	18/6/2031	102,815	0.03%
CaixaBank SA	100,000	4.38%	29/11/2033	116,078	0.03%
CaixaBank SA^	100,000	6.13%	30/5/2034	116,852	0.03%
FCC Servicios Medio Ambiente Holding SAU	100,000	1.66%	4/12/2026	105,291	0.03%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	97,956	0.02%
Inmobiliaria Colonial Socimi SA	100,000	1.35%	14/10/2028	101,878	0.02%
Mapfre SA^	100,000	4.38%	31/3/2047	108,863	0.03%
Merlin Properties Socimi SA	100,000	1.88%	2/11/2026	106,337	0.03%
Merlin Properties Socimi SA	100,000	2.38%	18/9/2029	104,630	0.03%
Red Electrica Financiaciones SAU	100,000	1.25%	13/3/2027	105,383	0.03%
Red Electrica Financiaciones SAU	100,000	0.38%	24/7/2028	99,909	0.02%
Redeia Corp. SA^	100,000	4.63%	Perpetual	112,441	0.03%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	103,068	0.03%
Telefonica Emisiones SA	100,000	1.53%	17/1/2025	108,080	0.03%
Telefonica Emisiones SA	100,000	1.50%	11/9/2025	107,345	0.03%
Telefonica Emisiones SA	50,000	5.38%	2/2/2026	64,461	0.02%
Telefonica Emisiones SA	190,000	4.10%	8/3/2027	186,242	0.05%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	104,493	0.03%
Telefonica Emisiones SA	100,000	2.59%	25/5/2031	106,142	0.03%
Telefonica Emisiones SA	100,000	4.18%	21/11/2033	116,078	0.03%
Telefonica Emisiones SA	135,000	7.05%	20/6/2036	152,843	0.04%
Telefonica Emisiones SA	190,000	5.21%	8/3/2047	176,761	0.04%
Telefonica Emisiones SA	5,000	4.90%	6/3/2048	4,421	0.00%
Telefonica Europe BV	90,000	8.25%	15/9/2030	105,563	0.03%
Telefonica Europe BV	105,000	5.88%	14/2/2033	139,261	0.03%
Unicaja Banco SA^	100,000	1.00%	1/12/2026	104,367	0.03%
				<b>9,049,770</b>	<b>2.34%</b>
<b>Supranational 0.01% (31 December 2022: 0.00%)</b>					
Concentrix Corp.	40,000	6.65%	2/8/2026	40,996	0.01%
				<b>40,996</b>	<b>0.01%</b>
<b>Sweden 1.00% (31 December 2022: 0.90%)</b>					
Akelius Residential Property Financing BV	100,000	1.00%	17/1/2028	95,054	0.02%
Assa Abloy AB	100,000	3.88%	13/9/2030	115,991	0.03%
Atlas Copco Finance DAC	100,000	0.13%	3/9/2029	94,857	0.02%
Castellum AB	100,000	0.75%	4/9/2026	99,998	0.03%
EQT AB	100,000	2.38%	6/4/2028	104,228	0.03%
Fastighets AB Balder	100,000	1.25%	28/1/2028	89,926	0.02%
H&M Finance BV	100,000	0.25%	25/8/2029	92,298	0.02%
Investor AB	100,000	2.75%	10/6/2032	107,301	0.03%
Molnlycke Holding AB	100,000	1.88%	28/2/2025	107,886	0.03%
Sagax AB	100,000	1.13%	30/1/2027	99,351	0.02%
Sandvik AB	100,000	3.00%	18/6/2026	109,396	0.03%
Skandinaviska Enskilda Banken AB	200,000	3.25%	24/11/2025	221,091	0.06%
Skandinaviska Enskilda Banken AB	100,000	4.00%	9/11/2026	112,396	0.03%
Skandinaviska Enskilda Banken AB	200,000	3.75%	7/2/2028	223,365	0.06%
Skandinaviska Enskilda Banken AB	100,000	3.88%	9/5/2028	113,130	0.03%
Skandinaviska Enskilda Banken AB	100,000	4.38%	6/11/2028	114,598	0.03%
Skandinaviska Enskilda Banken AB^	100,000	5.00%	17/8/2033	114,828	0.03%
SKF AB	100,000	0.88%	15/11/2029	96,657	0.02%
Svenska Handelsbanken AB	100,000	3.75%	5/5/2026	111,866	0.03%
Svenska Handelsbanken AB	150,000	0.13%	3/11/2026	152,276	0.04%
Svenska Handelsbanken AB	100,000	3.88%	10/5/2027	112,724	0.03%
Svenska Handelsbanken AB	200,000	5.00%	2/3/2028	137,487	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Svenska Handelsbanken AB	100,000	1.38%	23/2/2029	100,884	0.03%
Svenska Handelsbanken AB	100,000	2.63%	5/9/2029	107,897	0.03%
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	93,544	0.02%
Swedbank AB <sup>^</sup>	300,000	0.30%	20/5/2027	306,150	0.08%
Swedbank AB	100,000	2.10%	25/5/2027	106,326	0.03%
Swedbank AB	100,000	4.13%	13/11/2028	114,443	0.03%
Swedbank AB <sup>^</sup>	100,000	3.63%	23/8/2032	107,988	0.03%
Swedbank AB <sup>^</sup>	100,000	7.27%	15/11/2032	131,585	0.03%
Telefonaktiebolaget LM Ericsson	100,000	1.00%	26/5/2029	93,588	0.02%
Telia Co. AB <sup>^</sup>	100,000	1.38%	11/5/2081	102,594	0.03%
				<b>3,891,703</b>	<b>1.00%</b>
<b>Switzerland 1.85% (31 December 2022: 1.63%)</b>					
Adecco International Financial Services BV	150,000	0.13%	21/9/2028	146,813	0.04%
Coca-Cola HBC Finance BV	100,000	1.63%	14/5/2031	99,330	0.02%
Credit Suisse AG	65,000	3.70%	21/2/2025	63,663	0.02%
Credit Suisse AG	200,000	0.45%	19/5/2025	212,091	0.05%
Credit Suisse AG	100,000	1.13%	15/12/2025	118,232	0.03%
Credit Suisse AG	45,000	1.25%	7/8/2026	40,819	0.01%
Credit Suisse AG	200,000	5.50%	20/8/2026	232,181	0.06%
Credit Suisse AG	250,000	7.50%	15/2/2028	274,017	0.07%
Credit Suisse USA, Inc.	40,000	7.13%	15/7/2032	45,604	0.01%
Firmenich Productions Participations SAS	100,000	1.75%	30/4/2030	102,301	0.03%
Givaudan Finance Europe BV	100,000	1.00%	22/4/2027	104,797	0.03%
Holcim Finance Luxembourg SA	100,000	0.50%	29/11/2026	102,956	0.03%
Holcim Finance Luxembourg SA	100,000	1.75%	29/8/2029	101,869	0.03%
Holcim Finance Luxembourg SA	100,000	0.63%	19/1/2033	86,254	0.02%
Nestle Finance International Ltd.	300,000	1.13%	1/4/2026	320,079	0.08%
Nestle Finance International Ltd.	140,000	1.50%	1/4/2030	143,757	0.04%
Nestle Finance International Ltd.	70,000	1.25%	29/3/2031	69,547	0.02%
Nestle Finance International Ltd.	50,000	0.38%	12/5/2032	45,586	0.01%
Nestle Finance International Ltd.	75,000	0.00%	3/3/2033	64,081	0.02%
Nestle Finance International Ltd.	110,000	1.50%	29/3/2035	105,112	0.03%
Nestle Finance International Ltd.	70,000	1.75%	2/11/2037	66,805	0.02%
Nestle Finance International Ltd.	60,000	0.88%	14/6/2041	47,674	0.01%
Nestle SA	100,000	2.25%	8/11/2029	125,130	0.03%
Nestle SA	100,000	2.13%	15/7/2030	124,825	0.03%
Novartis Capital Corp.	70,000	1.75%	14/2/2025	67,765	0.02%
Novartis Capital Corp.	45,000	3.00%	20/11/2025	43,789	0.01%
Novartis Capital Corp.	75,000	2.00%	14/2/2027	70,253	0.02%
Novartis Capital Corp.	190,000	3.10%	17/5/2027	182,864	0.05%
Novartis Capital Corp.	70,000	2.20%	14/8/2030	61,645	0.02%
Novartis Capital Corp.	120,000	4.40%	6/5/2044	115,136	0.03%
Novartis Capital Corp.	55,000	4.00%	20/11/2045	49,578	0.01%
Novartis Capital Corp.	50,000	2.75%	14/8/2050	36,131	0.01%
Novartis Finance SA	100,000	0.63%	20/9/2028	101,543	0.03%
Novartis Finance SA	100,000	0.00%	23/9/2028	97,730	0.02%
Novartis Finance SA	200,000	1.38%	14/8/2030	202,990	0.05%
Richemont International Holding SA	100,000	1.50%	26/3/2030	102,169	0.03%
Richemont International Holding SA	100,000	1.63%	26/5/2040	88,200	0.02%
Roche Kapitalmarkt AG	100,000	0.50%	25/2/2027	116,059	0.03%
Swiss Life Finance I Ltd.	100,000	3.25%	31/8/2029	110,698	0.03%
Swiss Re Finance UK plc <sup>^</sup>	100,000	2.71%	4/6/2052	97,930	0.02%
Tyco Electronics Group SA	50,000	3.70%	15/2/2026	48,983	0.01%
Tyco Electronics Group SA	25,000	3.13%	15/8/2027	23,859	0.01%
Tyco Electronics Group SA	5,000	7.13%	1/10/2037	5,888	0.00%
UBS AG	200,000	1.25%	1/6/2026	183,818	0.05%
UBS AG	75,000	5.65%	11/9/2028	77,795	0.02%
UBS AG	200,000	0.50%	31/3/2031	180,646	0.05%
UBS Group AG	50,000	3.75%	26/3/2025	48,981	0.01%
UBS Group AG	190,000	4.55%	17/4/2026	187,433	0.05%
UBS Group AG <sup>^</sup>	150,000	2.13%	13/10/2026	160,987	0.04%
UBS Group AG <sup>^</sup>	200,000	2.75%	15/6/2027	216,456	0.06%
UBS Group AG <sup>^</sup>	200,000	1.00%	24/6/2027	207,407	0.05%
UBS Group AG	200,000	0.25%	24/2/2028	194,332	0.05%
UBS Group AG <sup>^</sup>	400,000	7.75%	1/3/2029	509,190	0.13%
UBS Group AG	100,000	0.65%	10/9/2029	94,014	0.02%
UBS Group AG <sup>^</sup>	100,000	2.88%	2/4/2032	103,196	0.03%
UBS Group AG	100,000	0.63%	18/1/2033	83,337	0.02%
UBS Group AG <sup>^</sup>	100,000	7.38%	7/9/2033	146,950	0.04%
UBS Group AG	90,000	4.88%	15/5/2045	85,740	0.02%
Zurich Finance Ireland Designated Activity Co.	100,000	1.63%	17/6/2039	89,277	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Zurich Finance Ireland Designated Activity Co.^\	100,000	5.13%	23/11/2052	122,905	0.03%
				<b>7,159,197</b>	<b>1.85%</b>
<b>Taiwan 0.07% (31 December 2022: 0.10%)</b>					
TSMC Arizona Corp.	200,000	2.50%	25/10/2031	171,292	0.04%
TSMC Arizona Corp.	125,000	3.13%	25/10/2041	101,006	0.03%
				<b>272,298</b>	<b>0.07%</b>
<b>Tanzania 0.01% (31 December 2022: 0.02%)</b>					
AngloGold Ashanti Holdings plc	40,000	3.75%	1/10/2030	34,764	0.01%
				<b>34,764</b>	<b>0.01%</b>
<b>United Kingdom 7.73% (31 December 2022: 8.14%)</b>					
3i Group plc	50,000	5.75%	3/12/2032	68,214	0.02%
Anglian Water Services Financing plc	10,000	4.53%	26/8/2032	7,325	0.00%
Anglian Water Services Financing plc	100,000	6.00%	20/6/2039	137,679	0.04%
Annington Funding plc	100,000	3.18%	12/7/2029	114,008	0.03%
Annington Funding plc	100,000	4.75%	9/8/2033	118,881	0.03%
Aster Treasury plc	100,000	5.41%	20/12/2032	136,214	0.04%
Aster Treasury plc	100,000	4.50%	18/12/2043	123,683	0.03%
AstraZeneca Finance LLC	110,000	1.75%	28/5/2028	98,531	0.03%
AstraZeneca Finance LLC	25,000	4.88%	3/3/2033	25,853	0.01%
AstraZeneca plc	50,000	3.38%	16/11/2025	48,924	0.01%
AstraZeneca plc	110,000	0.70%	8/4/2026	101,297	0.03%
AstraZeneca plc	50,000	3.13%	12/6/2027	48,065	0.01%
AstraZeneca plc	5,000	4.00%	17/1/2029	4,937	0.00%
AstraZeneca plc	100,000	0.38%	3/6/2029	97,192	0.02%
AstraZeneca plc	100,000	1.38%	6/8/2030	83,137	0.02%
AstraZeneca plc	135,000	6.45%	15/9/2037	157,836	0.04%
AstraZeneca plc	100,000	4.00%	18/9/2042	90,834	0.02%
AstraZeneca plc	65,000	4.38%	16/11/2045	61,165	0.02%
AstraZeneca plc	35,000	4.38%	17/8/2048	32,919	0.01%
AstraZeneca plc	60,000	2.13%	6/8/2050	38,404	0.01%
AstraZeneca plc	50,000	3.00%	28/5/2051	37,369	0.01%
Aviva plc	10,000	4.00%	2/10/2030	6,900	0.00%
Aviva plc^\	50,000	6.13%	14/11/2036	65,190	0.02%
Aviva plc^\	50,000	6.88%	20/5/2058	66,093	0.02%
Barclays Bank plc	100,000	5.75%	14/9/2026	130,388	0.03%
Barclays plc	75,000	3.65%	16/3/2025	73,324	0.02%
Barclays plc	270,000	5.20%	12/5/2026	268,147	0.07%
Barclays plc^\	100,000	5.30%	9/8/2026	99,625	0.03%
Barclays plc^\	50,000	7.33%	2/11/2026	51,632	0.01%
Barclays plc^\	100,000	1.70%	3/11/2026	119,275	0.03%
Barclays plc^\	10,000	2.17%	23/6/2027	7,015	0.00%
Barclays plc^\	200,000	6.50%	13/9/2027	205,625	0.05%
Barclays plc^\	100,000	2.28%	24/11/2027	91,720	0.02%
Barclays plc	200,000	4.34%	10/1/2028	194,299	0.05%
Barclays plc^\	100,000	0.88%	28/1/2028	101,406	0.03%
Barclays plc	80,000	4.84%	9/5/2028	78,012	0.02%
Barclays plc^\	200,000	5.50%	9/8/2028	201,055	0.05%
Barclays plc^\	40,000	7.39%	2/11/2028	42,747	0.01%
Barclays plc^\	150,000	4.97%	16/5/2029	147,394	0.04%
Barclays plc^\	100,000	0.58%	9/8/2029	95,083	0.02%
Barclays plc^\	150,000	7.09%	6/11/2029	203,749	0.05%
Barclays plc^\	65,000	5.09%	20/6/2030	62,972	0.02%
Barclays plc^\	100,000	4.92%	8/8/2030	115,149	0.03%
Barclays plc^\	100,000	3.75%	22/11/2030	121,258	0.03%
Barclays plc^\	100,000	6.37%	31/1/2031	132,243	0.03%
Barclays plc^\	35,000	2.67%	10/3/2032	28,886	0.01%
Barclays plc^\	40,000	2.89%	24/11/2032	32,890	0.01%
Barclays plc^\	70,000	5.75%	9/8/2033	70,613	0.02%
Barclays plc^\	95,000	7.44%	2/11/2033	106,467	0.03%
Barclays plc^\	100,000	5.26%	29/1/2034	118,269	0.03%
Barclays plc^\	75,000	6.22%	9/5/2034	77,782	0.02%
Barclays plc^\	50,000	7.12%	27/6/2034	53,216	0.01%
Barclays plc^\	75,000	6.69%	13/9/2034	80,190	0.02%
Barclays plc^\	75,000	3.56%	23/9/2035	64,379	0.02%
Barclays plc^\	45,000	3.81%	10/3/2042	33,813	0.01%
Barclays plc^\	90,000	3.33%	24/11/2042	66,703	0.02%
Barclays plc	60,000	5.25%	17/8/2045	58,799	0.02%
Barclays plc	45,000	4.95%	10/1/2047	42,144	0.01%
Bazalgette Finance plc	100,000	2.38%	29/11/2027	117,184	0.03%
Blend Funding plc	200,000	3.46%	21/9/2047	202,294	0.05%
BNI Finance BV	150,000	3.88%	1/12/2030	171,831	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
British Telecommunications plc	100,000	0.50%	12/9/2025	105,234	0.03%
British Telecommunications plc	200,000	1.75%	10/3/2026	214,291	0.06%
British Telecommunications plc	50,000	5.13%	4/12/2028	50,780	0.01%
British Telecommunications plc	84,000	5.75%	7/12/2028	112,857	0.03%
British Telecommunications plc	115,000	9.63%	15/12/2030	142,342	0.04%
BUPA Finance plc	100,000	1.75%	14/6/2027	114,901	0.03%
BUPA Finance plc	100,000	5.00%	12/10/2030	118,668	0.03%
Circle Anglia Social Housing plc	100,000	5.20%	2/3/2044	125,325	0.03%
CNH Industrial NV	30,000	3.85%	15/11/2027	29,032	0.01%
Coca-Cola Europacific Partners plc	100,000	1.75%	26/5/2028	104,881	0.03%
Coca-Cola Europacific Partners plc	200,000	1.88%	18/3/2030	204,826	0.05%
CPUK Finance Ltd.	100,000	3.69%	28/8/2028	119,238	0.03%
Crh Finance UK plc	100,000	4.13%	2/12/2029	123,818	0.03%
DS Smith plc	100,000	4.50%	27/7/2030	115,082	0.03%
easyJet FinCo BV	100,000	1.88%	3/3/2028	103,249	0.03%
Gatwick Funding Ltd.	214,000	2.50%	15/4/2030	239,775	0.06%
GlaxoSmithKline Capital plc	100,000	1.25%	12/10/2028	113,801	0.03%
GlaxoSmithKline Capital plc	65,000	3.38%	1/6/2029	62,628	0.02%
GlaxoSmithKline Capital plc	36,000	5.25%	19/12/2033	50,186	0.01%
GlaxoSmithKline Capital plc	75,000	6.38%	9/3/2039	114,258	0.03%
GlaxoSmithKline Capital, Inc.	60,000	3.63%	15/5/2025	59,004	0.02%
GlaxoSmithKline Capital, Inc.	100,000	3.88%	15/5/2028	98,731	0.03%
GlaxoSmithKline Capital, Inc.	140,000	6.38%	15/5/2038	162,799	0.04%
Great Rolling Stock Co. plc	73,000	6.50%	5/4/2031	98,022	0.03%
GSK Capital BV	100,000	3.00%	28/11/2027	111,351	0.03%
Haleon UK Capital plc	100,000	3.38%	29/3/2038	108,862	0.03%
Hammerson plc	100,000	3.50%	27/10/2025	122,879	0.03%
Heathrow Funding Ltd.	65,000	3.25%	21/5/2025	48,101	0.01%
Heathrow Funding Ltd.	100,000	6.75%	3/12/2026	134,022	0.03%
Heathrow Funding Ltd.	5,000	2.69%	13/10/2027	3,546	0.00%
Heathrow Funding Ltd.	100,000	2.63%	16/3/2028	113,348	0.03%
Heathrow Funding Ltd.	100,000	1.50%	11/2/2030	98,368	0.03%
Heathrow Funding Ltd.	20,000	3.78%	4/9/2030	14,258	0.00%
Heathrow Funding Ltd.	100,000	1.13%	8/10/2030	94,496	0.02%
Heathrow Funding Ltd.	125,000	6.45%	10/12/2031	176,601	0.05%
Heathrow Funding Ltd.	50,000	3.73%	13/4/2033	34,101	0.01%
Heathrow Funding Ltd.	100,000	4.50%	11/7/2033	117,536	0.03%
HSBC Bank Capital Funding Sterling 1 LP^	100,000	5.84%	Perpetual	133,107	0.03%
HSBC Holdings plc	55,000	4.25%	18/8/2025	53,820	0.01%
HSBC Holdings plc^	100,000	4.18%	9/12/2025	98,652	0.03%
HSBC Holdings plc	125,000	4.30%	8/3/2026	122,954	0.03%
HSBC Holdings plc^	75,000	3.00%	10/3/2026	72,754	0.02%
HSBC Holdings plc^	75,000	1.65%	18/4/2026	71,281	0.02%
HSBC Holdings plc	250,000	3.90%	25/5/2026	243,467	0.06%
HSBC Holdings plc^	225,000	4.29%	12/9/2026	220,283	0.06%
HSBC Holdings plc^	80,000	7.34%	3/11/2026	83,079	0.02%
HSBC Holdings plc^	200,000	0.31%	13/11/2026	208,163	0.05%
HSBC Holdings plc	100,000	4.38%	23/11/2026	97,711	0.03%
HSBC Holdings plc^	35,000	1.59%	24/5/2027	32,084	0.01%
HSBC Holdings plc^	100,000	3.02%	15/6/2027	109,111	0.03%
HSBC Holdings plc^	100,000	1.75%	24/7/2027	117,085	0.03%
HSBC Holdings plc^	200,000	5.89%	14/8/2027	202,825	0.05%
HSBC Holdings plc^	100,000	2.25%	22/11/2027	91,806	0.02%
HSBC Holdings plc^	155,000	4.04%	13/3/2028	149,366	0.04%
HSBC Holdings plc^	65,000	4.76%	9/6/2028	64,087	0.02%
HSBC Holdings plc^	50,000	5.21%	11/8/2028	49,981	0.01%
HSBC Holdings plc^	125,000	2.01%	22/9/2028	111,275	0.03%
HSBC Holdings plc^	75,000	7.39%	3/11/2028	80,360	0.02%
HSBC Holdings plc^	75,000	6.16%	9/3/2029	77,496	0.02%
HSBC Holdings plc^	135,000	4.58%	19/6/2029	130,996	0.03%
HSBC Holdings plc^	55,000	2.21%	17/8/2029	48,015	0.01%
HSBC Holdings plc	100,000	4.95%	31/3/2030	99,130	0.03%
HSBC Holdings plc^	130,000	3.97%	22/5/2030	121,482	0.03%
HSBC Holdings plc^	250,000	2.85%	4/6/2031	215,225	0.06%
HSBC Holdings plc^	100,000	2.36%	18/8/2031	83,003	0.02%
HSBC Holdings plc^	100,000	6.80%	14/9/2031	137,513	0.04%
HSBC Holdings plc^	140,000	2.80%	24/5/2032	116,843	0.03%
HSBC Holdings plc^	100,000	6.36%	16/11/2032	118,866	0.03%
HSBC Holdings plc^	50,000	2.87%	22/11/2032	41,611	0.01%
HSBC Holdings plc^	75,000	4.76%	29/3/2033	69,899	0.02%
HSBC Holdings plc^	100,000	4.86%	23/5/2033	117,110	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc^	105,000	5.40%	11/8/2033	105,501	0.03%
HSBC Holdings plc^	110,000	8.11%	3/11/2033	126,728	0.03%
HSBC Holdings plc^	100,000	6.25%	9/3/2034	105,937	0.03%
HSBC Holdings plc^	200,000	6.55%	20/6/2034	209,352	0.05%
HSBC Holdings plc^	100,000	8.20%	16/11/2034	140,733	0.04%
HSBC Holdings plc	150,000	6.50%	2/5/2036	158,683	0.04%
HSBC Holdings plc	200,000	6.50%	15/9/2037	212,889	0.05%
HSBC Holdings plc	50,000	7.00%	7/4/2038	70,060	0.02%
HSBC Holdings plc	50,000	6.00%	29/3/2040	64,044	0.02%
HSBC Holdings plc	25,000	6.10%	14/1/2042	28,441	0.01%
HSBC Holdings plc^	140,000	6.33%	9/3/2044	151,245	0.04%
HSBC Holdings plc^	200,000	4.79%	10/3/2032	233,587	0.06%
Hyde Housing Association Ltd.	100,000	5.13%	23/7/2040	132,291	0.03%
Informa plc	100,000	2.13%	6/10/2025	107,337	0.03%
InterContinental Hotels Group plc	100,000	2.13%	15/5/2027	106,491	0.03%
InterContinental Hotels Group plc	100,000	3.38%	8/10/2028	118,950	0.03%
International Distributions Services plc	100,000	1.25%	8/10/2026	103,168	0.03%
Land Securities Capital Markets plc	100,000	2.40%	8/2/2029	116,243	0.03%
Legal & General Group plc^	100,000	5.13%	14/11/2048	124,682	0.03%
Legal & General Group plc^	100,000	4.50%	1/11/2050	117,349	0.03%
Libra Longhurst Group Treasury plc	100,000	5.13%	2/8/2038	127,813	0.03%
Lloyds Bank Corporate Markets plc	100,000	0.38%	28/1/2025	106,631	0.03%
Lloyds Bank plc	50,000	6.50%	17/9/2040	76,113	0.02%
Lloyds Banking Group plc	10,000	3.50%	3/2/2025	7,390	0.00%
Lloyds Banking Group plc	200,000	4.45%	8/5/2025	197,623	0.05%
Lloyds Banking Group plc	100,000	4.58%	10/12/2025	97,955	0.03%
Lloyds Banking Group plc^	200,000	1.63%	11/5/2027	183,315	0.05%
Lloyds Banking Group plc^	75,000	3.75%	18/3/2028	71,810	0.02%
Lloyds Banking Group plc	105,000	4.38%	22/3/2028	102,686	0.03%
Lloyds Banking Group plc^	100,000	2.00%	12/4/2028	116,069	0.03%
Lloyds Banking Group plc	250,000	4.55%	16/8/2028	246,193	0.06%
Lloyds Banking Group plc^	10,000	3.57%	7/11/2028	9,409	0.00%
Lloyds Banking Group plc^	100,000	4.50%	11/1/2029	114,729	0.03%
Lloyds Banking Group plc^	100,000	4.50%	18/3/2030	110,180	0.03%
Lloyds Banking Group plc^	100,000	4.75%	21/9/2031	116,713	0.03%
Lloyds Banking Group plc^	100,000	1.99%	15/12/2031	114,444	0.03%
Lloyds Banking Group plc^	50,000	4.98%	11/8/2033	48,798	0.01%
Lloyds Banking Group plc^	50,000	7.95%	15/11/2033	57,358	0.01%
Lloyds Banking Group plc	40,000	5.30%	1/12/2045	38,283	0.01%
Lloyds Banking Group plc^	50,000	3.37%	14/12/2046	34,817	0.01%
Lloyds Banking Group plc	70,000	4.34%	9/1/2048	56,288	0.01%
London Power Networks plc	100,000	5.88%	15/11/2040	140,589	0.04%
London Stock Exchange Group plc	100,000	1.75%	19/9/2029	103,279	0.03%
M&G plc^	100,000	5.56%	20/7/2055	116,470	0.03%
Manchester Airport Group Funding plc	100,000	4.75%	31/3/2034	126,748	0.03%
Martlet Homes Ltd.	100,000	3.00%	9/5/2052	91,627	0.02%
Mead Johnson Nutrition Co.	55,000	4.13%	15/11/2025	54,256	0.01%
Mead Johnson Nutrition Co.	5,000	5.90%	1/11/2039	5,317	0.00%
Mead Johnson Nutrition Co.	25,000	4.60%	1/6/2044	23,451	0.01%
Motability Operations Group plc	200,000	0.38%	3/1/2026	208,990	0.05%
Motability Operations Group plc	100,000	2.13%	18/1/2042	87,608	0.02%
Motability Operations Group plc	100,000	4.88%	17/1/2043	128,488	0.03%
National Grid Electricity Distribution East Midlands plc	100,000	3.53%	20/9/2028	112,196	0.03%
National Grid Electricity Distribution plc	200,000	3.50%	16/10/2026	246,303	0.06%
National Grid Electricity Distribution South West plc	100,000	2.38%	16/5/2029	113,869	0.03%
National Grid Electricity Distribution West Midlands plc	100,000	5.75%	16/4/2032	135,767	0.03%
National Grid Electricity Transmission plc	100,000	1.13%	7/7/2028	110,664	0.03%
National Grid Electricity Transmission plc	55,000	2.30%	22/6/2029	37,279	0.01%
National Grid Electricity Transmission plc	10,000	5.22%	16/9/2031	7,799	0.00%
National Grid Electricity Transmission plc	100,000	0.82%	7/7/2032	89,624	0.02%
Nationwide Building Society	100,000	4.50%	1/11/2026	113,938	0.03%
Nationwide Building Society	200,000	2.00%	28/4/2027	212,435	0.05%
Nationwide Building Society	100,000	6.13%	21/8/2028	136,116	0.04%
NatWest Group plc	90,000	4.80%	5/4/2026	89,245	0.02%
NatWest Group plc^	35,000	7.47%	10/11/2026	36,219	0.01%
NatWest Group plc^	45,000	1.64%	14/6/2027	41,093	0.01%
NatWest Group plc^	100,000	4.70%	14/3/2028	113,668	0.03%
NatWest Group plc^	200,000	4.07%	6/9/2028	224,979	0.06%
NatWest Group plc^	110,000	5.52%	30/9/2028	110,735	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Group plc^	100,000	3.62%	29/3/2029	119,482	0.03%
NatWest Group plc^	50,000	5.81%	13/9/2029	51,312	0.01%
NatWest Group plc^	75,000	5.08%	27/1/2030	73,997	0.02%
NatWest Group plc^	210,000	4.45%	8/5/2030	200,912	0.05%
NatWest Group plc^	100,000	2.11%	28/11/2031	113,567	0.03%
NatWest Group plc^	100,000	1.04%	14/9/2032	97,590	0.03%
NatWest Group plc^	40,000	6.02%	2/3/2034	42,063	0.01%
NatWest Group plc^	40,000	3.03%	28/11/2035	33,280	0.01%
NatWest Markets plc	100,000	2.00%	27/8/2025	107,718	0.03%
NatWest Markets plc	100,000	0.13%	12/11/2025	104,067	0.03%
NatWest Markets plc	100,000	4.25%	13/1/2028	114,178	0.03%
Northumbrian Water Finance plc	40,000	5.63%	29/4/2033	52,372	0.01%
Notting Hill Genesis	100,000	3.25%	12/10/2048	93,560	0.02%
nVent Finance Sarl	55,000	4.55%	15/4/2028	53,453	0.01%
nVent Finance Sarl	25,000	5.65%	15/5/2033	25,328	0.01%
Peabody Capital No 2 plc	100,000	2.75%	2/3/2034	105,521	0.03%
Phoenix Group Holdings plc	100,000	4.38%	24/1/2029	105,672	0.03%
Phoenix Group Holdings plc	100,000	5.87%	13/6/2029	125,095	0.03%
Places For People Treasury plc	100,000	2.50%	26/1/2036	96,097	0.02%
Prudential Funding Asia plc	80,000	3.13%	14/4/2030	71,913	0.02%
Prudential Funding Asia plc	40,000	6.13%	19/12/2031	53,395	0.01%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.38%	19/5/2026	104,177	0.03%
Reckitt Benckiser Treasury Services plc	150,000	3.63%	14/9/2028	171,356	0.04%
RELX Capital, Inc.	50,000	3.00%	22/5/2030	45,970	0.01%
RELX Capital, Inc.	20,000	4.75%	20/5/2032	20,210	0.01%
RELX Finance BV	100,000	1.38%	12/5/2026	106,720	0.03%
RELX Finance BV	100,000	3.75%	12/6/2031	114,890	0.03%
Rentokil Initial plc	100,000	5.00%	27/6/2032	128,425	0.03%
RI Finance Bonds No 3 plc	100,000	6.13%	13/11/2028	130,240	0.03%
Rothsay Life plc	300,000	3.38%	12/7/2026	361,287	0.09%
Royalty Pharma plc	55,000	3.35%	2/9/2051	37,382	0.01%
Sage Group plc	100,000	1.63%	25/2/2031	104,497	0.03%
Sanctuary Capital plc	60,000	6.70%	23/3/2039	92,371	0.02%
Santander UK Group Holdings plc^	265,000	1.53%	21/8/2026	247,235	0.06%
Santander UK Group Holdings plc^	200,000	6.83%	21/11/2026	203,846	0.05%
Santander UK Group Holdings plc^	35,000	1.67%	14/6/2027	31,859	0.01%
Santander UK Group Holdings plc^	65,000	2.47%	11/1/2028	59,240	0.02%
Santander UK Group Holdings plc^	100,000	3.53%	25/8/2028	109,646	0.03%
Santander UK Group Holdings plc^	100,000	7.48%	29/8/2029	138,633	0.04%
Santander UK Group Holdings plc^	25,000	2.90%	15/3/2032	21,467	0.01%
Santander UK plc	200,000	1.13%	10/3/2025	214,214	0.06%
Segro plc	30,000	5.75%	20/6/2035	40,790	0.01%
Severn Trent Utilities Finance plc	100,000	4.63%	30/11/2034	124,758	0.03%
Severn Trent Utilities Finance plc	100,000	2.00%	2/6/2040	84,631	0.02%
Sky Ltd.	150,000	2.50%	15/9/2026	163,248	0.04%
Smith & Nephew plc	20,000	2.03%	14/10/2030	16,529	0.00%
Southern Electric Power Distribution plc	25,000	5.50%	7/6/2032	34,086	0.01%
Southern Electric Power Distribution plc	50,000	4.63%	20/2/2037	62,114	0.02%
Southern Housing	100,000	2.38%	8/10/2036	95,328	0.02%
Southern Water Services Finance Ltd.	100,000	3.00%	28/5/2037	91,337	0.02%
Standard Chartered plc^	100,000	0.90%	2/7/2027	103,209	0.03%
Standard Chartered plc^	100,000	0.80%	17/11/2029	96,120	0.02%
Standard Chartered plc^	100,000	2.50%	9/9/2030	106,914	0.03%
Sunderland SHG Finance plc	9,490	6.38%	31/3/2042	13,347	0.00%
Thames Water Utilities Finance plc	100,000	4.00%	18/4/2027	106,910	0.03%
Thames Water Utilities Finance plc	50,000	6.75%	16/11/2028	64,772	0.02%
Thames Water Utilities Finance plc	100,000	6.50%	9/2/2032	126,996	0.03%
Thames Water Utilities Finance plc	50,000	5.13%	28/9/2037	55,656	0.01%
Unilever Capital Corp.	100,000	2.00%	28/7/2026	94,218	0.02%
Unilever Capital Corp.	105,000	2.90%	5/5/2027	100,247	0.03%
Unilever Capital Corp.	100,000	3.30%	6/6/2029	112,974	0.03%
Unilever Capital Corp.	50,000	2.13%	6/9/2029	44,605	0.01%
Unilever Capital Corp.	50,000	5.90%	15/11/2032	55,731	0.01%
Unilever Capital Corp.	85,000	2.63%	12/8/2051	58,483	0.01%
Unilever Finance Netherlands BV	200,000	1.25%	25/3/2025	215,411	0.06%
Unilever Finance Netherlands BV	100,000	1.13%	12/2/2027	105,138	0.03%
Unilever plc	100,000	1.50%	22/7/2026	120,138	0.03%
United Utilities plc	20,000	6.88%	15/8/2028	21,585	0.01%
United Utilities Water Ltd.	130,000	5.00%	28/2/2035	166,721	0.04%
Virgin Money UK plc^	100,000	3.38%	24/4/2026	121,940	0.03%
Virgin Money UK plc^	100,000	5.13%	11/12/2030	122,322	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vodafone Group plc	270,000	4.13%	30/5/2025	266,663	0.07%
Vodafone Group plc	100,000	1.50%	24/7/2027	105,427	0.03%
Vodafone Group plc	300,000	1.88%	20/11/2029	309,330	0.08%
Vodafone Group plc	135,000	7.88%	15/2/2030	154,802	0.04%
Vodafone Group plc	45,000	5.90%	26/11/2032	62,899	0.02%
Vodafone Group plc	35,000	6.25%	30/11/2032	38,135	0.01%
Vodafone Group plc	90,000	6.15%	27/2/2037	97,445	0.03%
Vodafone Group plc	80,000	4.38%	19/2/2043	69,835	0.02%
Vodafone Group plc	60,000	5.25%	30/5/2048	58,533	0.02%
Vodafone Group plc	110,000	4.88%	19/6/2049	99,797	0.03%
Vodafone Group plc	100,000	3.38%	8/8/2049	92,052	0.02%
Vodafone Group plc	50,000	4.25%	17/9/2050	41,629	0.01%
Vodafone Group plc	35,000	5.63%	10/2/2053	35,438	0.01%
Vodafone Group plc	10,000	5.75%	10/2/2063	10,167	0.00%
Vodafone International Financing DAC	100,000	3.75%	2/12/2034	113,951	0.03%
Wellcome Trust Ltd.	100,000	1.50%	14/7/2071	57,317	0.01%
WPP Finance SA	100,000	4.13%	30/5/2028	113,943	0.03%
Yorkshire Building Society^	100,000	1.50%	15/9/2029	106,190	0.03%
Yorkshire Water Finance plc	100,000	1.75%	26/11/2026	115,587	0.03%
				<b>29,936,580</b>	<b>7.73%</b>
<b>United States 58.45% (31 December 2022: 58.73%)</b>					
Abbott Ireland Financing DAC	100,000	1.50%	27/9/2026	106,605	0.03%
Abbott Laboratories	25,000	3.88%	15/9/2025	24,757	0.01%
Abbott Laboratories	100,000	3.75%	30/11/2026	98,670	0.03%
Abbott Laboratories	55,000	1.15%	30/1/2028	49,030	0.01%
Abbott Laboratories	50,000	1.40%	30/6/2030	42,321	0.01%
Abbott Laboratories	50,000	4.75%	30/11/2036	51,235	0.01%
Abbott Laboratories	10,000	6.15%	30/11/2037	11,503	0.00%
Abbott Laboratories	25,000	6.00%	1/4/2039	28,813	0.01%
Abbott Laboratories	5,000	5.30%	27/5/2040	5,428	0.00%
Abbott Laboratories	65,000	4.75%	15/4/2043	66,006	0.02%
Abbott Laboratories	175,000	4.90%	30/11/2046	179,436	0.05%
AbbVie, Inc.	140,000	3.80%	15/3/2025	138,232	0.04%
AbbVie, Inc.	125,000	3.60%	14/5/2025	122,795	0.03%
AbbVie, Inc.	125,000	3.20%	14/5/2026	121,287	0.03%
AbbVie, Inc. <sup>1</sup>	275,000	2.95%	21/11/2026	263,737	0.07%
AbbVie, Inc.	100,000	0.75%	18/11/2027	101,915	0.03%
AbbVie, Inc.	95,000	4.25%	14/11/2028	94,565	0.02%
AbbVie, Inc.	200,000	2.63%	15/11/2028	217,265	0.06%
AbbVie, Inc. <sup>1</sup>	255,000	3.20%	21/11/2029	238,256	0.06%
AbbVie, Inc.	85,000	4.55%	15/3/2035	83,435	0.02%
AbbVie, Inc.	95,000	4.50%	14/5/2035	92,914	0.02%
AbbVie, Inc.	170,000	4.05%	21/11/2039	153,744	0.04%
AbbVie, Inc.	100,000	4.63%	1/10/2042	94,852	0.02%
AbbVie, Inc.	100,000	4.40%	6/11/2042	92,867	0.02%
AbbVie, Inc.	100,000	4.85%	15/6/2044	97,420	0.03%
AbbVie, Inc.	70,000	4.75%	15/3/2045	67,315	0.02%
AbbVie, Inc.	100,000	4.70%	14/5/2045	95,446	0.02%
AbbVie, Inc.	70,000	4.45%	14/5/2046	64,368	0.02%
AbbVie, Inc.	95,000	4.88%	14/11/2048	92,900	0.02%
AbbVie, Inc.	270,000	4.25%	21/11/2049	240,970	0.06%
Acuity Brands Lighting, Inc.	10,000	2.15%	15/12/2030	8,299	0.00%
Adobe, Inc.	80,000	3.25%	1/2/2025	78,628	0.02%
Adobe, Inc.	25,000	2.15%	1/2/2027	23,452	0.01%
Adobe, Inc.	50,000	2.30%	1/2/2030	44,854	0.01%
Advanced Micro Devices, Inc.	30,000	4.39%	1/6/2052	28,451	0.01%
AEP Texas, Inc.	20,000	3.95%	1/6/2028	19,274	0.00%
AEP Texas, Inc.	30,000	2.10%	1/7/2030	25,176	0.01%
AEP Texas, Inc.	20,000	4.70%	15/5/2032	19,556	0.01%
AEP Texas, Inc.	15,000	5.40%	1/6/2033	15,279	0.00%
AEP Texas, Inc.	25,000	3.80%	1/10/2047	18,870	0.00%
AEP Texas, Inc.	10,000	4.15%	1/5/2049	8,048	0.00%
AEP Texas, Inc.	25,000	3.45%	15/1/2050	18,114	0.00%
AEP Texas, Inc.	20,000	3.45%	15/5/2051	14,350	0.00%
AEP Texas, Inc.	25,000	5.25%	15/5/2052	24,217	0.01%
Aetna, Inc.	45,000	6.75%	15/12/2037	50,557	0.01%
Aetna, Inc.	35,000	4.50%	15/5/2042	30,886	0.01%
Aetna, Inc.	25,000	4.13%	15/11/2042	20,791	0.01%
Aetna, Inc.	35,000	4.75%	15/3/2044	31,492	0.01%
Aetna, Inc.	30,000	3.88%	15/8/2047	23,502	0.01%
Affiliated Managers Group, Inc.	25,000	3.50%	1/8/2025	24,241	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Affiliated Managers Group, Inc.	5,000	3.30%	15/6/2030	4,445	0.00%
Aflac, Inc.	10,000	4.00%	15/10/2046	8,144	0.00%
Aflac, Inc.	30,000	4.75%	15/1/2049	28,217	0.01%
Agilent Technologies, Inc.	25,000	3.05%	22/9/2026	23,885	0.01%
Agilent Technologies, Inc.	5,000	2.75%	15/9/2029	4,576	0.00%
Agilent Technologies, Inc.	20,000	2.10%	4/6/2030	17,213	0.00%
Agilent Technologies, Inc.	50,000	2.30%	12/3/2031	43,344	0.01%
Agree LP	5,000	2.00%	15/6/2028	4,339	0.00%
Agree LP	45,000	4.80%	1/10/2032	42,545	0.01%
Air Lease Corp.	75,000	2.30%	1/2/2025	72,367	0.02%
Air Lease Corp.	200,000	3.38%	1/7/2025	193,704	0.05%
Air Lease Corp.	15,000	3.75%	1/6/2026	14,493	0.00%
Air Lease Corp.	25,000	2.20%	15/1/2027	22,909	0.01%
Air Lease Corp.	25,000	3.63%	1/12/2027	23,667	0.01%
Air Lease Corp.	15,000	5.85%	15/12/2027	15,394	0.00%
Air Lease Corp.	25,000	5.30%	1/2/2028	25,298	0.01%
Air Lease Corp.	40,000	5.40%	1/6/2028	31,049	0.01%
Air Lease Corp.	35,000	2.10%	1/9/2028	30,685	0.01%
Air Lease Corp.	25,000	4.63%	1/10/2028	24,447	0.01%
Air Lease Corp.	90,000	3.25%	1/10/2029	81,407	0.02%
Air Lease Corp.	40,000	3.00%	1/2/2030	35,475	0.01%
Air Lease Corp.	40,000	3.13%	1/12/2030	35,029	0.01%
Air Lease Corp.	25,000	2.88%	15/1/2032	21,193	0.01%
Air Products & Chemicals, Inc.	5,000	1.50%	15/10/2025	4,733	0.00%
Air Products & Chemicals, Inc.	80,000	1.85%	15/5/2027	73,739	0.02%
Air Products & Chemicals, Inc.	100,000	0.50%	5/5/2028	99,776	0.03%
Air Products & Chemicals, Inc.	25,000	4.80%	3/3/2033	25,842	0.01%
Air Products & Chemicals, Inc.	100,000	4.00%	3/3/2035	116,545	0.03%
Air Products & Chemicals, Inc.	35,000	2.70%	15/5/2040	26,732	0.01%
Air Products & Chemicals, Inc.	55,000	2.80%	15/5/2050	39,400	0.01%
Aircastle Ltd.	45,000	4.25%	15/6/2026	43,537	0.01%
Albemarle Corp.	25,000	4.65%	1/6/2027	24,571	0.01%
Albemarle Corp.	25,000	5.05%	1/6/2032	24,411	0.01%
Albemarle Corp.	35,000	5.65%	1/6/2052	32,543	0.01%
Alexandria Real Estate Equities, Inc.	70,000	3.45%	30/4/2025	68,404	0.02%
Alexandria Real Estate Equities, Inc.	10,000	4.50%	30/7/2029	9,724	0.00%
Alexandria Real Estate Equities, Inc.	5,000	2.75%	15/12/2029	4,400	0.00%
Alexandria Real Estate Equities, Inc.	65,000	4.90%	15/12/2030	65,175	0.02%
Alexandria Real Estate Equities, Inc.	25,000	3.38%	15/8/2031	22,555	0.01%
Alexandria Real Estate Equities, Inc.	25,000	2.00%	18/5/2032	20,037	0.01%
Alexandria Real Estate Equities, Inc.	45,000	1.88%	1/2/2033	35,069	0.01%
Alexandria Real Estate Equities, Inc.	35,000	2.95%	15/3/2034	29,206	0.01%
Alexandria Real Estate Equities, Inc.	15,000	4.75%	15/4/2035	14,559	0.00%
Alexandria Real Estate Equities, Inc.	60,000	4.85%	15/4/2049	53,193	0.01%
Alexandria Real Estate Equities, Inc.	5,000	4.00%	1/2/2050	3,959	0.00%
Alexandria Real Estate Equities, Inc.	50,000	3.00%	18/5/2051	33,109	0.01%
Alexandria Real Estate Equities, Inc.	70,000	3.55%	15/3/2052	51,141	0.01%
Alexandria Real Estate Equities, Inc.	15,000	5.15%	15/4/2053	14,511	0.00%
Alleghany Corp.	15,000	4.90%	15/9/2044	14,582	0.00%
Alleghany Corp.	30,000	3.25%	15/8/2051	22,690	0.01%
Allegion plc	15,000	3.50%	1/10/2029	13,869	0.00%
Allegion US Holding Co., Inc.	55,000	3.55%	1/10/2027	52,211	0.01%
Allegion US Holding Co., Inc.	15,000	5.41%	1/7/2032	15,420	0.00%
Allied World Assurance Co. Holdings Ltd.	10,000	4.35%	29/10/2025	9,745	0.00%
Allstate Corp.	20,000	0.75%	15/12/2025	18,446	0.00%
Allstate Corp.	40,000	3.28%	15/12/2026	38,643	0.01%
Allstate Corp.	50,000	1.45%	15/12/2030	40,445	0.01%
Allstate Corp.	40,000	5.55%	9/5/2035	41,554	0.01%
Allstate Corp.	10,000	5.95%	1/4/2036	10,690	0.00%
Allstate Corp.	40,000	4.50%	15/6/2043	35,914	0.01%
Allstate Corp.	50,000	4.20%	15/12/2046	42,460	0.01%
Allstate Corp.	20,000	3.85%	10/8/2049	16,133	0.00%
Allstate Corp. ^	25,000	6.50%	15/5/2057	24,851	0.01%
Ally Financial, Inc.	25,000	4.63%	30/3/2025	24,675	0.01%
Ally Financial, Inc.	15,000	4.75%	9/6/2027	14,460	0.00%
Ally Financial, Inc.	55,000	7.10%	15/11/2027	57,326	0.01%
Ally Financial, Inc.	115,000	2.20%	2/11/2028	98,346	0.03%
Ally Financial, Inc. ^	35,000	6.99%	13/6/2029	36,203	0.01%
Ally Financial, Inc.	100,000	8.00%	1/11/2031	109,362	0.03%
Alphabet, Inc.	60,000	0.45%	15/8/2025	56,320	0.01%
Alphabet, Inc.	25,000	2.00%	15/8/2026	23,609	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alphabet, Inc.	125,000	1.10%	15/8/2030	103,677	0.03%
Alphabet, Inc.	85,000	1.90%	15/8/2040	59,043	0.02%
Alphabet, Inc.	125,000	2.05%	15/8/2050	78,231	0.02%
Alphabet, Inc.	40,000	2.25%	15/8/2060	24,844	0.01%
Amazon.com, Inc.	20,000	3.00%	13/4/2025	19,587	0.01%
Amazon.com, Inc.	25,000	0.80%	3/6/2025	23,694	0.01%
Amazon.com, Inc.	145,000	4.60%	1/12/2025	145,522	0.04%
Amazon.com, Inc. <sup>1</sup>	265,000	5.20%	3/12/2025	268,230	0.07%
Amazon.com, Inc. <sup>1</sup>	275,000	1.00%	12/5/2026	254,122	0.07%
Amazon.com, Inc.	50,000	3.30%	13/4/2027	48,555	0.01%
Amazon.com, Inc.	105,000	1.20%	3/6/2027	94,698	0.02%
Amazon.com, Inc.	75,000	3.15%	22/8/2027	72,076	0.02%
Amazon.com, Inc.	15,000	1.65%	12/5/2028	13,506	0.00%
Amazon.com, Inc.	110,000	3.45%	13/4/2029	106,574	0.03%
Amazon.com, Inc.	175,000	1.50%	3/6/2030	148,250	0.04%
Amazon.com, Inc.	125,000	2.10%	12/5/2031	107,813	0.03%
Amazon.com, Inc.	165,000	3.60%	13/4/2032	157,069	0.04%
Amazon.com, Inc.	150,000	4.70%	1/12/2032	154,110	0.04%
Amazon.com, Inc.	140,000	3.88%	22/8/2037	129,942	0.03%
Amazon.com, Inc.	125,000	2.88%	12/5/2041	98,181	0.03%
Amazon.com, Inc.	40,000	4.95%	5/12/2044	41,285	0.01%
Amazon.com, Inc.	155,000	4.05%	22/8/2047	139,791	0.04%
Amazon.com, Inc.	150,000	2.50%	3/6/2050	99,936	0.03%
Amazon.com, Inc.	170,000	3.10%	12/5/2051	127,062	0.03%
Amazon.com, Inc.	155,000	3.95%	13/4/2052	135,872	0.04%
Amazon.com, Inc.	80,000	4.25%	22/8/2057	73,774	0.02%
Amazon.com, Inc.	90,000	2.70%	3/6/2060	59,638	0.02%
Amazon.com, Inc.	85,000	3.25%	12/5/2061	62,557	0.02%
Amazon.com, Inc.	100,000	4.10%	13/4/2062	88,422	0.02%
American Airlines 2015-1 Class A Pass Through Trust	57,526	3.38%	1/5/2027	52,672	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	41,906	3.60%	22/9/2027	38,596	0.01%
American Airlines 2016-2 Class AA Pass Through Trust	23,608	3.20%	15/6/2028	21,593	0.01%
American Airlines 2021-1 Class A Pass Through Trust	47,319	2.88%	11/7/2034	39,405	0.01%
American Assets Trust LP	10,000	3.38%	1/2/2031	8,167	0.00%
American Equity Investment Life Holding Co.	35,000	5.00%	15/6/2027	33,585	0.01%
American Express Co.	100,000	2.25%	4/3/2025	96,765	0.02%
American Express Co.	85,000	3.95%	1/8/2025	83,643	0.02%
American Express Co.	50,000	4.20%	6/11/2025	49,426	0.01%
American Express Co. <sup>^</sup>	75,000	4.99%	1/5/2026	74,824	0.02%
American Express Co.	80,000	3.13%	20/5/2026	77,190	0.02%
American Express Co. <sup>^</sup>	115,000	6.34%	30/10/2026	117,314	0.03%
American Express Co.	100,000	1.65%	4/11/2026	92,300	0.02%
American Express Co.	35,000	2.55%	4/3/2027	32,790	0.01%
American Express Co.	100,000	3.30%	3/5/2027	95,596	0.02%
American Express Co. <sup>^</sup>	35,000	5.39%	28/7/2027	35,410	0.01%
American Express Co.	40,000	5.85%	5/11/2027	41,738	0.01%
American Express Co. <sup>^</sup>	70,000	5.28%	27/7/2029	71,404	0.02%
American Express Co. <sup>^</sup>	85,000	6.49%	30/10/2031	92,157	0.02%
American Express Co. <sup>^</sup>	30,000	4.99%	26/5/2033	29,924	0.01%
American Express Co. <sup>^</sup>	85,000	4.42%	3/8/2033	81,853	0.02%
American Express Co. <sup>^</sup>	35,000	5.04%	1/5/2034	34,951	0.01%
American Express Co. <sup>^</sup>	25,000	5.63%	28/7/2034	25,874	0.01%
American Express Co.	65,000	4.05%	3/12/2042	58,753	0.02%
American Financial Group, Inc.	25,000	4.50%	15/6/2047	21,000	0.01%
American Homes 4 Rent LP	10,000	4.25%	15/2/2028	9,707	0.00%
American Homes 4 Rent LP	25,000	4.90%	15/2/2029	24,768	0.01%
American Homes 4 Rent LP	50,000	3.63%	15/4/2032	44,831	0.01%
American Homes 4 Rent LP	25,000	3.38%	15/7/2051	17,168	0.00%
American Homes 4 Rent LP	20,000	4.30%	15/4/2052	16,222	0.00%
American Honda Finance Corp.	50,000	4.60%	17/4/2025	49,857	0.01%
American Honda Finance Corp.	50,000	5.00%	23/5/2025	50,151	0.01%
American Honda Finance Corp.	10,000	1.20%	8/7/2025	9,486	0.00%
American Honda Finance Corp.	20,000	1.00%	10/9/2025	18,805	0.00%
American Honda Finance Corp.	100,000	5.80%	3/10/2025	101,783	0.03%
American Honda Finance Corp.	25,000	5.25%	7/7/2026	25,446	0.01%
American Honda Finance Corp.	35,000	1.30%	9/9/2026	32,173	0.01%
American Honda Finance Corp.	100,000	3.75%	25/10/2027	113,317	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Honda Finance Corp.	40,000	4.70%	12/1/2028	40,347	0.01%
American Honda Finance Corp.	170,000	2.00%	24/3/2028	154,117	0.04%
American Honda Finance Corp.	100,000	0.30%	7/7/2028	97,795	0.03%
American Honda Finance Corp.	25,000	5.13%	7/7/2028	25,792	0.01%
American Honda Finance Corp.	50,000	5.65%	15/11/2028	52,352	0.01%
American Honda Finance Corp.	25,000	4.60%	17/4/2030	25,011	0.01%
American Honda Finance Corp.	50,000	5.85%	4/10/2030	53,412	0.01%
American Honda Finance Corp.	25,000	1.80%	13/1/2031	21,146	0.01%
American International Group, Inc.	25,000	3.40%	30/6/2030	23,001	0.01%
American International Group, Inc.	40,000	5.13%	27/3/2033	40,597	0.01%
American International Group, Inc.	5,000	3.88%	15/1/2035	4,526	0.00%
American International Group, Inc.	25,000	4.50%	16/7/2044	22,598	0.01%
American International Group, Inc.	25,000	4.80%	10/7/2045	23,591	0.01%
American International Group, Inc.	65,000	4.75%	1/4/2048	61,587	0.02%
American International Group, Inc. ^	35,000	5.75%	1/4/2048	34,597	0.01%
American International Group, Inc.	50,000	4.38%	30/6/2050	44,732	0.01%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	96,096	0.02%
American Tower Corp.	30,000	2.40%	15/3/2025	29,018	0.01%
American Tower Corp.	100,000	1.38%	4/4/2025	107,228	0.03%
American Tower Corp.	135,000	4.00%	1/6/2025	132,738	0.03%
American Tower Corp.	75,000	1.60%	15/4/2026	69,373	0.02%
American Tower Corp.	100,000	1.45%	15/9/2026	91,193	0.02%
American Tower Corp.	70,000	2.75%	15/1/2027	65,630	0.02%
American Tower Corp.	25,000	3.55%	15/7/2027	24,004	0.01%
American Tower Corp.	30,000	3.60%	15/1/2028	28,590	0.01%
American Tower Corp.	90,000	1.50%	31/1/2028	78,692	0.02%
American Tower Corp.	25,000	3.95%	15/3/2029	23,894	0.01%
American Tower Corp.	100,000	0.88%	21/5/2029	96,296	0.02%
American Tower Corp.	130,000	3.80%	15/8/2029	123,402	0.03%
American Tower Corp.	60,000	2.10%	15/6/2030	50,363	0.01%
American Tower Corp.	100,000	0.95%	5/10/2030	92,646	0.02%
American Tower Corp.	55,000	1.88%	15/10/2030	45,105	0.01%
American Tower Corp.	65,000	2.30%	15/9/2031	53,825	0.01%
American Tower Corp.	25,000	4.05%	15/3/2032	23,451	0.01%
American Tower Corp.	25,000	5.65%	15/3/2033	25,996	0.01%
American Tower Corp.	100,000	1.25%	21/5/2033	88,929	0.02%
American Tower Corp.	30,000	5.55%	15/7/2033	31,083	0.01%
American Tower Corp.	90,000	3.70%	15/10/2049	68,367	0.02%
American Tower Corp.	40,000	3.10%	15/6/2050	27,390	0.01%
American Tower Corp.	51,000	2.95%	15/1/2051	34,036	0.01%
American Water Capital Corp.	15,000	3.40%	1/3/2025	14,684	0.00%
American Water Capital Corp.	20,000	2.95%	1/9/2027	18,906	0.00%
American Water Capital Corp.	85,000	3.75%	1/9/2028	81,829	0.02%
American Water Capital Corp.	20,000	3.45%	1/6/2029	18,887	0.00%
American Water Capital Corp.	20,000	2.80%	1/5/2030	17,921	0.00%
American Water Capital Corp.	20,000	2.30%	1/6/2031	17,083	0.00%
American Water Capital Corp.	35,000	4.45%	1/6/2032	34,788	0.01%
American Water Capital Corp.	40,000	6.59%	15/10/2037	46,423	0.01%
American Water Capital Corp.	25,000	4.30%	1/12/2042	22,506	0.01%
American Water Capital Corp.	15,000	4.30%	1/9/2045	13,261	0.00%
American Water Capital Corp.	15,000	4.00%	1/12/2046	12,571	0.00%
American Water Capital Corp.	30,000	3.75%	1/9/2047	24,525	0.01%
American Water Capital Corp.	30,000	4.20%	1/9/2048	26,195	0.01%
American Water Capital Corp.	25,000	4.15%	1/6/2049	21,555	0.01%
American Water Capital Corp.	55,000	3.45%	1/5/2050	42,181	0.01%
American Water Capital Corp.	5,000	3.25%	1/6/2051	3,682	0.00%
Ameriprise Financial, Inc.	25,000	3.00%	2/4/2025	24,380	0.01%
Ameriprise Financial, Inc.	20,000	2.88%	15/9/2026	19,150	0.00%
Ameriprise Financial, Inc.	35,000	5.70%	15/12/2028	36,691	0.01%
Ameriprise Financial, Inc.	10,000	4.50%	13/5/2032	9,930	0.00%
Ameriprise Financial, Inc.	40,000	5.15%	15/5/2033	41,268	0.01%
Amgen, Inc.	145,000	3.13%	1/5/2025	141,367	0.04%
Amgen, Inc.	100,000	2.20%	21/2/2027	92,974	0.02%
Amgen, Inc.	25,000	3.20%	2/11/2027	23,887	0.01%
Amgen, Inc.	200,000	5.15%	2/3/2028	204,494	0.05%
Amgen, Inc.	110,000	1.65%	15/8/2028	97,273	0.03%
Amgen, Inc.	90,000	3.00%	22/2/2029	84,628	0.02%
Amgen, Inc.	100,000	4.05%	18/8/2029	97,908	0.03%
Amgen, Inc.	125,000	2.45%	21/2/2030	110,840	0.03%
Amgen, Inc.	200,000	5.25%	2/3/2030	205,667	0.05%
Amgen, Inc.	70,000	2.30%	25/2/2031	59,852	0.02%

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Amgen, Inc.	35,000	2.00%	15/1/2032	28,682	0.01%
Amgen, Inc.	35,000	3.35%	22/2/2032	31,949	0.01%
Amgen, Inc.	25,000	4.20%	1/3/2033	23,787	0.01%
Amgen, Inc.	200,000	5.25%	2/3/2033	204,989	0.05%
Amgen, Inc.	65,000	6.40%	1/2/2039	72,437	0.02%
Amgen, Inc.	165,000	3.15%	21/2/2040	128,550	0.03%
Amgen, Inc.	115,000	2.80%	15/8/2041	83,736	0.02%
Amgen, Inc.	150,000	5.60%	2/3/2043	155,114	0.04%
Amgen, Inc.	100,000	4.40%	1/5/2045	88,897	0.02%
Amgen, Inc.	90,000	4.56%	15/6/2048	81,240	0.02%
Amgen, Inc.	80,000	3.38%	21/2/2050	59,714	0.02%
Amgen, Inc.	225,000	4.66%	15/6/2051	205,068	0.05%
Amgen, Inc.	25,000	3.00%	15/1/2052	17,508	0.00%
Amgen, Inc.	45,000	4.20%	22/2/2052	38,068	0.01%
Amgen, Inc.	75,000	4.88%	1/3/2053	70,221	0.02%
Amgen, Inc.	200,000	5.65%	2/3/2053	210,836	0.05%
Amgen, Inc.	50,000	2.77%	1/9/2053	32,167	0.01%
Amgen, Inc.	50,000	4.40%	22/2/2062	42,277	0.01%
Amgen, Inc.	140,000	5.75%	2/3/2063	147,250	0.04%
Amphenol Corp.	100,000	4.75%	30/3/2026	100,144	0.03%
Amphenol Corp.	60,000	2.20%	15/9/2031	50,524	0.01%
Aon Corp.	50,000	4.50%	15/12/2028	49,412	0.01%
Aon Corp.	15,000	2.80%	15/5/2030	13,305	0.00%
Aon Corp./Aon Global Holdings plc	5,000	2.85%	28/5/2027	4,724	0.00%
Aon Corp./Aon Global Holdings plc	20,000	2.05%	23/8/2031	16,338	0.00%
Aon Corp./Aon Global Holdings plc	50,000	2.60%	2/12/2031	42,345	0.01%
Aon Corp./Aon Global Holdings plc	45,000	5.00%	12/9/2032	45,059	0.01%
Aon Corp./Aon Global Holdings plc	45,000	5.35%	28/2/2033	46,228	0.01%
Aon Corp./Aon Global Holdings plc	40,000	2.90%	23/8/2051	26,195	0.01%
Aon Corp./Aon Global Holdings plc	55,000	3.90%	28/2/2052	43,604	0.01%
Aon Global Ltd.	125,000	3.88%	15/12/2025	122,397	0.03%
Aon Global Ltd.	50,000	4.75%	15/5/2045	46,120	0.01%
Apollo Global Management, Inc.	15,000	6.38%	15/11/2033	16,152	0.00%
Apple, Inc.	60,000	2.75%	13/1/2025	58,786	0.02%
Apple, Inc.	465,000	2.50%	9/2/2025	453,566	0.12%
Apple, Inc.	55,000	1.13%	11/5/2025	52,449	0.01%
Apple, Inc. <sup>1</sup>	235,000	3.20%	13/5/2025	230,355	0.06%
Apple, Inc.	35,000	0.55%	20/8/2025	32,915	0.01%
Apple, Inc.	150,000	0.70%	8/2/2026	138,957	0.04%
Apple, Inc.	200,000	2.05%	11/9/2026	188,577	0.05%
Apple, Inc.	200,000	1.63%	10/11/2026	214,586	0.06%
Apple, Inc.	100,000	3.35%	9/2/2027	97,401	0.03%
Apple, Inc.	80,000	3.20%	11/5/2027	77,473	0.02%
Apple, Inc.	20,000	3.00%	20/6/2027	19,228	0.00%
Apple, Inc.	155,000	2.90%	12/9/2027	148,374	0.04%
Apple, Inc.	120,000	3.00%	13/11/2027	115,102	0.03%
Apple, Inc.	215,000	1.20%	8/2/2028	191,410	0.05%
Apple, Inc.	100,000	1.40%	5/8/2028	88,569	0.02%
Apple, Inc.	120,000	2.20%	11/9/2029	108,629	0.03%
Apple, Inc.	55,000	1.65%	11/5/2030	47,078	0.01%
Apple, Inc.	50,000	1.25%	20/8/2030	41,532	0.01%
Apple, Inc.	120,000	1.65%	8/2/2031	101,174	0.03%
Apple, Inc.	85,000	3.35%	8/8/2032	79,686	0.02%
Apple, Inc.	65,000	4.50%	23/2/2036	66,465	0.02%
Apple, Inc.	95,000	2.38%	8/2/2041	69,723	0.02%
Apple, Inc.	135,000	3.85%	4/5/2043	120,170	0.03%
Apple, Inc.	55,000	4.45%	6/5/2044	53,487	0.01%
Apple, Inc. <sup>1</sup>	70,000	3.45%	9/2/2045	58,409	0.02%
Apple, Inc.	75,000	4.38%	13/5/2045	71,307	0.02%
Apple, Inc.	160,000	4.65%	23/2/2046	157,849	0.04%
Apple, Inc.	120,000	3.85%	4/8/2046	104,614	0.03%
Apple, Inc.	50,000	4.25%	9/2/2047	47,263	0.01%
Apple, Inc.	35,000	3.75%	12/9/2047	29,974	0.01%
Apple, Inc.	105,000	3.75%	13/11/2047	89,791	0.02%
Apple, Inc.	80,000	2.95%	11/9/2049	58,830	0.02%
Apple, Inc.	100,000	2.65%	11/5/2050	68,935	0.02%
Apple, Inc.	100,000	2.40%	20/8/2050	65,578	0.02%
Apple, Inc.	90,000	2.65%	8/2/2051	61,784	0.02%
Apple, Inc.	100,000	2.70%	5/8/2051	68,923	0.02%
Apple, Inc.	75,000	3.95%	8/8/2052	65,801	0.02%
Apple, Inc.	75,000	4.85%	10/5/2053	76,521	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	45,000	2.55%	20/8/2060	29,718	0.01%
Apple, Inc.	155,000	2.80%	8/2/2061	105,619	0.03%
Apple, Inc.	110,000	2.85%	5/8/2061	75,306	0.02%
Apple, Inc.	50,000	4.10%	8/8/2062	44,627	0.01%
Applied Materials, Inc.	30,000	3.90%	1/10/2025	29,596	0.01%
Applied Materials, Inc.	35,000	1.75%	1/6/2030	29,806	0.01%
Applied Materials, Inc.	50,000	5.10%	1/10/2035	52,541	0.01%
Applied Materials, Inc.	25,000	5.85%	15/6/2041	27,639	0.01%
Applied Materials, Inc.	45,000	4.35%	1/4/2047	42,507	0.01%
Applied Materials, Inc.	50,000	2.75%	1/6/2050	36,143	0.01%
AptarGroup, Inc.	20,000	3.60%	15/3/2032	18,051	0.00%
Aptiv plc	35,000	4.35%	15/3/2029	34,154	0.01%
Aptiv plc	70,000	3.10%	1/12/2051	45,704	0.01%
Aptiv plc/Aptiv Corp.	25,000	2.40%	18/2/2025	24,178	0.01%
Aptiv plc/Aptiv Corp.	85,000	3.25%	1/3/2032	75,146	0.02%
Aptiv plc/Aptiv Corp.	60,000	4.15%	1/5/2052	47,554	0.01%
Arch Capital Finance LLC	50,000	4.01%	15/12/2026	48,567	0.01%
Arch Capital Finance LLC	20,000	5.03%	15/12/2046	18,714	0.00%
Arch Capital Group Ltd.	10,000	7.35%	1/5/2034	11,450	0.00%
Arch Capital Group Ltd.	30,000	3.64%	30/6/2050	22,945	0.01%
Arch Capital Group US, Inc.	20,000	5.14%	1/11/2043	18,999	0.00%
Ares Management Corp.	10,000	6.38%	10/11/2028	10,491	0.00%
Arrow Electronics, Inc.	40,000	2.95%	15/2/2032	33,917	0.01%
Arthur J Gallagher & Co.	10,000	2.40%	9/11/2031	8,260	0.00%
Arthur J Gallagher & Co.	15,000	5.50%	2/3/2033	15,278	0.00%
Arthur J Gallagher & Co.	15,000	6.50%	15/2/2034	16,417	0.00%
Arthur J Gallagher & Co.	35,000	3.50%	20/5/2051	25,948	0.01%
Arthur J Gallagher & Co.	10,000	3.05%	9/3/2052	6,712	0.00%
Arthur J Gallagher & Co.	25,000	5.75%	2/3/2053	25,609	0.01%
Arthur J Gallagher & Co.	45,000	6.75%	15/2/2054	52,823	0.01%
Assurant, Inc.	20,000	4.90%	27/3/2028	19,794	0.01%
Assurant, Inc.	10,000	3.70%	22/2/2030	9,008	0.00%
Assurant, Inc.	20,000	2.65%	15/1/2032	16,200	0.00%
Assured Guaranty US Holdings, Inc.	15,000	6.13%	15/9/2028	15,727	0.00%
Assured Guaranty US Holdings, Inc.	50,000	3.15%	15/6/2031	44,199	0.01%
Astrazeneca Finance LLC	50,000	4.88%	3/3/2028	50,972	0.01%
Astrazeneca Finance LLC	25,000	4.90%	3/3/2030	25,736	0.01%
AT&T, Inc.	280,000	4.00%	25/11/2025	209,079	0.05%
AT&T, Inc.	100,000	3.50%	17/12/2025	110,716	0.03%
AT&T, Inc.	75,000	5.54%	20/2/2026	75,053	0.02%
AT&T, Inc.	100,000	0.25%	4/3/2026	103,702	0.03%
AT&T, Inc.	50,000	1.70%	25/3/2026	46,778	0.01%
AT&T, Inc.	150,000	2.95%	15/7/2026	143,151	0.04%
AT&T, Inc.	100,000	1.80%	5/9/2026	106,636	0.03%
AT&T, Inc.	90,000	4.25%	1/3/2027	89,038	0.02%
AT&T, Inc.	95,000	2.30%	1/6/2027	88,222	0.02%
AT&T, Inc.	135,000	1.65%	1/2/2028	120,217	0.03%
AT&T, Inc.	130,000	4.60%	19/9/2028	87,300	0.02%
AT&T, Inc.	135,000	4.35%	1/3/2029	133,279	0.03%
AT&T, Inc.	110,000	4.30%	15/2/2030	107,676	0.03%
AT&T, Inc.	230,000	2.75%	1/6/2031	201,508	0.05%
AT&T, Inc.	95,000	2.25%	1/2/2032	78,603	0.02%
AT&T, Inc.	100,000	2.05%	19/5/2032	99,728	0.03%
AT&T, Inc.	100,000	3.55%	17/12/2032	110,785	0.03%
AT&T, Inc.	210,000	2.55%	1/12/2033	171,329	0.04%
AT&T, Inc.	145,000	5.40%	15/2/2034	149,618	0.04%
AT&T, Inc.	100,000	4.30%	18/11/2034	116,721	0.03%
AT&T, Inc.	140,000	4.50%	15/5/2035	132,792	0.03%
AT&T, Inc.	200,000	3.15%	4/9/2036	205,763	0.05%
AT&T, Inc.	40,000	5.25%	1/3/2037	40,193	0.01%
AT&T, Inc.	45,000	4.90%	15/8/2037	43,564	0.01%
AT&T, Inc.	25,000	6.30%	15/1/2038	27,459	0.01%
AT&T, Inc.	50,000	4.85%	1/3/2039	47,818	0.01%
AT&T, Inc.	100,000	1.80%	14/9/2039	84,138	0.02%
AT&T, Inc.	50,000	7.00%	30/4/2040	74,385	0.02%
AT&T, Inc.	30,000	6.00%	15/8/2040	31,961	0.01%
AT&T, Inc.	40,000	5.35%	1/9/2040	39,504	0.01%
AT&T, Inc.	25,000	6.38%	1/3/2041	27,575	0.01%
AT&T, Inc.	140,000	3.50%	1/6/2041	111,267	0.03%
AT&T, Inc.	50,000	5.15%	15/3/2042	48,314	0.01%
AT&T, Inc.	75,000	4.30%	15/12/2042	65,323	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	25,000	3.10%	1/2/2043	18,842	0.00%
AT&T, Inc.	100,000	4.25%	1/6/2043	110,346	0.03%
AT&T, Inc.	100,000	4.88%	1/6/2044	118,575	0.03%
AT&T, Inc.	30,000	4.65%	1/6/2044	26,706	0.01%
AT&T, Inc.	70,000	4.35%	15/6/2045	60,562	0.02%
AT&T, Inc.	120,000	4.75%	15/5/2046	108,798	0.03%
AT&T, Inc.	25,000	5.65%	15/2/2047	26,040	0.01%
AT&T, Inc.	65,000	5.45%	1/3/2047	64,865	0.02%
AT&T, Inc.	30,000	4.85%	25/5/2047	21,191	0.01%
AT&T, Inc.	110,000	4.50%	9/3/2048	96,363	0.02%
AT&T, Inc.	25,000	5.10%	25/11/2048	18,263	0.00%
AT&T, Inc.	50,000	4.55%	9/3/2049	43,832	0.01%
AT&T, Inc.	130,000	3.65%	1/6/2051	98,122	0.03%
AT&T, Inc.	36,000	3.30%	1/2/2052	25,753	0.01%
AT&T, Inc.	375,000	3.50%	15/9/2053	272,844	0.07%
AT&T, Inc.	380,000	3.55%	15/9/2055	273,972	0.07%
AT&T, Inc.	35,000	5.70%	1/3/2057	35,305	0.01%
AT&T, Inc.	305,000	3.80%	1/12/2057	227,026	0.06%
AT&T, Inc.	270,000	3.65%	15/9/2059	193,921	0.05%
AT&T, Inc.	70,000	3.85%	1/6/2060	52,302	0.01%
AT&T, Inc.	65,000	3.50%	1/2/2061	45,440	0.01%
Athene Global Funding	5,000	3.13%	10/3/2025	3,679	0.00%
Athene Global Funding	100,000	1.13%	2/9/2025	105,371	0.03%
Athene Global Funding	25,000	2.10%	24/9/2025	17,939	0.00%
Athene Global Funding	100,000	4.76%	21/4/2027	64,016	0.02%
Athene Holding Ltd.	5,000	4.13%	12/1/2028	4,782	0.00%
Athene Holding Ltd.	30,000	3.50%	15/1/2031	26,423	0.01%
Athene Holding Ltd.	10,000	6.65%	1/2/2033	10,616	0.00%
Athene Holding Ltd.	25,000	5.88%	15/1/2034	25,245	0.01%
Athene Holding Ltd.	35,000	3.95%	25/5/2051	26,318	0.01%
Athene Holding Ltd.	35,000	3.45%	15/5/2052	23,728	0.01%
Atlantic City Electric Co.	15,000	4.00%	15/10/2028	14,673	0.00%
Atlantic City Electric Co.	15,000	2.30%	15/3/2031	12,677	0.00%
Autodesk, Inc.	50,000	2.40%	15/12/2031	42,801	0.01%
Automatic Data Processing, Inc.	65,000	1.70%	15/5/2028	58,655	0.02%
Automatic Data Processing, Inc.	35,000	1.25%	1/9/2030	29,138	0.01%
AutoNation, Inc.	15,000	4.50%	1/10/2025	14,696	0.00%
AutoNation, Inc.	45,000	3.80%	15/11/2027	42,247	0.01%
AutoNation, Inc.	40,000	1.95%	1/8/2028	34,416	0.01%
AutoNation, Inc.	30,000	4.75%	1/6/2030	28,953	0.01%
AutoNation, Inc.	10,000	2.40%	1/8/2031	8,056	0.00%
AutoNation, Inc.	25,000	3.85%	1/3/2032	22,258	0.01%
AutoZone, Inc.	25,000	3.63%	15/4/2025	24,548	0.01%
AutoZone, Inc.	100,000	4.50%	1/2/2028	99,452	0.03%
AutoZone, Inc.	15,000	6.25%	1/11/2028	15,943	0.00%
AutoZone, Inc.	75,000	3.75%	18/4/2029	71,677	0.02%
AutoZone, Inc.	65,000	4.00%	15/4/2030	62,486	0.02%
AutoZone, Inc.	50,000	4.75%	1/2/2033	49,299	0.01%
AutoZone, Inc.	15,000	5.20%	1/8/2033	15,269	0.00%
AvalonBay Communities, Inc.	5,000	2.95%	11/5/2026	4,797	0.00%
AvalonBay Communities, Inc.	65,000	2.90%	15/10/2026	61,898	0.02%
AvalonBay Communities, Inc.	10,000	3.35%	15/5/2027	9,571	0.00%
AvalonBay Communities, Inc.	75,000	1.90%	1/12/2028	66,253	0.02%
AvalonBay Communities, Inc.	130,000	3.30%	1/6/2029	121,463	0.03%
AvalonBay Communities, Inc.	65,000	2.45%	15/1/2031	55,988	0.01%
AvalonBay Communities, Inc.	25,000	2.05%	15/1/2032	20,910	0.01%
AvalonBay Communities, Inc.	10,000	5.00%	15/2/2033	10,195	0.00%
AvalonBay Communities, Inc.	10,000	3.90%	15/10/2046	8,180	0.00%
AvalonBay Communities, Inc.	10,000	4.15%	1/7/2047	8,406	0.00%
Avery Dennison Corp.	25,000	4.88%	6/12/2028	25,317	0.01%
Avery Dennison Corp.	30,000	2.25%	15/2/2032	24,814	0.01%
Avery Dennison Corp.	25,000	5.75%	15/3/2033	26,464	0.01%
Avnet, Inc.	75,000	4.63%	15/4/2026	74,092	0.02%
Avnet, Inc.	10,000	3.00%	15/5/2031	8,460	0.00%
Avnet, Inc.	20,000	5.50%	1/6/2032	19,846	0.01%
AXIS Specialty Finance LLC	25,000	3.90%	15/7/2029	23,675	0.01%
AXIS Specialty Finance plc	10,000	4.00%	6/12/2027	9,580	0.00%
Bank of America Corp.	25,000	4.00%	22/1/2025	24,660	0.01%
Bank of America Corp.	100,000	1.38%	26/3/2025	107,713	0.03%
Bank of America Corp.	110,000	3.95%	21/4/2025	108,159	0.03%
Bank of America Corp.^	70,000	1.53%	6/12/2025	67,281	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	100,000	3.37%	23/1/2026	97,674	0.03%
Bank of America Corp.^	85,000	2.02%	13/2/2026	81,664	0.02%
Bank of America Corp.^	180,000	4.45%	3/3/2026	177,880	0.05%
Bank of America Corp.^	50,000	3.52%	24/3/2026	37,157	0.01%
Bank of America Corp.^	360,000	3.38%	2/4/2026	350,385	0.09%
Bank of America Corp.^	55,000	3.50%	19/4/2026	53,536	0.01%
Bank of America Corp.^	200,000	0.81%	9/5/2026	212,327	0.05%
Bank of America Corp.^	100,000	0.25%	12/6/2026	114,751	0.03%
Bank of America Corp.^	155,000	1.32%	19/6/2026	145,895	0.04%
Bank of America Corp.^	100,000	4.83%	22/7/2026	99,258	0.03%
Bank of America Corp.^	230,000	4.25%	22/10/2026	225,866	0.06%
Bank of America Corp.^	90,000	1.20%	24/10/2026	83,593	0.02%
Bank of America Corp.^	120,000	5.08%	20/1/2027	119,788	0.03%
Bank of America Corp.^	150,000	1.66%	11/3/2027	138,765	0.04%
Bank of America Corp.^	150,000	3.56%	23/4/2027	144,422	0.04%
Bank of America Corp.^	100,000	1.78%	4/5/2027	106,127	0.03%
Bank of America Corp.^	200,000	1.73%	22/7/2027	183,194	0.05%
Bank of America Corp.^	160,000	5.93%	15/9/2027	163,221	0.04%
Bank of America Corp.^	30,000	1.98%	15/9/2027	21,208	0.01%
Bank of America Corp.^	155,000	3.25%	21/10/2027	147,537	0.04%
Bank of America Corp.^	100,000	4.18%	25/11/2027	97,253	0.03%
Bank of America Corp.^	100,000	3.82%	20/1/2028	96,152	0.02%
Bank of America Corp.^	80,000	2.55%	4/2/2028	74,128	0.02%
Bank of America Corp.^	120,000	3.62%	16/3/2028	88,172	0.02%
Bank of America Corp.^	145,000	4.38%	27/4/2028	141,727	0.04%
Bank of America Corp.^	130,000	3.59%	21/7/2028	123,362	0.03%
Bank of America Corp.^	175,000	4.95%	22/7/2028	174,848	0.05%
Bank of America Corp.^	135,000	6.20%	10/11/2028	140,976	0.04%
Bank of America Corp.^	275,000	3.42%	20/12/2028	258,902	0.07%
Bank of America Corp.^	145,000	3.97%	5/3/2029	138,489	0.04%
Bank of America Corp.^	35,000	2.60%	4/4/2029	24,479	0.01%
Bank of America Corp.^	210,000	5.20%	25/4/2029	211,282	0.05%
Bank of America Corp.^	100,000	1.67%	2/6/2029	111,991	0.03%
Bank of America Corp.^	205,000	2.09%	14/6/2029	180,788	0.05%
Bank of America Corp.^	140,000	4.27%	23/7/2029	135,099	0.03%
Bank of America Corp.^	100,000	5.82%	15/9/2029	103,226	0.03%
Bank of America Corp.^	130,000	3.97%	7/2/2030	123,251	0.03%
Bank of America Corp.^	200,000	1.38%	9/5/2030	197,534	0.05%
Bank of America Corp.^	75,000	3.19%	23/7/2030	68,016	0.02%
Bank of America Corp.^	85,000	2.88%	22/10/2030	75,480	0.02%
Bank of America Corp.^	160,000	2.50%	13/2/2031	137,510	0.04%
Bank of America Corp.^	100,000	0.69%	22/3/2031	92,308	0.02%
Bank of America Corp.^	100,000	3.58%	27/4/2031	119,411	0.03%
Bank of America Corp.^	160,000	2.59%	29/4/2031	137,796	0.04%
Bank of America Corp.^	100,000	1.90%	23/7/2031	81,679	0.02%
Bank of America Corp.^	100,000	1.92%	24/10/2031	81,217	0.02%
Bank of America Corp.^	200,000	0.65%	26/10/2031	180,951	0.05%
Bank of America Corp.^	135,000	2.65%	11/3/2032	114,089	0.03%
Bank of America Corp.^	200,000	2.69%	22/4/2032	168,875	0.04%
Bank of America Corp.^	120,000	2.30%	21/7/2032	98,019	0.03%
Bank of America Corp.^	130,000	2.57%	20/10/2032	107,845	0.03%
Bank of America Corp.^	235,000	2.97%	4/2/2033	199,694	0.05%
Bank of America Corp.^	185,000	4.57%	27/4/2033	176,464	0.05%
Bank of America Corp.^	100,000	2.82%	27/4/2033	103,645	0.03%
Bank of America Corp.^	305,000	5.02%	22/7/2033	301,539	0.08%
Bank of America Corp.^	285,000	5.29%	25/4/2034	285,802	0.07%
Bank of America Corp.^	195,000	5.87%	15/9/2034	204,338	0.05%
Bank of America Corp.^	120,000	2.48%	21/9/2036	95,212	0.02%
Bank of America Corp.^	65,000	6.11%	29/1/2037	69,456	0.02%
Bank of America Corp.^	125,000	3.85%	8/3/2037	109,777	0.03%
Bank of America Corp.^	110,000	4.24%	24/4/2038	99,242	0.03%
Bank of America Corp.^	60,000	7.75%	14/5/2038	72,937	0.02%
Bank of America Corp.^	55,000	4.08%	23/4/2040	48,242	0.01%
Bank of America Corp.^	215,000	2.68%	19/6/2041	154,168	0.04%
Bank of America Corp.^	75,000	5.88%	7/2/2042	80,923	0.02%
Bank of America Corp.^	155,000	3.31%	22/4/2042	121,010	0.03%
Bank of America Corp.^	110,000	5.00%	21/1/2044	108,307	0.03%
Bank of America Corp.^	15,000	4.88%	1/4/2044	14,605	0.00%
Bank of America Corp.^	25,000	4.75%	21/4/2045	22,847	0.01%
Bank of America Corp.^	85,000	4.44%	20/1/2048	76,557	0.02%
Bank of America Corp.^	80,000	3.95%	23/1/2049	67,284	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	145,000	4.33%	15/3/2050	127,248	0.03%
Bank of America Corp.^	280,000	4.08%	20/3/2051	236,406	0.06%
Bank of America Corp.^	50,000	2.83%	24/10/2051	33,933	0.01%
Bank of America Corp.^	40,000	3.48%	13/3/2052	30,901	0.01%
Bank of America Corp.^	125,000	2.97%	21/7/2052	88,202	0.02%
Bank of America NA	75,000	5.65%	18/8/2025	75,964	0.02%
Bank of America NA	75,000	5.53%	18/8/2026	76,386	0.02%
Bank of America NA	50,000	6.00%	15/10/2036	54,250	0.01%
Bank of New York Mellon Corp.	100,000	1.60%	24/4/2025	95,999	0.02%
Bank of New York Mellon Corp.^	105,000	4.41%	24/7/2026	103,890	0.03%
Bank of New York Mellon Corp.	10,000	2.45%	17/8/2026	9,441	0.00%
Bank of New York Mellon Corp.	95,000	2.05%	26/1/2027	88,305	0.02%
Bank of New York Mellon Corp.^	35,000	4.95%	26/4/2027	34,993	0.01%
Bank of New York Mellon Corp.	5,000	3.40%	29/1/2028	4,771	0.00%
Bank of New York Mellon Corp.^	285,000	3.44%	7/2/2028	274,344	0.07%
Bank of New York Mellon Corp.^	20,000	3.99%	13/6/2028	19,537	0.01%
Bank of New York Mellon Corp.	40,000	3.00%	30/10/2028	36,975	0.01%
Bank of New York Mellon Corp.^	25,000	4.54%	1/2/2029	24,842	0.01%
Bank of New York Mellon Corp.	20,000	3.85%	26/4/2029	19,464	0.01%
Bank of New York Mellon Corp.	30,000	3.30%	23/8/2029	28,089	0.01%
Bank of New York Mellon Corp.^	90,000	6.32%	25/10/2029	95,521	0.02%
Bank of New York Mellon Corp.^	65,000	4.60%	26/7/2030	64,654	0.02%
Bank of New York Mellon Corp.	40,000	1.65%	28/1/2031	33,213	0.01%
Bank of New York Mellon Corp.^	30,000	4.29%	13/6/2033	28,614	0.01%
Bank of New York Mellon Corp.^	85,000	5.83%	25/10/2033	90,152	0.02%
Bank of New York Mellon Corp.^	75,000	4.71%	1/2/2034	73,332	0.02%
Bank of New York Mellon Corp.^	35,000	4.97%	26/4/2034	34,865	0.01%
Bank of New York Mellon Corp.^	45,000	6.47%	25/10/2034	49,883	0.01%
BankUnited, Inc.	20,000	4.88%	17/11/2025	19,483	0.01%
BankUnited, Inc.	5,000	5.13%	11/6/2030	4,570	0.00%
Baxalta, Inc.	70,000	4.00%	23/6/2025	68,861	0.02%
Baxter International, Inc.	85,000	2.60%	15/8/2026	80,120	0.02%
Baxter International, Inc.	80,000	1.92%	1/2/2027	73,321	0.02%
Baxter International, Inc.	55,000	2.27%	1/12/2028	49,289	0.01%
Baxter International, Inc.	15,000	1.73%	1/4/2031	12,194	0.00%
Baxter International, Inc.	85,000	2.54%	1/2/2032	71,320	0.02%
Baxter International, Inc.	55,000	3.50%	15/8/2046	40,429	0.01%
Baxter International, Inc.	35,000	3.13%	1/12/2051	24,135	0.01%
Becton Dickinson & Co.	10,000	3.73%	15/12/2024	9,840	0.00%
Becton Dickinson & Co.	100,000	0.03%	13/8/2025	104,607	0.03%
Becton Dickinson & Co.	90,000	3.70%	6/6/2027	87,222	0.02%
Becton Dickinson & Co.	25,000	4.69%	13/2/2028	25,117	0.01%
Becton Dickinson & Co.	110,000	2.82%	20/5/2030	98,331	0.03%
Becton Dickinson & Co.	60,000	1.96%	11/2/2031	50,017	0.01%
Becton Dickinson & Co.	50,000	4.30%	22/8/2032	48,340	0.01%
Becton Dickinson & Co.	32,000	4.69%	15/12/2044	29,970	0.01%
Becton Dickinson & Co.	35,000	4.67%	6/6/2047	32,645	0.01%
Becton Dickinson & Co.	35,000	3.79%	20/5/2050	28,549	0.01%
Becton Dickinson Euro Finance Sarl	100,000	1.21%	4/6/2026	105,449	0.03%
Becton Dickinson Euro Finance Sarl	100,000	0.33%	13/8/2028	97,273	0.03%
Becton Dickinson Euro Finance Sarl	125,000	1.21%	12/2/2036	106,829	0.03%
Berry Global, Inc.	100,000	1.00%	15/1/2025	107,075	0.03%
Berry Global, Inc.	105,000	1.57%	15/1/2026	97,642	0.03%
Berry Global, Inc.	5,000	1.65%	15/1/2027	4,507	0.00%
Berry Global, Inc.	45,000	5.50%	15/4/2028	45,558	0.01%
Best Buy Co., Inc.	60,000	4.45%	1/10/2028	59,678	0.02%
Best Buy Co., Inc.	20,000	1.95%	1/10/2030	16,623	0.00%
BGC Group, Inc.	15,000	8.00%	25/5/2028	15,740	0.00%
Biogen, Inc.	100,000	4.05%	15/9/2025	98,360	0.03%
Biogen, Inc.	50,000	2.25%	1/5/2030	42,685	0.01%
Biogen, Inc.	45,000	5.20%	15/9/2045	44,204	0.01%
Biogen, Inc.	110,000	3.15%	1/5/2050	77,155	0.02%
Bio-Rad Laboratories, Inc.	25,000	3.30%	15/3/2027	23,747	0.01%
Bio-Rad Laboratories, Inc.	40,000	3.70%	15/3/2032	36,000	0.01%
BlackRock, Inc.	100,000	1.25%	6/5/2025	107,751	0.03%
BlackRock, Inc.	55,000	3.25%	30/4/2029	52,887	0.01%
BlackRock, Inc.	85,000	1.90%	28/1/2031	71,690	0.02%
BlackRock, Inc.	65,000	2.10%	25/2/2032	54,340	0.01%
BlackRock, Inc.	35,000	4.75%	25/5/2033	35,363	0.01%
Blackstone Holdings Finance Co. LLC	100,000	1.50%	10/4/2029	99,972	0.03%
Block Financial LLC	20,000	5.25%	1/10/2025	19,876	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Block Financial LLC	45,000	2.50%	15/7/2028	40,132	0.01%
Block Financial LLC	20,000	3.88%	15/8/2030	18,292	0.00%
Booking Holdings, Inc.	20,000	3.55%	15/3/2028	19,306	0.00%
Booking Holdings, Inc.	100,000	3.63%	12/11/2028	113,500	0.03%
Booking Holdings, Inc.	70,000	4.63%	13/4/2030	70,513	0.02%
Booking Holdings, Inc.	100,000	4.50%	15/11/2031	120,245	0.03%
Booking Holdings, Inc.	100,000	4.13%	12/5/2033	117,880	0.03%
BorgWarner, Inc.	115,000	2.65%	1/7/2027	106,618	0.03%
Boston Properties LP	60,000	3.20%	15/1/2025	58,237	0.02%
Boston Properties LP	50,000	3.65%	1/2/2026	48,153	0.01%
Boston Properties LP	100,000	2.75%	1/10/2026	92,768	0.02%
Boston Properties LP	25,000	4.50%	1/12/2028	23,814	0.01%
Boston Properties LP	30,000	3.40%	21/6/2029	26,974	0.01%
Boston Properties LP	50,000	2.90%	15/3/2030	42,836	0.01%
Boston Properties LP	75,000	3.25%	30/1/2031	64,418	0.02%
Boston Properties LP	90,000	2.55%	1/4/2032	71,731	0.02%
Boston Properties LP	20,000	2.45%	1/10/2033	15,233	0.00%
Boston Properties LP	20,000	6.50%	15/1/2034	21,105	0.01%
Boston Scientific Corp.	75,000	1.90%	1/6/2025	71,824	0.02%
Boston Scientific Corp.	50,000	2.65%	1/6/2030	44,677	0.01%
Boston Scientific Corp.	30,000	6.50%	15/11/2035	33,886	0.01%
Boston Scientific Corp.	5,000	7.38%	15/1/2040	6,043	0.00%
Boston Scientific Corp.	30,000	4.70%	1/3/2049	28,876	0.01%
Brighthouse Financial, Inc.	30,000	3.70%	22/6/2027	28,372	0.01%
Brighthouse Financial, Inc.	25,000	5.63%	15/5/2030	25,328	0.01%
Brighthouse Financial, Inc.	35,000	4.70%	22/6/2047	27,812	0.01%
Brighthouse Financial, Inc.	30,000	3.85%	22/12/2051	19,824	0.01%
Bristol-Myers Squibb Co.	5,000	3.20%	15/6/2026	4,853	0.00%
Bristol-Myers Squibb Co.	100,000	3.25%	27/2/2027	96,983	0.03%
Bristol-Myers Squibb Co. <sup>1</sup>	195,000	1.13%	13/11/2027	173,479	0.04%
Bristol-Myers Squibb Co.	100,000	3.40%	26/7/2029	94,823	0.02%
Bristol-Myers Squibb Co.	50,000	1.45%	13/11/2030	41,085	0.01%
Bristol-Myers Squibb Co.	75,000	5.75%	1/2/2031	80,270	0.02%
Bristol-Myers Squibb Co.	50,000	2.95%	15/3/2032	44,445	0.01%
Bristol-Myers Squibb Co.	25,000	5.90%	15/11/2033	27,249	0.01%
Bristol-Myers Squibb Co.	90,000	4.13%	15/6/2039	81,170	0.02%
Bristol-Myers Squibb Co.	50,000	2.35%	13/11/2040	34,902	0.01%
Bristol-Myers Squibb Co.	25,000	4.63%	15/5/2044	23,361	0.01%
Bristol-Myers Squibb Co.	130,000	5.00%	15/8/2045	128,868	0.03%
Bristol-Myers Squibb Co.	80,000	4.35%	15/11/2047	70,454	0.02%
Bristol-Myers Squibb Co.	50,000	4.55%	20/2/2048	45,511	0.01%
Bristol-Myers Squibb Co.	190,000	4.25%	26/10/2049	164,867	0.04%
Bristol-Myers Squibb Co.	95,000	2.55%	13/11/2050	60,209	0.02%
Bristol-Myers Squibb Co.	85,000	3.70%	15/3/2052	66,793	0.02%
Bristol-Myers Squibb Co.	35,000	6.25%	15/11/2053	40,096	0.01%
Bristol-Myers Squibb Co.	100,000	3.90%	15/3/2062	77,968	0.02%
Bristol-Myers Squibb Co.	50,000	6.40%	15/11/2063	58,089	0.01%
Brixmor Operating Partnership LP	10,000	4.13%	15/6/2026	9,681	0.00%
Brixmor Operating Partnership LP	40,000	3.90%	15/3/2027	38,118	0.01%
Brixmor Operating Partnership LP	50,000	2.25%	1/4/2028	44,403	0.01%
Brixmor Operating Partnership LP	5,000	4.13%	15/5/2029	4,760	0.00%
Brixmor Operating Partnership LP	40,000	4.05%	1/7/2030	37,541	0.01%
Brixmor Operating Partnership LP	45,000	2.50%	16/8/2031	37,797	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	20,000	3.88%	15/1/2027	19,518	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	140,000	3.50%	15/1/2028	134,275	0.03%
Broadcom, Inc.	95,000	3.15%	15/11/2025	92,038	0.02%
Broadcom, Inc.	25,000	3.46%	15/9/2026	24,159	0.01%
Broadcom, Inc.	40,000	1.95%	15/2/2028	35,938	0.01%
Broadcom, Inc.	55,000	4.11%	15/9/2028	53,750	0.01%
Broadcom, Inc.	55,000	4.75%	15/4/2029	55,117	0.01%
Broadcom, Inc.	30,000	4.00%	15/4/2029	28,991	0.01%
Broadcom, Inc.	45,000	5.00%	15/4/2030	45,701	0.01%
Broadcom, Inc.	100,000	4.15%	15/11/2030	95,531	0.02%
Broadcom, Inc.	160,000	2.45%	15/2/2031	136,889	0.04%
Broadcom, Inc.	120,000	4.15%	15/4/2032	113,252	0.03%
Broadcom, Inc.	75,000	4.30%	15/11/2032	71,909	0.02%
Broadcom, Inc.	115,000	2.60%	15/2/2033	94,680	0.02%
Broadcom, Inc.	160,000	3.42%	15/4/2033	140,553	0.04%
Broadcom, Inc.	175,000	3.47%	15/4/2034	152,322	0.04%
Broadcom, Inc.	135,000	3.14%	15/11/2035	110,874	0.03%
Broadcom, Inc.	100,000	3.19%	15/11/2036	81,155	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Broadcom, Inc.	140,000	4.93%	15/5/2037	135,427	0.03%
Broadcom, Inc.	165,000	3.50%	15/2/2041	130,951	0.03%
Broadcom, Inc.	85,000	3.75%	15/2/2051	66,970	0.02%
Broadridge Financial Solutions, Inc.	40,000	3.40%	27/6/2026	38,564	0.01%
Broadridge Financial Solutions, Inc.	35,000	2.90%	1/12/2029	31,400	0.01%
Broadridge Financial Solutions, Inc.	35,000	2.60%	1/5/2031	29,918	0.01%
Brown & Brown, Inc.	10,000	4.50%	15/3/2029	9,744	0.00%
Brown & Brown, Inc.	65,000	2.38%	15/3/2031	53,341	0.01%
Brown & Brown, Inc.	35,000	4.20%	17/3/2032	32,036	0.01%
Brown & Brown, Inc.	20,000	4.95%	17/3/2052	17,754	0.00%
Brunswick Corp.	25,000	4.40%	15/9/2032	22,776	0.01%
Brunswick Corp.	15,000	5.10%	1/4/2052	11,735	0.00%
Bunge Ltd. Finance Corp.	40,000	1.63%	17/8/2025	37,802	0.01%
Bunge Ltd. Finance Corp.	25,000	3.25%	15/8/2026	23,998	0.01%
Bunge Ltd. Finance Corp.	60,000	3.75%	25/9/2027	57,844	0.01%
Bunge Ltd. Finance Corp.	25,000	2.75%	14/5/2031	21,756	0.01%
Cabot Corp.	10,000	5.00%	30/6/2032	9,874	0.00%
Camden Property Trust	15,000	4.10%	15/10/2028	14,595	0.00%
Camden Property Trust	65,000	2.80%	15/5/2030	58,320	0.02%
Campbell Soup Co.	25,000	3.95%	15/3/2025	24,615	0.01%
Campbell Soup Co.	80,000	4.15%	15/3/2028	78,386	0.02%
Campbell Soup Co.	35,000	4.80%	15/3/2048	31,975	0.01%
Capital One Financial Corp.	55,000	4.25%	30/4/2025	54,224	0.01%
Capital One Financial Corp.	105,000	4.20%	29/10/2025	103,092	0.03%
Capital One Financial Corp.^	185,000	2.64%	3/3/2026	177,285	0.05%
Capital One Financial Corp.^	50,000	4.99%	24/7/2026	49,489	0.01%
Capital One Financial Corp.	45,000	3.75%	28/7/2026	43,105	0.01%
Capital One Financial Corp.	95,000	3.75%	9/3/2027	90,772	0.02%
Capital One Financial Corp.^	40,000	7.15%	29/10/2027	41,536	0.01%
Capital One Financial Corp.^	145,000	1.88%	2/11/2027	130,382	0.03%
Capital One Financial Corp.^	40,000	4.93%	10/5/2028	39,317	0.01%
Capital One Financial Corp.^	35,000	5.47%	1/2/2029	35,008	0.01%
Capital One Financial Corp.^	100,000	6.31%	8/6/2029	102,586	0.03%
Capital One Financial Corp.^	40,000	3.27%	1/3/2030	35,682	0.01%
Capital One Financial Corp.^	105,000	5.25%	26/7/2030	103,186	0.03%
Capital One Financial Corp.^	110,000	7.62%	30/10/2031	120,685	0.03%
Capital One Financial Corp.^	50,000	2.36%	29/7/2032	37,964	0.01%
Capital One Financial Corp.^	20,000	2.62%	2/11/2032	16,098	0.00%
Capital One Financial Corp.^	25,000	5.27%	10/5/2033	24,532	0.01%
Capital One Financial Corp.^	50,000	5.82%	1/2/2034	49,798	0.01%
Capital One Financial Corp.^	75,000	6.38%	8/6/2034	77,298	0.02%
Cardinal Health, Inc.	20,000	3.75%	15/9/2025	19,545	0.01%
Cardinal Health, Inc.	35,000	3.41%	15/6/2027	33,601	0.01%
Cardinal Health, Inc.	30,000	4.50%	15/11/2044	26,135	0.01%
Cardinal Health, Inc.	25,000	4.90%	15/9/2045	22,921	0.01%
Cardinal Health, Inc.	45,000	4.37%	15/6/2047	38,570	0.01%
Carlisle Cos, Inc.	40,000	3.75%	1/12/2027	38,350	0.01%
Carlisle Cos, Inc.	40,000	2.75%	1/3/2030	35,492	0.01%
Carrier Global Corp.	5,000	2.24%	15/2/2025	4,838	0.00%
Carrier Global Corp.	125,000	5.80%	30/11/2025	126,732	0.03%
Carrier Global Corp.	20,000	2.49%	15/2/2027	18,823	0.00%
Carrier Global Corp.	45,000	2.72%	15/2/2030	40,288	0.01%
Carrier Global Corp.	100,000	4.50%	29/11/2032	118,186	0.03%
Carrier Global Corp.	50,000	5.90%	15/3/2034	54,118	0.01%
Carrier Global Corp.	145,000	3.38%	5/4/2040	116,805	0.03%
Carrier Global Corp.	85,000	3.58%	5/4/2050	66,621	0.02%
Carrier Global Corp.	50,000	6.20%	15/3/2054	57,973	0.01%
Cboe Global Markets, Inc.	35,000	3.65%	12/1/2027	33,977	0.01%
Cboe Global Markets, Inc.	45,000	1.63%	15/12/2030	37,041	0.01%
Cboe Global Markets, Inc.	15,000	3.00%	16/3/2032	13,292	0.00%
CBRE Services, Inc.	25,000	4.88%	1/3/2026	24,984	0.01%
CBRE Services, Inc.	10,000	2.50%	1/4/2031	8,450	0.00%
CBRE Services, Inc.	65,000	5.95%	15/8/2034	68,400	0.02%
CDW LLC/CDW Finance Corp.	50,000	4.13%	1/5/2025	49,027	0.01%
CDW LLC/CDW Finance Corp.	25,000	2.67%	1/12/2026	23,409	0.01%
CDW LLC/CDW Finance Corp.	25,000	3.28%	1/12/2028	22,909	0.01%
CDW LLC/CDW Finance Corp.	40,000	3.25%	15/2/2029	36,586	0.01%
CDW LLC/CDW Finance Corp.	35,000	3.57%	1/12/2031	31,098	0.01%
Celanese US Holdings LLC	32,000	6.05%	15/3/2025	32,179	0.01%
Celanese US Holdings LLC	25,000	1.40%	5/8/2026	22,792	0.01%
Celanese US Holdings LLC	140,000	6.17%	15/7/2027	143,610	0.04%

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Celanese US Holdings LLC	100,000	0.63%	10/9/2028	95,000	0.02%
Celanese US Holdings LLC	35,000	6.33%	15/7/2029	36,735	0.01%
Celanese US Holdings LLC	50,000	6.55%	15/11/2030	52,939	0.01%
Celanese US Holdings LLC	50,000	6.38%	15/7/2032	52,924	0.01%
Celanese US Holdings LLC	50,000	6.70%	15/11/2033	54,352	0.01%
Cencora, Inc.	55,000	3.25%	1/3/2025	53,830	0.01%
Cencora, Inc.	125,000	2.80%	15/5/2030	112,168	0.03%
Cencora, Inc.	55,000	4.30%	15/12/2047	49,302	0.01%
Centene Corp.	60,000	4.25%	15/12/2027	57,952	0.01%
Centene Corp.	135,000	2.45%	15/7/2028	120,581	0.03%
Centene Corp.	110,000	4.63%	15/12/2029	105,686	0.03%
Centene Corp.	155,000	3.38%	15/2/2030	139,085	0.04%
Centene Corp.	115,000	3.00%	15/10/2030	100,103	0.03%
Centene Corp.	75,000	2.50%	1/3/2031	62,492	0.02%
Centene Corp.	110,000	2.63%	1/8/2031	91,727	0.02%
CenterPoint Energy Houston Electric LLC	65,000	2.40%	1/9/2026	61,233	0.02%
CenterPoint Energy Houston Electric LLC	20,000	3.00%	1/2/2027	19,063	0.00%
CenterPoint Energy Houston Electric LLC	70,000	2.35%	1/4/2031	59,923	0.02%
CenterPoint Energy Houston Electric LLC	10,000	3.00%	1/3/2032	8,847	0.00%
CenterPoint Energy Houston Electric LLC	15,000	4.45%	1/10/2032	14,721	0.00%
CenterPoint Energy Houston Electric LLC	15,000	6.95%	15/3/2033	17,311	0.00%
CenterPoint Energy Houston Electric LLC	20,000	4.95%	1/4/2033	20,391	0.01%
CenterPoint Energy Houston Electric LLC	20,000	3.55%	1/8/2042	16,217	0.00%
CenterPoint Energy Houston Electric LLC	25,000	4.50%	1/4/2044	22,997	0.01%
CenterPoint Energy Houston Electric LLC	15,000	3.95%	1/3/2048	12,762	0.00%
CenterPoint Energy Houston Electric LLC	35,000	4.25%	1/2/2049	30,898	0.01%
CenterPoint Energy Houston Electric LLC	45,000	2.90%	1/7/2050	31,692	0.01%
CenterPoint Energy Houston Electric LLC	25,000	3.35%	1/4/2051	19,022	0.00%
CenterPoint Energy Houston Electric LLC	20,000	3.60%	1/3/2052	15,885	0.00%
CenterPoint Energy Houston Electric LLC	10,000	4.85%	1/10/2052	9,780	0.00%
CenterPoint Energy Houston Electric LLC	10,000	5.30%	1/4/2053	10,480	0.00%
CF Industries, Inc.	15,000	5.15%	15/3/2034	14,868	0.00%
CF Industries, Inc.	40,000	4.95%	1/6/2043	36,679	0.01%
CF Industries, Inc.	85,000	5.38%	15/3/2044	81,416	0.02%
CH Robinson Worldwide, Inc.	15,000	4.20%	15/4/2028	14,517	0.00%
Charles Schwab Corp.	30,000	4.20%	24/3/2025	29,656	0.01%
Charles Schwab Corp.	60,000	3.85%	21/5/2025	58,917	0.02%
Charles Schwab Corp.	55,000	1.15%	13/5/2026	50,436	0.01%
Charles Schwab Corp.	40,000	5.88%	24/8/2026	41,023	0.01%
Charles Schwab Corp.	45,000	3.20%	2/3/2027	42,932	0.01%
Charles Schwab Corp.	160,000	2.45%	3/3/2027	148,952	0.04%
Charles Schwab Corp.	50,000	3.20%	25/1/2028	47,218	0.01%
Charles Schwab Corp.	50,000	2.00%	20/3/2028	44,523	0.01%
Charles Schwab Corp.	40,000	4.00%	1/2/2029	38,852	0.01%
Charles Schwab Corp.^	45,000	5.64%	19/5/2029	46,204	0.01%
Charles Schwab Corp.	35,000	3.25%	22/5/2029	32,798	0.01%
Charles Schwab Corp.	20,000	2.75%	1/10/2029	18,009	0.00%
Charles Schwab Corp.	70,000	4.63%	22/3/2030	70,315	0.02%
Charles Schwab Corp.	30,000	1.65%	11/3/2031	24,169	0.01%
Charles Schwab Corp.	75,000	2.30%	13/5/2031	62,693	0.02%
Charles Schwab Corp.	50,000	1.95%	1/12/2031	40,205	0.01%
Charles Schwab Corp.	25,000	2.90%	3/3/2032	21,557	0.01%
Charles Schwab Corp.^	50,000	5.85%	19/5/2034	51,542	0.01%
Charles Schwab Corp.^	75,000	6.14%	24/8/2034	79,204	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	125,000	4.91%	23/7/2025	123,834	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	35,000	6.15%	10/11/2026	35,800	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	165,000	3.75%	15/2/2028	155,894	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	40,000	2.25%	15/1/2029	34,727	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	45,000	5.05%	30/3/2029	44,558	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	60,000	2.80%	1/4/2031	50,642	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	75,000	2.30%	1/2/2032	59,720	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	4.40%	1/4/2033	23,139	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	65,000	6.38%	23/10/2035	65,995	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	70,000	5.38%	1/4/2038	63,292	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	45,000	3.50%	1/6/2041	31,815	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	125,000	3.50%	1/3/2042	87,255	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	140,000	6.48%	23/10/2045	137,538	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	140,000	5.38%	1/5/2047	119,423	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	120,000	5.75%	1/4/2048	106,689	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	45,000	5.13%	1/7/2049	36,621	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	110,000	4.80%	1/3/2050	85,617	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	110,000	3.70%	1/4/2051	71,641	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	125,000	3.90%	1/6/2052	84,146	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	70,000	5.25%	1/4/2053	58,792	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	6.83%	23/10/2055	10,043	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	127,000	3.85%	1/4/2061	79,864	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	100,000	4.40%	1/12/2061	69,153	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	75,000	3.95%	30/6/2062	47,668	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	65,000	5.50%	1/4/2063	54,362	0.01%
Choice Hotels International, Inc.	15,000	3.70%	1/12/2029	13,292	0.00%
Choice Hotels International, Inc.	15,000	3.70%	15/1/2031	12,927	0.00%
Chubb Corp.	45,000	6.00%	11/5/2037	49,769	0.01%
Chubb Corp.	45,000	6.50%	15/5/2038	52,166	0.01%
Chubb INA Holdings, Inc.	25,000	3.15%	15/3/2025	24,457	0.01%
Chubb INA Holdings, Inc.	15,000	3.35%	3/5/2026	14,598	0.00%
Chubb INA Holdings, Inc.	100,000	0.88%	15/12/2029	97,829	0.03%
Chubb INA Holdings, Inc.	25,000	1.38%	15/9/2030	20,604	0.01%
Chubb INA Holdings, Inc.	100,000	1.40%	15/6/2031	97,289	0.03%
Chubb INA Holdings, Inc.	45,000	6.70%	15/5/2036	52,324	0.01%
Chubb INA Holdings, Inc.	5,000	4.15%	13/3/2043	4,536	0.00%
Chubb INA Holdings, Inc.	70,000	4.35%	3/11/2045	65,789	0.02%
Chubb INA Holdings, Inc.	5,000	2.85%	15/12/2051	3,629	0.00%
Chubb INA Holdings, Inc.	80,000	3.05%	15/12/2061	57,447	0.01%
Church & Dwight Co., Inc.	5,000	2.30%	15/12/2031	4,246	0.00%
Church & Dwight Co., Inc.	75,000	5.60%	15/11/2032	80,453	0.02%
Church & Dwight Co., Inc.	45,000	3.95%	1/8/2047	37,567	0.01%
Church & Dwight Co., Inc.	15,000	5.00%	15/6/2052	15,030	0.00%
Cigna Group	260,000	4.13%	15/11/2025	256,766	0.07%
Cigna Group	75,000	4.50%	25/2/2026	74,465	0.02%
Cigna Group	10,000	1.25%	15/3/2026	9,270	0.00%
Cigna Group	25,000	3.05%	15/10/2027	23,720	0.01%
Cigna Group	150,000	4.38%	15/10/2028	148,819	0.04%
Cigna Group	25,000	2.40%	15/3/2030	21,903	0.01%
Cigna Group	75,000	2.38%	15/3/2031	64,006	0.02%
Cigna Group	25,000	5.40%	15/3/2033	26,004	0.01%
Cigna Group	105,000	4.80%	15/8/2038	101,712	0.03%
Cigna Group	10,000	3.20%	15/3/2040	7,823	0.00%
Cigna Group	60,000	4.80%	15/7/2046	56,447	0.01%
Cigna Group	100,000	3.88%	15/10/2047	81,386	0.02%
Cigna Group	160,000	4.90%	15/12/2048	152,322	0.04%
Cigna Group	90,000	3.40%	15/3/2050	66,550	0.02%
Cigna Group	70,000	3.40%	15/3/2051	51,817	0.01%
Cincinnati Financial Corp.	30,000	6.92%	15/5/2028	32,152	0.01%
Cincinnati Financial Corp.	10,000	6.13%	1/11/2034	10,484	0.00%
Cintas Corp. No 2	15,000	3.45%	1/5/2025	14,719	0.00%
Cintas Corp. No 2	95,000	3.70%	1/4/2027	92,996	0.02%
Cisco Systems, Inc.	50,000	2.95%	28/2/2026	48,418	0.01%
Cisco Systems, Inc.	150,000	2.50%	20/9/2026	143,103	0.04%
Cisco Systems, Inc.	90,000	5.90%	15/2/2039	99,926	0.03%
Cisco Systems, Inc.	75,000	5.50%	15/1/2040	79,911	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citibank NA	75,000	5.86%	29/9/2025	76,268	0.02%
Citibank NA	125,000	5.80%	29/9/2028	130,517	0.03%
Citigroup, Inc.	215,000	3.88%	26/3/2025	211,055	0.05%
Citigroup, Inc.	150,000	3.30%	27/4/2025	146,610	0.04%
Citigroup, Inc.	115,000	4.09%	9/6/2025	85,863	0.02%
Citigroup, Inc.	115,000	4.40%	10/6/2025	113,698	0.03%
Citigroup, Inc.	55,000	5.50%	13/9/2025	55,279	0.01%
Citigroup, Inc.	15,000,000	2.40%	31/10/2025	109,121	0.03%
Citigroup, Inc.	96,000	3.70%	12/1/2026	93,759	0.02%
Citigroup, Inc.^	50,000	2.01%	25/1/2026	48,043	0.01%
Citigroup, Inc.	95,000	4.60%	9/3/2026	93,789	0.02%
Citigroup, Inc.^	140,000	3.29%	17/3/2026	136,322	0.04%
Citigroup, Inc.^	260,000	3.11%	8/4/2026	252,805	0.07%
Citigroup, Inc.	100,000	3.40%	1/5/2026	96,526	0.02%
Citigroup, Inc.	61,000	5.15%	21/5/2026	78,333	0.02%
Citigroup, Inc.^	200,000	1.25%	6/7/2026	212,732	0.05%
Citigroup, Inc.^	95,000	5.61%	29/9/2026	95,693	0.02%
Citigroup, Inc.	95,000	3.20%	21/10/2026	90,646	0.02%
Citigroup, Inc.^	110,000	1.12%	28/1/2027	101,106	0.03%
Citigroup, Inc.^	135,000	1.46%	9/6/2027	123,551	0.03%
Citigroup, Inc.	59,000,000	2.80%	25/6/2027	441,818	0.11%
Citigroup, Inc.	125,000	4.45%	29/9/2027	122,111	0.03%
Citigroup, Inc.^	200,000	0.50%	8/10/2027	204,162	0.05%
Citigroup, Inc.^	100,000	3.89%	10/1/2028	96,746	0.02%
Citigroup, Inc.^	100,000	3.07%	24/2/2028	94,237	0.02%
Citigroup, Inc.^	65,000	4.66%	24/5/2028	64,591	0.02%
Citigroup, Inc.^	95,000	3.67%	24/7/2028	90,570	0.02%
Citigroup, Inc.	90,000	4.13%	25/7/2028	86,460	0.02%
Citigroup, Inc.^	95,000	3.52%	27/10/2028	89,812	0.02%
Citigroup, Inc.^	210,000	4.08%	23/4/2029	202,293	0.05%
Citigroup, Inc.^	230,000	3.98%	20/3/2030	218,210	0.06%
Citigroup, Inc.^	100,000	2.98%	5/11/2030	89,142	0.02%
Citigroup, Inc.^	55,000	2.67%	29/1/2031	47,742	0.01%
Citigroup, Inc.^	125,000	4.41%	31/3/2031	119,697	0.03%
Citigroup, Inc.^	125,000	2.57%	3/6/2031	106,782	0.03%
Citigroup, Inc.^	125,000	2.56%	1/5/2032	104,339	0.03%
Citigroup, Inc.	40,000	6.63%	15/6/2032	43,539	0.01%
Citigroup, Inc.^	65,000	2.52%	3/11/2032	53,642	0.01%
Citigroup, Inc.^	110,000	3.06%	25/1/2033	93,878	0.02%
Citigroup, Inc.	25,000	5.88%	22/2/2033	26,097	0.01%
Citigroup, Inc.^	160,000	3.79%	17/3/2033	143,954	0.04%
Citigroup, Inc.^	125,000	4.91%	24/5/2033	122,406	0.03%
Citigroup, Inc.^	100,000	4.11%	22/9/2033	113,952	0.03%
Citigroup, Inc.	20,000	6.00%	31/10/2033	21,102	0.01%
Citigroup, Inc.^	150,000	6.27%	17/11/2033	160,553	0.04%
Citigroup, Inc.^	185,000	6.17%	25/5/2034	191,875	0.05%
Citigroup, Inc.	35,000	6.13%	25/8/2036	37,450	0.01%
Citigroup, Inc.	50,000	6.80%	25/6/2038	76,186	0.02%
Citigroup, Inc.^	15,000	3.88%	24/1/2039	12,951	0.00%
Citigroup, Inc.	115,000	8.13%	15/7/2039	148,442	0.04%
Citigroup, Inc.^	105,000	5.32%	26/3/2041	105,290	0.03%
Citigroup, Inc.	50,000	5.88%	30/1/2042	53,246	0.01%
Citigroup, Inc.^	50,000	2.90%	3/11/2042	35,999	0.01%
Citigroup, Inc.	68,000	6.68%	13/9/2043	76,363	0.02%
Citigroup, Inc.	65,000	5.30%	6/5/2044	62,508	0.02%
Citigroup, Inc.	90,000	4.65%	30/7/2045	81,891	0.02%
Citigroup, Inc.	95,000	4.75%	18/5/2046	85,201	0.02%
Citigroup, Inc.^	75,000	4.28%	24/4/2048	65,700	0.02%
Citigroup, Inc.	105,000	4.65%	23/7/2048	97,146	0.03%
Citizens Bank NA	60,000	2.25%	28/4/2025	57,372	0.01%
Citizens Bank NA^	50,000	4.58%	9/8/2028	47,500	0.01%
Citizens Financial Group, Inc.	50,000	4.30%	3/12/2025	48,753	0.01%
Citizens Financial Group, Inc.	35,000	2.85%	27/7/2026	32,572	0.01%
Citizens Financial Group, Inc.	25,000	2.50%	6/2/2030	20,992	0.01%
Citizens Financial Group, Inc.	30,000	3.25%	30/4/2030	26,349	0.01%
Citizens Financial Group, Inc.	35,000	2.64%	30/9/2032	27,007	0.01%
Citizens Financial Group, Inc.^	15,000	5.64%	21/5/2037	13,870	0.00%
Cleveland Electric Illuminating Co.	15,000	5.95%	15/12/2036	15,346	0.00%
Clorox Co.	50,000	3.10%	1/10/2027	47,258	0.01%
Clorox Co.	15,000	3.90%	15/5/2028	14,539	0.00%
Clorox Co.	30,000	4.40%	1/5/2029	29,707	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Clorox Co.	5,000	1.80%	15/5/2030	4,175	0.00%
Clorox Co.	25,000	4.60%	1/5/2032	24,914	0.01%
CME Group, Inc.	65,000	3.75%	15/6/2028	63,590	0.02%
CME Group, Inc.	30,000	2.65%	15/3/2032	26,663	0.01%
CME Group, Inc.	45,000	5.30%	15/9/2043	47,893	0.01%
CME Group, Inc.	40,000	4.15%	15/6/2048	36,342	0.01%
CNA Financial Corp.	70,000	3.90%	1/5/2029	67,043	0.02%
CNA Financial Corp.	15,000	2.05%	15/8/2030	12,498	0.00%
CNA Financial Corp.	20,000	5.50%	15/6/2033	20,624	0.01%
CNH Industrial Capital LLC	95,000	3.95%	23/5/2025	93,325	0.02%
CNH Industrial Capital LLC	20,000	4.55%	10/4/2028	19,736	0.01%
CNH Industrial Capital LLC	25,000	5.50%	12/1/2029	25,775	0.01%
CNO Financial Group, Inc.	20,000	5.25%	30/5/2029	19,794	0.01%
Coca-Cola Co.	55,000	3.38%	25/3/2027	53,741	0.01%
Coca-Cola Co.	15,000	1.45%	1/6/2027	13,710	0.00%
Coca-Cola Co.	25,000	1.50%	5/3/2028	22,536	0.01%
Coca-Cola Co.	60,000	1.00%	15/3/2028	52,937	0.01%
Coca-Cola Co.	100,000	0.13%	15/3/2029	96,322	0.02%
Coca-Cola Co.	15,000	2.13%	6/9/2029	13,552	0.00%
Coca-Cola Co.	95,000	3.45%	25/3/2030	91,187	0.02%
Coca-Cola Co.	20,000	2.00%	5/3/2031	17,265	0.00%
Coca-Cola Co.	175,000	1.38%	15/3/2031	144,405	0.04%
Coca-Cola Co.	45,000	2.25%	5/1/2032	39,316	0.01%
Coca-Cola Co.	225,000	0.95%	6/5/2036	193,503	0.05%
Coca-Cola Co.	70,000	2.50%	1/6/2040	52,963	0.01%
Coca-Cola Co.	100,000	1.00%	9/3/2041	79,022	0.02%
Coca-Cola Co.	30,000	2.88%	5/5/2041	23,801	0.01%
Coca-Cola Co.	35,000	4.20%	25/3/2050	32,632	0.01%
Coca-Cola Co.	50,000	2.60%	1/6/2050	34,473	0.01%
Coca-Cola Co.	100,000	3.00%	5/3/2051	75,593	0.02%
Coca-Cola Co.	70,000	2.50%	15/3/2051	47,119	0.01%
Coca-Cola Co.	45,000	2.75%	1/6/2060	31,197	0.01%
Colgate-Palmolive Co.	30,000	3.10%	15/8/2025	29,364	0.01%
Colgate-Palmolive Co.	50,000	4.80%	2/3/2026	50,645	0.01%
Colgate-Palmolive Co.	35,000	3.10%	15/8/2027	33,787	0.01%
Colgate-Palmolive Co.	100,000	0.88%	12/11/2039	79,045	0.02%
Colgate-Palmolive Co.	45,000	4.00%	15/8/2045	41,551	0.01%
Colgate-Palmolive Co.	40,000	3.70%	1/8/2047	34,950	0.01%
Comcast Corp.	90,000	3.38%	15/8/2025	87,964	0.02%
Comcast Corp.	265,000	3.95%	15/10/2025	261,584	0.07%
Comcast Corp.	60,000	3.15%	1/3/2026	58,249	0.02%
Comcast Corp.	200,000	0.00%	14/9/2026	203,775	0.05%
Comcast Corp.	45,000	2.35%	15/1/2027	42,282	0.01%
Comcast Corp.	35,000	3.30%	1/2/2027	33,788	0.01%
Comcast Corp.	35,000	3.30%	1/4/2027	33,694	0.01%
Comcast Corp.	95,000	5.35%	15/11/2027	98,213	0.03%
Comcast Corp.	60,000	3.15%	15/2/2028	57,212	0.01%
Comcast Corp.	125,000	3.55%	1/5/2028	120,670	0.03%
Comcast Corp. <sup>1</sup>	265,000	4.15%	15/10/2028	261,332	0.07%
Comcast Corp.	70,000	4.55%	15/1/2029	70,364	0.02%
Comcast Corp.	100,000	0.25%	14/9/2029	95,503	0.02%
Comcast Corp.	45,000	2.65%	1/2/2030	40,489	0.01%
Comcast Corp.	100,000	3.40%	1/4/2030	93,640	0.02%
Comcast Corp.	45,000	4.25%	15/10/2030	44,344	0.01%
Comcast Corp.	80,000	1.95%	15/1/2031	67,482	0.02%
Comcast Corp.	60,000	1.50%	15/2/2031	48,911	0.01%
Comcast Corp.	45,000	5.50%	15/11/2032	47,924	0.01%
Comcast Corp.	120,000	4.25%	15/1/2033	116,562	0.03%
Comcast Corp.	25,000	4.65%	15/2/2033	25,233	0.01%
Comcast Corp.	35,000	7.05%	15/3/2033	40,889	0.01%
Comcast Corp.	35,000	4.80%	15/5/2033	35,440	0.01%
Comcast Corp.	65,000	4.20%	15/8/2034	62,121	0.02%
Comcast Corp.	100,000	5.65%	15/6/2035	107,438	0.03%
Comcast Corp.	45,000	4.40%	15/8/2035	43,351	0.01%
Comcast Corp.	45,000	6.50%	15/11/2035	51,396	0.01%
Comcast Corp.	100,000	1.88%	20/2/2036	96,166	0.02%
Comcast Corp.	80,000	3.20%	15/7/2036	67,311	0.02%
Comcast Corp.	105,000	3.90%	1/3/2038	93,944	0.02%
Comcast Corp.	30,000	4.60%	15/10/2038	29,059	0.01%
Comcast Corp.	100,000	3.25%	1/11/2039	81,233	0.02%
Comcast Corp.	60,000	3.75%	1/4/2040	51,623	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	25,000	4.65%	15/7/2042	23,533	0.01%
Comcast Corp.	60,000	3.40%	15/7/2046	46,551	0.01%
Comcast Corp.	40,000	4.00%	15/8/2047	33,781	0.01%
Comcast Corp.	160,000	3.97%	1/11/2047	134,495	0.03%
Comcast Corp.	35,000	4.00%	1/3/2048	29,487	0.01%
Comcast Corp.	110,000	4.70%	15/10/2048	105,100	0.03%
Comcast Corp.	55,000	4.00%	1/11/2049	46,026	0.01%
Comcast Corp.	100,000	3.45%	1/2/2050	76,887	0.02%
Comcast Corp.	130,000	2.80%	15/1/2051	86,656	0.02%
Comcast Corp.	245,000	2.89%	1/11/2051	165,916	0.04%
Comcast Corp.	100,000	4.05%	1/11/2052	84,433	0.02%
Comcast Corp.	100,000	5.35%	15/5/2053	103,716	0.03%
Comcast Corp.	235,000	2.94%	1/11/2056	154,905	0.04%
Comcast Corp.	80,000	4.95%	15/10/2058	78,759	0.02%
Comcast Corp.	70,000	2.65%	15/8/2062	43,072	0.01%
Comcast Corp.	190,000	2.99%	1/11/2063	122,770	0.03%
Comcast Corp.	60,000	5.50%	15/5/2064	63,246	0.02%
Comerica Bank	30,000	4.00%	27/7/2025	29,067	0.01%
Comerica Bank*	10,000	5.33%	25/8/2033	9,229	0.00%
Comerica, Inc.	20,000	4.00%	1/2/2029	18,904	0.00%
Commonwealth Edison Co.	30,000	2.55%	15/6/2026	28,574	0.01%
Commonwealth Edison Co.	15,000	2.95%	15/8/2027	14,168	0.00%
Commonwealth Edison Co.	15,000	3.70%	15/8/2028	14,505	0.00%
Commonwealth Edison Co.	10,000	2.20%	1/3/2030	8,649	0.00%
Commonwealth Edison Co.	15,000	3.15%	15/3/2032	13,383	0.00%
Commonwealth Edison Co.	15,000	4.90%	1/2/2033	15,229	0.00%
Commonwealth Edison Co.	35,000	5.90%	15/3/2036	37,870	0.01%
Commonwealth Edison Co.	5,000	6.45%	15/1/2038	5,532	0.00%
Commonwealth Edison Co.	30,000	3.80%	1/10/2042	25,011	0.01%
Commonwealth Edison Co.	15,000	4.60%	15/8/2043	13,901	0.00%
Commonwealth Edison Co.	35,000	4.70%	15/1/2044	32,618	0.01%
Commonwealth Edison Co.	10,000	3.70%	1/3/2045	8,088	0.00%
Commonwealth Edison Co.	30,000	4.35%	15/11/2045	26,302	0.01%
Commonwealth Edison Co.	20,000	3.65%	15/6/2046	15,828	0.00%
Commonwealth Edison Co.	25,000	3.75%	15/8/2047	20,196	0.01%
Commonwealth Edison Co.	40,000	4.00%	1/3/2048	33,960	0.01%
Commonwealth Edison Co.	15,000	4.00%	1/3/2049	12,615	0.00%
Commonwealth Edison Co.	90,000	3.20%	15/11/2049	64,703	0.02%
Commonwealth Edison Co.	20,000	3.00%	1/3/2050	13,945	0.00%
Commonwealth Edison Co.	20,000	3.13%	15/3/2051	14,184	0.00%
Commonwealth Edison Co.	15,000	2.75%	1/9/2051	9,782	0.00%
Commonwealth Edison Co.	20,000	3.85%	15/3/2052	16,209	0.00%
Commonwealth Edison Co.	25,000	5.30%	1/2/2053	25,470	0.01%
Conagra Brands, Inc.	15,000	4.60%	1/11/2025	14,867	0.00%
Conagra Brands, Inc.	25,000	5.30%	1/10/2026	25,301	0.01%
Conagra Brands, Inc.	165,000	1.38%	1/11/2027	145,010	0.04%
Conagra Brands, Inc.	20,000	7.00%	1/10/2028	21,564	0.01%
Conagra Brands, Inc.	90,000	4.85%	1/11/2028	89,951	0.02%
Conagra Brands, Inc.	30,000	8.25%	15/9/2030	35,042	0.01%
Conagra Brands, Inc.	50,000	5.30%	1/11/2038	48,904	0.01%
Conagra Brands, Inc.	10,000	5.40%	1/11/2048	9,687	0.00%
Concentrix Corp.	50,000	6.60%	2/8/2028	51,554	0.01%
Concentrix Corp.	30,000	6.85%	2/8/2033	30,855	0.01%
Conopco, Inc.	20,000	7.25%	15/12/2026	21,445	0.01%
Corning, Inc.	50,000	4.70%	15/3/2037	47,676	0.01%
Corning, Inc.	5,000	4.75%	15/3/2042	4,669	0.00%
Corning, Inc.	40,000	3.90%	15/11/2049	32,417	0.01%
Corning, Inc.	20,000	4.38%	15/11/2057	17,476	0.00%
Corning, Inc.	15,000	5.85%	15/11/2068	15,055	0.00%
Corning, Inc.	65,000	5.45%	15/11/2079	62,847	0.02%
Corporate Office Properties LP	15,000	2.75%	15/4/2031	12,222	0.00%
Corporate Office Properties LP	45,000	2.90%	1/12/2033	35,366	0.01%
Crown Castle, Inc.	80,000	1.35%	15/7/2025	75,540	0.02%
Crown Castle, Inc.	20,000	3.70%	15/6/2026	19,325	0.00%
Crown Castle, Inc.	40,000	1.05%	15/7/2026	36,119	0.01%
Crown Castle, Inc.	50,000	2.90%	15/3/2027	46,800	0.01%
Crown Castle, Inc.	35,000	3.65%	1/9/2027	33,297	0.01%
Crown Castle, Inc.	35,000	5.00%	11/1/2028	34,893	0.01%
Crown Castle, Inc.	60,000	3.80%	15/2/2028	57,101	0.01%
Crown Castle, Inc.	20,000	4.80%	1/9/2028	19,748	0.01%
Crown Castle, Inc.	25,000	3.10%	15/11/2029	22,398	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Crown Castle, Inc.	70,000	2.25%	15/1/2031	57,995	0.01%
Crown Castle, Inc.	115,000	2.10%	1/4/2031	93,672	0.02%
Crown Castle, Inc.	30,000	2.50%	15/7/2031	25,024	0.01%
Crown Castle, Inc.	25,000	5.10%	1/5/2033	24,811	0.01%
Crown Castle, Inc.	105,000	2.90%	1/4/2041	75,078	0.02%
Crown Castle, Inc.	25,000	4.75%	15/5/2047	21,691	0.01%
Crown Castle, Inc.	80,000	4.15%	1/7/2050	64,766	0.02%
Crown Castle, Inc.	15,000	3.25%	15/1/2051	10,515	0.00%
CubeSmart LP	55,000	2.25%	15/12/2028	48,590	0.01%
CubeSmart LP	25,000	4.38%	15/2/2029	24,267	0.01%
CubeSmart LP	15,000	2.00%	15/2/2031	12,245	0.00%
CubeSmart LP	30,000	2.50%	15/2/2032	24,925	0.01%
CVS Health Corp.	90,000	4.10%	25/3/2025	89,138	0.02%
CVS Health Corp.	255,000	3.88%	20/7/2025	250,452	0.06%
CVS Health Corp.	50,000	5.00%	20/2/2026	50,223	0.01%
CVS Health Corp.	50,000	2.88%	1/6/2026	47,779	0.01%
CVS Health Corp.	25,000	3.63%	1/4/2027	24,238	0.01%
CVS Health Corp.	70,000	6.25%	1/6/2027	73,457	0.02%
CVS Health Corp.	115,000	1.30%	21/8/2027	102,200	0.03%
CVS Health Corp.	185,000	4.30%	25/3/2028	181,847	0.05%
CVS Health Corp.	25,000	5.00%	30/1/2029	25,431	0.01%
CVS Health Corp.	25,000	3.25%	15/8/2029	23,279	0.01%
CVS Health Corp.	25,000	5.13%	21/2/2030	25,395	0.01%
CVS Health Corp.	85,000	3.75%	1/4/2030	80,135	0.02%
CVS Health Corp.	70,000	1.75%	21/8/2030	57,864	0.01%
CVS Health Corp.	25,000	5.25%	30/1/2031	25,658	0.01%
CVS Health Corp.	10,000	1.88%	28/2/2031	8,228	0.00%
CVS Health Corp.	75,000	2.13%	15/9/2031	62,056	0.02%
CVS Health Corp.	85,000	5.25%	21/2/2033	86,899	0.02%
CVS Health Corp.	100,000	5.30%	1/6/2033	102,646	0.03%
CVS Health Corp.	70,000	4.88%	20/7/2035	68,816	0.02%
CVS Health Corp.	245,000	4.78%	25/3/2038	231,602	0.06%
CVS Health Corp.	15,000	4.13%	1/4/2040	12,902	0.00%
CVS Health Corp.	55,000	2.70%	21/8/2040	39,305	0.01%
CVS Health Corp.	105,000	5.30%	5/12/2043	101,728	0.03%
CVS Health Corp.	160,000	5.13%	20/7/2045	151,639	0.04%
CVS Health Corp.	390,000	5.05%	25/3/2048	365,954	0.09%
CVS Health Corp.	45,000	4.25%	1/4/2050	37,630	0.01%
CVS Health Corp.	75,000	5.63%	21/2/2053	76,120	0.02%
CVS Health Corp.	70,000	5.88%	1/6/2053	73,753	0.02%
CVS Health Corp.	75,000	6.00%	1/6/2063	79,880	0.02%
Danaher Corp.	10,000	4.38%	15/9/2045	9,295	0.00%
Danaher Corp.	85,000	2.60%	1/10/2050	56,939	0.01%
Danaher Corp.	25,000	2.80%	10/12/2051	17,353	0.00%
Deere & Co.	100,000	2.75%	15/4/2025	97,535	0.03%
Deere & Co.	20,000	5.38%	16/10/2029	21,148	0.01%
Deere & Co.	75,000	7.13%	3/3/2031	87,591	0.02%
Deere & Co.	115,000	3.90%	9/6/2042	103,524	0.03%
Deere & Co.	10,000	2.88%	7/9/2049	7,494	0.00%
Deere & Co.	75,000	3.75%	15/4/2050	65,727	0.02%
Dell International LLC/EMC Corp.	45,000	5.85%	15/7/2025	45,464	0.01%
Dell International LLC/EMC Corp.	77,000	6.02%	15/6/2026	78,798	0.02%
Dell International LLC/EMC Corp.	90,000	4.90%	1/10/2026	90,146	0.02%
Dell International LLC/EMC Corp.	125,000	5.25%	1/2/2028	128,233	0.03%
Dell International LLC/EMC Corp.	90,000	5.30%	1/10/2029	92,723	0.02%
Dell International LLC/EMC Corp.	50,000	6.20%	15/7/2030	53,666	0.01%
Dell International LLC/EMC Corp.	45,000	5.75%	1/2/2033	47,372	0.01%
Dell International LLC/EMC Corp.	60,000	8.10%	15/7/2036	73,726	0.02%
Dell International LLC/EMC Corp.	45,000	3.38%	15/12/2041	34,076	0.01%
Dell International LLC/EMC Corp.	32,000	8.35%	15/7/2046	42,176	0.01%
Dell International LLC/EMC Corp.	35,000	3.45%	15/12/2051	25,354	0.01%
Dell, Inc.	60,000	6.50%	15/4/2038	64,167	0.02%
DENTSPLY SIRONA, Inc.	40,000	3.25%	1/6/2030	35,354	0.01%
DH Europe Finance II Sarl	5,000	2.60%	15/11/2029	4,524	0.00%
DH Europe Finance II Sarl	100,000	0.75%	18/9/2031	93,105	0.02%
DH Europe Finance II Sarl	100,000	1.35%	18/9/2039	83,438	0.02%
DH Europe Finance II Sarl	85,000	3.25%	15/11/2039	70,552	0.02%
DH Europe Finance II Sarl	30,000	3.40%	15/11/2049	23,743	0.01%
Digital Dutch Finco BV	100,000	1.50%	15/3/2030	96,138	0.02%
Digital Realty Trust LP	75,000	4.45%	15/7/2028	73,424	0.02%
Digital Realty Trust LP	50,000	3.60%	1/7/2029	46,986	0.01%

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Digital Stout Holding LLC	100,000	3.30%	19/7/2029	117,684	0.03%
Discover Bank	90,000	3.45%	27/7/2026	85,146	0.02%
Discover Bank	20,000	4.65%	13/9/2028	19,068	0.00%
Discover Bank	20,000	2.70%	6/2/2030	16,952	0.00%
Discover Financial Services	90,000	4.10%	9/2/2027	86,386	0.02%
Discover Financial Services	20,000	6.70%	29/11/2032	20,929	0.01%
Discover Financial Services^	60,000	7.96%	2/11/2034	66,746	0.02%
Discovery Communications LLC	15,000	3.95%	15/6/2025	14,651	0.00%
Discovery Communications LLC	200,000	4.90%	11/3/2026	199,532	0.05%
Discovery Communications LLC	100,000	1.90%	19/3/2027	105,123	0.03%
Discovery Communications LLC	115,000	3.95%	20/3/2028	109,540	0.03%
Discovery Communications LLC	25,000	4.13%	15/5/2029	23,716	0.01%
Discovery Communications LLC	35,000	3.63%	15/5/2030	31,763	0.01%
Discovery Communications LLC	10,000	5.00%	20/9/2037	8,967	0.00%
Discovery Communications LLC	20,000	6.35%	1/6/2040	20,058	0.01%
Discovery Communications LLC	15,000	4.88%	1/4/2043	12,524	0.00%
Discovery Communications LLC	75,000	5.20%	20/9/2047	64,724	0.02%
Discovery Communications LLC	30,000	5.30%	15/5/2049	25,925	0.01%
Discovery Communications LLC	70,000	4.65%	15/5/2050	56,372	0.01%
Discovery Communications LLC	85,000	4.00%	15/9/2055	60,460	0.02%
Dollar General Corp.	35,000	4.13%	1/5/2028	34,249	0.01%
Dollar General Corp.	25,000	5.20%	5/7/2028	25,351	0.01%
Dollar General Corp.	65,000	5.00%	1/11/2032	64,880	0.02%
Dollar General Corp.	50,000	5.45%	5/7/2033	50,982	0.01%
Dollar General Corp.	25,000	4.13%	3/4/2050	19,825	0.01%
Dollar General Corp.	25,000	5.50%	1/11/2052	24,351	0.01%
Dollar Tree, Inc.	25,000	4.00%	15/5/2025	24,557	0.01%
Dollar Tree, Inc.	65,000	4.20%	15/5/2028	63,605	0.02%
Dollar Tree, Inc.	35,000	2.65%	1/12/2031	29,723	0.01%
Dollar Tree, Inc.	20,000	3.38%	1/12/2051	13,898	0.00%
Dover Corp.	10,000	2.95%	4/11/2029	9,051	0.00%
Dover Corp.	5,000	5.38%	15/10/2035	5,211	0.00%
Dover Corp.	25,000	5.38%	1/3/2041	25,140	0.01%
DR Horton, Inc.	10,000	1.30%	15/10/2026	9,119	0.00%
DR Horton, Inc.	25,000	1.40%	15/10/2027	22,261	0.01%
DuPont de Nemours, Inc.	55,000	4.49%	15/11/2025	54,655	0.01%
DuPont de Nemours, Inc.	155,000	4.73%	15/11/2028	157,461	0.04%
DuPont de Nemours, Inc.	90,000	5.32%	15/11/2038	92,395	0.02%
DuPont de Nemours, Inc.	75,000	5.42%	15/11/2048	78,330	0.02%
DXC Technology Co.	200,000	1.75%	15/1/2026	213,276	0.06%
DXC Technology Co.	50,000	1.80%	15/9/2026	45,612	0.01%
DXC Technology Co.	50,000	2.38%	15/9/2028	43,773	0.01%
Eagle Materials, Inc.	40,000	2.50%	1/7/2031	33,941	0.01%
eBay, Inc.	50,000	1.90%	11/3/2025	48,085	0.01%
eBay, Inc.	35,000	5.90%	22/11/2025	35,601	0.01%
eBay, Inc.	25,000	1.40%	10/5/2026	23,161	0.01%
eBay, Inc.	10,000	3.60%	5/6/2027	9,677	0.00%
eBay, Inc.	50,000	5.95%	22/11/2027	52,234	0.01%
eBay, Inc.	5,000	2.70%	11/3/2030	4,454	0.00%
eBay, Inc.	40,000	2.60%	10/5/2031	34,871	0.01%
eBay, Inc.	45,000	6.30%	22/11/2032	49,579	0.01%
eBay, Inc.	45,000	4.00%	15/7/2042	37,462	0.01%
eBay, Inc.	35,000	3.65%	10/5/2051	26,755	0.01%
Edwards Lifesciences Corp.	10,000	4.30%	15/6/2028	9,856	0.00%
EIDP, Inc.	55,000	1.70%	15/7/2025	52,210	0.01%
EIDP, Inc.	25,000	4.50%	15/5/2026	24,928	0.01%
EIDP, Inc.	5,000	2.30%	15/7/2030	4,380	0.00%
EIDP, Inc.	25,000	4.80%	15/5/2033	25,311	0.01%
Electronic Arts, Inc.	25,000	1.85%	15/2/2031	20,870	0.01%
Electronic Arts, Inc.	55,000	2.95%	15/2/2051	38,864	0.01%
Elevance Health, Inc.	15,000	5.35%	15/10/2025	15,110	0.00%
Elevance Health, Inc.	75,000	4.90%	8/2/2026	74,887	0.02%
Elevance Health, Inc.	95,000	1.50%	15/3/2026	88,630	0.02%
Elevance Health, Inc.	35,000	4.10%	1/3/2028	34,498	0.01%
Elevance Health, Inc.	30,000	2.88%	15/9/2029	27,506	0.01%
Elevance Health, Inc.	40,000	2.25%	15/5/2030	34,689	0.01%
Elevance Health, Inc.	65,000	2.55%	15/3/2031	56,456	0.01%
Elevance Health, Inc.	25,000	4.10%	15/5/2032	23,863	0.01%
Elevance Health, Inc.	25,000	5.50%	15/10/2032	26,167	0.01%
Elevance Health, Inc.	75,000	4.75%	15/2/2033	75,070	0.02%
Elevance Health, Inc.	30,000	5.85%	15/1/2036	32,082	0.01%

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Elevance Health, Inc.	40,000	6.38%	15/6/2037	44,400	0.01%
Elevance Health, Inc.	35,000	4.63%	15/5/2042	32,667	0.01%
Elevance Health, Inc.	75,000	4.65%	15/1/2043	69,535	0.02%
Elevance Health, Inc.	30,000	5.10%	15/1/2044	29,425	0.01%
Elevance Health, Inc.	35,000	4.65%	15/8/2044	32,479	0.01%
Elevance Health, Inc.	50,000	4.38%	1/12/2047	44,712	0.01%
Elevance Health, Inc.	25,000	4.55%	1/3/2048	22,818	0.01%
Elevance Health, Inc.	40,000	3.70%	15/9/2049	31,774	0.01%
Elevance Health, Inc.	15,000	3.13%	15/5/2050	10,847	0.00%
Elevance Health, Inc.	55,000	3.60%	15/3/2051	43,201	0.01%
Elevance Health, Inc.	10,000	4.55%	15/5/2052	9,143	0.00%
Elevance Health, Inc.	55,000	6.10%	15/10/2052	62,541	0.02%
Elevance Health, Inc.	90,000	5.13%	15/2/2053	90,285	0.02%
Eli Lilly & Co.	35,000	2.75%	1/6/2025	34,073	0.01%
Eli Lilly & Co.	300,000	1.63%	2/6/2026	321,982	0.08%
Eli Lilly & Co.	115,000	5.50%	15/3/2027	119,515	0.03%
Eli Lilly & Co.	70,000	3.38%	15/3/2029	67,334	0.02%
Eli Lilly & Co.	100,000	2.13%	3/6/2030	107,128	0.03%
Eli Lilly & Co.	90,000	4.70%	27/2/2033	92,363	0.02%
Eli Lilly & Co.	10,000	5.55%	15/3/2037	10,918	0.00%
Eli Lilly & Co.	50,000	2.25%	15/5/2050	32,403	0.01%
Eli Lilly & Co.	50,000	4.88%	27/2/2053	51,878	0.01%
Eli Lilly & Co.	45,000	2.50%	15/9/2060	28,363	0.01%
Eli Lilly & Co.	100,000	1.38%	14/9/2061	69,117	0.02%
Eli Lilly & Co.	75,000	4.95%	27/2/2063	77,879	0.02%
Enstar Finance LLC <sup>^</sup>	20,000	5.50%	15/1/2042	16,992	0.00%
Enstar Group Ltd.	85,000	3.10%	1/9/2031	69,385	0.02%
EPR Properties	30,000	4.50%	1/6/2027	28,197	0.01%
EPR Properties	5,000	4.95%	15/4/2028	4,757	0.00%
EPR Properties	45,000	3.75%	15/8/2029	39,584	0.01%
EPR Properties	25,000	3.60%	15/11/2031	20,747	0.01%
Equifax, Inc.	25,000	2.60%	1/12/2024	24,337	0.01%
Equifax, Inc.	20,000	2.60%	15/12/2025	19,080	0.00%
Equifax, Inc.	10,000	5.10%	15/12/2027	10,107	0.00%
Equifax, Inc.	25,000	5.10%	1/6/2028	25,223	0.01%
Equifax, Inc.	10,000	3.10%	15/5/2030	8,971	0.00%
Equifax, Inc.	135,000	2.35%	15/9/2031	112,199	0.03%
Equinix, Inc.	10,000	1.45%	15/5/2026	9,240	0.00%
Equinix, Inc.	35,000	1.80%	15/7/2027	31,732	0.01%
Equinix, Inc.	125,000	1.55%	15/3/2028	109,858	0.03%
Equinix, Inc.	35,000	2.00%	15/5/2028	31,277	0.01%
Equinix, Inc.	135,000	2.50%	15/5/2031	114,806	0.03%
Equinix, Inc.	40,000	3.90%	15/4/2032	37,151	0.01%
Equinix, Inc.	100,000	1.00%	15/3/2033	89,321	0.02%
Equinix, Inc.	20,000	3.00%	15/7/2050	13,641	0.00%
Equinix, Inc.	5,000	2.95%	15/9/2051	3,343	0.00%
Equinix, Inc.	55,000	3.40%	15/2/2052	40,299	0.01%
Equitable Holdings, Inc.	25,000	7.00%	1/4/2028	26,664	0.01%
Equitable Holdings, Inc.	160,000	4.35%	20/4/2028	154,700	0.04%
Equitable Holdings, Inc.	25,000	5.59%	11/1/2033	25,727	0.01%
Equitable Holdings, Inc.	55,000	5.00%	20/4/2048	51,240	0.01%
ERP Operating LP	25,000	3.38%	1/6/2025	24,461	0.01%
ERP Operating LP	25,000	2.85%	1/11/2026	23,750	0.01%
ERP Operating LP	55,000	3.25%	1/8/2027	52,326	0.01%
ERP Operating LP	50,000	3.50%	1/3/2028	47,801	0.01%
ERP Operating LP	50,000	3.00%	1/7/2029	46,177	0.01%
ERP Operating LP	40,000	4.50%	1/7/2044	35,490	0.01%
ERP Operating LP	20,000	4.00%	1/8/2047	16,092	0.00%
Essex Portfolio LP	5,000	3.38%	15/4/2026	4,823	0.00%
Essex Portfolio LP	105,000	1.70%	1/3/2028	92,022	0.02%
Essex Portfolio LP	25,000	4.00%	1/3/2029	23,847	0.01%
Essex Portfolio LP	5,000	3.00%	15/1/2030	4,456	0.00%
Essex Portfolio LP	60,000	1.65%	15/1/2031	47,680	0.01%
Essex Portfolio LP	60,000	2.55%	15/6/2031	50,370	0.01%
Essex Portfolio LP	5,000	4.50%	15/3/2048	4,291	0.00%
Essex Portfolio LP	5,000	2.65%	1/9/2050	3,035	0.00%
Estee Lauder Cos, Inc.	25,000	2.00%	1/12/2024	24,286	0.01%
Estee Lauder Cos, Inc.	55,000	4.38%	15/5/2028	54,962	0.01%
Estee Lauder Cos, Inc.	55,000	2.60%	15/4/2030	48,733	0.01%
Estee Lauder Cos, Inc.	15,000	1.95%	15/3/2031	12,563	0.00%
Estee Lauder Cos, Inc.	30,000	4.65%	15/5/2033	30,178	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Estee Lauder Cos, Inc.	40,000	6.00%	15/5/2037	44,057	0.01%
Estee Lauder Cos, Inc.	25,000	4.38%	15/6/2045	22,651	0.01%
Estee Lauder Cos, Inc.	25,000	4.15%	15/3/2047	21,619	0.01%
Estee Lauder Cos, Inc.	10,000	3.13%	1/12/2049	7,289	0.00%
Estee Lauder Cos, Inc.	25,000	5.15%	15/5/2053	25,511	0.01%
Everest Reinsurance Holdings, Inc.	15,000	4.87%	1/6/2044	13,760	0.00%
Everest Reinsurance Holdings, Inc.	40,000	3.50%	15/10/2050	29,506	0.01%
Everest Reinsurance Holdings, Inc.	70,000	3.13%	15/10/2052	48,009	0.01%
Expedia Group, Inc.	40,000	5.00%	15/2/2026	40,010	0.01%
Expedia Group, Inc.	25,000	4.63%	1/8/2027	24,932	0.01%
Expedia Group, Inc.	50,000	3.80%	15/2/2028	48,146	0.01%
Expedia Group, Inc.	25,000	3.25%	15/2/2030	22,926	0.01%
Expedia Group, Inc.	60,000	2.95%	15/3/2031	52,984	0.01%
Extra Space Storage LP	5,000	3.50%	1/7/2026	4,812	0.00%
Extra Space Storage LP	115,000	3.88%	15/12/2027	110,197	0.03%
Extra Space Storage LP	20,000	5.70%	1/4/2028	20,507	0.01%
Extra Space Storage LP	45,000	3.90%	1/4/2029	42,682	0.01%
Extra Space Storage LP	25,000	2.20%	15/10/2030	20,805	0.01%
Extra Space Storage LP	5,000	2.55%	1/6/2031	4,141	0.00%
Extra Space Storage LP	65,000	2.35%	15/3/2032	53,000	0.01%
F&G Annuities & Life, Inc.	25,000	7.40%	13/1/2028	25,785	0.01%
FactSet Research Systems, Inc.	20,000	2.90%	1/3/2027	18,831	0.00%
FactSet Research Systems, Inc.	5,000	3.45%	1/3/2032	4,491	0.00%
Federal Realty OP LP	35,000	3.25%	15/7/2027	32,742	0.01%
Federal Realty OP LP	15,000	5.38%	1/5/2028	15,152	0.00%
Federal Realty OP LP	10,000	3.20%	15/6/2029	9,091	0.00%
Federal Realty OP LP	50,000	3.50%	1/6/2030	45,393	0.01%
Federal Realty OP LP	20,000	4.50%	1/12/2044	16,732	0.00%
FedEx Corp.	20,000	3.40%	15/2/2028	19,187	0.00%
FedEx Corp.	15,000	4.20%	17/10/2028	14,753	0.00%
FedEx Corp.	30,000	3.10%	5/8/2029	27,790	0.01%
FedEx Corp.	60,000	2.40%	15/5/2031	51,582	0.01%
FedEx Corp.	100,000	0.95%	4/5/2033	87,181	0.02%
FedEx Corp.	25,000	4.90%	15/1/2034	25,369	0.01%
FedEx Corp.	40,000	3.25%	15/5/2041	30,961	0.01%
FedEx Corp.	70,000	3.88%	1/8/2042	58,276	0.02%
FedEx Corp.	10,000	4.10%	15/4/2043	8,496	0.00%
FedEx Corp.	50,000	5.10%	15/1/2044	48,305	0.01%
FedEx Corp.	45,000	4.10%	1/2/2045	37,956	0.01%
FedEx Corp.	25,000	4.75%	15/11/2045	23,040	0.01%
FedEx Corp.	100,000	4.55%	1/4/2046	89,625	0.02%
FedEx Corp.	25,000	4.40%	15/1/2047	21,794	0.01%
FedEx Corp.	25,000	4.05%	15/2/2048	20,840	0.01%
FedEx Corp.	95,000	4.95%	17/10/2048	90,163	0.02%
FedEx Corp.	30,000	5.25%	15/5/2050	29,944	0.01%
Fidelity National Financial, Inc.	70,000	4.50%	15/8/2028	68,178	0.02%
Fidelity National Financial, Inc.	25,000	2.45%	15/3/2031	20,729	0.01%
Fidelity National Financial, Inc.	25,000	3.20%	17/9/2051	15,938	0.00%
Fidelity National Information Services, Inc.	30,000	4.50%	15/7/2025	29,726	0.01%
Fidelity National Information Services, Inc.	100,000	1.15%	1/3/2026	92,438	0.02%
Fidelity National Information Services, Inc.	200,000	1.50%	21/5/2027	209,100	0.05%
Fidelity National Information Services, Inc.	25,000	4.70%	15/7/2027	25,006	0.01%
Fidelity National Information Services, Inc.	5,000	1.65%	1/3/2028	4,459	0.00%
Fidelity National Information Services, Inc.	135,000	2.25%	1/3/2031	114,123	0.03%
Fidelity National Information Services, Inc.	15,000	5.10%	15/7/2032	15,343	0.00%
Fidelity National Information Services, Inc.	40,000	3.10%	1/3/2041	29,753	0.01%
Fidelity National Information Services, Inc.	20,000	5.63%	15/7/2052	20,469	0.01%
Fifth Third Bancorp	5,000	2.38%	28/1/2025	4,837	0.00%
Fifth Third Bancorp	105,000	2.55%	5/5/2027	96,840	0.02%
Fifth Third Bancorp^	105,000	1.71%	1/11/2027	94,581	0.02%
Fifth Third Bancorp	10,000	3.95%	14/3/2028	9,597	0.00%
Fifth Third Bancorp^	20,000	4.06%	25/4/2028	19,050	0.00%
Fifth Third Bancorp^	100,000	6.36%	27/10/2028	103,795	0.03%
Fifth Third Bancorp^	35,000	6.34%	27/7/2029	36,413	0.01%
Fifth Third Bancorp^	5,000	4.77%	28/7/2030	4,904	0.00%
Fifth Third Bancorp^	50,000	4.34%	25/4/2033	46,492	0.01%
Fifth Third Bancorp	75,000	8.25%	1/3/2038	88,697	0.02%
Fifth Third Bank NA	15,000	3.85%	15/3/2026	14,409	0.00%
First American Financial Corp.	20,000	4.00%	15/5/2030	18,064	0.00%
First American Financial Corp.	20,000	2.40%	15/8/2031	15,806	0.00%
First Horizon Bank	10,000	5.75%	1/5/2030	9,440	0.00%

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First Horizon Corp.	30,000	4.00%	26/5/2025	29,120	0.01%
First-Citizens Bank & Trust Co.	45,000	6.13%	9/3/2028	45,776	0.01%
Fiserv, Inc.	40,000	3.85%	1/6/2025	39,283	0.01%
Fiserv, Inc.	215,000	3.20%	1/7/2026	206,948	0.05%
Fiserv, Inc.	25,000	5.45%	2/3/2028	25,768	0.01%
Fiserv, Inc.	75,000	4.20%	1/10/2028	73,420	0.02%
Fiserv, Inc.	145,000	3.50%	1/7/2029	136,566	0.04%
Fiserv, Inc.	110,000	2.65%	1/6/2030	96,910	0.03%
Fiserv, Inc.	200,000	1.63%	1/7/2030	199,704	0.05%
Fiserv, Inc.	100,000	3.00%	1/7/2031	114,341	0.03%
Fiserv, Inc.	25,000	5.60%	2/3/2033	26,138	0.01%
Fiserv, Inc.	80,000	5.63%	21/8/2033	83,773	0.02%
Fiserv, Inc.	85,000	4.40%	1/7/2049	75,097	0.02%
Flex Ltd.	25,000	4.75%	15/6/2025	24,672	0.01%
Flex Ltd.	115,000	3.75%	1/2/2026	111,356	0.03%
Flex Ltd.	25,000	4.88%	15/6/2029	24,578	0.01%
Flex Ltd.	10,000	4.88%	12/5/2030	9,817	0.00%
Flowers Foods, Inc.	15,000	3.50%	1/10/2026	14,373	0.00%
Flowers Foods, Inc.	10,000	2.40%	15/3/2031	8,415	0.00%
FMC Corp.	90,000	5.15%	18/5/2026	89,906	0.02%
FMC Corp.	25,000	5.65%	18/5/2033	24,847	0.01%
FMC Corp.	30,000	4.50%	1/10/2049	23,579	0.01%
FMC Corp.	50,000	6.38%	18/5/2053	51,252	0.01%
FNB Corp.	30,000	5.15%	25/8/2025	29,621	0.01%
Ford Motor Co.	50,000	9.63%	22/4/2030	58,894	0.02%
Ford Motor Co.	75,000	7.45%	16/7/2031	81,723	0.02%
Ford Motor Co.	45,000	3.25%	12/2/2032	37,437	0.01%
Ford Motor Co.	200,000	6.10%	19/8/2032	201,783	0.05%
Ford Motor Co.	80,000	4.75%	15/1/2043	66,085	0.02%
Ford Motor Co.	15,000	7.40%	1/11/2046	16,350	0.00%
Ford Motor Co.	125,000	5.29%	8/12/2046	110,441	0.03%
Ford Motor Credit Co. LLC	200,000	5.13%	16/6/2025	197,592	0.05%
Ford Motor Credit Co. LLC	200,000	3.38%	13/11/2025	191,322	0.05%
Ford Motor Credit Co. LLC	150,000	2.33%	25/11/2025	160,864	0.04%
Ford Motor Credit Co. LLC	200,000	2.70%	10/8/2026	185,281	0.05%
Ford Motor Credit Co. LLC	100,000	4.87%	3/8/2027	113,574	0.03%
Ford Motor Credit Co. LLC	200,000	7.35%	4/11/2027	210,724	0.05%
Ford Motor Credit Co. LLC	200,000	6.80%	12/5/2028	208,916	0.05%
Ford Motor Credit Co. LLC	100,000	5.13%	20/2/2029	115,655	0.03%
Ford Motor Credit Co. LLC	200,000	7.35%	6/3/2030	214,541	0.06%
Fortinet, Inc.	10,000	2.20%	15/3/2031	8,361	0.00%
Fortune Brands Innovations, Inc.	15,000	4.00%	15/6/2025	14,756	0.00%
Fortune Brands Innovations, Inc.	40,000	3.25%	15/9/2029	36,983	0.01%
Fortune Brands Innovations, Inc.	45,000	4.00%	25/3/2032	41,949	0.01%
Fortune Brands Innovations, Inc.	50,000	5.88%	1/6/2033	52,309	0.01%
Fox Corp.	25,000	3.05%	7/4/2025	24,342	0.01%
Fox Corp.	95,000	4.71%	25/1/2029	94,538	0.02%
Fox Corp.	100,000	3.50%	8/4/2030	92,286	0.02%
Fox Corp.	55,000	6.50%	13/10/2033	59,554	0.02%
Fox Corp.	55,000	5.48%	25/1/2039	53,637	0.01%
Fox Corp.	55,000	5.58%	25/1/2049	52,867	0.01%
Franklin Resources, Inc.	25,000	2.85%	30/3/2025	24,329	0.01%
Franklin Resources, Inc.	35,000	1.60%	30/10/2030	28,585	0.01%
Franklin Resources, Inc.	15,000	2.95%	12/8/2051	9,542	0.00%
GATX Corp.	40,000	3.50%	15/3/2028	37,601	0.01%
GATX Corp.	25,000	4.70%	1/4/2029	24,783	0.01%
GATX Corp.	40,000	4.00%	30/6/2030	37,574	0.01%
GATX Corp.	45,000	3.50%	1/6/2032	39,388	0.01%
GATX Corp.	20,000	4.90%	15/3/2033	19,614	0.01%
GATX Corp.	15,000	5.45%	15/9/2033	15,104	0.00%
GATX Corp.	25,000	6.05%	15/3/2034	25,967	0.01%
GATX Corp.	20,000	6.90%	1/5/2034	22,050	0.01%
GATX Corp.	25,000	3.10%	1/6/2051	16,518	0.00%
GE HealthCare Technologies, Inc.	200,000	5.60%	15/11/2025	201,764	0.05%
GE HealthCare Technologies, Inc.	200,000	5.91%	22/11/2032	213,291	0.06%
General Mills, Inc.	65,000	4.00%	17/4/2025	64,219	0.02%
General Mills, Inc.	50,000	4.20%	17/4/2028	49,347	0.01%
General Mills, Inc.	95,000	5.50%	17/10/2028	98,502	0.03%
General Mills, Inc.	10,000	2.88%	15/4/2030	9,037	0.00%
General Mills, Inc.	170,000	2.25%	14/10/2031	142,996	0.04%
General Mills, Inc.	50,000	4.95%	29/3/2033	50,694	0.01%

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General Mills, Inc.	10,000	5.40%	15/6/2040	10,144	0.00%
General Motors Co.	90,000	6.13%	1/10/2025	91,163	0.02%
General Motors Co.	150,000	5.00%	1/10/2028	151,291	0.04%
General Motors Co.	30,000	5.40%	15/10/2029	30,537	0.01%
General Motors Co.	50,000	5.60%	15/10/2032	51,128	0.01%
General Motors Co.	35,000	5.00%	1/4/2035	33,420	0.01%
General Motors Co.	50,000	6.60%	1/4/2036	53,445	0.01%
General Motors Co.	60,000	5.15%	1/4/2038	56,754	0.01%
General Motors Co.	55,000	6.25%	2/10/2043	56,266	0.01%
General Motors Co.	90,000	5.20%	1/4/2045	81,145	0.02%
General Motors Co.	20,000	6.75%	1/4/2046	21,475	0.01%
General Motors Co.	45,000	5.40%	1/4/2048	41,250	0.01%
General Motors Co.	110,000	5.95%	1/4/2049	107,898	0.03%
General Motors Financial Co., Inc.	125,000	2.90%	26/2/2025	121,338	0.03%
General Motors Financial Co., Inc.	100,000	3.80%	7/4/2025	97,992	0.03%
General Motors Financial Co., Inc.	115,000	4.35%	9/4/2025	113,371	0.03%
General Motors Financial Co., Inc.	160,000	2.75%	20/6/2025	153,987	0.04%
General Motors Financial Co., Inc.	50,000	4.30%	13/7/2025	49,190	0.01%
General Motors Financial Co., Inc.	20,000	6.05%	10/10/2025	20,258	0.01%
General Motors Financial Co., Inc.	55,000	1.25%	8/1/2026	50,897	0.01%
General Motors Financial Co., Inc.	65,000	5.25%	1/3/2026	65,055	0.02%
General Motors Financial Co., Inc.	50,000	5.40%	6/4/2026	50,347	0.01%
General Motors Financial Co., Inc.	135,000	1.50%	10/6/2026	123,774	0.03%
General Motors Financial Co., Inc.	100,000	5.15%	15/8/2026	128,123	0.03%
General Motors Financial Co., Inc.	100,000	4.00%	6/10/2026	97,313	0.03%
General Motors Financial Co., Inc.	125,000	2.70%	20/8/2027	115,283	0.03%
General Motors Financial Co., Inc.	100,000	4.50%	22/11/2027	114,476	0.03%
General Motors Financial Co., Inc.	50,000	6.00%	9/1/2028	51,728	0.01%
General Motors Financial Co., Inc.	125,000	2.40%	10/4/2028	112,269	0.03%
General Motors Financial Co., Inc.	75,000	5.80%	23/6/2028	77,102	0.02%
General Motors Financial Co., Inc.	100,000	0.65%	7/9/2028	97,169	0.03%
General Motors Financial Co., Inc.	50,000	5.80%	7/1/2029	51,222	0.01%
General Motors Financial Co., Inc.	75,000	5.85%	6/4/2030	77,399	0.02%
General Motors Financial Co., Inc.	85,000	2.35%	8/1/2031	70,295	0.02%
General Motors Financial Co., Inc.	50,000	2.70%	10/6/2031	41,946	0.01%
General Motors Financial Co., Inc.	25,000	3.10%	12/1/2032	21,299	0.01%
General Motors Financial Co., Inc.	25,000	6.40%	9/1/2033	26,625	0.01%
General Motors Financial Co., Inc.	50,000	6.10%	7/1/2034	51,417	0.01%
General Motors Financial of Canada Ltd.	20,000	1.75%	15/4/2026	14,173	0.00%
General Motors Financial of Canada Ltd.	20,000	3.15%	8/2/2027	14,437	0.00%
Genuine Parts Co.	55,000	1.75%	1/2/2025	52,882	0.01%
Genuine Parts Co.	5,000	1.88%	1/11/2030	4,046	0.00%
Genuine Parts Co.	50,000	2.75%	1/2/2032	41,833	0.01%
Genuine Parts Co.	25,000	6.88%	1/11/2033	27,770	0.01%
Gilead Sciences, Inc.	110,000	3.50%	1/2/2025	108,278	0.03%
Gilead Sciences, Inc.	115,000	3.65%	1/3/2026	112,692	0.03%
Gilead Sciences, Inc.	45,000	2.95%	1/3/2027	42,921	0.01%
Gilead Sciences, Inc.	50,000	1.20%	1/10/2027	44,526	0.01%
Gilead Sciences, Inc.	25,000	1.65%	1/10/2030	20,944	0.01%
Gilead Sciences, Inc.	55,000	5.25%	15/10/2033	57,400	0.01%
Gilead Sciences, Inc.	75,000	2.60%	1/10/2040	55,253	0.01%
Gilead Sciences, Inc.	135,000	5.65%	1/12/2041	144,147	0.04%
Gilead Sciences, Inc.	60,000	4.80%	1/4/2044	57,989	0.01%
Gilead Sciences, Inc.	50,000	4.50%	1/2/2045	46,267	0.01%
Gilead Sciences, Inc.	80,000	4.75%	1/3/2046	76,322	0.02%
Gilead Sciences, Inc.	55,000	4.15%	1/3/2047	47,973	0.01%
Gilead Sciences, Inc.	130,000	2.80%	1/10/2050	89,955	0.02%
Gilead Sciences, Inc.	70,000	5.55%	15/10/2053	75,927	0.02%
Global Payments, Inc.	30,000	2.65%	15/2/2025	29,076	0.01%
Global Payments, Inc.	45,000	1.20%	1/3/2026	41,349	0.01%
Global Payments, Inc.	25,000	2.15%	15/1/2027	23,013	0.01%
Global Payments, Inc.	35,000	4.95%	15/8/2027	35,084	0.01%
Global Payments, Inc.	35,000	4.45%	1/6/2028	34,078	0.01%
Global Payments, Inc.	75,000	3.20%	15/8/2029	67,991	0.02%
Global Payments, Inc.	35,000	2.90%	15/5/2030	30,757	0.01%
Global Payments, Inc.	100,000	4.88%	17/3/2031	115,903	0.03%
Global Payments, Inc.	25,000	2.90%	15/11/2031	21,372	0.01%
Global Payments, Inc.	30,000	5.40%	15/8/2032	30,315	0.01%
Global Payments, Inc.	55,000	4.15%	15/8/2049	43,598	0.01%
Global Payments, Inc.	40,000	5.95%	15/8/2052	40,922	0.01%
Globe Life, Inc.	40,000	4.55%	15/9/2028	39,672	0.01%

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Globe Life, Inc.	15,000	2.15%	15/8/2030	12,566	0.00%
Goldman Sachs Capital I	40,000	6.35%	15/2/2034	41,932	0.01%
Goldman Sachs Group, Inc.	100,000	3.50%	23/1/2025	98,079	0.03%
Goldman Sachs Group, Inc.	145,000	3.50%	1/4/2025	141,875	0.04%
Goldman Sachs Group, Inc.	100,000	1.25%	1/5/2025	107,006	0.03%
Goldman Sachs Group, Inc.	85,000	3.75%	22/5/2025	83,388	0.02%
Goldman Sachs Group, Inc.	20,000	4.25%	21/10/2025	19,633	0.01%
Goldman Sachs Group, Inc.^	235,000	0.86%	12/2/2026	222,887	0.06%
Goldman Sachs Group, Inc.	100,000	3.75%	25/2/2026	97,720	0.03%
Goldman Sachs Group, Inc.	100,000	2.88%	3/6/2026	109,652	0.03%
Goldman Sachs Group, Inc.^	85,000	5.80%	10/8/2026	85,870	0.02%
Goldman Sachs Group, Inc.	100,000	3.50%	16/11/2026	96,343	0.02%
Goldman Sachs Group, Inc.^	25,000	1.09%	9/12/2026	23,032	0.01%
Goldman Sachs Group, Inc.	110,000	3.85%	26/1/2027	107,079	0.03%
Goldman Sachs Group, Inc.^	115,000	1.43%	9/3/2027	106,012	0.03%
Goldman Sachs Group, Inc.^	15,000	4.39%	15/6/2027	14,765	0.00%
Goldman Sachs Group, Inc.^	210,000	1.54%	10/9/2027	190,479	0.05%
Goldman Sachs Group, Inc.^	205,000	1.95%	21/10/2027	187,538	0.05%
Goldman Sachs Group, Inc.^	40,000	2.60%	30/11/2027	28,608	0.01%
Goldman Sachs Group, Inc.	200,000	0.25%	26/1/2028	195,646	0.05%
Goldman Sachs Group, Inc.^	110,000	2.64%	24/2/2028	101,981	0.03%
Goldman Sachs Group, Inc.^	155,000	3.62%	15/3/2028	148,522	0.04%
Goldman Sachs Group, Inc.	70,000	7.25%	10/4/2028	97,614	0.03%
Goldman Sachs Group, Inc.^	130,000	3.69%	5/6/2028	124,285	0.03%
Goldman Sachs Group, Inc.^	250,000	4.48%	23/8/2028	245,424	0.06%
Goldman Sachs Group, Inc.^	45,000	2.01%	28/2/2029	30,725	0.01%
Goldman Sachs Group, Inc.^	170,000	3.81%	23/4/2029	161,492	0.04%
Goldman Sachs Group, Inc.^	125,000	4.22%	1/5/2029	120,854	0.03%
Goldman Sachs Group, Inc.	100,000	0.88%	9/5/2029	96,039	0.02%
Goldman Sachs Group, Inc.	30,000	3.13%	25/7/2029	35,403	0.01%
Goldman Sachs Group, Inc.	100,000	4.00%	21/9/2029	113,989	0.03%
Goldman Sachs Group, Inc.^	185,000	6.48%	24/10/2029	196,330	0.05%
Goldman Sachs Group, Inc.	190,000	0.88%	21/1/2030	180,600	0.05%
Goldman Sachs Group, Inc.	80,000	2.60%	7/2/2030	70,273	0.02%
Goldman Sachs Group, Inc.	100,000	3.80%	15/3/2030	94,012	0.02%
Goldman Sachs Group, Inc.^	125,000	1.99%	27/1/2032	101,168	0.03%
Goldman Sachs Group, Inc.^	145,000	2.62%	22/4/2032	121,711	0.03%
Goldman Sachs Group, Inc.^	185,000	2.38%	21/7/2032	152,112	0.04%
Goldman Sachs Group, Inc.^	110,000	2.65%	21/10/2032	91,663	0.02%
Goldman Sachs Group, Inc.	75,000	6.13%	15/2/2033	82,433	0.02%
Goldman Sachs Group, Inc.^	235,000	3.10%	24/2/2033	201,820	0.05%
Goldman Sachs Group, Inc.	100,000	1.00%	18/3/2033	87,747	0.02%
Goldman Sachs Group, Inc.^	50,000	6.56%	24/10/2034	55,042	0.01%
Goldman Sachs Group, Inc.	30,000	6.45%	1/5/2036	32,438	0.01%
Goldman Sachs Group, Inc.	270,000	6.75%	1/10/2037	297,673	0.08%
Goldman Sachs Group, Inc.^	115,000	4.02%	31/10/2038	100,387	0.03%
Goldman Sachs Group, Inc.^	65,000	4.41%	23/4/2039	58,944	0.02%
Goldman Sachs Group, Inc.	125,000	6.25%	1/2/2041	139,337	0.04%
Goldman Sachs Group, Inc.^	150,000	3.21%	22/4/2042	114,799	0.03%
Goldman Sachs Group, Inc.^	100,000	2.91%	21/7/2042	73,087	0.02%
Goldman Sachs Group, Inc.^	85,000	3.44%	24/2/2043	66,527	0.02%
Goldman Sachs Group, Inc.	65,000	4.80%	8/7/2044	61,539	0.02%
Goldman Sachs Group, Inc.	135,000	5.15%	22/5/2045	130,591	0.03%
Goldman Sachs Group, Inc.	70,000	4.75%	21/10/2045	66,396	0.02%
GXO Logistics, Inc.	45,000	2.65%	15/7/2031	36,961	0.01%
Haleon UK Capital plc	250,000	3.13%	24/3/2025	244,120	0.06%
Haleon US Capital LLC	250,000	3.63%	24/3/2032	230,805	0.06%
Hanover Insurance Group, Inc.	65,000	4.50%	15/4/2026	63,828	0.02%
Harley-Davidson Financial Services, Inc.	200,000	5.13%	5/4/2026	227,919	0.06%
Harley-Davidson, Inc.	40,000	3.50%	28/7/2025	38,842	0.01%
Hartford Financial Services Group, Inc.	60,000	2.80%	19/8/2029	54,534	0.01%
Hartford Financial Services Group, Inc.	20,000	5.95%	15/10/2036	21,253	0.01%
Hartford Financial Services Group, Inc.	25,000	6.10%	1/10/2041	26,773	0.01%
Hartford Financial Services Group, Inc.	20,000	4.40%	15/3/2048	17,480	0.00%
Hartford Financial Services Group, Inc.	30,000	3.60%	19/8/2049	23,145	0.01%
Hartford Financial Services Group, Inc.	40,000	2.90%	15/9/2051	26,858	0.01%
Hasbro, Inc.	50,000	3.55%	19/11/2026	47,416	0.01%
Hasbro, Inc.	65,000	3.90%	19/11/2029	60,581	0.02%
Hasbro, Inc.	30,000	6.35%	15/3/2040	31,221	0.01%
HCA, Inc.	219,000	5.38%	1/2/2025	218,910	0.06%
HCA, Inc.	25,000	5.25%	15/4/2025	24,997	0.01%

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HCA, Inc.	120,000	5.88%	15/2/2026	121,117	0.03%
HCA, Inc.	35,000	4.50%	15/2/2027	34,638	0.01%
HCA, Inc.	115,000	3.13%	15/3/2027	109,038	0.03%
HCA, Inc.	20,000	5.20%	1/6/2028	20,198	0.01%
HCA, Inc.	75,000	5.63%	1/9/2028	76,755	0.02%
HCA, Inc.	5,000	5.88%	1/2/2029	5,159	0.00%
HCA, Inc.	30,000	3.38%	15/3/2029	27,673	0.01%
HCA, Inc.	125,000	4.13%	15/6/2029	119,613	0.03%
HCA, Inc.	130,000	3.50%	1/9/2030	117,917	0.03%
HCA, Inc.	35,000	2.38%	15/7/2031	28,946	0.01%
HCA, Inc.	100,000	3.63%	15/3/2032	89,451	0.02%
HCA, Inc.	90,000	5.50%	1/6/2033	91,526	0.02%
HCA, Inc.	25,000	5.13%	15/6/2039	23,842	0.01%
HCA, Inc.	75,000	4.38%	15/3/2042	63,509	0.02%
HCA, Inc.	80,000	5.50%	15/6/2047	77,025	0.02%
HCA, Inc.	50,000	5.25%	15/6/2049	46,530	0.01%
HCA, Inc.	85,000	3.50%	15/7/2051	59,868	0.02%
HCA, Inc.	125,000	4.63%	15/3/2052	106,679	0.03%
HCA, Inc.	25,000	5.90%	1/6/2053	25,671	0.01%
HCN Canadian Holdings-1 LP	5,000	2.95%	15/1/2027	3,546	0.00%
Healthcare Realty Holdings LP	40,000	3.50%	1/8/2026	38,206	0.01%
Healthcare Realty Holdings LP	95,000	3.10%	15/2/2030	83,228	0.02%
Healthpeak OP LLC	35,000	1.35%	1/2/2027	31,434	0.01%
Healthpeak OP LLC	10,000	2.13%	1/12/2028	8,803	0.00%
Healthpeak OP LLC	80,000	3.50%	15/7/2029	74,608	0.02%
Healthpeak OP LLC	35,000	3.00%	15/1/2030	31,183	0.01%
Healthpeak OP LLC	5,000	2.88%	15/1/2031	4,333	0.00%
Healthpeak OP LLC	15,000	5.25%	15/12/2032	15,185	0.00%
Healthpeak OP LLC	25,000	6.75%	1/2/2041	27,995	0.01%
HEICO Corp.	20,000	5.35%	1/8/2033	20,476	0.01%
Hercules Capital, Inc.	10,000	2.63%	16/9/2026	9,013	0.00%
Hercules Capital, Inc.	40,000	3.38%	20/1/2027	36,371	0.01%
Hershey Co.	5,000	0.90%	1/6/2025	4,740	0.00%
Hershey Co.	55,000	3.20%	21/8/2025	53,825	0.01%
Hershey Co.	25,000	2.30%	15/8/2026	23,728	0.01%
Hershey Co.	25,000	4.25%	4/5/2028	25,045	0.01%
Hershey Co.	25,000	4.50%	4/5/2033	25,156	0.01%
Hershey Co.	25,000	3.38%	15/8/2046	19,649	0.01%
Hershey Co.	10,000	3.13%	15/11/2049	7,620	0.00%
Hershey Co.	10,000	2.65%	1/6/2050	6,923	0.00%
Hewlett Packard Enterprise Co.	90,000	4.90%	15/10/2025	89,685	0.02%
Hewlett Packard Enterprise Co.	110,000	1.75%	1/4/2026	102,432	0.03%
Hewlett Packard Enterprise Co.	25,000	5.25%	1/7/2028	25,584	0.01%
Hewlett Packard Enterprise Co.	57,000	6.20%	15/10/2035	62,584	0.02%
Hewlett Packard Enterprise Co.	60,000	6.35%	15/10/2045	64,796	0.02%
Highland Holdings Sarl	100,000	0.32%	15/12/2026	101,919	0.03%
Highwoods Realty LP	5,000	4.20%	15/4/2029	4,537	0.00%
Highwoods Realty LP	10,000	3.05%	15/2/2030	8,275	0.00%
Highwoods Realty LP	45,000	2.60%	1/2/2031	35,016	0.01%
Highwoods Realty LP	15,000	7.65%	1/2/2034	16,214	0.00%
Home Depot, Inc.	65,000	2.70%	15/4/2025	63,447	0.02%
Home Depot, Inc.	50,000	4.00%	15/9/2025	49,564	0.01%
Home Depot, Inc.	15,000	3.35%	15/9/2025	14,716	0.00%
Home Depot, Inc.	40,000	3.00%	1/4/2026	38,785	0.01%
Home Depot, Inc. <sup>1</sup>	175,000	2.13%	15/9/2026	164,798	0.04%
Home Depot, Inc.	25,000	4.95%	30/9/2026	25,353	0.01%
Home Depot, Inc. <sup>1</sup>	155,000	0.90%	15/3/2028	135,663	0.04%
Home Depot, Inc.	30,000	1.50%	15/9/2028	26,602	0.01%
Home Depot, Inc.	40,000	4.90%	15/4/2029	41,121	0.01%
Home Depot, Inc.	50,000	2.70%	15/4/2030	45,738	0.01%
Home Depot, Inc.	15,000	1.38%	15/3/2031	12,261	0.00%
Home Depot, Inc.	25,000	1.88%	15/9/2031	20,924	0.01%
Home Depot, Inc.	110,000	3.25%	15/4/2032	101,679	0.03%
Home Depot, Inc.	50,000	4.50%	15/9/2032	50,996	0.01%
Home Depot, Inc.	140,000	5.88%	16/12/2036	156,537	0.04%
Home Depot, Inc.	50,000	3.30%	15/4/2040	41,444	0.01%
Home Depot, Inc.	50,000	5.40%	15/9/2040	52,747	0.01%
Home Depot, Inc.	95,000	5.95%	1/4/2041	106,307	0.03%
Home Depot, Inc.	195,000	4.20%	1/4/2043	177,598	0.05%
Home Depot, Inc.	25,000	4.88%	15/2/2044	24,797	0.01%
Home Depot, Inc.	10,000	4.40%	15/3/2045	9,294	0.00%

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Home Depot, Inc.	95,000	3.90%	15/6/2047	81,694	0.02%
Home Depot, Inc.	95,000	4.50%	6/12/2048	89,770	0.02%
Home Depot, Inc.	15,000	3.13%	15/12/2049	11,178	0.00%
Home Depot, Inc.	85,000	3.35%	15/4/2050	66,083	0.02%
Home Depot, Inc.	75,000	2.38%	15/3/2051	47,633	0.01%
Home Depot, Inc.	15,000	2.75%	15/9/2051	10,270	0.00%
Home Depot, Inc.	105,000	3.63%	15/4/2052	85,228	0.02%
Home Depot, Inc.	60,000	4.95%	15/9/2052	60,820	0.02%
Horace Mann Educators Corp.	90,000	7.25%	15/9/2028	95,668	0.02%
Hormel Foods Corp.	5,000	1.70%	3/6/2028	4,500	0.00%
Hormel Foods Corp.	35,000	1.80%	11/6/2030	29,769	0.01%
Hormel Foods Corp.	25,000	3.05%	3/6/2051	18,135	0.00%
Host Hotels & Resorts LP	15,000	4.50%	1/2/2026	14,724	0.00%
Host Hotels & Resorts LP	55,000	3.38%	15/12/2029	49,433	0.01%
Host Hotels & Resorts LP	30,000	3.50%	15/9/2030	26,839	0.01%
Host Hotels & Resorts LP	35,000	2.90%	15/12/2031	29,410	0.01%
HP, Inc.	215,000	2.20%	17/6/2025	206,027	0.05%
HP, Inc.	185,000	1.45%	17/6/2026	170,356	0.04%
HP, Inc.	100,000	3.00%	17/6/2027	94,515	0.02%
HP, Inc.	5,000	4.00%	15/4/2029	4,854	0.00%
HP, Inc.	55,000	3.40%	17/6/2030	50,275	0.01%
HP, Inc.	30,000	2.65%	17/6/2031	25,583	0.01%
HP, Inc.	24,000	4.20%	15/4/2032	22,758	0.01%
HP, Inc.	50,000	5.50%	15/1/2033	51,304	0.01%
HP, Inc.	30,000	6.00%	15/9/2041	31,667	0.01%
HSBC Bank USA NA	15,000	5.88%	1/11/2034	15,392	0.00%
HSBC Bank USA NA	45,000	7.00%	15/1/2039	52,129	0.01%
Hubbell, Inc.	25,000	3.15%	15/8/2027	23,693	0.01%
Hubbell, Inc.	45,000	3.50%	15/2/2028	43,133	0.01%
Hudson Pacific Properties LP	15,000	3.95%	1/11/2027	12,629	0.00%
Hudson Pacific Properties LP	20,000	4.65%	1/4/2029	16,372	0.00%
Hudson Pacific Properties LP	55,000	3.25%	15/1/2030	41,322	0.01%
Humana, Inc.	35,000	4.50%	1/4/2025	34,742	0.01%
Humana, Inc.	55,000	1.35%	3/2/2027	49,643	0.01%
Humana, Inc.	30,000	5.75%	1/3/2028	31,192	0.01%
Humana, Inc.	70,000	3.70%	23/3/2029	67,347	0.02%
Humana, Inc.	50,000	2.15%	3/2/2032	41,165	0.01%
Humana, Inc.	125,000	5.88%	1/3/2033	133,171	0.03%
Humana, Inc.	15,000	5.95%	15/3/2034	16,061	0.00%
Humana, Inc.	30,000	4.95%	1/10/2044	28,471	0.01%
Humana, Inc.	10,000	4.80%	15/3/2047	9,301	0.00%
Humana, Inc.	40,000	3.95%	15/8/2049	32,998	0.01%
Humana, Inc.	30,000	5.50%	15/3/2053	31,107	0.01%
Huntington Bancshares, Inc. ^	70,000	4.44%	4/8/2028	67,863	0.02%
Huntington Bancshares, Inc. ^	90,000	6.21%	21/8/2029	92,784	0.02%
Huntington Bancshares, Inc. ^	50,000	5.02%	17/5/2033	48,453	0.01%
Huntington Bancshares, Inc. ^	45,000	2.49%	15/8/2036	34,024	0.01%
Huntington National Bank	30,000	5.65%	10/1/2030	30,336	0.01%
Huntsman International LLC	50,000	4.50%	1/5/2029	48,245	0.01%
Hyatt Hotels Corp.	25,000	5.38%	23/4/2025	25,021	0.01%
Hyatt Hotels Corp.	25,000	5.75%	30/1/2027	25,554	0.01%
Hyatt Hotels Corp.	25,000	4.38%	15/9/2028	24,277	0.01%
Hyatt Hotels Corp.	15,000	5.75%	23/4/2030	15,531	0.00%
IDEX Corp.	45,000	3.00%	1/5/2030	40,102	0.01%
Illinois Tool Works, Inc.	80,000	2.65%	15/11/2026	76,393	0.02%
Illinois Tool Works, Inc.	100,000	1.00%	5/6/2031	97,218	0.03%
Illinois Tool Works, Inc.	25,000	4.88%	15/9/2041	25,266	0.01%
Illinois Tool Works, Inc.	45,000	3.90%	1/9/2042	40,301	0.01%
Illumina, Inc.	25,000	5.80%	12/12/2025	25,175	0.01%
Illumina, Inc.	25,000	5.75%	13/12/2027	25,648	0.01%
Illumina, Inc.	10,000	2.55%	23/3/2031	8,445	0.00%
Ingersoll Rand, Inc.	25,000	5.40%	14/8/2028	25,766	0.01%
Ingersoll Rand, Inc.	50,000	5.70%	14/8/2033	52,902	0.01%
Ingredion, Inc.	50,000	2.90%	1/6/2030	44,594	0.01%
Intel Corp.	110,000	3.70%	29/7/2025	108,264	0.03%
Intel Corp.	105,000	3.75%	25/3/2027	102,870	0.03%
Intel Corp.	50,000	3.15%	11/5/2027	48,060	0.01%
Intel Corp.	50,000	3.75%	5/8/2027	48,999	0.01%
Intel Corp.	120,000	4.88%	10/2/2028	122,007	0.03%
Intel Corp.	60,000	1.60%	12/8/2028	53,083	0.01%
Intel Corp.	95,000	4.00%	5/8/2029	93,535	0.02%

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Intel Corp.	245,000	2.45%	15/11/2029	220,650	0.06%
Intel Corp.	40,000	5.13%	10/2/2030	41,512	0.01%
Intel Corp.	35,000	3.90%	25/3/2030	33,927	0.01%
Intel Corp.	50,000	2.00%	12/8/2031	42,265	0.01%
Intel Corp.	60,000	4.15%	5/8/2032	58,676	0.02%
Intel Corp.	35,000	4.00%	15/12/2032	33,829	0.01%
Intel Corp.	85,000	5.20%	10/2/2033	88,810	0.02%
Intel Corp.	90,000	2.80%	12/8/2041	67,567	0.02%
Intel Corp.	20,000	4.80%	1/10/2041	19,524	0.01%
Intel Corp.	30,000	4.25%	15/12/2042	27,049	0.01%
Intel Corp.	80,000	5.63%	10/2/2043	85,707	0.02%
Intel Corp.	25,000	4.90%	29/7/2045	25,273	0.01%
Intel Corp.	45,000	4.10%	19/5/2046	39,617	0.01%
Intel Corp.	80,000	4.10%	11/5/2047	69,725	0.02%
Intel Corp.	50,000	3.73%	8/12/2047	40,761	0.01%
Intel Corp.	130,000	3.25%	15/11/2049	96,702	0.02%
Intel Corp.	125,000	4.75%	25/3/2050	118,466	0.03%
Intel Corp.	115,000	3.05%	12/8/2051	81,351	0.02%
Intel Corp.	85,000	4.90%	5/8/2052	83,334	0.02%
Intel Corp.	95,000	5.70%	10/2/2053	102,806	0.03%
Intel Corp.	45,000	3.10%	15/2/2060	31,064	0.01%
Intel Corp.	10,000	4.95%	25/3/2060	9,914	0.00%
Intel Corp.	30,000	3.20%	12/8/2061	20,744	0.01%
Intel Corp.	45,000	5.05%	5/8/2062	44,484	0.01%
Intel Corp.	45,000	5.90%	10/2/2063	50,144	0.01%
Intercontinental Exchange, Inc.	25,000	3.65%	23/5/2025	24,523	0.01%
Intercontinental Exchange, Inc.	130,000	3.75%	1/12/2025	127,729	0.03%
Intercontinental Exchange, Inc.	10,000	4.00%	15/9/2027	9,824	0.00%
Intercontinental Exchange, Inc.	135,000	3.75%	21/9/2028	131,223	0.03%
Intercontinental Exchange, Inc.	45,000	2.10%	15/6/2030	38,885	0.01%
Intercontinental Exchange, Inc.	55,000	1.85%	15/9/2032	44,131	0.01%
Intercontinental Exchange, Inc.	65,000	4.60%	15/3/2033	64,880	0.02%
Intercontinental Exchange, Inc.	45,000	2.65%	15/9/2040	33,586	0.01%
Intercontinental Exchange, Inc.	70,000	4.25%	21/9/2048	62,833	0.02%
Intercontinental Exchange, Inc.	65,000	3.00%	15/6/2050	46,531	0.01%
Intercontinental Exchange, Inc.	75,000	4.95%	15/6/2052	75,024	0.02%
Intercontinental Exchange, Inc.	105,000	3.00%	15/9/2060	71,087	0.02%
Intercontinental Exchange, Inc.	40,000	5.20%	15/6/2062	40,947	0.01%
International Business Machines Corp.	20,000	7.00%	30/10/2025	20,842	0.01%
International Business Machines Corp.	200,000	2.88%	7/11/2025	219,590	0.06%
International Business Machines Corp.	130,000	4.50%	6/2/2026	129,579	0.03%
International Business Machines Corp.	200,000	3.45%	19/2/2026	194,891	0.05%
International Business Machines Corp.	150,000	3.30%	15/5/2026	145,700	0.04%
International Business Machines Corp.	100,000	1.25%	29/1/2027	104,947	0.03%
International Business Machines Corp.	100,000	3.38%	6/2/2027	111,792	0.03%
International Business Machines Corp.	100,000	2.20%	9/2/2027	93,139	0.02%
International Business Machines Corp.	15,000	1.70%	15/5/2027	13,691	0.00%
International Business Machines Corp.	100,000	4.15%	27/7/2027	98,898	0.03%
International Business Machines Corp.	10,000	6.22%	1/8/2027	10,539	0.00%
International Business Machines Corp.	25,000	6.50%	15/1/2028	26,715	0.01%
International Business Machines Corp.	100,000	4.50%	6/2/2028	100,560	0.03%
International Business Machines Corp.	100,000	3.50%	15/5/2029	95,400	0.02%
International Business Machines Corp.	100,000	1.95%	15/5/2030	85,993	0.02%
International Business Machines Corp.	100,000	1.75%	31/1/2031	101,350	0.03%
International Business Machines Corp.	100,000	0.65%	11/2/2032	91,332	0.02%
International Business Machines Corp.	75,000	4.40%	27/7/2032	73,740	0.02%
International Business Machines Corp.	50,000	5.88%	29/11/2032	54,725	0.01%
International Business Machines Corp.	100,000	4.75%	6/2/2033	101,355	0.03%
International Business Machines Corp.	100,000	3.75%	6/2/2035	115,255	0.03%
International Business Machines Corp.	100,000	1.20%	11/2/2040	80,236	0.02%
International Business Machines Corp.	65,000	2.85%	15/5/2040	48,583	0.01%
International Business Machines Corp.	75,000	4.00%	20/6/2042	65,444	0.02%
International Business Machines Corp.	125,000	4.25%	15/5/2049	109,814	0.03%
International Business Machines Corp.	5,000	2.95%	15/5/2050	3,452	0.00%
International Business Machines Corp.	35,000	3.43%	9/2/2052	26,144	0.01%
International Business Machines Corp.	85,000	4.90%	27/7/2052	81,826	0.02%
International Business Machines Corp.	25,000	7.13%	1/12/2096	31,854	0.01%
International Flavors & Fragrances, Inc.	35,000	4.38%	1/6/2047	26,894	0.01%
International Flavors & Fragrances, Inc.	25,000	5.00%	26/9/2048	21,364	0.01%
International Paper Co.	30,000	5.00%	15/9/2035	29,998	0.01%
International Paper Co.	5,000	7.30%	15/11/2039	6,009	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Paper Co.	55,000	6.00%	15/11/2041	58,316	0.02%
International Paper Co.	60,000	4.80%	15/6/2044	55,332	0.01%
International Paper Co.	25,000	4.40%	15/8/2047	21,702	0.01%
International Paper Co.	20,000	4.35%	15/8/2048	17,971	0.00%
Interpublic Group of Cos, Inc.	20,000	4.65%	1/10/2028	19,789	0.01%
Interpublic Group of Cos, Inc.	20,000	4.75%	30/3/2030	19,687	0.01%
Interpublic Group of Cos, Inc.	25,000	2.40%	1/3/2031	21,168	0.01%
Interpublic Group of Cos, Inc.	25,000	5.38%	15/6/2033	25,435	0.01%
Interpublic Group of Cos, Inc.	70,000	3.38%	1/3/2041	53,359	0.01%
Interpublic Group of Cos, Inc.	5,000	5.40%	1/10/2048	4,738	0.00%
Intuit, Inc.	25,000	0.95%	15/7/2025	23,559	0.01%
Intuit, Inc.	50,000	1.35%	15/7/2027	45,120	0.01%
Intuit, Inc.	35,000	5.13%	15/9/2028	36,211	0.01%
Intuit, Inc.	40,000	1.65%	15/7/2030	33,628	0.01%
Intuit, Inc.	70,000	5.20%	15/9/2033	73,355	0.02%
Intuit, Inc.	55,000	5.50%	15/9/2053	60,358	0.02%
Invesco Finance plc	55,000	3.75%	15/1/2026	53,567	0.01%
Invesco Finance plc	15,000	5.38%	30/11/2043	14,871	0.00%
Invitation Homes Operating Partnership LP	15,000	2.30%	15/11/2028	13,356	0.00%
Invitation Homes Operating Partnership LP	25,000	5.45%	15/8/2030	25,218	0.01%
Invitation Homes Operating Partnership LP	55,000	2.00%	15/8/2031	43,730	0.01%
Invitation Homes Operating Partnership LP	30,000	4.15%	15/4/2032	27,639	0.01%
Invitation Homes Operating Partnership LP	15,000	5.50%	15/8/2033	15,018	0.00%
Invitation Homes Operating Partnership LP	15,000	2.70%	15/1/2034	12,035	0.00%
IQVIA, Inc.	80,000	6.25%	1/2/2029	83,543	0.02%
ITC Holdings Corp.	45,000	3.35%	15/11/2027	42,773	0.01%
ITC Holdings Corp.	10,000	5.30%	1/7/2043	9,657	0.00%
Jabil, Inc.	85,000	4.25%	15/5/2027	82,817	0.02%
Jabil, Inc.	65,000	3.60%	15/1/2030	58,772	0.02%
Jabil, Inc.	25,000	3.00%	15/1/2031	21,651	0.01%
Jackson Financial, Inc.	15,000	5.17%	8/6/2027	14,972	0.00%
Jackson Financial, Inc.	20,000	3.13%	23/11/2031	16,795	0.00%
Jackson Financial, Inc.	35,000	5.67%	8/6/2032	35,561	0.01%
Jackson Financial, Inc.	30,000	4.00%	23/11/2051	21,343	0.01%
JB Hunt Transport Services, Inc.	40,000	3.88%	1/3/2026	39,143	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	75,000	6.75%	15/3/2034	78,909	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	55,000	7.25%	15/11/2053	59,918	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	50,000	2.50%	15/1/2027	46,022	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	65,000	5.13%	1/2/2028	64,581	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	85,000	5.50%	15/1/2030	83,296	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	45,000	3.63%	15/1/2032	38,404	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	40,000	3.00%	15/5/2032	32,504	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	110,000	5.75%	1/4/2033	108,663	0.03%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	75,000	4.38%	2/2/2052	55,667	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	75,000	6.50%	1/12/2052	75,122	0.02%
JetBlue 2020-1 Class A Pass Through Trust	20,092	4.00%	15/11/2032	18,306	0.00%
JM Smucker Co.	45,000	3.38%	15/12/2027	42,805	0.01%
JM Smucker Co.	150,000	5.90%	15/11/2028	157,941	0.04%
JM Smucker Co.	20,000	2.38%	15/3/2030	17,284	0.00%
JM Smucker Co.	35,000	6.20%	15/11/2033	38,178	0.01%
JM Smucker Co.	75,000	4.25%	15/3/2035	69,777	0.02%
JM Smucker Co.	25,000	2.75%	15/9/2041	17,458	0.00%
JM Smucker Co.	25,000	6.50%	15/11/2043	27,885	0.01%
JM Smucker Co.	50,000	6.50%	15/11/2053	57,753	0.01%
John Deere Capital Corp.	60,000	2.13%	7/3/2025	58,148	0.01%
John Deere Capital Corp.	40,000	3.40%	6/6/2025	39,362	0.01%
John Deere Capital Corp.	25,000	4.95%	6/6/2025	25,102	0.01%
John Deere Capital Corp.	125,000	4.05%	8/9/2025	123,900	0.03%
John Deere Capital Corp.	25,000	5.30%	8/9/2025	25,336	0.01%
John Deere Capital Corp.	25,000	4.80%	9/1/2026	25,136	0.01%
John Deere Capital Corp.	60,000	0.70%	15/1/2026	55,639	0.01%
John Deere Capital Corp.	100,000	5.05%	3/3/2026	101,497	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Capital Corp.	150,000	4.75%	8/6/2026	151,073	0.04%
John Deere Capital Corp.	100,000	1.05%	17/6/2026	92,122	0.02%
John Deere Capital Corp.	25,000	5.15%	8/9/2026	25,467	0.01%
John Deere Capital Corp.	5,000	1.75%	9/3/2027	4,604	0.00%
John Deere Capital Corp.	25,000	4.75%	20/1/2028	25,412	0.01%
John Deere Capital Corp.	25,000	4.90%	3/3/2028	25,463	0.01%
John Deere Capital Corp.	5,000	1.50%	6/3/2028	4,463	0.00%
John Deere Capital Corp.	50,000	4.95%	14/7/2028	51,246	0.01%
John Deere Capital Corp.	70,000	2.80%	18/7/2029	64,909	0.02%
John Deere Capital Corp.	75,000	4.70%	10/6/2030	76,159	0.02%
John Deere Capital Corp.	20,000	1.45%	15/1/2031	16,452	0.00%
John Deere Capital Corp.	100,000	2.00%	17/6/2031	84,817	0.02%
John Deere Capital Corp.	30,000	3.90%	7/6/2032	28,931	0.01%
John Deere Capital Corp.	50,000	5.15%	8/9/2033	52,650	0.01%
John Deere Cash Management Sarl	100,000	2.20%	2/4/2032	104,280	0.03%
John Deere Financial, Inc.	40,000	2.41%	14/1/2025	29,557	0.01%
John Deere Financial, Inc.	15,000	2.58%	16/10/2026	10,907	0.00%
John Deere Financial, Inc.	35,000	1.34%	8/9/2027	24,092	0.01%
Johnson & Johnson	50,000	2.63%	15/1/2025	48,931	0.01%
Johnson & Johnson <sup>1</sup>	150,000	2.45%	1/3/2026	144,217	0.04%
Johnson & Johnson	115,000	2.90%	15/1/2028	110,060	0.03%
Johnson & Johnson	90,000	1.30%	1/9/2030	75,561	0.02%
Johnson & Johnson	25,000	4.95%	15/5/2033	27,009	0.01%
Johnson & Johnson	50,000	4.38%	5/12/2033	51,417	0.01%
Johnson & Johnson	25,000	3.55%	1/3/2036	23,119	0.01%
Johnson & Johnson	50,000	3.63%	3/3/2037	46,126	0.01%
Johnson & Johnson	85,000	5.95%	15/8/2037	98,049	0.03%
Johnson & Johnson	30,000	3.40%	15/1/2038	26,581	0.01%
Johnson & Johnson	70,000	5.85%	15/7/2038	80,120	0.02%
Johnson & Johnson	85,000	2.10%	1/9/2040	60,575	0.02%
Johnson & Johnson	80,000	4.50%	5/12/2043	80,028	0.02%
Johnson & Johnson	90,000	3.70%	1/3/2046	78,703	0.02%
Johnson & Johnson	70,000	3.50%	15/1/2048	58,948	0.02%
Johnson & Johnson	105,000	2.25%	1/9/2050	69,389	0.02%
Johnson & Johnson	25,000	2.45%	1/9/2060	16,070	0.00%
Johnson Controls International plc	100,000	1.38%	25/2/2025	107,433	0.03%
Johnson Controls International plc	65,000	4.63%	2/7/2044	58,599	0.02%
Johnson Controls International plc	65,000	5.13%	14/9/2045	62,472	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	0.38%	15/9/2027	99,713	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	3.00%	15/9/2028	110,013	0.03%
Jones Lang LaSalle, Inc.	30,000	6.88%	1/12/2028	31,744	0.01%
JPMorgan Chase & Co.	80,000	3.13%	23/1/2025	78,355	0.02%
JPMorgan Chase & Co.	105,000	3.90%	15/7/2025	103,475	0.03%
JPMorgan Chase & Co. <sup>^</sup>	150,000	1.56%	10/12/2025	144,421	0.04%
JPMorgan Chase & Co. <sup>^</sup>	145,000	5.55%	15/12/2025	145,118	0.04%
JPMorgan Chase & Co. <sup>^</sup>	75,000	2.60%	24/2/2026	72,645	0.02%
JPMorgan Chase & Co. <sup>^</sup>	90,000	2.01%	13/3/2026	86,465	0.02%
JPMorgan Chase & Co.	100,000	3.30%	1/4/2026	96,745	0.02%
JPMorgan Chase & Co. <sup>^</sup>	165,000	2.08%	22/4/2026	158,125	0.04%
JPMorgan Chase & Co. <sup>^</sup>	195,000	4.08%	26/4/2026	191,895	0.05%
JPMorgan Chase & Co.	125,000	3.20%	15/6/2026	120,650	0.03%
JPMorgan Chase & Co.	220,000	2.95%	1/10/2026	209,778	0.05%
JPMorgan Chase & Co.	140,000	7.63%	15/10/2026	150,550	0.04%
JPMorgan Chase & Co. <sup>^</sup>	160,000	1.05%	19/11/2026	148,157	0.04%
JPMorgan Chase & Co.	95,000	4.13%	15/12/2026	93,160	0.02%
JPMorgan Chase & Co. <sup>^</sup>	105,000	3.96%	29/1/2027	102,571	0.03%
JPMorgan Chase & Co. <sup>^</sup>	100,000	1.09%	11/3/2027	104,944	0.03%
JPMorgan Chase & Co. <sup>^</sup>	110,000	1.58%	22/4/2027	101,511	0.03%
JPMorgan Chase & Co. <sup>^</sup>	100,000	1.47%	22/9/2027	90,591	0.02%
JPMorgan Chase & Co.	65,000	4.25%	1/10/2027	64,289	0.02%
JPMorgan Chase & Co. <sup>^</sup>	220,000	6.07%	22/10/2027	226,355	0.06%
JPMorgan Chase & Co.	75,000	3.63%	1/12/2027	71,909	0.02%
JPMorgan Chase & Co. <sup>^</sup>	115,000	3.78%	1/2/2028	111,057	0.03%
JPMorgan Chase & Co. <sup>^</sup>	100,000	0.39%	24/2/2028	100,639	0.03%
JPMorgan Chase & Co. <sup>^</sup>	55,000	1.90%	5/3/2028	38,576	0.01%
JPMorgan Chase & Co. <sup>^</sup>	110,000	4.32%	26/4/2028	108,177	0.03%
JPMorgan Chase & Co. <sup>^</sup>	50,000	3.54%	1/5/2028	47,749	0.01%
JPMorgan Chase & Co. <sup>^</sup>	400,000	1.64%	18/5/2028	417,386	0.11%
JPMorgan Chase & Co. <sup>^</sup>	25,000	2.18%	1/6/2028	22,841	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	175,000	4.85%	25/7/2028	175,016	0.05%
JPMorgan Chase & Co.^	175,000	3.51%	23/1/2029	165,671	0.04%
JPMorgan Chase & Co.^	105,000	4.01%	23/4/2029	101,054	0.03%
JPMorgan Chase & Co.^	110,000	2.07%	1/6/2029	97,524	0.03%
JPMorgan Chase & Co.^	80,000	4.20%	23/7/2029	77,718	0.02%
JPMorgan Chase & Co.^	155,000	5.30%	24/7/2029	157,280	0.04%
JPMorgan Chase & Co.^	95,000	6.09%	23/10/2029	99,931	0.03%
JPMorgan Chase & Co.^	95,000	4.45%	5/12/2029	93,129	0.02%
JPMorgan Chase & Co.^	200,000	1.96%	23/3/2030	205,788	0.05%
JPMorgan Chase & Co.^	110,000	3.70%	6/5/2030	103,459	0.03%
JPMorgan Chase & Co.^	125,000	4.57%	14/6/2030	122,289	0.03%
JPMorgan Chase & Co.^	130,000	2.74%	15/10/2030	115,601	0.03%
JPMorgan Chase & Co.^	140,000	4.49%	24/3/2031	136,547	0.04%
JPMorgan Chase & Co.^	175,000	2.52%	22/4/2031	151,447	0.04%
JPMorgan Chase & Co.^	150,000	2.96%	13/5/2031	131,945	0.03%
JPMorgan Chase & Co.^	100,000	1.00%	25/7/2031	94,255	0.02%
JPMorgan Chase & Co.^	75,000	1.76%	19/11/2031	60,898	0.02%
JPMorgan Chase & Co.^	125,000	1.95%	4/2/2032	101,735	0.03%
JPMorgan Chase & Co.^	200,000	2.58%	22/4/2032	169,266	0.04%
JPMorgan Chase & Co.^	100,000	1.05%	4/11/2032	92,442	0.02%
JPMorgan Chase & Co.^	185,000	2.55%	8/11/2032	154,543	0.04%
JPMorgan Chase & Co.^	240,000	2.96%	25/1/2033	205,512	0.05%
JPMorgan Chase & Co.^	165,000	4.59%	26/4/2033	159,096	0.04%
JPMorgan Chase & Co.^	100,000	1.90%	28/4/2033	104,353	0.03%
JPMorgan Chase & Co.^	255,000	4.91%	25/7/2033	252,166	0.07%
JPMorgan Chase & Co.^	170,000	5.72%	14/9/2033	175,809	0.05%
JPMorgan Chase & Co.^	260,000	5.35%	1/6/2034	264,219	0.07%
JPMorgan Chase & Co.^	100,000	6.25%	23/10/2034	108,464	0.03%
JPMorgan Chase & Co.	95,000	6.40%	15/5/2038	108,848	0.03%
JPMorgan Chase & Co.^	120,000	3.88%	24/7/2038	106,392	0.03%
JPMorgan Chase & Co.	60,000	5.50%	15/10/2040	62,498	0.02%
JPMorgan Chase & Co.^	75,000	3.11%	22/4/2041	57,972	0.01%
JPMorgan Chase & Co.	65,000	5.60%	15/7/2041	69,048	0.02%
JPMorgan Chase & Co.^	80,000	2.53%	19/11/2041	56,736	0.01%
JPMorgan Chase & Co.	85,000	5.40%	6/1/2042	88,124	0.02%
JPMorgan Chase & Co.^	85,000	3.16%	22/4/2042	65,957	0.02%
JPMorgan Chase & Co.	70,000	5.63%	16/8/2043	73,338	0.02%
JPMorgan Chase & Co.	60,000	4.85%	1/2/2044	58,861	0.02%
JPMorgan Chase & Co.	60,000	4.95%	1/6/2045	57,366	0.01%
JPMorgan Chase & Co.^	115,000	4.26%	22/2/2048	101,976	0.03%
JPMorgan Chase & Co.^	70,000	4.03%	24/7/2048	59,680	0.02%
JPMorgan Chase & Co.^	180,000	3.96%	15/11/2048	151,397	0.04%
JPMorgan Chase & Co.^	80,000	3.90%	23/1/2049	66,566	0.02%
JPMorgan Chase & Co.^	115,000	3.11%	22/4/2051	82,740	0.02%
JPMorgan Chase & Co.^	160,000	3.33%	22/4/2052	119,979	0.03%
Juniper Networks, Inc.	15,000	3.75%	15/8/2029	14,237	0.00%
Juniper Networks, Inc.	35,000	5.95%	15/3/2041	35,895	0.01%
Kellanova	15,000	3.25%	1/4/2026	14,544	0.00%
Kellanova	25,000	3.40%	15/11/2027	24,015	0.01%
Kellanova	50,000	4.30%	15/5/2028	49,499	0.01%
Kellanova	25,000	2.10%	1/6/2030	21,481	0.01%
Kellanova	10,000	7.45%	1/4/2031	11,453	0.00%
Kellanova	25,000	5.25%	1/3/2033	25,585	0.01%
Kellanova	25,000	4.50%	1/4/2046	22,404	0.01%
Kemper Corp.	35,000	2.40%	30/9/2030	27,366	0.01%
Kemper Corp.	15,000	3.80%	23/2/2032	12,677	0.00%
Kennametal, Inc.	25,000	4.63%	15/6/2028	24,391	0.01%
Kennametal, Inc.	10,000	2.80%	1/3/2031	8,425	0.00%
Kenvue, Inc.	125,000	5.05%	22/3/2028	128,076	0.03%
Kenvue, Inc.	150,000	4.90%	22/3/2033	154,484	0.04%
Kenvue, Inc.	110,000	5.05%	22/3/2053	113,810	0.03%
Kenvue, Inc.	15,000	5.20%	22/3/2063	15,697	0.00%
Keurig Dr Pepper, Inc.	70,000	3.40%	15/11/2025	68,061	0.02%
Keurig Dr Pepper, Inc.	100,000	4.60%	25/5/2028	100,172	0.03%
Keurig Dr Pepper, Inc.	35,000	3.95%	15/4/2029	34,109	0.01%
Keurig Dr Pepper, Inc.	50,000	3.20%	1/5/2030	45,962	0.01%
Keurig Dr Pepper, Inc.	10,000	2.25%	15/3/2031	8,544	0.00%
Keurig Dr Pepper, Inc.	25,000	4.05%	15/4/2032	24,063	0.01%
Keurig Dr Pepper, Inc.	60,000	4.50%	15/11/2045	54,401	0.01%
Keurig Dr Pepper, Inc.	25,000	4.42%	15/12/2046	22,190	0.01%
Keurig Dr Pepper, Inc.	30,000	3.80%	1/5/2050	24,341	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Keurig Dr Pepper, Inc.	70,000	4.50%	15/4/2052	64,040	0.02%
KeyBank NA	50,000	4.15%	8/8/2025	48,518	0.01%
KeyBank NA	25,000	4.70%	26/1/2026	24,393	0.01%
KeyBank NA	25,000	3.40%	20/5/2026	23,511	0.01%
KeyBank NA	35,000	5.85%	15/11/2027	34,992	0.01%
KeyBank NA	45,000	4.90%	8/8/2032	39,658	0.01%
KeyBank NA	60,000	5.00%	26/1/2033	56,063	0.01%
KeyCorp	20,000	4.15%	29/10/2025	19,514	0.01%
KeyCorp	75,000	2.25%	6/4/2027	67,526	0.02%
KeyCorp	40,000	4.10%	30/4/2028	37,636	0.01%
KeyCorp	25,000	2.55%	1/10/2029	21,225	0.01%
KeyCorp^	30,000	4.79%	1/6/2033	27,573	0.01%
Keysight Technologies, Inc.	135,000	4.60%	6/4/2027	134,620	0.03%
Kilroy Realty LP	15,000	3.45%	15/12/2024	14,633	0.00%
Kilroy Realty LP	50,000	4.75%	15/12/2028	47,633	0.01%
Kilroy Realty LP	35,000	3.05%	15/2/2030	29,776	0.01%
Kilroy Realty LP	25,000	2.50%	15/11/2032	18,965	0.00%
Kilroy Realty LP	10,000	2.65%	15/11/2033	7,589	0.00%
Kimberly-Clark Corp.	70,000	3.05%	15/8/2025	68,217	0.02%
Kimberly-Clark Corp.	20,000	3.95%	1/11/2028	19,723	0.01%
Kimberly-Clark Corp.	5,000	3.10%	26/3/2030	4,665	0.00%
Kimberly-Clark Corp.	50,000	2.00%	2/11/2031	42,294	0.01%
Kimberly-Clark Corp.	25,000	4.50%	16/2/2033	25,144	0.01%
Kimberly-Clark Corp.	40,000	6.63%	1/8/2037	47,638	0.01%
Kimberly-Clark Corp.	25,000	5.30%	1/3/2041	26,071	0.01%
Kimberly-Clark Corp.	65,000	3.20%	30/7/2046	49,772	0.01%
Kimco Realty OP LLC	65,000	3.30%	1/2/2025	63,515	0.02%
Kimco Realty OP LLC	30,000	2.80%	1/10/2026	28,280	0.01%
Kimco Realty OP LLC	85,000	3.80%	1/4/2027	81,649	0.02%
Kimco Realty OP LLC	15,000	1.90%	1/3/2028	13,231	0.00%
Kimco Realty OP LLC	55,000	2.70%	1/10/2030	47,696	0.01%
Kimco Realty OP LLC	15,000	2.25%	1/12/2031	12,245	0.00%
Kimco Realty OP LLC	50,000	3.20%	1/4/2032	43,561	0.01%
Kimco Realty OP LLC	40,000	4.60%	1/2/2033	38,593	0.01%
Kimco Realty OP LLC	25,000	6.40%	1/3/2034	27,448	0.01%
Kimco Realty OP LLC	5,000	4.13%	1/12/2046	3,913	0.00%
Kimco Realty OP LLC	25,000	4.45%	1/9/2047	20,792	0.01%
Kite Realty Group LP	20,000	4.00%	1/10/2026	18,915	0.00%
Kite Realty Group Trust	25,000	4.00%	15/3/2025	24,376	0.01%
KLA Corp.	65,000	4.10%	15/3/2029	64,698	0.02%
KLA Corp.	35,000	4.65%	15/7/2032	35,782	0.01%
KLA Corp.	50,000	3.30%	1/3/2050	38,216	0.01%
KLA Corp.	45,000	4.95%	15/7/2052	45,487	0.01%
KLA Corp.	45,000	5.25%	15/7/2062	46,722	0.01%
Kraft Heinz Foods Co.	105,000	3.00%	1/6/2026	100,929	0.03%
Kraft Heinz Foods Co.	15,000	3.88%	15/5/2027	14,714	0.00%
Kraft Heinz Foods Co.	200,000	2.25%	25/5/2028	213,541	0.06%
Kraft Heinz Foods Co.	20,000	4.63%	30/1/2029	20,149	0.01%
Kraft Heinz Foods Co.	40,000	4.25%	1/3/2031	39,195	0.01%
Kraft Heinz Foods Co.	25,000	5.00%	15/7/2035	25,168	0.01%
Kraft Heinz Foods Co.	65,000	6.88%	26/1/2039	75,296	0.02%
Kraft Heinz Foods Co.	35,000	4.63%	1/10/2039	32,664	0.01%
Kraft Heinz Foods Co.	50,000	6.50%	9/2/2040	56,147	0.01%
Kraft Heinz Foods Co.	25,000	5.00%	4/6/2042	24,165	0.01%
Kraft Heinz Foods Co.	115,000	5.20%	15/7/2045	112,721	0.03%
Kraft Heinz Foods Co.	110,000	4.38%	1/6/2046	96,278	0.02%
Kraft Heinz Foods Co.	30,000	4.88%	1/10/2049	28,468	0.01%
Kraft Heinz Foods Co.	105,000	5.50%	1/6/2050	108,410	0.03%
Kyndryl Holdings, Inc.	35,000	2.05%	15/10/2026	31,885	0.01%
Kyndryl Holdings, Inc.	10,000	2.70%	15/10/2028	8,818	0.00%
Kyndryl Holdings, Inc.	25,000	3.15%	15/10/2031	20,975	0.01%
Kyndryl Holdings, Inc.	20,000	4.10%	15/10/2041	15,096	0.00%
Laboratory Corp. of America Holdings	20,000	2.30%	1/12/2024	19,451	0.00%
Laboratory Corp. of America Holdings	160,000	1.55%	1/6/2026	147,806	0.04%
Laboratory Corp. of America Holdings	100,000	2.95%	1/12/2029	90,094	0.02%
Laboratory Corp. of America Holdings	50,000	2.70%	1/6/2031	43,163	0.01%
Laboratory Corp. of America Holdings	20,000	4.70%	1/2/2045	18,442	0.00%
Lam Research Corp.	50,000	3.75%	15/3/2026	49,112	0.01%
Lam Research Corp.	70,000	1.90%	15/6/2030	60,216	0.02%
Lam Research Corp.	95,000	4.88%	15/3/2049	94,832	0.02%
Lam Research Corp.	70,000	2.88%	15/6/2050	49,960	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lam Research Corp.	30,000	3.13%	15/6/2060	20,848	0.01%
Lazard Group LLC	100,000	3.63%	1/3/2027	94,290	0.02%
Lazard Group LLC	45,000	4.50%	19/9/2028	43,756	0.01%
Lazard Group LLC	30,000	4.38%	11/3/2029	29,185	0.01%
Lear Corp.	60,000	4.25%	15/5/2029	57,717	0.01%
Lear Corp.	50,000	3.50%	30/5/2030	44,751	0.01%
Lear Corp.	25,000	5.25%	15/5/2049	23,110	0.01%
Legg Mason, Inc.	25,000	4.75%	15/3/2026	24,914	0.01%
Legg Mason, Inc.	35,000	5.63%	15/1/2044	35,865	0.01%
Leggett & Platt, Inc.	35,000	3.50%	15/11/2027	33,051	0.01%
Leggett & Platt, Inc.	30,000	3.50%	15/11/2051	21,620	0.01%
Lennar Corp.	25,000	5.25%	1/6/2026	25,101	0.01%
Lennar Corp.	30,000	5.00%	15/6/2027	30,129	0.01%
Lennar Corp.	45,000	4.75%	29/11/2027	45,004	0.01%
Lennox International, Inc.	125,000	1.35%	1/8/2025	117,664	0.03%
Lennox International, Inc.	20,000	1.70%	1/8/2027	17,968	0.00%
Lennox International, Inc.	20,000	5.50%	15/9/2028	20,559	0.01%
Liberty Mutual Group, Inc.	100,000	2.75%	4/5/2026	108,682	0.03%
Lincoln National Corp.	45,000	3.63%	12/12/2026	43,715	0.01%
Lincoln National Corp.	10,000	3.80%	1/3/2028	9,603	0.00%
Lincoln National Corp.	45,000	3.05%	15/1/2030	39,766	0.01%
Lincoln National Corp.	20,000	3.40%	15/1/2031	17,917	0.00%
Lincoln National Corp.	15,000	3.40%	1/3/2032	12,842	0.00%
Lincoln National Corp.	40,000	7.00%	15/6/2040	44,998	0.01%
Lincoln National Corp.	30,000	4.35%	1/3/2048	23,968	0.01%
Linde plc	100,000	3.63%	12/6/2025	111,137	0.03%
Linde, Inc.	50,000	4.80%	5/12/2024	49,889	0.01%
Linde, Inc.	50,000	1.10%	10/8/2030	41,473	0.01%
Linde, Inc.	10,000	3.55%	7/11/2042	8,323	0.00%
Linde, Inc.	10,000	2.00%	10/8/2050	5,895	0.00%
LKQ Corp.	45,000	6.25%	15/6/2033	47,026	0.01%
Lowe's Cos, Inc.	215,000	4.00%	15/4/2025	212,188	0.05%
Lowe's Cos, Inc.	70,000	3.38%	15/9/2025	68,323	0.02%
Lowe's Cos, Inc.	50,000	2.50%	15/4/2026	47,636	0.01%
Lowe's Cos, Inc.	50,000	3.35%	1/4/2027	48,194	0.01%
Lowe's Cos, Inc.	125,000	3.10%	3/5/2027	119,815	0.03%
Lowe's Cos, Inc.	130,000	1.30%	15/4/2028	114,224	0.03%
Lowe's Cos, Inc.	35,000	1.70%	15/9/2028	30,968	0.01%
Lowe's Cos, Inc.	150,000	3.65%	5/4/2029	144,603	0.04%
Lowe's Cos, Inc.	25,000	4.50%	15/4/2030	24,878	0.01%
Lowe's Cos, Inc.	40,000	1.70%	15/10/2030	33,258	0.01%
Lowe's Cos, Inc.	100,000	2.63%	1/4/2031	87,640	0.02%
Lowe's Cos, Inc.	50,000	3.75%	1/4/2032	46,762	0.01%
Lowe's Cos, Inc.	50,000	5.00%	15/4/2033	51,071	0.01%
Lowe's Cos, Inc.	50,000	5.15%	1/7/2033	51,398	0.01%
Lowe's Cos, Inc.	30,000	2.80%	15/9/2041	21,896	0.01%
Lowe's Cos, Inc.	45,000	3.70%	15/4/2046	35,584	0.01%
Lowe's Cos, Inc.	105,000	4.05%	3/5/2047	86,607	0.02%
Lowe's Cos, Inc.	25,000	4.55%	5/4/2049	22,084	0.01%
Lowe's Cos, Inc.	105,000	3.00%	15/10/2050	71,512	0.02%
Lowe's Cos, Inc.	90,000	4.25%	1/4/2052	76,292	0.02%
Lowe's Cos, Inc.	80,000	5.63%	15/4/2053	84,335	0.02%
Lowe's Cos, Inc.	50,000	5.75%	1/7/2053	53,115	0.01%
Lowe's Cos, Inc.	90,000	4.45%	1/4/2062	76,277	0.02%
Lowe's Cos, Inc.	45,000	5.80%	15/9/2062	47,559	0.01%
Lowe's Cos, Inc.	25,000	5.85%	1/4/2063	26,289	0.01%
LPL Holdings, Inc.	35,000	6.75%	17/11/2028	37,272	0.01%
LXP Industrial Trust	10,000	6.75%	15/11/2028	10,506	0.00%
LXP Industrial Trust	25,000	2.70%	15/9/2030	20,767	0.01%
LXP Industrial Trust	5,000	2.38%	1/10/2031	4,030	0.00%
M&T Bank Corp.^	50,000	4.55%	16/8/2028	48,226	0.01%
M&T Bank Corp.^	30,000	7.41%	30/10/2029	32,310	0.01%
M&T Bank Corp.^	95,000	5.05%	27/1/2034	90,001	0.02%
Manufacturers & Traders Trust Co.	50,000	4.65%	27/1/2026	48,939	0.01%
Manufacturers & Traders Trust Co.	15,000	3.40%	17/8/2027	13,890	0.00%
Markel Group, Inc.	60,000	3.35%	17/9/2029	54,993	0.01%
Markel Group, Inc.	35,000	5.00%	5/4/2046	31,775	0.01%
Markel Group, Inc.	15,000	5.00%	20/5/2049	13,907	0.00%
Markel Group, Inc.	20,000	4.15%	17/9/2050	16,260	0.00%
Markel Group, Inc.	35,000	3.45%	7/5/2052	25,015	0.01%
Marriott International, Inc.	9,000	3.75%	15/3/2025	8,845	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Marriott International, Inc.	70,000	5.75%	1/5/2025	70,439	0.02%
Marriott International, Inc.	20,000	3.75%	1/10/2025	19,528	0.01%
Marriott International, Inc.	50,000	3.13%	15/6/2026	48,013	0.01%
Marriott International, Inc.	65,000	5.00%	15/10/2027	65,813	0.02%
Marriott International, Inc.	25,000	5.55%	15/10/2028	25,783	0.01%
Marriott International, Inc.	25,000	4.90%	15/4/2029	25,161	0.01%
Marriott International, Inc.	30,000	4.63%	15/6/2030	29,497	0.01%
Marriott International, Inc.	60,000	2.85%	15/4/2031	52,040	0.01%
Marriott International, Inc.	75,000	3.50%	15/10/2032	66,874	0.02%
Marriott International, Inc.	35,000	2.75%	15/10/2033	28,887	0.01%
Marsh & McLennan Cos, Inc.	35,000	3.50%	10/3/2025	34,377	0.01%
Marsh & McLennan Cos, Inc.	35,000	3.75%	14/3/2026	34,333	0.01%
Marsh & McLennan Cos, Inc.	55,000	4.38%	15/3/2029	54,774	0.01%
Marsh & McLennan Cos, Inc.	75,000	2.25%	15/11/2030	64,793	0.02%
Marsh & McLennan Cos, Inc.	50,000	5.75%	1/11/2032	53,867	0.01%
Marsh & McLennan Cos, Inc.	20,000	4.75%	15/3/2039	19,467	0.01%
Marsh & McLennan Cos, Inc.	15,000	4.35%	30/1/2047	13,463	0.00%
Marsh & McLennan Cos, Inc.	90,000	4.20%	1/3/2048	78,629	0.02%
Marsh & McLennan Cos, Inc.	65,000	4.90%	15/3/2049	62,868	0.02%
Marsh & McLennan Cos, Inc.	20,000	2.90%	15/12/2051	13,454	0.00%
Marsh & McLennan Cos, Inc.	25,000	6.25%	1/11/2052	28,887	0.01%
Marsh & McLennan Cos, Inc.	20,000	5.45%	15/3/2053	20,942	0.01%
Marsh & McLennan Cos, Inc.	35,000	5.70%	15/9/2053	38,035	0.01%
Martin Marietta Materials, Inc.	5,000	3.45%	1/6/2027	4,787	0.00%
Martin Marietta Materials, Inc.	50,000	3.50%	15/12/2027	47,975	0.01%
Martin Marietta Materials, Inc.	45,000	2.50%	15/3/2030	39,669	0.01%
Martin Marietta Materials, Inc.	65,000	2.40%	15/7/2031	55,368	0.01%
Martin Marietta Materials, Inc.	10,000	4.25%	15/12/2047	8,819	0.00%
Martin Marietta Materials, Inc.	25,000	3.20%	15/7/2051	18,576	0.00%
Marvell Technology, Inc.	5,000	1.65%	15/4/2026	4,655	0.00%
Marvell Technology, Inc.	115,000	2.45%	15/4/2028	104,032	0.03%
Marvell Technology, Inc.	35,000	4.88%	22/6/2028	34,859	0.01%
Marvell Technology, Inc.	30,000	2.95%	15/4/2031	26,216	0.01%
Masco Corp.	80,000	1.50%	15/2/2028	70,048	0.02%
Masco Corp.	40,000	2.00%	15/2/2031	32,942	0.01%
Masco Corp.	25,000	3.13%	15/2/2051	17,517	0.00%
Mastercard, Inc.	10,000	2.00%	3/3/2025	9,694	0.00%
Mastercard, Inc.	15,000	2.95%	21/11/2026	14,461	0.00%
Mastercard, Inc.	40,000	3.30%	26/3/2027	38,798	0.01%
Mastercard, Inc.	10,000	3.50%	26/2/2028	9,771	0.00%
Mastercard, Inc.	90,000	4.88%	9/3/2028	92,875	0.02%
Mastercard, Inc.	100,000	1.00%	22/2/2029	101,469	0.03%
Mastercard, Inc.	100,000	2.95%	1/6/2029	94,148	0.02%
Mastercard, Inc.	50,000	1.90%	15/3/2031	42,735	0.01%
Mastercard, Inc.	75,000	2.00%	18/11/2031	63,361	0.02%
Mastercard, Inc.	10,000	4.85%	9/3/2033	10,339	0.00%
Mastercard, Inc.	30,000	3.80%	21/11/2046	26,296	0.01%
Mastercard, Inc.	45,000	3.65%	1/6/2049	38,069	0.01%
Mastercard, Inc.	105,000	3.85%	26/3/2050	91,984	0.02%
Mastercard, Inc.	85,000	2.95%	15/3/2051	63,102	0.02%
Mattel, Inc.	15,000	5.45%	1/11/2041	13,433	0.00%
McCormick & Co., Inc.	20,000	0.90%	15/2/2026	18,423	0.00%
McCormick & Co., Inc.	145,000	3.40%	15/8/2027	138,529	0.04%
McCormick & Co., Inc.	10,000	2.50%	15/4/2030	8,759	0.00%
McCormick & Co., Inc.	30,000	1.85%	15/2/2031	24,684	0.01%
McCormick & Co., Inc.	25,000	4.95%	15/4/2033	25,097	0.01%
McDonald's Corp.	20,000	3.13%	4/3/2025	14,878	0.00%
McDonald's Corp.	45,000	3.30%	1/7/2025	43,997	0.01%
McDonald's Corp.	100,000	1.45%	1/9/2025	94,710	0.02%
McDonald's Corp.	35,000	3.70%	30/1/2026	34,421	0.01%
McDonald's Corp.	100,000	0.90%	15/6/2026	105,083	0.03%
McDonald's Corp.	15,000	3.50%	1/3/2027	14,604	0.00%
McDonald's Corp.	50,000	3.50%	1/7/2027	48,602	0.01%
McDonald's Corp.	50,000	3.80%	1/4/2028	48,776	0.01%
McDonald's Corp.	100,000	2.38%	31/5/2029	107,099	0.03%
McDonald's Corp.	70,000	3.60%	1/7/2030	66,435	0.02%
McDonald's Corp.	100,000	3.88%	20/2/2031	114,749	0.03%
McDonald's Corp.	50,000	5.88%	23/4/2032	70,586	0.02%
McDonald's Corp.	45,000	4.60%	9/9/2032	45,587	0.01%
McDonald's Corp.	50,000	4.95%	14/8/2033	51,396	0.01%
McDonald's Corp.	100,000	3.00%	31/5/2034	107,164	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
McDonald's Corp.	100,000	4.13%	28/11/2035	116,421	0.03%
McDonald's Corp.	25,000	4.70%	9/12/2035	24,680	0.01%
McDonald's Corp.	15,000	6.30%	15/10/2037	17,001	0.00%
McDonald's Corp.	60,000	6.30%	1/3/2038	68,232	0.02%
McDonald's Corp.	25,000	5.70%	1/2/2039	26,873	0.01%
McDonald's Corp.	5,000	3.70%	15/2/2042	4,228	0.00%
McDonald's Corp.	25,000	3.63%	1/5/2043	20,763	0.01%
McDonald's Corp.	10,000	4.60%	26/5/2045	9,439	0.00%
McDonald's Corp.	90,000	4.88%	9/12/2045	88,721	0.02%
McDonald's Corp.	100,000	4.45%	1/3/2047	91,826	0.02%
McDonald's Corp.	5,000	4.45%	1/9/2048	4,635	0.00%
McDonald's Corp.	100,000	3.63%	1/9/2049	80,368	0.02%
McDonald's Corp.	25,000	4.20%	1/4/2050	22,214	0.01%
McDonald's Corp.	75,000	5.15%	9/9/2052	76,314	0.02%
McDonald's Corp.	20,000	5.45%	14/8/2053	21,304	0.01%
McKesson Corp.	20,000	1.30%	15/8/2026	18,405	0.00%
McKesson Corp.	10,000	4.90%	15/7/2028	10,176	0.00%
McKesson Corp.	25,000	5.10%	15/7/2033	25,706	0.01%
MDC Holdings, Inc.	25,000	3.85%	15/1/2030	22,927	0.01%
MDC Holdings, Inc.	35,000	2.50%	15/1/2031	28,707	0.01%
MDC Holdings, Inc.	25,000	6.00%	15/1/2043	23,328	0.01%
Medtronic Global Holdings SCA	30,000	4.25%	30/3/2028	29,892	0.01%
Medtronic Global Holdings SCA	100,000	3.00%	15/10/2028	110,758	0.03%
Medtronic Global Holdings SCA	200,000	1.00%	2/7/2031	190,977	0.05%
Medtronic Global Holdings SCA	85,000	4.50%	30/3/2033	85,005	0.02%
Medtronic Global Holdings SCA	100,000	2.25%	7/3/2039	94,147	0.02%
Medtronic Global Holdings SCA	100,000	1.63%	15/10/2050	75,186	0.02%
Medtronic, Inc.	65,000	4.38%	15/3/2035	63,481	0.02%
Medtronic, Inc.	115,000	4.63%	15/3/2045	112,005	0.03%
Merck & Co., Inc. <sup>1</sup>	175,000	0.75%	24/2/2026	162,257	0.04%
Merck & Co., Inc.	225,000	1.88%	15/10/2026	241,833	0.06%
Merck & Co., Inc.	75,000	1.70%	10/6/2027	68,827	0.02%
Merck & Co., Inc.	35,000	4.05%	17/5/2028	34,893	0.01%
Merck & Co., Inc.	105,000	3.40%	7/3/2029	100,828	0.03%
Merck & Co., Inc.	25,000	4.30%	17/5/2030	24,996	0.01%
Merck & Co., Inc.	75,000	2.15%	10/12/2031	64,088	0.02%
Merck & Co., Inc.	75,000	4.50%	17/5/2033	75,535	0.02%
Merck & Co., Inc.	70,000	3.90%	7/3/2039	63,686	0.02%
Merck & Co., Inc.	30,000	2.35%	24/6/2040	21,801	0.01%
Merck & Co., Inc.	25,000	3.60%	15/9/2042	21,225	0.01%
Merck & Co., Inc.	40,000	4.15%	18/5/2043	36,804	0.01%
Merck & Co., Inc.	25,000	4.90%	17/5/2044	25,304	0.01%
Merck & Co., Inc.	125,000	3.70%	10/2/2045	106,347	0.03%
Merck & Co., Inc.	100,000	4.00%	7/3/2049	88,349	0.02%
Merck & Co., Inc.	10,000	2.45%	24/6/2050	6,603	0.00%
Merck & Co., Inc.	105,000	2.75%	10/12/2051	72,332	0.02%
Merck & Co., Inc.	75,000	5.00%	17/5/2053	77,219	0.02%
Merck & Co., Inc.	80,000	2.90%	10/12/2061	53,596	0.01%
Merck & Co., Inc.	60,000	5.15%	17/5/2063	62,757	0.02%
Merck Sharp & Dohme Corp.	75,000	5.75%	15/11/2036	81,710	0.02%
Mercury General Corp.	50,000	4.40%	15/3/2027	47,853	0.01%
Meta Platforms, Inc. <sup>1</sup>	275,000	3.50%	15/8/2027	267,664	0.07%
Meta Platforms, Inc.	40,000	4.60%	15/5/2028	40,618	0.01%
Meta Platforms, Inc.	195,000	3.85%	15/8/2032	185,443	0.05%
Meta Platforms, Inc.	170,000	4.95%	15/5/2033	175,414	0.05%
Meta Platforms, Inc.	150,000	4.45%	15/8/2052	138,028	0.04%
Meta Platforms, Inc.	115,000	5.60%	15/5/2053	124,853	0.03%
Meta Platforms, Inc.	70,000	4.65%	15/8/2062	65,329	0.02%
Meta Platforms, Inc.	60,000	5.75%	15/5/2063	65,772	0.02%
MetLife, Inc.	25,000	3.00%	1/3/2025	24,449	0.01%
MetLife, Inc.	35,000	4.55%	23/3/2030	35,236	0.01%
MetLife, Inc.	30,000	6.50%	15/12/2032	34,067	0.01%
MetLife, Inc.	65,000	5.38%	15/7/2033	67,807	0.02%
MetLife, Inc.	80,000	6.38%	15/6/2034	89,815	0.02%
MetLife, Inc.	40,000	5.70%	15/6/2035	43,013	0.01%
MetLife, Inc.	70,000	6.40%	15/12/2036	72,195	0.02%
MetLife, Inc.	40,000	5.88%	6/2/2041	43,713	0.01%
MetLife, Inc.	30,000	4.13%	13/8/2042	26,634	0.01%
MetLife, Inc.	70,000	4.88%	13/11/2043	68,288	0.02%
MetLife, Inc.	35,000	4.72%	15/12/2044	32,901	0.01%
MetLife, Inc.	25,000	4.05%	1/3/2045	21,752	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MetLife, Inc.	30,000	4.60%	13/5/2046	28,577	0.01%
MetLife, Inc.	60,000	5.00%	15/7/2052	59,646	0.02%
MetLife, Inc.	55,000	5.25%	15/1/2054	56,607	0.01%
Metropolitan Life Global Funding I	25,000	1.95%	20/3/2028	17,254	0.00%
Metropolitan Life Global Funding I	100,000	4.00%	5/4/2028	114,018	0.03%
Metropolitan Life Global Funding I	15,000	2.45%	12/1/2029	10,430	0.00%
Metropolitan Life Global Funding I	100,000	1.63%	21/9/2029	110,492	0.03%
Metropolitan Life Global Funding I	45,000	3.39%	9/4/2030	32,320	0.01%
Microchip Technology, Inc.	25,000	4.25%	1/9/2025	24,614	0.01%
Micron Technology, Inc.	10,000	4.98%	6/2/2026	10,007	0.00%
Micron Technology, Inc.	55,000	4.19%	15/2/2027	53,948	0.01%
Micron Technology, Inc.	50,000	5.33%	6/2/2029	50,987	0.01%
Micron Technology, Inc.	65,000	6.75%	1/11/2029	70,247	0.02%
Micron Technology, Inc.	30,000	2.70%	15/4/2032	25,182	0.01%
Micron Technology, Inc.	30,000	5.88%	9/2/2033	31,305	0.01%
Micron Technology, Inc.	25,000	5.88%	15/9/2033	26,012	0.01%
Micron Technology, Inc.	55,000	3.37%	1/11/2041	41,314	0.01%
Micron Technology, Inc.	25,000	3.48%	1/11/2051	18,238	0.00%
Microsoft Corp. <sup>1</sup>	98,000	2.70%	12/2/2025	95,894	0.02%
Microsoft Corp.	63,000	3.13%	3/11/2025	61,543	0.02%
Microsoft Corp. <sup>1</sup>	202,000	2.40%	8/8/2026	192,774	0.05%
Microsoft Corp. <sup>1</sup>	163,000	3.30%	6/2/2027	158,866	0.04%
Microsoft Corp.	15,000	3.40%	15/6/2027	14,575	0.00%
Microsoft Corp.	100,000	3.13%	6/12/2028	113,783	0.03%
Microsoft Corp.	60,000	1.35%	15/9/2030	49,940	0.01%
Microsoft Corp.	48,000	3.50%	12/2/2035	45,508	0.01%
Microsoft Corp.	23,000	4.20%	3/11/2035	23,055	0.01%
Microsoft Corp.	68,000	3.45%	8/8/2036	62,534	0.02%
Microsoft Corp.	58,000	4.10%	6/2/2037	56,965	0.01%
Microsoft Corp.	68,000	5.20%	1/6/2039	75,009	0.02%
Microsoft Corp.	60,000	5.30%	8/2/2041	67,673	0.02%
Microsoft Corp.	28,000	3.50%	15/11/2042	24,489	0.01%
Microsoft Corp.	48,000	3.75%	12/2/2045	42,980	0.01%
Microsoft Corp.	73,000	4.45%	3/11/2045	71,954	0.02%
Microsoft Corp.	93,000	3.70%	8/8/2046	81,598	0.02%
Microsoft Corp.	25,000	4.50%	15/6/2047	24,520	0.01%
Microsoft Corp.	301,000	2.53%	1/6/2050	205,901	0.05%
Microsoft Corp.	45,000	2.50%	15/9/2050	30,445	0.01%
Microsoft Corp.	312,000	2.92%	17/3/2052	229,840	0.06%
Microsoft Corp.	73,000	4.00%	12/2/2055	65,604	0.02%
Microsoft Corp.	40,000	3.95%	8/8/2056	35,533	0.01%
Microsoft Corp.	68,000	4.50%	6/2/2057	66,826	0.02%
Microsoft Corp.	106,000	2.68%	1/6/2060	71,146	0.02%
Microsoft Corp.	73,000	3.04%	17/3/2062	52,799	0.01%
Mid-America Apartments LP	15,000	3.60%	1/6/2027	14,484	0.00%
Mid-America Apartments LP	25,000	4.20%	15/6/2028	24,468	0.01%
Mid-America Apartments LP	40,000	3.95%	15/3/2029	38,919	0.01%
Mid-America Apartments LP	20,000	2.88%	15/9/2051	13,115	0.00%
Mohawk Industries, Inc.	25,000	5.85%	18/9/2028	25,914	0.01%
Mohawk Industries, Inc.	25,000	3.63%	15/5/2030	23,128	0.01%
Mondelez International, Inc.	15,000	3.25%	7/3/2025	11,154	0.00%
Mondelez International, Inc.	100,000	1.63%	8/3/2027	105,527	0.03%
Mondelez International, Inc.	75,000	2.63%	17/3/2027	70,719	0.02%
Mondelez International, Inc.	100,000	0.25%	17/3/2028	98,775	0.03%
Mondelez International, Inc.	65,000	2.75%	13/4/2030	58,726	0.02%
Mondelez International, Inc.	55,000	3.00%	17/3/2032	48,805	0.01%
Mondelez International, Inc.	25,000	1.88%	15/10/2032	20,375	0.01%
Mondelez International, Inc.	100,000	0.75%	17/3/2033	89,238	0.02%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	80,943	0.02%
Mondelez International, Inc.	10,000	2.63%	4/9/2050	6,713	0.00%
Moody's Corp.	15,000	3.75%	24/3/2025	14,767	0.00%
Moody's Corp.	100,000	0.95%	25/2/2030	98,064	0.03%
Moody's Corp.	50,000	2.00%	19/8/2031	41,555	0.01%
Moody's Corp.	5,000	4.25%	8/8/2032	4,869	0.00%
Moody's Corp.	60,000	2.75%	19/8/2041	43,747	0.01%
Moody's Corp.	10,000	5.25%	15/7/2044	10,188	0.00%
Moody's Corp.	50,000	4.88%	17/12/2048	47,268	0.01%
Moody's Corp.	5,000	3.75%	25/2/2052	4,100	0.00%
Moody's Corp.	25,000	3.10%	29/11/2061	16,974	0.00%
Morgan Stanley	110,000	4.00%	23/7/2025	108,439	0.03%
Morgan Stanley	85,000	5.00%	24/11/2025	84,887	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	105,000	3.88%	27/1/2026	102,869	0.03%
Morgan Stanley^	315,000	2.63%	18/2/2026	304,889	0.08%
Morgan Stanley^	145,000	2.19%	28/4/2026	139,260	0.04%
Morgan Stanley^	100,000	2.10%	8/5/2026	107,955	0.03%
Morgan Stanley^	165,000	4.68%	17/7/2026	163,475	0.04%
Morgan Stanley	100,000	3.13%	27/7/2026	95,729	0.02%
Morgan Stanley	200,000	6.25%	9/8/2026	206,209	0.05%
Morgan Stanley	175,000	4.35%	8/9/2026	171,851	0.04%
Morgan Stanley^	50,000	6.14%	16/10/2026	50,913	0.01%
Morgan Stanley^	100,000	1.34%	23/10/2026	106,017	0.03%
Morgan Stanley^	170,000	0.99%	10/12/2026	156,458	0.04%
Morgan Stanley	85,000	3.63%	20/1/2027	82,450	0.02%
Morgan Stanley^	90,000	5.05%	28/1/2027	90,076	0.02%
Morgan Stanley	100,000	1.88%	27/4/2027	105,402	0.03%
Morgan Stanley^	115,000	1.59%	4/5/2027	105,932	0.03%
Morgan Stanley^	105,000	1.51%	20/7/2027	95,943	0.02%
Morgan Stanley^	50,000	1.78%	4/8/2027	35,299	0.01%
Morgan Stanley^	100,000	0.41%	29/10/2027	101,435	0.03%
Morgan Stanley^	85,000	2.48%	21/1/2028	78,889	0.02%
Morgan Stanley^	75,000	4.21%	20/4/2028	73,275	0.02%
Morgan Stanley^	110,000	3.59%	22/7/2028	104,984	0.03%
Morgan Stanley^	50,000	6.30%	18/10/2028	52,423	0.01%
Morgan Stanley^	75,000	3.77%	24/1/2029	71,514	0.02%
Morgan Stanley^	80,000	5.12%	1/2/2029	80,320	0.02%
Morgan Stanley^	100,000	4.66%	2/3/2029	114,692	0.03%
Morgan Stanley^	165,000	5.16%	20/4/2029	165,770	0.04%
Morgan Stanley^	100,000	5.45%	20/7/2029	101,892	0.03%
Morgan Stanley^	200,000	0.50%	26/10/2029	190,734	0.05%
Morgan Stanley^	60,000	6.41%	1/11/2029	63,632	0.02%
Morgan Stanley^	220,000	4.43%	23/1/2030	214,307	0.06%
Morgan Stanley^	110,000	2.70%	22/1/2031	96,357	0.02%
Morgan Stanley^	100,000	0.50%	7/2/2031	91,485	0.02%
Morgan Stanley^	135,000	3.62%	1/4/2031	124,400	0.03%
Morgan Stanley^	140,000	1.79%	13/2/2032	111,708	0.03%
Morgan Stanley	100,000	7.25%	1/4/2032	117,902	0.03%
Morgan Stanley^	135,000	1.93%	28/4/2032	108,471	0.03%
Morgan Stanley^	100,000	2.95%	7/5/2032	104,547	0.03%
Morgan Stanley^	130,000	2.24%	21/7/2032	106,226	0.03%
Morgan Stanley^	120,000	2.51%	20/10/2032	99,525	0.03%
Morgan Stanley^	145,000	2.94%	21/1/2033	123,243	0.03%
Morgan Stanley^	90,000	4.89%	20/7/2033	87,775	0.02%
Morgan Stanley^	165,000	6.34%	18/10/2033	177,733	0.05%
Morgan Stanley^	100,000	5.79%	18/11/2033	135,957	0.04%
Morgan Stanley^	100,000	5.15%	25/1/2034	121,325	0.03%
Morgan Stanley^	195,000	5.25%	21/4/2034	194,799	0.05%
Morgan Stanley^	135,000	5.42%	21/7/2034	136,888	0.04%
Morgan Stanley^	35,000	6.63%	1/11/2034	38,778	0.01%
Morgan Stanley^	125,000	2.48%	16/9/2036	99,221	0.03%
Morgan Stanley^	95,000	5.30%	20/4/2037	92,364	0.02%
Morgan Stanley^	110,000	5.95%	19/1/2038	111,384	0.03%
Morgan Stanley^	75,000	3.97%	22/7/2038	65,755	0.02%
Morgan Stanley^	55,000	4.46%	22/4/2039	50,708	0.01%
Morgan Stanley^	135,000	3.22%	22/4/2042	104,249	0.03%
Morgan Stanley	125,000	6.38%	24/7/2042	144,776	0.04%
Morgan Stanley	155,000	4.30%	27/1/2045	139,985	0.04%
Morgan Stanley	140,000	4.38%	22/1/2047	126,189	0.03%
Morgan Stanley^	85,000	5.60%	24/3/2051	91,812	0.02%
Morgan Stanley^	90,000	2.80%	25/1/2052	60,039	0.02%
Morgan Stanley Bank NA	250,000	5.88%	30/10/2026	257,456	0.07%
Morgan Stanley Direct Lending Fund	35,000	4.50%	11/2/2027	33,753	0.01%
Mosaic Co.	60,000	4.05%	15/11/2027	58,542	0.02%
Mosaic Co.	10,000	5.45%	15/11/2033	10,204	0.00%
Mosaic Co.	35,000	4.88%	15/11/2041	31,379	0.01%
Mosaic Co.	5,000	5.63%	15/11/2043	4,933	0.00%
Motorola Solutions, Inc.	45,000	4.60%	23/2/2028	44,763	0.01%
Motorola Solutions, Inc.	15,000	4.60%	23/5/2029	14,905	0.00%
Motorola Solutions, Inc.	65,000	2.30%	15/11/2030	54,895	0.01%
Motorola Solutions, Inc.	35,000	2.75%	24/5/2031	29,888	0.01%
Motorola Solutions, Inc.	50,000	5.60%	1/6/2032	51,660	0.01%
Motorola Solutions, Inc.	25,000	5.50%	1/9/2044	24,856	0.01%
Mylan, Inc.	100,000	2.13%	23/5/2025	107,808	0.03%

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Mylan, Inc.	25,000	4.55%	15/4/2028	24,295	0.01%
Mylan, Inc.	25,000	5.40%	29/11/2043	21,710	0.01%
Mylan, Inc.	35,000	5.20%	15/4/2048	29,011	0.01%
Nasdaq, Inc.	20,000	5.65%	28/6/2025	20,192	0.01%
Nasdaq, Inc.	40,000	5.35%	28/6/2028	41,189	0.01%
Nasdaq, Inc.	100,000	1.75%	28/3/2029	102,508	0.03%
Nasdaq, Inc.	30,000	1.65%	15/1/2031	24,357	0.01%
Nasdaq, Inc.	100,000	4.50%	15/2/2032	118,251	0.03%
Nasdaq, Inc.	65,000	5.55%	15/2/2034	67,647	0.02%
Nasdaq, Inc.	45,000	2.50%	21/12/2040	31,274	0.01%
Nasdaq, Inc.	40,000	3.25%	28/4/2050	28,301	0.01%
Nasdaq, Inc.	35,000	3.95%	7/3/2052	27,761	0.01%
Nasdaq, Inc.	35,000	5.95%	15/8/2053	37,687	0.01%
Nasdaq, Inc.	25,000	6.10%	28/6/2063	27,137	0.01%
National Health Investors, Inc.	10,000	3.00%	1/2/2031	8,032	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	3.45%	15/6/2025	19,589	0.01%
National Rural Utilities Cooperative Finance Corp.	35,000	5.45%	30/10/2025	35,346	0.01%
National Rural Utilities Cooperative Finance Corp.	10,000	3.25%	1/11/2025	9,715	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	4.45%	13/3/2026	19,962	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	1.00%	15/6/2026	13,776	0.00%
National Rural Utilities Cooperative Finance Corp.	65,000	3.05%	25/4/2027	61,692	0.02%
National Rural Utilities Cooperative Finance Corp.	30,000	3.40%	7/2/2028	28,751	0.01%
National Rural Utilities Cooperative Finance Corp.	25,000	4.80%	15/3/2028	25,307	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	5.05%	15/9/2028	15,328	0.00%
National Rural Utilities Cooperative Finance Corp.	35,000	3.90%	1/11/2028	33,884	0.01%
National Rural Utilities Cooperative Finance Corp.	85,000	3.70%	15/3/2029	80,771	0.02%
National Rural Utilities Cooperative Finance Corp.	20,000	2.40%	15/3/2030	17,340	0.00%
National Rural Utilities Cooperative Finance Corp.	15,000	1.35%	15/3/2031	11,791	0.00%
National Rural Utilities Cooperative Finance Corp.	10,000	1.65%	15/6/2031	7,972	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	8.00%	1/3/2032	23,951	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	2.75%	15/4/2032	16,989	0.00%
National Rural Utilities Cooperative Finance Corp.	25,000	4.02%	1/11/2032	23,446	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	4.15%	15/12/2032	18,972	0.00%
National Rural Utilities Cooperative Finance Corp.	25,000	5.80%	15/1/2033	26,505	0.01%
National Rural Utilities Cooperative Finance Corp.^	35,000	5.25%	20/4/2046	33,495	0.01%
National Rural Utilities Cooperative Finance Corp.	10,000	4.40%	1/11/2048	8,750	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	4.30%	15/3/2049	17,439	0.00%
National Rural Utilities Cooperative Finance Corp.^	10,000	7.13%	15/9/2053	10,358	0.00%
Nationwide Financial Services, Inc.	25,000	6.75%	15/5/2037	24,379	0.01%
NBCUniversal Media LLC	5,000	6.40%	30/4/2040	5,610	0.00%
NBCUniversal Media LLC	60,000	4.45%	15/1/2043	54,930	0.01%
Nestle Finance International Ltd.	50,000	3.38%	15/11/2034	57,136	0.01%
Nestle Finance International Ltd.	100,000	5.13%	7/12/2038	135,507	0.03%
Nestle Holdings, Inc.	80,000	2.19%	26/1/2029	55,965	0.01%
Nestle Holdings, Inc.	100,000	2.50%	4/4/2032	113,551	0.03%
Nestle SA	100,000	1.63%	7/11/2025	119,404	0.03%
NetApp, Inc.	15,000	1.88%	22/6/2025	14,270	0.00%
NetApp, Inc.	15,000	2.38%	22/6/2027	13,924	0.00%
NetApp, Inc.	45,000	2.70%	22/6/2030	39,784	0.01%
Netflix, Inc.	40,000	4.38%	15/11/2026	39,810	0.01%
Netflix, Inc.	150,000	3.63%	15/5/2027	167,657	0.04%
Netflix, Inc.	150,000	4.88%	15/4/2028	151,831	0.04%
Netflix, Inc.	145,000	5.88%	15/11/2028	153,173	0.04%
Netflix, Inc.	200,000	4.63%	15/5/2029	236,080	0.06%
Netflix, Inc.	35,000	6.38%	15/5/2029	38,094	0.01%
Netflix, Inc.	100,000	3.63%	15/6/2030	112,574	0.03%
New York Life Global Funding	40,000	2.00%	17/4/2028	27,748	0.01%
New York Life Global Funding	200,000	3.63%	9/1/2030	227,377	0.06%
Newmont Corp.	65,000	2.80%	1/10/2029	59,400	0.02%
Newmont Corp.	50,000	2.60%	15/7/2032	42,755	0.01%
Newmont Corp.	20,000	5.88%	1/4/2035	21,514	0.01%
Newmont Corp.	25,000	6.25%	1/10/2039	27,748	0.01%
Newmont Corp.	100,000	4.88%	15/3/2042	97,443	0.03%
Newmont Corp.	20,000	5.45%	9/6/2044	20,341	0.01%
NIKE, Inc.	75,000	2.38%	1/11/2026	71,207	0.02%
NIKE, Inc.	285,000	2.75%	27/3/2027	271,757	0.07%
NIKE, Inc.	45,000	3.25%	27/3/2040	37,823	0.01%
NIKE, Inc.	25,000	3.63%	1/5/2043	21,587	0.01%
NIKE, Inc.	85,000	3.88%	1/11/2045	74,858	0.02%
NIKE, Inc.	20,000	3.38%	1/11/2046	16,141	0.00%
NIKE, Inc.	45,000	3.38%	27/3/2050	36,881	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NNN, Inc.	25,000	3.50%	15/10/2027	23,612	0.01%
NNN, Inc.	55,000	4.30%	15/10/2028	53,270	0.01%
NNN, Inc.	25,000	5.60%	15/10/2033	25,847	0.01%
NNN, Inc.	30,000	4.80%	15/10/2048	26,429	0.01%
NNN, Inc.	45,000	3.00%	15/4/2052	29,457	0.01%
Nordson Corp.	35,000	5.60%	15/9/2028	36,352	0.01%
Nordson Corp.	25,000	5.80%	15/9/2033	26,567	0.01%
Northern Trust Corp.	25,000	3.95%	30/10/2025	24,599	0.01%
Northern Trust Corp.	65,000	4.00%	10/5/2027	64,105	0.02%
Northern Trust Corp.	15,000	3.15%	3/5/2029	14,142	0.00%
Northern Trust Corp.	55,000	1.95%	1/5/2030	47,388	0.01%
Northern Trust Corp.	85,000	6.13%	2/11/2032	91,276	0.02%
NVIDIA Corp.	25,000	3.20%	16/9/2026	24,333	0.01%
NVIDIA Corp.	50,000	1.55%	15/6/2028	44,785	0.01%
NVIDIA Corp.	15,000	2.85%	1/4/2030	13,875	0.00%
NVIDIA Corp.	145,000	2.00%	15/6/2031	124,276	0.03%
NVIDIA Corp.	60,000	3.50%	1/4/2040	52,088	0.01%
NVIDIA Corp.	60,000	3.50%	1/4/2050	50,134	0.01%
NVIDIA Corp.	55,000	3.70%	1/4/2060	46,182	0.01%
NVR, Inc.	70,000	3.00%	15/5/2030	62,374	0.02%
Ohio Edison Co.	15,000	6.88%	15/7/2036	16,863	0.00%
Ohio Power Co.	15,000	2.60%	1/4/2030	13,147	0.00%
Ohio Power Co.	25,000	1.63%	15/1/2031	20,222	0.01%
Ohio Power Co.	15,000	5.00%	1/6/2033	15,101	0.00%
Ohio Power Co.	30,000	4.15%	1/4/2048	25,114	0.01%
Ohio Power Co.	20,000	4.00%	1/6/2049	16,333	0.00%
Ohio Power Co.	25,000	2.90%	1/10/2051	16,979	0.00%
Old Republic International Corp.	55,000	3.88%	26/8/2026	52,988	0.01%
Old Republic International Corp.	20,000	3.85%	11/6/2051	14,675	0.00%
Omega Healthcare Investors, Inc.	25,000	4.50%	15/1/2025	24,590	0.01%
Omega Healthcare Investors, Inc.	125,000	5.25%	15/1/2026	124,274	0.03%
Omega Healthcare Investors, Inc.	15,000	4.50%	1/4/2027	14,399	0.00%
Omega Healthcare Investors, Inc.	60,000	4.75%	15/1/2028	57,900	0.01%
Omega Healthcare Investors, Inc.	35,000	3.38%	1/2/2031	29,698	0.01%
Omega Healthcare Investors, Inc.	25,000	3.25%	15/4/2033	20,177	0.01%
Omnicom Capital Holdings plc	100,000	2.25%	22/11/2033	102,559	0.03%
Omnicom Group, Inc.	30,000	2.45%	30/4/2030	26,086	0.01%
Omnicom Group, Inc.	30,000	4.20%	1/6/2030	29,067	0.01%
Omnicom Group, Inc.	20,000	2.60%	1/8/2031	17,186	0.00%
Omnicom Group, Inc./Omnicom Capital, Inc.	70,000	3.60%	15/4/2026	68,233	0.02%
Oncor Electric Delivery Co. LLC	5,000	2.95%	1/4/2025	4,878	0.00%
Oncor Electric Delivery Co. LLC	30,000	0.55%	1/10/2025	27,918	0.01%
Oncor Electric Delivery Co. LLC	35,000	4.30%	15/5/2028	34,565	0.01%
Oncor Electric Delivery Co. LLC	25,000	3.70%	15/11/2028	24,153	0.01%
Oncor Electric Delivery Co. LLC	15,000	5.75%	15/3/2029	15,828	0.00%
Oncor Electric Delivery Co. LLC	40,000	2.75%	15/5/2030	35,903	0.01%
Oncor Electric Delivery Co. LLC	10,000	7.00%	1/5/2032	11,430	0.00%
Oncor Electric Delivery Co. LLC	20,000	4.15%	1/6/2032	19,282	0.00%
Oncor Electric Delivery Co. LLC	60,000	4.55%	15/9/2032	59,451	0.02%
Oncor Electric Delivery Co. LLC	5,000	7.25%	15/1/2033	5,828	0.00%
Oncor Electric Delivery Co. LLC	45,000	5.65%	15/11/2033	48,002	0.01%
Oncor Electric Delivery Co. LLC	15,000	7.50%	1/9/2038	18,394	0.00%
Oncor Electric Delivery Co. LLC	20,000	5.25%	30/9/2040	20,427	0.01%
Oncor Electric Delivery Co. LLC	25,000	4.55%	1/12/2041	23,438	0.01%
Oncor Electric Delivery Co. LLC	5,000	5.30%	1/6/2042	5,346	0.00%
Oncor Electric Delivery Co. LLC	75,000	3.75%	1/4/2045	62,122	0.02%
Oncor Electric Delivery Co. LLC	15,000	3.80%	30/9/2047	12,108	0.00%
Oncor Electric Delivery Co. LLC	30,000	4.10%	15/11/2048	26,045	0.01%
Oncor Electric Delivery Co. LLC	15,000	3.80%	1/6/2049	12,317	0.00%
Oncor Electric Delivery Co. LLC	25,000	3.10%	15/9/2049	17,953	0.00%
Oncor Electric Delivery Co. LLC	15,000	3.70%	15/5/2050	12,155	0.00%
Oncor Electric Delivery Co. LLC	15,000	2.70%	15/11/2051	9,906	0.00%
Oncor Electric Delivery Co. LLC	25,000	4.60%	1/6/2052	23,279	0.01%
Oncor Electric Delivery Co. LLC	35,000	4.95%	15/9/2052	34,423	0.01%
Oncor Electric Delivery Co. LLC	10,000	5.35%	1/10/2052	10,381	0.00%
Oracle Corp.	205,000	2.50%	1/4/2025	198,563	0.05%
Oracle Corp.	15,000	2.95%	15/5/2025	14,570	0.00%
Oracle Corp.	55,000	5.80%	10/11/2025	55,901	0.01%
Oracle Corp.	125,000	1.65%	25/3/2026	116,553	0.03%
Oracle Corp.	135,000	2.65%	15/7/2026	128,060	0.03%
Oracle Corp.	80,000	2.80%	1/4/2027	75,471	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	155,000	3.25%	15/11/2027	147,244	0.04%
Oracle Corp.	195,000	2.30%	25/3/2028	177,603	0.05%
Oracle Corp.	90,000	6.15%	9/11/2029	96,744	0.02%
Oracle Corp.	165,000	2.95%	1/4/2030	148,920	0.04%
Oracle Corp.	25,000	4.65%	6/5/2030	24,876	0.01%
Oracle Corp.	50,000	3.25%	15/5/2030	45,863	0.01%
Oracle Corp.	120,000	2.88%	25/3/2031	106,269	0.03%
Oracle Corp.	120,000	6.25%	9/11/2032	130,492	0.03%
Oracle Corp.	85,000	4.90%	6/2/2033	84,598	0.02%
Oracle Corp.	125,000	4.30%	8/7/2034	116,723	0.03%
Oracle Corp.	100,000	3.90%	15/5/2035	89,035	0.02%
Oracle Corp.	50,000	3.85%	15/7/2036	43,589	0.01%
Oracle Corp.	60,000	3.80%	15/11/2037	51,057	0.01%
Oracle Corp.	60,000	6.50%	15/4/2038	66,375	0.02%
Oracle Corp.	130,000	6.13%	8/7/2039	138,504	0.04%
Oracle Corp.	135,000	3.60%	1/4/2040	107,963	0.03%
Oracle Corp.	125,000	5.38%	15/7/2040	123,025	0.03%
Oracle Corp.	115,000	3.65%	25/3/2041	91,435	0.02%
Oracle Corp.	55,000	4.50%	8/7/2044	48,022	0.01%
Oracle Corp.	115,000	4.13%	15/5/2045	94,198	0.02%
Oracle Corp.	145,000	4.00%	15/7/2046	116,304	0.03%
Oracle Corp.	120,000	4.00%	15/11/2047	95,378	0.02%
Oracle Corp.	180,000	3.60%	1/4/2050	133,311	0.03%
Oracle Corp.	100,000	3.95%	25/3/2051	78,603	0.02%
Oracle Corp.	105,000	6.90%	9/11/2052	123,069	0.03%
Oracle Corp.	120,000	5.55%	6/2/2053	120,191	0.03%
Oracle Corp.	50,000	4.38%	15/5/2055	41,529	0.01%
Oracle Corp.	120,000	3.85%	1/4/2060	87,323	0.02%
Oracle Corp.	85,000	4.10%	25/3/2061	64,951	0.02%
O'Reilly Automotive, Inc.	25,000	3.55%	15/3/2026	24,287	0.01%
O'Reilly Automotive, Inc.	50,000	5.75%	20/11/2026	51,195	0.01%
O'Reilly Automotive, Inc.	10,000	4.35%	1/6/2028	9,933	0.00%
O'Reilly Automotive, Inc.	85,000	4.20%	1/4/2030	82,019	0.02%
O'Reilly Automotive, Inc.	45,000	1.75%	15/3/2031	36,672	0.01%
O'Reilly Automotive, Inc.	10,000	4.70%	15/6/2032	8,996	0.00%
Otis Worldwide Corp.	20,000	2.06%	5/4/2025	19,244	0.00%
Otis Worldwide Corp.	50,000	5.25%	16/8/2028	51,477	0.01%
Otis Worldwide Corp.	60,000	2.57%	15/2/2030	53,421	0.01%
Otis Worldwide Corp.	20,000	3.11%	15/2/2040	16,031	0.00%
Otis Worldwide Corp.	50,000	3.36%	15/2/2050	38,775	0.01%
Owens Corning	5,000	4.20%	1/12/2024	4,940	0.00%
Owens Corning	5,000	3.40%	15/8/2026	4,821	0.00%
Owens Corning	75,000	3.88%	1/6/2030	70,479	0.02%
Owens Corning	45,000	4.30%	15/7/2047	39,712	0.01%
Owens Corning	25,000	4.40%	30/1/2048	21,768	0.01%
PACCAR Financial Corp.	50,000	4.45%	30/3/2026	49,976	0.01%
PACCAR Financial Corp.	55,000	1.10%	11/5/2026	50,862	0.01%
PACCAR Financial Corp.	35,000	5.05%	10/8/2026	35,496	0.01%
PACCAR Financial Corp.	10,000	4.60%	10/1/2028	10,098	0.00%
PACCAR Financial Corp.	25,000	4.95%	10/8/2028	25,806	0.01%
Packaging Corp. of America	75,000	3.00%	15/12/2029	67,918	0.02%
Packaging Corp. of America	25,000	5.70%	1/12/2033	26,322	0.01%
Packaging Corp. of America	15,000	4.05%	15/12/2049	12,387	0.00%
Packaging Corp. of America	10,000	3.05%	1/10/2051	6,993	0.00%
Paramount Global	75,000	2.90%	15/1/2027	69,476	0.02%
Paramount Global	60,000	3.38%	15/2/2028	54,839	0.01%
Paramount Global	45,000	7.88%	30/7/2030	48,773	0.01%
Paramount Global	20,000	4.95%	15/1/2031	18,990	0.00%
Paramount Global	45,000	4.20%	19/5/2032	40,236	0.01%
Paramount Global	55,000	6.88%	30/4/2036	55,841	0.01%
Paramount Global	30,000	5.90%	15/10/2040	27,201	0.01%
Paramount Global	20,000	4.85%	1/7/2042	16,028	0.00%
Paramount Global	85,000	4.38%	15/3/2043	63,122	0.02%
Paramount Global	75,000	5.85%	1/9/2043	67,653	0.02%
Paramount Global	25,000	5.25%	1/4/2044	20,458	0.01%
Paramount Global	25,000	4.60%	15/1/2045	19,047	0.00%
Paramount Global	75,000	4.95%	19/5/2050	60,859	0.02%
PayPal Holdings, Inc.	30,000	1.65%	1/6/2025	28,642	0.01%
PayPal Holdings, Inc.	115,000	3.90%	1/6/2027	113,252	0.03%
PayPal Holdings, Inc.	35,000	2.85%	1/10/2029	32,056	0.01%
PayPal Holdings, Inc.	35,000	2.30%	1/6/2030	30,626	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PayPal Holdings, Inc.	50,000	4.40%	1/6/2032	49,694	0.01%
PayPal Holdings, Inc.	90,000	3.25%	1/6/2050	67,509	0.02%
PayPal Holdings, Inc.	30,000	5.05%	1/6/2052	30,340	0.01%
PayPal Holdings, Inc.	25,000	5.25%	1/6/2062	24,905	0.01%
Pentair Finance Sarl	60,000	4.50%	1/7/2029	57,796	0.01%
Pentair Finance Sarl	10,000	5.90%	15/7/2032	10,385	0.00%
PepsiCo, Inc.	110,000	2.25%	19/3/2025	106,908	0.03%
PepsiCo, Inc.	30,000	2.75%	30/4/2025	29,237	0.01%
PepsiCo, Inc.	45,000	3.50%	17/7/2025	44,274	0.01%
PepsiCo, Inc.	50,000	5.25%	10/11/2025	50,786	0.01%
PepsiCo, Inc.	100,000	2.85%	24/2/2026	96,701	0.02%
PepsiCo, Inc.	200,000	2.63%	28/4/2026	218,972	0.06%
PepsiCo, Inc.	15,000	2.38%	6/10/2026	14,257	0.00%
PepsiCo, Inc.	50,000	5.13%	10/11/2026	51,071	0.01%
PepsiCo, Inc.	40,000	3.00%	15/10/2027	38,452	0.01%
PepsiCo, Inc.	10,000	3.60%	18/2/2028	9,790	0.00%
PepsiCo, Inc.	200,000	0.50%	6/5/2028	201,044	0.05%
PepsiCo, Inc.	60,000	7.00%	1/3/2029	67,347	0.02%
PepsiCo, Inc.	135,000	2.63%	29/7/2029	124,455	0.03%
PepsiCo, Inc.	20,000	1.63%	1/5/2030	17,044	0.00%
PepsiCo, Inc.	150,000	1.95%	21/10/2031	127,320	0.03%
PepsiCo, Inc.	75,000	3.90%	18/7/2032	73,469	0.02%
PepsiCo, Inc.	100,000	0.40%	9/10/2032	89,263	0.02%
PepsiCo, Inc.	100,000	0.75%	14/10/2033	90,312	0.02%
PepsiCo, Inc.	45,000	3.50%	19/3/2040	38,424	0.01%
PepsiCo, Inc.	5,000	4.88%	1/11/2040	5,122	0.00%
PepsiCo, Inc.	40,000	2.63%	21/10/2041	30,153	0.01%
PepsiCo, Inc.	25,000	4.00%	5/3/2042	22,688	0.01%
PepsiCo, Inc.	40,000	4.45%	14/4/2046	38,558	0.01%
PepsiCo, Inc.	20,000	4.00%	2/5/2047	17,859	0.00%
PepsiCo, Inc.	25,000	3.38%	29/7/2049	19,949	0.01%
PepsiCo, Inc.	35,000	2.88%	15/10/2049	25,751	0.01%
PepsiCo, Inc.	100,000	3.63%	19/3/2050	84,100	0.02%
PepsiCo, Inc.	10,000	2.75%	21/10/2051	7,112	0.00%
PepsiCo, Inc.	60,000	4.20%	18/7/2052	55,685	0.01%
PepsiCo, Inc.	15,000	4.65%	15/2/2053	14,903	0.00%
PepsiCo, Inc.	65,000	3.88%	19/3/2060	56,328	0.01%
Pfizer Investment Enterprises Pte Ltd.	125,000	4.65%	19/5/2025	124,715	0.03%
Pfizer Investment Enterprises Pte Ltd.	108,000	4.45%	19/5/2026	107,704	0.03%
Pfizer Investment Enterprises Pte Ltd.	150,000	4.45%	19/5/2028	150,026	0.04%
Pfizer Investment Enterprises Pte Ltd.	195,000	4.65%	19/5/2030	196,361	0.05%
Pfizer Investment Enterprises Pte Ltd.	300,000	4.75%	19/5/2033	300,543	0.08%
Pfizer Investment Enterprises Pte Ltd.	75,000	5.11%	19/5/2043	74,832	0.02%
Pfizer Investment Enterprises Pte Ltd.	260,000	5.30%	19/5/2053	265,908	0.07%
Pfizer Investment Enterprises Pte Ltd.	205,000	5.34%	19/5/2063	207,286	0.05%
Pfizer, Inc.	35,000	0.80%	28/5/2025	33,132	0.01%
Pfizer, Inc. <sup>1</sup>	205,000	3.00%	15/12/2026	197,626	0.05%
Pfizer, Inc.	140,000	3.45%	15/3/2029	134,815	0.03%
Pfizer, Inc.	140,000	2.63%	1/4/2030	126,275	0.03%
Pfizer, Inc.	80,000	1.70%	28/5/2030	68,151	0.02%
Pfizer, Inc.	25,000	4.00%	15/12/2036	23,587	0.01%
Pfizer, Inc.	25,000	4.10%	15/9/2038	22,998	0.01%
Pfizer, Inc.	105,000	7.20%	15/3/2039	130,237	0.03%
Pfizer, Inc.	25,000	3.90%	15/3/2039	22,163	0.01%
Pfizer, Inc.	70,000	2.55%	28/5/2040	51,332	0.01%
Pfizer, Inc.	25,000	5.60%	15/9/2040	26,452	0.01%
Pfizer, Inc.	150,000	4.30%	15/6/2043	137,835	0.04%
Pfizer, Inc.	100,000	2.74%	15/6/2043	96,205	0.02%
Pfizer, Inc.	90,000	4.40%	15/5/2044	85,112	0.02%
Pfizer, Inc.	115,000	4.13%	15/12/2046	102,336	0.03%
Pfizer, Inc.	35,000	4.20%	15/9/2048	31,659	0.01%
Pfizer, Inc.	30,000	4.00%	15/3/2049	26,263	0.01%
Pfizer, Inc.	45,000	2.70%	28/5/2050	31,333	0.01%
Phillips Edison Grocery Center Operating Partnership I LP	15,000	2.63%	15/11/2031	12,247	0.00%
Physicians Realty LP	25,000	3.95%	15/1/2028	23,774	0.01%
Physicians Realty LP	25,000	2.63%	1/11/2031	20,589	0.01%
Piedmont Operating Partnership LP	15,000	9.25%	20/7/2028	15,848	0.00%
Piedmont Operating Partnership LP	10,000	3.15%	15/8/2030	7,583	0.00%
Piedmont Operating Partnership LP	30,000	2.75%	1/4/2032	20,819	0.01%
Pilgrim's Pride Corp.	35,000	4.25%	15/4/2031	31,620	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pilgrim's Pride Corp.	40,000	3.50%	1/3/2032	33,887	0.01%
Pilgrim's Pride Corp.	60,000	6.25%	1/7/2033	61,735	0.02%
Pilgrim's Pride Corp.	35,000	6.88%	15/5/2034	37,789	0.01%
PNC Bank NA	45,000	2.95%	23/2/2025	43,807	0.01%
PNC Bank NA	25,000	3.88%	10/4/2025	24,485	0.01%
PNC Bank NA	250,000	3.10%	25/10/2027	234,622	0.06%
PNC Bank NA	30,000	2.70%	22/10/2029	26,353	0.01%
PNC Financial Services Group, Inc.	5,000	3.90%	29/4/2024	4,968	0.00%
PNC Financial Services Group, Inc.^	65,000	5.81%	12/6/2026	65,457	0.02%
PNC Financial Services Group, Inc.	10,000	2.60%	23/7/2026	9,478	0.00%
PNC Financial Services Group, Inc.	150,000	1.15%	13/8/2026	136,403	0.04%
PNC Financial Services Group, Inc.^	30,000	4.76%	26/1/2027	29,762	0.01%
PNC Financial Services Group, Inc.	15,000	3.15%	19/5/2027	14,221	0.00%
PNC Financial Services Group, Inc.^	40,000	5.35%	2/12/2028	40,488	0.01%
PNC Financial Services Group, Inc.	90,000	3.45%	23/4/2029	85,282	0.02%
PNC Financial Services Group, Inc.^	130,000	5.58%	12/6/2029	132,605	0.03%
PNC Financial Services Group, Inc.	95,000	2.55%	22/1/2030	83,125	0.02%
PNC Financial Services Group, Inc.^	25,000	2.31%	23/4/2032	20,900	0.01%
PNC Financial Services Group, Inc.^	55,000	4.63%	6/6/2033	51,666	0.01%
PNC Financial Services Group, Inc.^	65,000	6.04%	28/10/2033	67,969	0.02%
PNC Financial Services Group, Inc.^	80,000	5.07%	24/1/2034	78,236	0.02%
PNC Financial Services Group, Inc.^	90,000	5.94%	18/8/2034	93,803	0.02%
PNC Financial Services Group, Inc.^	110,000	6.88%	20/10/2034	122,157	0.03%
Potomac Electric Power Co.	40,000	6.50%	15/11/2037	45,816	0.01%
Potomac Electric Power Co.	10,000	4.15%	15/3/2043	8,917	0.00%
PPL Electric Utilities Corp.	50,000	5.00%	15/5/2033	51,168	0.01%
PPL Electric Utilities Corp.	10,000	6.25%	15/5/2039	11,226	0.00%
PPL Electric Utilities Corp.	30,000	4.75%	15/7/2043	28,278	0.01%
PPL Electric Utilities Corp.	10,000	4.13%	15/6/2044	8,743	0.00%
PPL Electric Utilities Corp.	10,000	4.15%	1/10/2045	8,673	0.00%
PPL Electric Utilities Corp.	35,000	3.95%	1/6/2047	29,690	0.01%
PPL Electric Utilities Corp.	10,000	4.15%	15/6/2048	8,815	0.00%
PPL Electric Utilities Corp.	20,000	3.00%	1/10/2049	14,424	0.00%
PPL Electric Utilities Corp.	25,000	5.25%	15/5/2053	25,816	0.01%
Primerica, Inc.	30,000	2.80%	19/11/2031	25,381	0.01%
Principal Financial Group, Inc.	50,000	3.10%	15/11/2026	47,683	0.01%
Principal Financial Group, Inc.	35,000	3.70%	15/5/2029	33,010	0.01%
Principal Financial Group, Inc.	35,000	2.13%	15/6/2030	29,570	0.01%
Principal Financial Group, Inc.	40,000	6.05%	15/10/2036	42,969	0.01%
Principal Financial Group, Inc.	10,000	4.63%	15/9/2042	9,140	0.00%
Principal Financial Group, Inc.	30,000	5.50%	15/3/2053	30,279	0.01%
Procter & Gamble Co.	75,000	2.70%	2/2/2026	72,498	0.02%
Procter & Gamble Co.	215,000	1.00%	23/4/2026	199,584	0.05%
Procter & Gamble Co.	40,000	2.45%	3/11/2026	38,210	0.01%
Procter & Gamble Co.	130,000	2.85%	11/8/2027	124,522	0.03%
Procter & Gamble Co.	25,000	3.95%	26/1/2028	24,966	0.01%
Procter & Gamble Co.	15,000	3.00%	25/3/2030	14,048	0.00%
Procter & Gamble Co.	55,000	1.20%	29/10/2030	45,527	0.01%
Procter & Gamble Co.	150,000	3.25%	2/8/2031	170,924	0.04%
Procter & Gamble Co.	110,000	2.30%	1/2/2032	97,164	0.03%
Procter & Gamble Co.	10,000	5.80%	15/8/2034	11,624	0.00%
Procter & Gamble Co.	50,000	5.55%	5/3/2037	56,010	0.01%
Procter & Gamble Co.	95,000	3.55%	25/3/2040	84,904	0.02%
Procter & Gamble Co.	5,000	3.60%	25/3/2050	4,401	0.00%
Progressive Corp.	35,000	6.63%	1/3/2029	38,359	0.01%
Progressive Corp.	30,000	4.00%	1/3/2029	29,597	0.01%
Progressive Corp.	5,000	3.20%	26/3/2030	4,628	0.00%
Progressive Corp.	25,000	3.00%	15/3/2032	22,313	0.01%
Progressive Corp.	5,000	6.25%	1/12/2032	5,571	0.00%
Progressive Corp.	45,000	4.95%	15/6/2033	46,144	0.01%
Progressive Corp.	20,000	4.35%	25/4/2044	17,819	0.00%
Progressive Corp.	40,000	4.13%	15/4/2047	35,302	0.01%
Progressive Corp.	50,000	4.20%	15/3/2048	44,581	0.01%
Progressive Corp.	45,000	3.95%	26/3/2050	38,166	0.01%
Progressive Corp.	10,000	3.70%	15/3/2052	8,115	0.00%
Prologis Euro Finance LLC	100,000	0.38%	6/2/2028	98,480	0.03%
Prologis Euro Finance LLC	200,000	1.88%	5/1/2029	205,512	0.05%
Prologis Euro Finance LLC	200,000	0.50%	16/2/2032	172,915	0.04%
Prologis Euro Finance LLC	100,000	1.00%	16/2/2041	69,557	0.02%
Prologis LP	200,000	3.00%	2/6/2026	218,280	0.06%
Prologis LP	25,000	2.13%	15/4/2027	23,081	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prologis LP	50,000	3.38%	15/12/2027	47,685	0.01%
Prologis LP	20,000	4.88%	15/6/2028	20,272	0.01%
Prologis LP	35,000	4.38%	1/2/2029	34,571	0.01%
Prologis LP	100,000	2.25%	30/6/2029	113,994	0.03%
Prologis LP	10,000	2.88%	15/11/2029	9,106	0.00%
Prologis LP	10,000	1.75%	1/7/2030	8,392	0.00%
Prologis LP	20,000	5.25%	15/1/2031	15,647	0.00%
Prologis LP	25,000	1.75%	1/2/2031	20,785	0.01%
Prologis LP	5,000	1.63%	15/3/2031	4,053	0.00%
Prologis LP	70,000	2.25%	15/1/2032	58,704	0.02%
Prologis LP	50,000	4.63%	15/1/2033	50,276	0.01%
Prologis LP	65,000	4.75%	15/6/2033	65,881	0.02%
Prologis LP	25,000	5.13%	15/1/2034	25,797	0.01%
Prologis LP	15,000	4.38%	15/9/2048	13,324	0.00%
Prologis LP	10,000	3.05%	1/3/2050	7,166	0.00%
Prologis LP	15,000	3.00%	15/4/2050	10,777	0.00%
Prologis LP	115,000	2.13%	15/10/2050	68,087	0.02%
Prologis LP	40,000	5.25%	15/6/2053	41,778	0.01%
Providence St Joseph Health Obligated Group	55,000	2.53%	1/10/2029	48,043	0.01%
Providence St Joseph Health Obligated Group	15,000	3.74%	1/10/2047	11,523	0.00%
Providence St Joseph Health Obligated Group	25,000	3.93%	1/10/2048	19,343	0.00%
Providence St Joseph Health Obligated Group	45,000	2.70%	1/10/2051	27,546	0.01%
Prudential Financial, Inc.	35,000	1.50%	10/3/2026	32,646	0.01%
Prudential Financial, Inc.	15,000	2.10%	10/3/2030	13,137	0.00%
Prudential Financial, Inc.	25,000	5.70%	14/12/2036	27,050	0.01%
Prudential Financial, Inc.	10,000	6.63%	1/12/2037	11,527	0.00%
Prudential Financial, Inc.	25,000	3.00%	10/3/2040	19,446	0.00%
Prudential Financial, Inc.	30,000	6.63%	21/6/2040	34,153	0.01%
Prudential Financial, Inc.	55,000	4.60%	15/5/2044	51,271	0.01%
Prudential Financial, Inc.^	130,000	5.38%	15/5/2045	128,451	0.03%
Prudential Financial, Inc.^	25,000	4.50%	15/9/2047	23,356	0.01%
Prudential Financial, Inc.	20,000	3.91%	7/12/2047	16,396	0.00%
Prudential Financial, Inc.	50,000	4.42%	27/3/2048	44,052	0.01%
Prudential Financial, Inc.^	20,000	5.70%	15/9/2048	19,453	0.01%
Prudential Financial, Inc.	35,000	3.94%	7/12/2049	28,871	0.01%
Prudential Financial, Inc.	85,000	4.35%	25/2/2050	75,438	0.02%
Prudential Financial, Inc.^	20,000	3.70%	1/10/2050	17,325	0.00%
Prudential Financial, Inc.	65,000	3.70%	13/3/2051	51,569	0.01%
Prudential Financial, Inc.^	45,000	5.13%	1/3/2052	42,274	0.01%
Prudential Financial, Inc.^	85,000	6.00%	1/9/2052	84,757	0.02%
Prudential Financial, Inc.^	20,000	6.75%	1/3/2053	20,883	0.01%
Public Storage Operating Co.	15,000	0.88%	15/2/2026	13,875	0.00%
Public Storage Operating Co.	25,000	1.50%	9/11/2026	22,972	0.01%
Public Storage Operating Co.	40,000	1.85%	1/5/2028	35,975	0.01%
Public Storage Operating Co.	15,000	1.95%	9/11/2028	13,389	0.00%
Public Storage Operating Co.	20,000	5.13%	15/1/2029	20,665	0.01%
Public Storage Operating Co.	55,000	2.30%	1/5/2031	47,572	0.01%
Public Storage Operating Co.	50,000	2.25%	9/11/2031	42,731	0.01%
Public Storage Operating Co.	35,000	5.10%	1/8/2033	36,253	0.01%
Public Storage Operating Co.	20,000	5.35%	1/8/2053	20,951	0.01%
PulteGroup, Inc.	5,000	5.50%	1/3/2026	5,066	0.00%
PulteGroup, Inc.	15,000	7.88%	15/6/2032	17,626	0.00%
PulteGroup, Inc.	10,000	6.38%	15/5/2033	10,935	0.00%
PulteGroup, Inc.	25,000	6.00%	15/2/2035	26,293	0.01%
PVH Corp.	30,000	4.63%	10/7/2025	29,513	0.01%
Qorvo, Inc.	40,000	4.38%	15/10/2029	38,132	0.01%
QUALCOMM, Inc.	100,000	3.45%	20/5/2025	98,260	0.03%
QUALCOMM, Inc.	90,000	3.25%	20/5/2027	87,136	0.02%
QUALCOMM, Inc.	35,000	1.65%	20/5/2032	28,526	0.01%
QUALCOMM, Inc.	30,000	5.40%	20/5/2033	32,407	0.01%
QUALCOMM, Inc.	90,000	4.65%	20/5/2035	92,161	0.02%
QUALCOMM, Inc.	85,000	4.80%	20/5/2045	84,454	0.02%
QUALCOMM, Inc.	100,000	4.30%	20/5/2047	91,729	0.02%
QUALCOMM, Inc.	30,000	3.25%	20/5/2050	23,430	0.01%
QUALCOMM, Inc.	65,000	4.50%	20/5/2052	60,743	0.02%
QUALCOMM, Inc.	30,000	6.00%	20/5/2053	34,640	0.01%
Quanta Services, Inc.	50,000	2.90%	1/10/2030	44,046	0.01%
Quanta Services, Inc.	65,000	2.35%	15/1/2032	53,892	0.01%
Quest Diagnostics, Inc.	60,000	3.45%	1/6/2026	58,342	0.02%
Quest Diagnostics, Inc.	45,000	2.95%	30/6/2030	40,279	0.01%
Quest Diagnostics, Inc.	35,000	2.80%	30/6/2031	30,563	0.01%

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Quest Diagnostics, Inc.	35,000	6.40%	30/11/2033	38,878	0.01%
Radian Group, Inc.	35,000	4.88%	15/3/2027	34,025	0.01%
Ralph Lauren Corp.	20,000	3.75%	15/9/2025	19,595	0.01%
Ralph Lauren Corp.	145,000	2.95%	15/6/2030	131,907	0.03%
Raymond James Financial, Inc.	45,000	4.65%	1/4/2030	45,306	0.01%
Raymond James Financial, Inc.	15,000	4.95%	15/7/2046	14,015	0.00%
Raymond James Financial, Inc.	40,000	3.75%	1/4/2051	30,195	0.01%
Rayonier LP	10,000	2.75%	17/5/2031	8,349	0.00%
Realty Income Corp.	5,000	3.88%	15/4/2025	4,916	0.00%
Realty Income Corp.	165,000	0.75%	15/3/2026	150,382	0.04%
Realty Income Corp.	50,000	3.95%	15/8/2027	48,647	0.01%
Realty Income Corp.	35,000	3.40%	15/1/2028	33,306	0.01%
Realty Income Corp.	125,000	2.20%	15/6/2028	112,100	0.03%
Realty Income Corp.	60,000	3.10%	15/12/2029	55,072	0.01%
Realty Income Corp.	200,000	4.88%	6/7/2030	233,992	0.06%
Realty Income Corp.	35,000	3.25%	15/1/2031	31,833	0.01%
Realty Income Corp.	50,000	5.63%	13/10/2032	52,659	0.01%
Realty Income Corp.	15,000	2.85%	15/12/2032	12,778	0.00%
Realty Income Corp.	70,000	1.80%	15/3/2033	54,394	0.01%
Realty Income Corp.	20,000	4.90%	15/7/2033	20,029	0.01%
Realty Income Corp.	120,000	2.50%	14/1/2042	105,114	0.03%
Realty Income Corp.	15,000	4.65%	15/3/2047	14,019	0.00%
Regency Centers LP	35,000	3.60%	1/2/2027	33,672	0.01%
Regency Centers LP	15,000	2.95%	15/9/2029	13,445	0.00%
Regency Centers LP	65,000	3.70%	15/6/2030	60,455	0.02%
Regency Centers LP	25,000	4.40%	1/2/2047	20,776	0.01%
Regency Centers LP	10,000	4.65%	15/3/2049	8,581	0.00%
Regeneron Pharmaceuticals, Inc.	45,000	1.75%	15/9/2030	37,000	0.01%
Regeneron Pharmaceuticals, Inc.	30,000	2.80%	15/9/2050	19,834	0.01%
Regions Bank/Birmingham AL	25,000	6.45%	26/6/2037	25,429	0.01%
Regions Financial Corp.	40,000	2.25%	18/5/2025	38,133	0.01%
Regions Financial Corp.	50,000	1.80%	12/8/2028	42,834	0.01%
Regions Financial Corp.	35,000	7.38%	10/12/2037	39,753	0.01%
Reinsurance Group of America, Inc.	30,000	3.90%	15/5/2029	28,587	0.01%
Reinsurance Group of America, Inc.	30,000	3.15%	15/6/2030	26,958	0.01%
Reinsurance Group of America, Inc.	50,000	6.00%	15/9/2033	52,439	0.01%
Reliance Steel & Aluminum Co.	15,000	1.30%	15/8/2025	14,037	0.00%
Reliance Steel & Aluminum Co.	10,000	2.15%	15/8/2030	8,485	0.00%
RenaissanceRe Finance, Inc.	35,000	3.70%	1/4/2025	34,172	0.01%
RenaissanceRe Holdings Ltd.	10,000	3.60%	15/4/2029	9,283	0.00%
RenaissanceRe Holdings Ltd.	60,000	5.75%	5/6/2033	60,672	0.02%
Republic Services, Inc.	100,000	2.90%	1/7/2026	96,069	0.02%
Republic Services, Inc.	50,000	3.95%	15/5/2028	49,043	0.01%
Republic Services, Inc.	40,000	1.45%	15/2/2031	32,533	0.01%
Republic Services, Inc.	50,000	2.38%	15/3/2033	41,820	0.01%
Republic Services, Inc.	50,000	5.00%	1/4/2034	51,201	0.01%
Republic Services, Inc.	20,000	5.70%	15/5/2041	21,579	0.01%
Republic Services, Inc.	45,000	3.05%	1/3/2050	33,166	0.01%
Retail Opportunity Investments Partnership LP	15,000	6.75%	15/10/2028	15,773	0.00%
Revvity, Inc.	50,000	1.90%	15/9/2028	43,306	0.01%
Revvity, Inc.	60,000	3.30%	15/9/2029	54,442	0.01%
Revvity, Inc.	60,000	2.25%	15/9/2031	49,350	0.01%
Rexford Industrial Realty LP	55,000	2.13%	1/12/2030	45,013	0.01%
Rexford Industrial Realty LP	20,000	2.15%	1/9/2031	16,044	0.00%
Roche Finance Europe BV	100,000	3.20%	27/8/2029	113,381	0.03%
Roche Finance Europe BV	100,000	3.36%	27/2/2035	115,281	0.03%
Roche Finance Europe BV	100,000	3.59%	4/12/2036	116,833	0.03%
Rockwell Automation, Inc.	5,000	2.88%	1/3/2025	4,887	0.00%
Rockwell Automation, Inc.	105,000	1.75%	15/8/2031	86,743	0.02%
Rockwell Automation, Inc.	5,000	4.20%	1/3/2049	4,502	0.00%
Rockwell Automation, Inc.	25,000	2.80%	15/8/2061	16,239	0.00%
Roper Technologies, Inc.	25,000	3.80%	15/12/2026	24,465	0.01%
Roper Technologies, Inc.	100,000	1.40%	15/9/2027	89,426	0.02%
Roper Technologies, Inc.	30,000	2.00%	30/6/2030	25,495	0.01%
Roper Technologies, Inc.	65,000	1.75%	15/2/2031	53,519	0.01%
Ross Stores, Inc.	35,000	4.60%	15/4/2025	34,734	0.01%
Ross Stores, Inc.	10,000	1.88%	15/4/2031	8,237	0.00%
Royalty Pharma plc	110,000	1.20%	2/9/2025	102,696	0.03%
Royalty Pharma plc	40,000	1.75%	2/9/2027	35,906	0.01%
Royalty Pharma plc	40,000	3.30%	2/9/2040	30,156	0.01%
Royalty Pharma plc	60,000	3.55%	2/9/2050	42,704	0.01%

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RPM International, Inc.	55,000	3.75%	15/3/2027	52,880	0.01%
RPM International, Inc.	5,000	4.55%	1/3/2029	4,929	0.00%
RPM International, Inc.	25,000	2.95%	15/1/2032	21,130	0.01%
RWJ Barnabas Health, Inc.	40,000	3.48%	1/7/2049	31,069	0.01%
Ryder System, Inc.	60,000	4.63%	1/6/2025	59,552	0.02%
Ryder System, Inc.	35,000	2.90%	1/12/2026	33,028	0.01%
Ryder System, Inc.	40,000	2.85%	1/3/2027	37,569	0.01%
Ryder System, Inc.	15,000	4.30%	15/6/2027	14,663	0.00%
Ryder System, Inc.	25,000	5.65%	1/3/2028	25,754	0.01%
Ryder System, Inc.	20,000	5.25%	1/6/2028	20,275	0.01%
Ryder System, Inc.	15,000	6.30%	1/12/2028	15,907	0.00%
Ryder System, Inc.	45,000	6.60%	1/12/2033	49,988	0.01%
S&P Global, Inc.	5,000	2.95%	22/1/2027	4,774	0.00%
S&P Global, Inc.	25,000	4.75%	1/8/2028	25,386	0.01%
S&P Global, Inc.	110,000	2.70%	1/3/2029	101,840	0.03%
S&P Global, Inc.	20,000	4.25%	1/5/2029	19,943	0.01%
S&P Global, Inc.	15,000	2.50%	1/12/2029	13,525	0.00%
S&P Global, Inc.	15,000	1.25%	15/8/2030	12,289	0.00%
S&P Global, Inc.	55,000	2.90%	1/3/2032	49,125	0.01%
S&P Global, Inc.	20,000	3.25%	1/12/2049	15,027	0.00%
S&P Global, Inc.	60,000	3.70%	1/3/2052	49,796	0.01%
S&P Global, Inc.	80,000	2.30%	15/8/2060	48,063	0.01%
S&P Global, Inc.	35,000	3.90%	1/3/2062	29,381	0.01%
Sabra Health Care LP	45,000	5.13%	15/8/2026	44,298	0.01%
Sabra Health Care LP	60,000	3.20%	1/12/2031	49,231	0.01%
Safehold GL Holdings LLC	10,000	2.80%	15/6/2031	8,259	0.00%
Safehold GL Holdings LLC	25,000	2.85%	15/1/2032	20,350	0.01%
Salesforce, Inc.	20,000	3.70%	11/4/2028	19,601	0.01%
Salesforce, Inc.	115,000	1.50%	15/7/2028	102,331	0.03%
Salesforce, Inc.	20,000	1.95%	15/7/2031	17,084	0.00%
Salesforce, Inc.	65,000	2.70%	15/7/2041	49,679	0.01%
Salesforce, Inc.	130,000	2.90%	15/7/2051	93,080	0.02%
Salesforce, Inc.	55,000	3.05%	15/7/2061	38,669	0.01%
Santander Holdings USA, Inc.	5,000	3.45%	2/6/2025	4,859	0.00%
Santander Holdings USA, Inc.	75,000	4.50%	17/7/2025	74,190	0.02%
Santander Holdings USA, Inc.^	45,000	5.81%	9/9/2026	45,082	0.01%
Santander Holdings USA, Inc.	65,000	4.40%	13/7/2027	63,153	0.02%
Santander Holdings USA, Inc.^	35,000	2.49%	6/1/2028	32,097	0.01%
Santander Holdings USA, Inc.^	25,000	6.50%	9/3/2029	25,861	0.01%
Santander Holdings USA, Inc.^	45,000	7.66%	9/11/2031	48,712	0.01%
Selective Insurance Group, Inc.	10,000	5.38%	1/3/2049	9,674	0.00%
ServiceNow, Inc.	80,000	1.40%	1/9/2030	65,796	0.02%
Sherwin-Williams Co.	25,000	4.25%	8/8/2025	24,795	0.01%
Sherwin-Williams Co.	10,000	3.45%	1/6/2027	9,659	0.00%
Sherwin-Williams Co.	55,000	2.30%	15/5/2030	47,941	0.01%
Sherwin-Williams Co.	55,000	4.00%	15/12/2042	46,045	0.01%
Sherwin-Williams Co.	5,000	4.55%	1/8/2045	4,484	0.00%
Sherwin-Williams Co.	15,000	3.80%	15/8/2049	12,096	0.00%
Sherwin-Williams Co.	80,000	3.30%	15/5/2050	58,932	0.02%
Sherwin-Williams Co.	45,000	2.90%	15/3/2052	31,141	0.01%
Shire Acquisitions Investments Ireland DAC	100,000	3.20%	23/9/2026	96,226	0.02%
Simon International Finance SCA	100,000	1.13%	19/3/2033	89,245	0.02%
Simon Property Group LP	35,000	3.50%	1/9/2025	34,225	0.01%
Simon Property Group LP	60,000	3.25%	30/11/2026	57,689	0.01%
Simon Property Group LP	20,000	1.38%	15/1/2027	18,260	0.00%
Simon Property Group LP	30,000	3.38%	15/6/2027	28,770	0.01%
Simon Property Group LP	60,000	3.38%	1/12/2027	57,309	0.01%
Simon Property Group LP	30,000	1.75%	1/2/2028	26,967	0.01%
Simon Property Group LP	45,000	2.45%	13/9/2029	40,069	0.01%
Simon Property Group LP	35,000	2.65%	15/7/2030	31,000	0.01%
Simon Property Group LP	55,000	2.20%	1/2/2031	46,124	0.01%
Simon Property Group LP	25,000	2.25%	15/1/2032	20,776	0.01%
Simon Property Group LP	25,000	2.65%	1/2/2032	21,369	0.01%
Simon Property Group LP	50,000	5.50%	8/3/2033	51,782	0.01%
Simon Property Group LP	55,000	6.25%	15/1/2034	59,912	0.02%
Simon Property Group LP	40,000	6.75%	1/2/2040	45,340	0.01%
Simon Property Group LP	45,000	4.75%	15/3/2042	41,167	0.01%
Simon Property Group LP	25,000	4.25%	30/11/2046	21,037	0.01%
Simon Property Group LP	80,000	3.25%	13/9/2049	57,988	0.01%
Simon Property Group LP	25,000	3.80%	15/7/2050	19,801	0.01%
Simon Property Group LP	25,000	5.85%	8/3/2053	26,579	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Simon Property Group LP	15,000	6.65%	15/1/2054	17,719	0.00%
SITE Centers Corp.	50,000	3.63%	1/2/2025	48,633	0.01%
SITE Centers Corp.	5,000	4.70%	1/6/2027	4,919	0.00%
Skyworks Solutions, Inc.	80,000	3.00%	1/6/2031	68,780	0.02%
Snap-on, Inc.	35,000	3.25%	1/3/2027	33,798	0.01%
Snap-on, Inc.	25,000	4.10%	1/3/2048	22,208	0.01%
Snap-on, Inc.	20,000	3.10%	1/5/2050	15,322	0.00%
Sonoco Products Co.	25,000	1.80%	1/2/2025	24,055	0.01%
Sonoco Products Co.	10,000	2.25%	1/2/2027	9,200	0.00%
Sonoco Products Co.	40,000	3.13%	1/5/2030	36,134	0.01%
Sonoco Products Co.	75,000	2.85%	1/2/2032	64,004	0.02%
Southwest Airlines Co.	75,000	5.25%	4/5/2025	75,009	0.02%
Southwest Airlines Co.	90,000	5.13%	15/6/2027	90,414	0.02%
Southwest Airlines Co.	60,000	3.45%	16/11/2027	56,799	0.01%
Southwest Airlines Co.	50,000	2.63%	10/2/2030	43,709	0.01%
Spirit Realty LP	20,000	4.45%	15/9/2026	19,597	0.01%
Spirit Realty LP	135,000	3.20%	15/1/2027	127,514	0.03%
Spirit Realty LP	10,000	2.10%	15/3/2028	8,877	0.00%
Spirit Realty LP	25,000	3.40%	15/1/2030	22,762	0.01%
Spirit Realty LP	5,000	2.70%	15/2/2032	4,191	0.00%
Sprint Capital Corp.	170,000	6.88%	15/11/2028	184,290	0.05%
Sprint Capital Corp.	125,000	8.75%	15/3/2032	154,245	0.04%
Sprint LLC	125,000	7.63%	15/2/2025	127,215	0.03%
Stanley Black & Decker, Inc.	140,000	4.25%	15/11/2028	137,118	0.04%
Stanley Black & Decker, Inc.	40,000	2.30%	15/3/2030	34,044	0.01%
Stanley Black & Decker, Inc.	30,000	5.20%	1/9/2040	29,210	0.01%
Stanley Black & Decker, Inc.	15,000	4.85%	15/11/2048	13,536	0.00%
Stanley Black & Decker, Inc.	30,000	2.75%	15/11/2050	18,517	0.00%
Stanley Black & Decker, Inc.^	25,000	4.00%	15/3/2060	20,895	0.01%
Starbucks Corp.	50,000	3.80%	15/8/2025	49,107	0.01%
Starbucks Corp.	25,000	4.75%	15/2/2026	25,107	0.01%
Starbucks Corp.	95,000	2.00%	12/3/2027	88,056	0.02%
Starbucks Corp.	35,000	3.50%	1/3/2028	33,663	0.01%
Starbucks Corp.	130,000	4.00%	15/11/2028	128,038	0.03%
Starbucks Corp.	110,000	3.55%	15/8/2029	106,045	0.03%
Starbucks Corp.	25,000	2.25%	12/3/2030	21,957	0.01%
Starbucks Corp.	50,000	2.55%	15/11/2030	44,214	0.01%
Starbucks Corp.	50,000	3.00%	14/2/2032	44,823	0.01%
Starbucks Corp.	50,000	4.50%	15/11/2048	45,643	0.01%
Starbucks Corp.	100,000	4.45%	15/8/2049	90,880	0.02%
Starbucks Corp.	5,000	3.35%	12/3/2050	3,746	0.00%
Starbucks Corp.	50,000	3.50%	15/11/2050	38,894	0.01%
State Street Corp.	25,000	3.30%	16/12/2024	24,599	0.01%
State Street Corp.	55,000	3.55%	18/8/2025	53,992	0.01%
State Street Corp.^	50,000	4.86%	26/1/2026	49,712	0.01%
State Street Corp.^	30,000	2.90%	30/3/2026	29,134	0.01%
State Street Corp.^	50,000	5.10%	18/5/2026	50,033	0.01%
State Street Corp.	20,000	2.65%	19/5/2026	19,105	0.00%
State Street Corp.	35,000	5.27%	3/8/2026	35,489	0.01%
State Street Corp.^	10,000	5.75%	4/11/2026	10,123	0.00%
State Street Corp.^	30,000	1.68%	18/11/2027	27,506	0.01%
State Street Corp.^	100,000	2.20%	7/2/2028	92,747	0.02%
State Street Corp.^	50,000	5.82%	4/11/2028	51,882	0.01%
State Street Corp.^	40,000	5.68%	21/11/2029	41,384	0.01%
State Street Corp.^	25,000	4.14%	3/12/2029	24,286	0.01%
State Street Corp.	40,000	2.20%	3/3/2031	33,333	0.01%
State Street Corp.^	25,000	2.62%	7/2/2033	21,039	0.01%
State Street Corp.^	20,000	4.42%	13/5/2033	19,455	0.01%
State Street Corp.^	40,000	4.16%	4/8/2033	37,652	0.01%
State Street Corp.^	20,000	4.82%	26/1/2034	19,686	0.01%
State Street Corp.^	70,000	5.16%	18/5/2034	70,586	0.02%
State Street Corp.^	20,000	3.03%	1/11/2034	17,938	0.00%
State Street Corp.^	60,000	6.12%	21/11/2034	63,750	0.02%
Steel Dynamics, Inc.	25,000	2.80%	15/12/2024	24,351	0.01%
Steel Dynamics, Inc.	30,000	2.40%	15/6/2025	28,736	0.01%
Steel Dynamics, Inc.	5,000	1.65%	15/10/2027	4,455	0.00%
Steel Dynamics, Inc.	45,000	3.45%	15/4/2030	41,550	0.01%
Steel Dynamics, Inc.	5,000	3.25%	15/1/2031	4,537	0.00%
Steel Dynamics, Inc.	20,000	3.25%	15/10/2050	13,908	0.00%
Stellantis NV	200,000	3.88%	5/1/2026	222,811	0.06%
Stellantis NV	100,000	2.75%	1/4/2032	103,316	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stellantis NV	100,000	1.25%	20/6/2033	88,984	0.02%
STERIS Irish FinCo UnLtd Co.	55,000	2.70%	15/3/2031	47,292	0.01%
STERIS Irish FinCo UnLtd Co.	25,000	3.75%	15/3/2051	19,380	0.00%
Stewart Information Services Corp.	10,000	3.60%	15/11/2031	7,787	0.00%
Stifel Financial Corp.	35,000	4.00%	15/5/2030	31,828	0.01%
STORE Capital Corp.	15,000	4.50%	15/3/2028	13,905	0.00%
STORE Capital Corp.	15,000	4.63%	15/3/2029	13,760	0.00%
STORE Capital Corp.	10,000	2.75%	18/11/2030	7,855	0.00%
STORE Capital Corp.	25,000	2.70%	1/12/2031	19,024	0.00%
Stryker Corp.	55,000	1.15%	15/6/2025	52,027	0.01%
Stryker Corp.	25,000	3.50%	15/3/2026	24,385	0.01%
Stryker Corp.	25,000	3.65%	7/3/2028	24,206	0.01%
Stryker Corp.	20,000	1.95%	15/6/2030	17,104	0.00%
Stryker Corp.	100,000	2.63%	30/11/2030	106,921	0.03%
Stryker Corp.	20,000	4.38%	15/5/2044	18,323	0.00%
Stryker Corp.	75,000	4.63%	15/3/2046	72,448	0.02%
Stryker Corp.	25,000	2.90%	15/6/2050	18,117	0.00%
Sun Communities Operating LP	35,000	2.30%	1/11/2028	30,707	0.01%
Sun Communities Operating LP	40,000	2.70%	15/7/2031	33,350	0.01%
Sun Communities Operating LP	50,000	4.20%	15/4/2032	45,653	0.01%
Synchrony Bank	40,000	5.40%	22/8/2025	39,402	0.01%
Synchrony Bank	20,000	5.63%	23/8/2027	19,673	0.01%
Synchrony Financial	40,000	4.88%	13/6/2025	39,306	0.01%
Synchrony Financial	50,000	4.50%	23/7/2025	48,850	0.01%
Synchrony Financial	20,000	3.70%	4/8/2026	18,786	0.00%
Synchrony Financial	35,000	3.95%	1/12/2027	32,783	0.01%
Synchrony Financial	20,000	5.15%	19/3/2029	19,425	0.00%
Synchrony Financial	50,000	2.88%	28/10/2031	40,070	0.01%
Synovus Financial Corp.	60,000	5.20%	11/8/2025	58,924	0.02%
Sysco Corp.	15,000	3.25%	15/7/2027	14,348	0.00%
Sysco Corp.	20,000	5.75%	17/1/2029	20,863	0.01%
Sysco Corp.	80,000	5.95%	1/4/2030	85,146	0.02%
Sysco Corp.	50,000	2.45%	14/12/2031	42,317	0.01%
Sysco Corp.	20,000	6.00%	17/1/2034	21,645	0.01%
Sysco Corp.	50,000	4.50%	1/4/2046	44,466	0.01%
Sysco Corp.	50,000	3.30%	15/2/2050	36,737	0.01%
Sysco Corp.	45,000	6.60%	1/4/2050	52,708	0.01%
Sysco Corp.	110,000	3.15%	14/12/2051	78,840	0.02%
Take-Two Interactive Software, Inc.	55,000	3.55%	14/4/2025	53,859	0.01%
Take-Two Interactive Software, Inc.	15,000	3.70%	14/4/2027	14,530	0.00%
Take-Two Interactive Software, Inc.	10,000	4.95%	28/3/2028	10,080	0.00%
Take-Two Interactive Software, Inc.	50,000	4.00%	14/4/2032	47,563	0.01%
Tanger Properties LP	10,000	2.75%	1/9/2031	8,044	0.00%
Tapestry, Inc.	25,000	7.05%	27/11/2025	25,589	0.01%
Tapestry, Inc.	25,000	7.00%	27/11/2026	25,936	0.01%
Tapestry, Inc.	10,000	4.13%	15/7/2027	9,522	0.00%
Tapestry, Inc.	100,000	5.38%	27/11/2027	114,428	0.03%
Tapestry, Inc.	25,000	7.70%	27/11/2030	26,361	0.01%
Tapestry, Inc.	10,000	3.05%	15/3/2032	8,107	0.00%
Tapestry, Inc.	65,000	7.85%	27/11/2033	69,408	0.02%
Target Corp.	65,000	2.25%	15/4/2025	63,053	0.02%
Target Corp.	90,000	2.50%	15/4/2026	86,671	0.02%
Target Corp.	15,000	1.95%	15/1/2027	13,996	0.00%
Target Corp.	25,000	3.38%	15/4/2029	24,064	0.01%
Target Corp.	20,000	2.35%	15/2/2030	17,885	0.00%
Target Corp.	60,000	4.50%	15/9/2032	60,619	0.02%
Target Corp.	55,000	6.35%	1/11/2032	62,150	0.02%
Target Corp.	40,000	4.40%	15/1/2033	40,365	0.01%
Target Corp.	75,000	4.00%	1/7/2042	67,995	0.02%
Target Corp.	55,000	3.90%	15/11/2047	47,623	0.01%
Target Corp.	30,000	2.95%	15/1/2052	21,489	0.01%
Target Corp.	60,000	4.80%	15/1/2053	59,578	0.02%
TD SYNnex Corp.	45,000	1.75%	9/8/2026	40,849	0.01%
TD SYNnex Corp.	35,000	2.65%	9/8/2031	28,317	0.01%
Teledyne FLIR LLC	35,000	2.50%	1/8/2030	30,102	0.01%
Texas Instruments, Inc.	50,000	1.13%	15/9/2026	45,947	0.01%
Texas Instruments, Inc.	75,000	4.60%	15/2/2028	76,302	0.02%
Texas Instruments, Inc.	60,000	2.25%	4/9/2029	54,174	0.01%
Texas Instruments, Inc.	5,000	1.75%	4/5/2030	4,323	0.00%
Texas Instruments, Inc.	30,000	4.90%	14/3/2033	31,144	0.01%
Texas Instruments, Inc.	25,000	3.88%	15/3/2039	23,128	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Texas Instruments, Inc.	60,000	4.15%	15/5/2048	54,528	0.01%
Texas Instruments, Inc.	50,000	2.70%	15/9/2051	34,112	0.01%
Texas Instruments, Inc.	20,000	5.00%	14/3/2053	20,541	0.01%
Texas Instruments, Inc.	80,000	5.05%	18/5/2063	81,972	0.02%
Thermo Fisher Scientific Finance I BV	100,000	0.80%	18/10/2030	95,874	0.02%
Thermo Fisher Scientific Finance I BV	250,000	1.13%	18/10/2033	229,326	0.06%
Thermo Fisher Scientific, Inc.	25,000	4.95%	10/8/2026	25,340	0.01%
Thermo Fisher Scientific, Inc.	50,000	5.00%	5/12/2026	50,814	0.01%
Thermo Fisher Scientific, Inc.	35,000	4.80%	21/11/2027	35,692	0.01%
Thermo Fisher Scientific, Inc.	400,000	0.50%	1/3/2028	401,680	0.10%
Thermo Fisher Scientific, Inc.	250,000	1.38%	12/9/2028	258,017	0.07%
Thermo Fisher Scientific, Inc.	50,000	5.00%	31/1/2029	51,341	0.01%
Thermo Fisher Scientific, Inc.	75,000	2.60%	1/10/2029	68,366	0.02%
Thermo Fisher Scientific, Inc.	95,000	2.00%	15/10/2031	80,093	0.02%
Thermo Fisher Scientific, Inc.	25,000	4.95%	21/11/2032	25,791	0.01%
Thermo Fisher Scientific, Inc.	35,000	5.09%	10/8/2033	36,418	0.01%
Thermo Fisher Scientific, Inc.	50,000	5.20%	31/1/2034	52,463	0.01%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	84,247	0.02%
Thermo Fisher Scientific, Inc.	75,000	2.80%	15/10/2041	56,950	0.01%
Thermo Fisher Scientific, Inc.	20,000	5.40%	10/8/2043	21,162	0.01%
Thermo Fisher Scientific, Inc.	50,000	4.10%	15/8/2047	44,654	0.01%
Time Warner Cable Enterprises LLC	35,000	8.38%	15/7/2033	40,690	0.01%
Time Warner Cable LLC	50,000	5.75%	2/6/2031	63,704	0.02%
Time Warner Cable LLC	95,000	6.55%	1/5/2037	93,666	0.02%
Time Warner Cable LLC	90,000	7.30%	1/7/2038	93,290	0.02%
Time Warner Cable LLC	80,000	6.75%	15/6/2039	79,639	0.02%
Time Warner Cable LLC	30,000	5.88%	15/11/2040	27,290	0.01%
Time Warner Cable LLC	45,000	5.50%	1/9/2041	39,497	0.01%
Time Warner Cable LLC	60,000	4.50%	15/9/2042	47,400	0.01%
TJX Cos, Inc.	55,000	2.25%	15/9/2026	52,170	0.01%
TJX Cos, Inc.	35,000	1.15%	15/5/2028	30,668	0.01%
TJX Cos, Inc.	70,000	1.60%	15/5/2031	58,144	0.01%
T-Mobile USA, Inc.	110,000	3.50%	15/4/2025	107,725	0.03%
T-Mobile USA, Inc.	25,000	2.25%	15/2/2026	23,700	0.01%
T-Mobile USA, Inc.	5,000	2.63%	15/4/2026	4,758	0.00%
T-Mobile USA, Inc.	175,000	3.75%	15/4/2027	169,820	0.04%
T-Mobile USA, Inc.	40,000	5.38%	15/4/2027	40,147	0.01%
T-Mobile USA, Inc.	105,000	4.75%	1/2/2028	104,592	0.03%
T-Mobile USA, Inc.	150,000	2.05%	15/2/2028	135,380	0.03%
T-Mobile USA, Inc.	50,000	4.95%	15/3/2028	50,767	0.01%
T-Mobile USA, Inc.	30,000	4.80%	15/7/2028	30,240	0.01%
T-Mobile USA, Inc.	55,000	2.40%	15/3/2029	49,308	0.01%
T-Mobile USA, Inc.	100,000	3.38%	15/4/2029	92,907	0.02%
T-Mobile USA, Inc.	335,000	3.88%	15/4/2030	318,045	0.08%
T-Mobile USA, Inc.	120,000	2.88%	15/2/2031	105,678	0.03%
T-Mobile USA, Inc.	120,000	2.55%	15/2/2031	103,302	0.03%
T-Mobile USA, Inc.	65,000	2.25%	15/11/2031	54,086	0.01%
T-Mobile USA, Inc.	110,000	5.20%	15/1/2033	112,700	0.03%
T-Mobile USA, Inc.	140,000	5.05%	15/7/2033	141,208	0.04%
T-Mobile USA, Inc.	35,000	5.75%	15/1/2034	37,143	0.01%
T-Mobile USA, Inc.	120,000	4.38%	15/4/2040	108,638	0.03%
T-Mobile USA, Inc.	80,000	3.00%	15/2/2041	59,968	0.02%
T-Mobile USA, Inc.	160,000	4.50%	15/4/2050	141,652	0.04%
T-Mobile USA, Inc.	175,000	3.30%	15/2/2051	126,759	0.03%
T-Mobile USA, Inc.	155,000	3.40%	15/10/2052	113,191	0.03%
T-Mobile USA, Inc.	80,000	5.65%	15/1/2053	83,502	0.02%
T-Mobile USA, Inc.	35,000	5.75%	15/1/2054	37,136	0.01%
T-Mobile USA, Inc.	45,000	6.00%	15/6/2054	49,466	0.01%
T-Mobile USA, Inc.	100,000	3.60%	15/11/2060	73,121	0.02%
T-Mobile USA, Inc.	40,000	5.80%	15/9/2062	42,795	0.01%
Toledo Edison Co.	15,000	6.15%	15/5/2037	16,192	0.00%
Toll Brothers Finance Corp.	10,000	4.88%	15/3/2027	9,955	0.00%
Toll Brothers Finance Corp.	65,000	4.35%	15/2/2028	63,522	0.02%
Toll Brothers Finance Corp.	15,000	3.80%	1/11/2029	14,050	0.00%
Tractor Supply Co.	15,000	1.75%	1/11/2030	12,302	0.00%
Tractor Supply Co.	60,000	5.25%	15/5/2033	61,571	0.02%
Trane Technologies Financing Ltd.	10,000	3.50%	21/3/2026	9,725	0.00%
Trane Technologies Financing Ltd.	75,000	3.80%	21/3/2029	72,665	0.02%
Trane Technologies Financing Ltd.	50,000	5.25%	3/3/2033	51,811	0.01%
Trane Technologies Financing Ltd.	20,000	4.65%	1/11/2044	18,586	0.00%
Trane Technologies Global Holding Co., Ltd.	50,000	3.75%	21/8/2028	48,829	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Trane Technologies Global Holding Co., Ltd.	5,000	5.75%	15/6/2043	5,377	0.00%
Transatlantic Holdings, Inc.	15,000	8.00%	30/11/2039	19,498	0.01%
Travelers Cos, Inc.	45,000	6.25%	15/6/2037	51,068	0.01%
Travelers Cos, Inc.	25,000	5.35%	1/11/2040	26,144	0.01%
Travelers Cos, Inc.	20,000	4.30%	25/8/2045	17,907	0.00%
Travelers Cos, Inc.	55,000	3.75%	15/5/2046	45,464	0.01%
Travelers Cos, Inc.	85,000	4.00%	30/5/2047	73,176	0.02%
Travelers Cos, Inc.	30,000	4.10%	4/3/2049	26,127	0.01%
Travelers Cos, Inc.	20,000	2.55%	27/4/2050	13,230	0.00%
Travelers Cos, Inc.	25,000	3.05%	8/6/2051	18,445	0.00%
Travelers Cos, Inc.	35,000	5.45%	25/5/2053	37,847	0.01%
Travelers Property Casualty Corp.	10,000	6.38%	15/3/2033	11,439	0.00%
Trimble, Inc.	45,000	4.90%	15/6/2028	45,279	0.01%
Trimble, Inc.	30,000	6.10%	15/3/2033	32,185	0.01%
Trinity Acquisition plc	10,000	4.40%	15/3/2026	9,878	0.00%
Truist Bank	100,000	1.50%	10/3/2025	95,532	0.02%
Truist Bank	100,000	3.63%	16/9/2025	96,806	0.02%
Truist Bank	20,000	4.05%	3/11/2025	19,673	0.01%
Truist Bank	50,000	3.30%	15/5/2026	47,693	0.01%
Truist Bank	45,000	2.25%	11/3/2030	37,332	0.01%
Truist Financial Corp.	25,000	4.00%	1/5/2025	24,571	0.01%
Truist Financial Corp.	40,000	3.70%	5/6/2025	39,121	0.01%
Truist Financial Corp.	5,000	1.20%	5/8/2025	4,695	0.00%
Truist Financial Corp.^	75,000	4.26%	28/7/2026	73,503	0.02%
Truist Financial Corp.^	65,000	5.90%	28/10/2026	65,645	0.02%
Truist Financial Corp.^	25,000	1.27%	2/3/2027	22,907	0.01%
Truist Financial Corp.^	80,000	6.05%	8/6/2027	81,435	0.02%
Truist Financial Corp.	50,000	1.13%	3/8/2027	43,829	0.01%
Truist Financial Corp.^	130,000	4.12%	6/6/2028	125,214	0.03%
Truist Financial Corp.^	45,000	4.87%	26/1/2029	44,427	0.01%
Truist Financial Corp.	90,000	3.88%	19/3/2029	84,262	0.02%
Truist Financial Corp.^	60,000	1.89%	7/6/2029	51,851	0.01%
Truist Financial Corp.^	125,000	7.16%	30/10/2029	134,888	0.03%
Truist Financial Corp.	40,000	1.95%	5/6/2030	33,422	0.01%
Truist Financial Corp.^	50,000	4.92%	28/7/2033	46,722	0.01%
Truist Financial Corp.^	35,000	6.12%	28/10/2033	36,288	0.01%
Truist Financial Corp.^	55,000	5.12%	26/1/2034	53,253	0.01%
Truist Financial Corp.^	75,000	5.87%	8/6/2034	76,531	0.02%
TWDC Enterprises 18 Corp.	60,000	3.15%	17/9/2025	58,440	0.02%
TWDC Enterprises 18 Corp.	30,000	3.00%	13/2/2026	29,016	0.01%
TWDC Enterprises 18 Corp.	90,000	1.85%	30/7/2026	84,229	0.02%
TWDC Enterprises 18 Corp.	36,000	2.95%	15/6/2027	34,548	0.01%
TWDC Enterprises 18 Corp.	35,000	4.13%	1/12/2041	31,402	0.01%
TWDC Enterprises 18 Corp.	85,000	4.13%	1/6/2044	75,911	0.02%
TWDC Enterprises 18 Corp.	20,000	3.00%	30/7/2046	14,701	0.00%
Tyco Electronics Group SA	15,000	4.50%	13/2/2026	14,948	0.00%
Tyco Electronics Group SA	50,000	2.50%	4/2/2032	43,344	0.01%
Tyson Foods, Inc.	50,000	3.55%	2/6/2027	47,724	0.01%
Tyson Foods, Inc.	110,000	4.35%	1/3/2029	106,926	0.03%
Tyson Foods, Inc.	25,000	4.88%	15/8/2034	24,257	0.01%
Tyson Foods, Inc.	25,000	5.15%	15/8/2044	22,973	0.01%
Tyson Foods, Inc.	10,000	4.55%	2/6/2047	8,399	0.00%
Tyson Foods, Inc.	90,000	5.10%	28/9/2048	81,795	0.02%
UDR, Inc.	35,000	4.40%	26/1/2029	33,862	0.01%
UDR, Inc.	10,000	3.00%	15/8/2031	8,845	0.00%
UDR, Inc.	15,000	2.10%	1/8/2032	11,790	0.00%
UDR, Inc.	20,000	1.90%	15/3/2033	15,303	0.00%
UDR, Inc.	60,000	3.10%	1/11/2034	49,623	0.01%
United Airlines 2013-1 Class A Pass Through Trust	13,831	4.30%	15/8/2025	13,328	0.00%
United Airlines 2014-1 Class A Pass Through Trust	133,764	4.00%	11/4/2026	126,906	0.03%
United Airlines 2016-2 Class AA Pass Through Trust	68,785	2.88%	7/10/2028	61,511	0.02%
United Airlines 2020-1 Class A Pass Through Trust	145,571	5.88%	15/10/2027	147,118	0.04%
United Airlines 2020-1 Class B Pass Through Trust	121,600	4.88%	15/1/2026	118,031	0.03%
United Airlines 2023-1 Class A Pass Through Trust	50,000	5.80%	15/1/2036	50,767	0.01%
United Parcel Service, Inc.	75,000	2.40%	15/11/2026	71,349	0.02%
United Parcel Service, Inc.	10,000	3.05%	15/11/2027	9,585	0.00%
United Parcel Service, Inc.	65,000	3.40%	15/3/2029	62,932	0.02%
United Parcel Service, Inc.	55,000	2.50%	1/9/2029	50,011	0.01%
United Parcel Service, Inc.	65,000	4.45%	1/4/2030	65,669	0.02%
United Parcel Service, Inc.	50,000	4.88%	3/3/2033	51,915	0.01%
United Parcel Service, Inc.	65,000	6.20%	15/1/2038	74,511	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Parcel Service, Inc.	20,000	4.88%	15/11/2040	20,070	0.01%
United Parcel Service, Inc.	50,000	3.40%	15/11/2046	40,180	0.01%
United Parcel Service, Inc.	20,000	3.75%	15/11/2047	16,942	0.00%
United Parcel Service, Inc.	80,000	4.25%	15/3/2049	72,715	0.02%
United Parcel Service, Inc.	40,000	5.30%	1/4/2050	42,471	0.01%
United Parcel Service, Inc.	85,000	5.05%	3/3/2053	88,189	0.02%
UnitedHealth Group, Inc.	145,000	3.75%	15/7/2025	142,952	0.04%
UnitedHealth Group, Inc.	25,000	1.15%	15/5/2026	23,163	0.01%
UnitedHealth Group, Inc.	120,000	3.45%	15/1/2027	117,359	0.03%
UnitedHealth Group, Inc.	35,000	3.38%	15/4/2027	33,899	0.01%
UnitedHealth Group, Inc.	45,000	3.70%	15/5/2027	44,087	0.01%
UnitedHealth Group, Inc.	55,000	2.95%	15/10/2027	52,284	0.01%
UnitedHealth Group, Inc.	170,000	3.88%	15/12/2028	166,562	0.04%
UnitedHealth Group, Inc.	70,000	4.25%	15/1/2029	69,850	0.02%
UnitedHealth Group, Inc.	50,000	4.00%	15/5/2029	49,257	0.01%
UnitedHealth Group, Inc.	15,000	2.88%	15/8/2029	13,934	0.00%
UnitedHealth Group, Inc.	50,000	5.30%	15/2/2030	52,313	0.01%
UnitedHealth Group, Inc.	50,000	2.00%	15/5/2030	43,232	0.01%
UnitedHealth Group, Inc.	45,000	2.30%	15/5/2031	38,949	0.01%
UnitedHealth Group, Inc.	135,000	4.20%	15/5/2032	132,012	0.03%
UnitedHealth Group, Inc.	90,000	5.35%	15/2/2033	95,192	0.02%
UnitedHealth Group, Inc.	110,000	4.50%	15/4/2033	109,162	0.03%
UnitedHealth Group, Inc.	50,000	4.63%	15/7/2035	50,308	0.01%
UnitedHealth Group, Inc.	40,000	5.80%	15/3/2036	43,760	0.01%
UnitedHealth Group, Inc.	40,000	6.63%	15/11/2037	46,986	0.01%
UnitedHealth Group, Inc.	30,000	6.88%	15/2/2038	36,260	0.01%
UnitedHealth Group, Inc.	90,000	3.50%	15/8/2039	76,537	0.02%
UnitedHealth Group, Inc.	25,000	2.75%	15/5/2040	18,954	0.00%
UnitedHealth Group, Inc.	40,000	5.95%	15/2/2041	43,950	0.01%
UnitedHealth Group, Inc.	110,000	3.05%	15/5/2041	86,105	0.02%
UnitedHealth Group, Inc.	25,000	4.63%	15/11/2041	23,926	0.01%
UnitedHealth Group, Inc.	75,000	4.38%	15/3/2042	69,508	0.02%
UnitedHealth Group, Inc.	5,000	3.95%	15/10/2042	4,380	0.00%
UnitedHealth Group, Inc.	30,000	4.25%	15/3/2043	27,750	0.01%
UnitedHealth Group, Inc.	125,000	4.75%	15/7/2045	121,317	0.03%
UnitedHealth Group, Inc.	60,000	4.25%	15/4/2047	53,584	0.01%
UnitedHealth Group, Inc.	40,000	3.75%	15/10/2047	32,979	0.01%
UnitedHealth Group, Inc.	50,000	4.25%	15/6/2048	44,721	0.01%
UnitedHealth Group, Inc.	90,000	4.45%	15/12/2048	82,533	0.02%
UnitedHealth Group, Inc.	70,000	3.70%	15/8/2049	57,034	0.01%
UnitedHealth Group, Inc.	110,000	2.90%	15/5/2050	77,167	0.02%
UnitedHealth Group, Inc.	70,000	3.25%	15/5/2051	53,192	0.01%
UnitedHealth Group, Inc.	85,000	4.75%	15/5/2052	81,741	0.02%
UnitedHealth Group, Inc.	95,000	5.88%	15/2/2053	107,582	0.03%
UnitedHealth Group, Inc.	85,000	5.05%	15/4/2053	85,982	0.02%
UnitedHealth Group, Inc.	50,000	3.88%	15/8/2059	40,823	0.01%
UnitedHealth Group, Inc.	40,000	3.13%	15/5/2060	28,477	0.01%
UnitedHealth Group, Inc.	60,000	4.95%	15/5/2062	58,983	0.02%
UnitedHealth Group, Inc.	65,000	6.05%	15/2/2063	75,162	0.02%
UnitedHealth Group, Inc.	75,000	5.20%	15/4/2063	76,656	0.02%
Unum Group	60,000	4.00%	15/6/2029	56,915	0.01%
Unum Group	30,000	5.75%	15/8/2042	29,236	0.01%
Unum Group	25,000	4.13%	15/6/2051	18,697	0.00%
Upjohn Finance BV	225,000	1.36%	23/6/2027	230,756	0.06%
US Bancorp	55,000	1.45%	12/5/2025	52,408	0.01%
US Bancorp	15,000	3.10%	27/4/2026	14,381	0.00%
US Bancorp	5,000	2.38%	22/7/2026	4,695	0.00%
US Bancorp^	40,000	5.73%	21/10/2026	40,261	0.01%
US Bancorp	155,000	3.15%	27/4/2027	147,453	0.04%
US Bancorp^	35,000	6.79%	26/10/2027	36,532	0.01%
US Bancorp^	95,000	2.22%	27/1/2028	87,315	0.02%
US Bancorp	10,000	3.90%	26/4/2028	9,668	0.00%
US Bancorp^	155,000	4.55%	22/7/2028	152,774	0.04%
US Bancorp^	60,000	4.65%	1/2/2029	59,033	0.02%
US Bancorp^	70,000	5.78%	12/6/2029	71,898	0.02%
US Bancorp	85,000	1.38%	22/7/2030	68,564	0.02%
US Bancorp^	25,000	2.68%	27/1/2033	20,873	0.01%
US Bancorp^	85,000	4.97%	22/7/2033	80,668	0.02%
US Bancorp^	35,000	5.85%	21/10/2033	36,123	0.01%
US Bancorp^	150,000	4.84%	1/2/2034	143,869	0.04%
US Bancorp^	95,000	5.84%	12/6/2034	98,051	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Bancorp*	95,000	2.49%	3/11/2036	74,404	0.02%
US Bank NA	110,000	2.05%	21/1/2025	106,397	0.03%
US Treasury Bond <sup>1</sup>	197,000	4.75%	15/11/2043	211,683	0.05%
US Treasury Bond	321,000	4.75%	15/11/2053	361,025	0.09%
US Treasury Note	10,000	4.63%	15/11/2026	10,160	0.00%
US Treasury Note	310,000	4.38%	15/12/2026	313,124	0.08%
US Treasury Note	32,000	4.38%	30/11/2028	32,750	0.01%
US Treasury Note	4,000	4.88%	31/10/2030	4,233	0.00%
US Treasury Note	125,000	4.38%	30/11/2030	128,613	0.03%
US Treasury Note	500,000	3.75%	31/12/2030	496,083	0.13%
Utah Acquisition Sub, Inc.	5,000	3.95%	15/6/2026	4,841	0.00%
Utah Acquisition Sub, Inc.	45,000	5.25%	15/6/2046	37,528	0.01%
Valmont Industries, Inc.	15,000	5.25%	1/10/2054	13,465	0.00%
Ventas Canada Finance Ltd.	30,000	2.45%	4/1/2027	21,154	0.01%
Ventas Canada Finance Ltd.	35,000	5.40%	21/4/2028	26,998	0.01%
Ventas Canada Finance Ltd.	5,000	3.30%	1/12/2031	3,338	0.00%
Ventas Realty LP	5,000	3.50%	1/2/2025	4,886	0.00%
Ventas Realty LP	85,000	3.85%	1/4/2027	81,715	0.02%
Ventas Realty LP	55,000	4.00%	1/3/2028	52,537	0.01%
Ventas Realty LP	70,000	4.40%	15/1/2029	68,081	0.02%
Ventas Realty LP	5,000	3.00%	15/1/2030	4,418	0.00%
Ventas Realty LP	85,000	4.75%	15/11/2030	82,727	0.02%
Ventas Realty LP	5,000	5.70%	30/9/2043	4,817	0.00%
Ventas Realty LP	10,000	4.38%	1/2/2045	8,091	0.00%
Veralto Corp.	100,000	5.35%	18/9/2028	102,500	0.03%
VeriSign, Inc.	30,000	5.25%	1/4/2025	29,994	0.01%
VeriSign, Inc.	20,000	4.75%	15/7/2027	19,812	0.01%
VeriSign, Inc.	10,000	2.70%	15/6/2031	8,580	0.00%
Verisk Analytics, Inc.	55,000	4.00%	15/6/2025	54,278	0.01%
Verisk Analytics, Inc.	75,000	4.13%	15/3/2029	73,308	0.02%
Verisk Analytics, Inc.	20,000	5.50%	15/6/2045	19,737	0.01%
Verisk Analytics, Inc.	10,000	3.63%	15/5/2050	7,584	0.00%
Verizon Communications, Inc.	45,000	3.38%	15/2/2025	44,172	0.01%
Verizon Communications, Inc.	105,000	0.85%	20/11/2025	97,624	0.03%
Verizon Communications, Inc.	50,000	1.45%	20/3/2026	46,570	0.01%
Verizon Communications, Inc.	55,000	2.63%	15/8/2026	52,404	0.01%
Verizon Communications, Inc.	35,000	4.13%	16/3/2027	34,502	0.01%
Verizon Communications, Inc.	115,000	3.00%	22/3/2027	109,347	0.03%
Verizon Communications, Inc.	300,000	0.88%	8/4/2027	309,748	0.08%
Verizon Communications, Inc.	185,000	2.10%	22/3/2028	167,247	0.04%
Verizon Communications, Inc.	60,000	2.38%	22/3/2028	41,923	0.01%
Verizon Communications, Inc.	150,000	4.33%	21/9/2028	148,461	0.04%
Verizon Communications, Inc.	300,000	1.13%	3/11/2028	330,750	0.09%
Verizon Communications, Inc.	60,000	3.88%	8/2/2029	58,183	0.02%
Verizon Communications, Inc.	100,000	0.38%	22/3/2029	96,027	0.02%
Verizon Communications, Inc.	190,000	4.02%	3/12/2029	183,829	0.05%
Verizon Communications, Inc.	45,000	3.15%	22/3/2030	41,164	0.01%
Verizon Communications, Inc.	35,000	2.50%	16/5/2030	23,720	0.01%
Verizon Communications, Inc.	30,000	1.50%	18/9/2030	24,733	0.01%
Verizon Communications, Inc.	60,000	1.68%	30/10/2030	49,434	0.01%
Verizon Communications, Inc.	50,000	7.75%	1/12/2030	58,597	0.02%
Verizon Communications, Inc.	100,000	1.75%	20/1/2031	82,300	0.02%
Verizon Communications, Inc.	181,000	2.55%	21/3/2031	156,098	0.04%
Verizon Communications, Inc.	200,000	2.36%	15/3/2032	166,497	0.04%
Verizon Communications, Inc.	100,000	0.88%	19/3/2032	91,376	0.02%
Verizon Communications, Inc.	100,000	0.75%	22/3/2032	90,589	0.02%
Verizon Communications, Inc.	100,000	1.30%	18/5/2033	92,208	0.02%
Verizon Communications, Inc.	115,000	4.50%	10/8/2033	112,214	0.03%
Verizon Communications, Inc.	100,000	4.75%	17/2/2034	126,658	0.03%
Verizon Communications, Inc.	100,000	4.75%	31/10/2034	122,364	0.03%
Verizon Communications, Inc.	65,000	4.40%	1/11/2034	62,598	0.02%
Verizon Communications, Inc.	90,000	4.27%	15/1/2036	84,760	0.02%
Verizon Communications, Inc.	20,000	5.25%	16/3/2037	20,823	0.01%
Verizon Communications, Inc.	70,000	4.81%	15/3/2039	67,706	0.02%
Verizon Communications, Inc.	200,000	1.50%	19/9/2039	165,440	0.04%
Verizon Communications, Inc.	210,000	2.65%	20/11/2040	151,443	0.04%
Verizon Communications, Inc.	70,000	3.40%	22/3/2041	55,881	0.01%
Verizon Communications, Inc.	115,000	2.85%	3/9/2041	85,119	0.02%
Verizon Communications, Inc.	60,000	3.85%	1/11/2042	50,423	0.01%
Verizon Communications, Inc.	45,000	6.55%	15/9/2043	51,908	0.01%
Verizon Communications, Inc.	45,000	4.13%	15/8/2046	38,679	0.01%

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Verizon Communications, Inc.	140,000	4.86%	21/8/2046	133,749	0.03%
Verizon Communications, Inc.	50,000	5.50%	16/3/2047	52,510	0.01%
Verizon Communications, Inc.	100,000	4.52%	15/9/2048	91,219	0.02%
Verizon Communications, Inc.	100,000	4.00%	22/3/2050	83,021	0.02%
Verizon Communications, Inc.	15,000	3.63%	16/5/2050	9,119	0.00%
Verizon Communications, Inc.	150,000	2.88%	20/11/2050	102,200	0.03%
Verizon Communications, Inc.	220,000	3.55%	22/3/2051	169,727	0.04%
Verizon Communications, Inc.	20,000	4.05%	22/3/2051	13,079	0.00%
Verizon Communications, Inc.	75,000	3.88%	1/3/2052	60,948	0.02%
Verizon Communications, Inc.	30,000	5.01%	21/8/2054	29,541	0.01%
Verizon Communications, Inc.	175,000	2.99%	30/10/2056	116,446	0.03%
Verizon Communications, Inc.	95,000	3.00%	20/11/2060	62,421	0.02%
Verizon Communications, Inc.	180,000	3.70%	22/3/2061	137,775	0.04%
VF Corp.	60,000	2.40%	23/4/2025	57,314	0.01%
VF Corp.	100,000	4.13%	7/3/2026	109,279	0.03%
VF Corp.	100,000	0.25%	25/2/2028	92,841	0.02%
VF Corp.	35,000	2.95%	23/4/2030	29,249	0.01%
Viatis, Inc.	10,000	1.65%	22/6/2025	9,470	0.00%
Viatis, Inc.	40,000	2.30%	22/6/2027	36,329	0.01%
Viatis, Inc.	45,000	2.70%	22/6/2030	38,125	0.01%
Viatis, Inc.	105,000	3.85%	22/6/2040	78,272	0.02%
Viatis, Inc.	45,000	4.00%	22/6/2050	31,670	0.01%
Visa, Inc.	190,000	3.15%	14/12/2025	185,386	0.05%
Visa, Inc.	200,000	1.50%	15/6/2026	213,481	0.06%
Visa, Inc.	20,000	1.90%	15/4/2027	18,619	0.00%
Visa, Inc.	40,000	0.75%	15/8/2027	35,385	0.01%
Visa, Inc.	15,000	2.75%	15/9/2027	14,283	0.00%
Visa, Inc.	130,000	2.00%	15/6/2029	138,082	0.04%
Visa, Inc.	135,000	2.05%	15/4/2030	118,703	0.03%
Visa, Inc.	80,000	1.10%	15/2/2031	64,918	0.02%
Visa, Inc.	95,000	4.15%	14/12/2035	93,154	0.02%
Visa, Inc.	55,000	2.70%	15/4/2040	42,524	0.01%
Visa, Inc.	205,000	4.30%	14/12/2045	191,219	0.05%
Visa, Inc.	45,000	3.65%	15/9/2047	37,937	0.01%
Visa, Inc.	80,000	2.00%	15/8/2050	49,516	0.01%
VMware LLC	105,000	4.50%	15/5/2025	103,989	0.03%
VMware LLC	105,000	1.40%	15/8/2026	96,001	0.02%
VMware LLC	10,000	4.65%	15/5/2027	9,914	0.00%
VMware LLC	85,000	1.80%	15/8/2028	74,598	0.02%
VMware LLC	60,000	4.70%	15/5/2030	59,204	0.02%
VMware LLC	30,000	2.20%	15/8/2031	24,828	0.01%
Vontier Corp.	15,000	1.80%	1/4/2026	13,797	0.00%
Vontier Corp.	15,000	2.40%	1/4/2028	13,246	0.00%
Vontier Corp.	50,000	2.95%	1/4/2031	42,074	0.01%
Voya Financial, Inc.	35,000	3.65%	15/6/2026	33,847	0.01%
Voya Financial, Inc.	25,000	5.70%	15/7/2043	24,731	0.01%
Voya Financial, Inc.	20,000	4.80%	15/6/2046	17,402	0.00%
Voya Financial, Inc.^	15,000	4.70%	23/1/2048	12,381	0.00%
Vulcan Materials Co.	25,000	4.50%	1/4/2025	24,702	0.01%
Vulcan Materials Co.	5,000	3.90%	1/4/2027	4,836	0.00%
Vulcan Materials Co.	80,000	3.50%	1/6/2030	74,427	0.02%
Vulcan Materials Co.	35,000	4.50%	15/6/2047	31,649	0.01%
Vulcan Materials Co.	25,000	4.70%	1/3/2048	23,441	0.01%
W R Berkley Corp.	55,000	4.75%	1/8/2044	49,226	0.01%
W R Berkley Corp.	20,000	4.00%	12/5/2050	15,988	0.00%
W R Berkley Corp.	10,000	3.55%	30/3/2052	7,196	0.00%
W R Berkley Corp.	15,000	3.15%	30/9/2061	9,456	0.00%
Wachovia Corp.	20,000	7.57%	1/8/2026	21,151	0.01%
Wachovia Corp.	25,000	5.50%	1/8/2035	25,319	0.01%
Walt Disney Co.	60,000	3.35%	24/3/2025	58,904	0.02%
Walt Disney Co.	25,000	3.70%	15/10/2025	24,569	0.01%
Walt Disney Co.	55,000	1.75%	13/1/2026	52,048	0.01%
Walt Disney Co.	60,000	3.38%	15/11/2026	58,255	0.02%
Walt Disney Co.	10,000	3.70%	23/3/2027	9,850	0.00%
Walt Disney Co.	55,000	3.06%	30/3/2027	40,294	0.01%
Walt Disney Co.	10,000	2.20%	13/1/2028	9,260	0.00%
Walt Disney Co.	140,000	2.00%	1/9/2029	124,363	0.03%
Walt Disney Co.	190,000	2.65%	13/1/2031	169,142	0.04%
Walt Disney Co.	50,000	6.20%	15/12/2034	56,582	0.01%
Walt Disney Co.	35,000	6.40%	15/12/2035	40,104	0.01%
Walt Disney Co.	15,000	6.15%	1/3/2037	16,654	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walt Disney Co.	35,000	6.65%	15/11/2037	41,133	0.01%
Walt Disney Co.	10,000	4.63%	23/3/2040	9,749	0.00%
Walt Disney Co.	110,000	3.50%	13/5/2040	92,816	0.02%
Walt Disney Co.	35,000	6.15%	15/2/2041	39,306	0.01%
Walt Disney Co.	60,000	5.40%	1/10/2043	62,901	0.02%
Walt Disney Co.	30,000	4.75%	15/9/2044	28,944	0.01%
Walt Disney Co.	10,000	4.95%	15/10/2045	9,825	0.00%
Walt Disney Co.	5,000	7.75%	1/12/2045	6,676	0.00%
Walt Disney Co.	15,000	4.75%	15/11/2046	14,386	0.00%
Walt Disney Co.	105,000	2.75%	1/9/2049	72,156	0.02%
Walt Disney Co.	80,000	4.70%	23/3/2050	77,861	0.02%
Walt Disney Co.	115,000	3.60%	13/1/2051	92,530	0.02%
Walt Disney Co.	85,000	3.80%	13/5/2060	69,236	0.02%
Warnermedia Holdings, Inc.	105,000	3.79%	15/3/2025	102,831	0.03%
Warnermedia Holdings, Inc.	35,000	3.64%	15/3/2025	34,264	0.01%
Warnermedia Holdings, Inc.	30,000	3.76%	15/3/2027	28,753	0.01%
Warnermedia Holdings, Inc.	55,000	4.05%	15/3/2029	52,152	0.01%
Warnermedia Holdings, Inc.	282,000	4.28%	15/3/2032	257,992	0.07%
Warnermedia Holdings, Inc.	210,000	5.05%	15/3/2042	185,153	0.05%
Warnermedia Holdings, Inc.	355,000	5.14%	15/3/2052	305,456	0.08%
Warnermedia Holdings, Inc.	155,000	5.39%	15/3/2062	133,300	0.03%
Waste Connections, Inc.	5,000	4.25%	1/12/2028	4,974	0.00%
Waste Connections, Inc.	55,000	3.05%	1/4/2050	39,840	0.01%
Waste Management of Canada Corp.	10,000	2.60%	23/9/2026	7,268	0.00%
Waste Management, Inc.	65,000	3.13%	1/3/2025	63,627	0.02%
Waste Management, Inc.	5,000	0.75%	15/11/2025	4,647	0.00%
Waste Management, Inc.	25,000	1.15%	15/3/2028	22,003	0.01%
Waste Management, Inc.	30,000	4.88%	15/2/2029	30,697	0.01%
Waste Management, Inc.	20,000	2.00%	1/6/2029	17,799	0.00%
Waste Management, Inc.	30,000	4.15%	15/4/2032	29,300	0.01%
Waste Management, Inc.	25,000	4.63%	15/2/2033	25,101	0.01%
Waste Management, Inc.	50,000	4.88%	15/2/2034	51,022	0.01%
Waste Management, Inc.	50,000	2.95%	1/6/2041	39,178	0.01%
Waste Management, Inc.	80,000	4.15%	15/7/2049	72,294	0.02%
Waste Management, Inc.	75,000	2.50%	15/11/2050	49,937	0.01%
Wells Fargo & Co.	150,000	3.00%	19/2/2025	146,671	0.04%
Wells Fargo & Co.	5,000	3.87%	21/5/2025	3,724	0.00%
Wells Fargo & Co.	180,000	3.55%	29/9/2025	175,997	0.05%
Wells Fargo & Co. ^	150,000	2.16%	11/2/2026	144,442	0.04%
Wells Fargo & Co.	95,000	3.00%	22/4/2026	91,034	0.02%
Wells Fargo & Co. ^	125,000	3.91%	25/4/2026	122,577	0.03%
Wells Fargo & Co. ^	330,000	2.19%	30/4/2026	316,287	0.08%
Wells Fargo & Co. ^	75,000	2.57%	1/5/2026	54,974	0.01%
Wells Fargo & Co.	85,000	2.98%	19/5/2026	61,710	0.02%
Wells Fargo & Co.	100,000	4.10%	3/6/2026	97,783	0.03%
Wells Fargo & Co. ^	65,000	4.54%	15/8/2026	64,358	0.02%
Wells Fargo & Co.	130,000	3.00%	23/10/2026	123,447	0.03%
Wells Fargo & Co.	200,000	1.38%	26/10/2026	208,595	0.05%
Wells Fargo & Co.	200,000	1.00%	2/2/2027	205,221	0.05%
Wells Fargo & Co.	45,000	2.49%	18/2/2027	32,056	0.01%
Wells Fargo & Co. ^	100,000	3.20%	17/6/2027	95,612	0.02%
Wells Fargo & Co.	145,000	4.30%	22/7/2027	141,985	0.04%
Wells Fargo & Co. ^	220,000	3.53%	24/3/2028	209,958	0.05%
Wells Fargo & Co. ^	100,000	3.47%	26/4/2028	121,657	0.03%
Wells Fargo & Co. ^	200,000	3.58%	22/5/2028	190,565	0.05%
Wells Fargo & Co. ^	100,000	2.39%	2/6/2028	91,585	0.02%
Wells Fargo & Co. ^	15,000	4.81%	25/7/2028	14,900	0.00%
Wells Fargo & Co.	95,000	4.15%	24/1/2029	92,421	0.02%
Wells Fargo & Co.	150,000	2.50%	2/5/2029	171,330	0.04%
Wells Fargo & Co. ^	320,000	5.57%	25/7/2029	326,692	0.08%
Wells Fargo & Co. ^	135,000	6.30%	23/10/2029	142,412	0.04%
Wells Fargo & Co.	100,000	0.63%	14/8/2030	91,383	0.02%
Wells Fargo & Co. ^	130,000	2.88%	30/10/2030	115,514	0.03%
Wells Fargo & Co. ^	125,000	2.57%	11/2/2031	108,080	0.03%
Wells Fargo & Co. ^	125,000	4.48%	4/4/2031	120,941	0.03%
Wells Fargo & Co. ^	215,000	3.35%	2/3/2033	188,026	0.05%
Wells Fargo & Co. ^	180,000	4.90%	25/7/2033	175,467	0.05%
Wells Fargo & Co. ^	165,000	5.39%	24/4/2034	165,588	0.04%
Wells Fargo & Co. ^	225,000	5.56%	25/7/2034	229,287	0.06%
Wells Fargo & Co. ^	135,000	6.49%	23/10/2034	147,027	0.04%
Wells Fargo & Co.	40,000	5.95%	15/12/2036	40,813	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.^	155,000	3.07%	30/4/2041	117,189	0.03%
Wells Fargo & Co.	125,000	5.38%	2/11/2043	121,683	0.03%
Wells Fargo & Co.	120,000	5.61%	15/1/2044	119,718	0.03%
Wells Fargo & Co.	65,000	4.65%	4/11/2044	57,249	0.01%
Wells Fargo & Co.	105,000	3.90%	1/5/2045	86,794	0.02%
Wells Fargo & Co.	90,000	4.90%	17/11/2045	82,091	0.02%
Wells Fargo & Co.	125,000	4.40%	14/6/2046	105,081	0.03%
Wells Fargo & Co.	100,000	4.75%	7/12/2046	88,328	0.02%
Wells Fargo & Co.^	295,000	5.01%	4/4/2051	281,383	0.07%
Wells Fargo & Co.^	185,000	4.61%	25/4/2053	167,202	0.04%
Wells Fargo Bank NA	250,000	5.55%	1/8/2025	252,592	0.07%
Wells Fargo Bank NA	40,000	5.85%	1/2/2037	42,016	0.01%
Wells Fargo Bank NA	75,000	6.60%	15/1/2038	83,552	0.02%
Welltower OP LLC	5,000	4.00%	1/6/2025	4,912	0.00%
Welltower OP LLC	200,000	4.25%	1/4/2026	197,002	0.05%
Welltower OP LLC	35,000	2.70%	15/2/2027	32,865	0.01%
Welltower OP LLC	15,000	4.25%	15/4/2028	14,727	0.00%
Welltower OP LLC	100,000	4.80%	20/11/2028	128,021	0.03%
Welltower OP LLC	35,000	3.10%	15/1/2030	31,595	0.01%
Welltower OP LLC	30,000	2.80%	1/6/2031	26,195	0.01%
Welltower OP LLC	95,000	2.75%	15/1/2032	80,826	0.02%
Welltower OP LLC	50,000	4.95%	1/9/2048	47,381	0.01%
Western Digital Corp.	95,000	4.75%	15/2/2026	93,135	0.02%
Western Digital Corp.	35,000	3.10%	1/2/2032	27,873	0.01%
Western Union Co.	40,000	2.85%	10/1/2025	38,863	0.01%
Western Union Co.	150,000	1.35%	15/3/2026	138,067	0.04%
Western Union Co.	20,000	2.75%	15/3/2031	16,657	0.00%
Western Union Co.	10,000	6.20%	17/11/2036	10,367	0.00%
Westinghouse Air Brake Technologies Corp.	30,000	3.20%	15/6/2025	29,031	0.01%
Westinghouse Air Brake Technologies Corp.	105,000	3.45%	15/11/2026	100,428	0.03%
Westinghouse Air Brake Technologies Corp.	50,000	4.70%	15/9/2028	49,455	0.01%
Westlake Corp.	10,000	3.60%	15/8/2026	9,664	0.00%
Westlake Corp.	65,000	3.38%	15/6/2030	58,857	0.02%
Westlake Corp.	30,000	2.88%	15/8/2041	21,227	0.01%
Westlake Corp.	60,000	4.38%	15/11/2047	50,263	0.01%
Westlake Corp.	60,000	3.13%	15/8/2051	39,816	0.01%
WestRock MWV LLC	15,000	8.20%	15/1/2030	17,292	0.00%
WestRock MWV LLC	5,000	7.95%	15/2/2031	5,813	0.00%
Whirlpool Corp.	50,000	3.70%	1/5/2025	48,881	0.01%
Whirlpool Corp.	80,000	2.40%	15/5/2031	67,082	0.02%
Whirlpool Corp.	35,000	5.50%	1/3/2033	35,726	0.01%
Whirlpool Corp.	10,000	4.60%	15/5/2050	8,443	0.00%
Willis North America, Inc.	35,000	4.65%	15/6/2027	34,683	0.01%
Willis North America, Inc.	10,000	4.50%	15/9/2028	9,748	0.00%
Willis North America, Inc.	80,000	2.95%	15/9/2029	71,730	0.02%
Willis North America, Inc.	25,000	5.35%	15/5/2033	25,269	0.01%
Willis North America, Inc.	40,000	5.05%	15/9/2048	37,166	0.01%
Willis North America, Inc.	15,000	3.88%	15/9/2049	11,607	0.00%
Wintrust Financial Corp.	25,000	4.85%	6/6/2029	22,778	0.01%
Workday, Inc.	25,000	3.50%	1/4/2027	24,175	0.01%
Workday, Inc.	65,000	3.70%	1/4/2029	62,425	0.02%
Workday, Inc.	50,000	3.80%	1/4/2032	46,591	0.01%
WP Carey, Inc.	50,000	4.00%	1/2/2025	49,258	0.01%
WP Carey, Inc.	20,000	2.45%	1/2/2032	16,260	0.00%
WP Carey, Inc.	35,000	2.25%	1/4/2033	27,351	0.01%
WPC Eurobond BV	100,000	2.25%	9/4/2026	106,910	0.03%
WRKCo, Inc.	25,000	3.75%	15/3/2025	24,528	0.01%
WRKCo, Inc.	10,000	3.38%	15/9/2027	9,453	0.00%
WRKCo, Inc.	50,000	3.90%	1/6/2028	47,753	0.01%
WRKCo, Inc.	5,000	4.90%	15/3/2029	5,027	0.00%
WRKCo, Inc.	120,000	4.20%	1/6/2032	115,124	0.03%
WRKCo, Inc.	25,000	3.00%	15/6/2033	21,565	0.01%
WW Grainger, Inc.	25,000	4.60%	15/6/2045	24,132	0.01%
WW Grainger, Inc.	5,000	3.75%	15/5/2046	4,187	0.00%
WW Grainger, Inc.	50,000	4.20%	15/5/2047	45,098	0.01%
Wyeth LLC	50,000	6.50%	1/2/2034	56,486	0.01%
Wyeth LLC	45,000	6.00%	15/2/2036	49,711	0.01%
Wyeth LLC	75,000	5.95%	1/4/2037	82,269	0.02%
Xilinx, Inc.	25,000	2.38%	1/6/2030	22,130	0.01%
XL Group Ltd.	10,000	5.25%	15/12/2043	9,649	0.00%
Xylem, Inc.	95,000	1.95%	30/1/2028	85,966	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Xylem, Inc.	20,000	2.25%	30/1/2031	17,143	0.00%
Zimmer Biomet Holdings, Inc.	25,000	3.05%	15/1/2026	24,140	0.01%
Zimmer Biomet Holdings, Inc.	25,000	5.35%	1/12/2028	25,757	0.01%
Zimmer Biomet Holdings, Inc.	25,000	2.60%	24/11/2031	21,385	0.01%
Zimmer Biomet Holdings, Inc.	45,000	4.45%	15/8/2045	39,918	0.01%
Zoetis, Inc.	20,000	4.50%	13/11/2025	19,889	0.01%
Zoetis, Inc.	10,000	3.00%	12/9/2027	9,493	0.00%
Zoetis, Inc.	20,000	3.90%	20/8/2028	19,581	0.01%
Zoetis, Inc.	65,000	2.00%	15/5/2030	56,015	0.01%
Zoetis, Inc.	50,000	5.60%	16/11/2032	53,609	0.01%
Zoetis, Inc.	45,000	4.70%	1/2/2043	43,010	0.01%
Zoetis, Inc.	50,000	4.45%	20/8/2048	45,556	0.01%
Zoetis, Inc.	60,000	3.00%	15/5/2050	43,613	0.01%
				<b>226,259,581</b>	<b>58.45%</b>
<b>Zambia 0.03% (31 December 2022: 0.00%)</b>					
Anglo American Capital plc	100,000	4.50%	15/9/2028	114,760	0.03%
				<b>114,760</b>	<b>0.03%</b>
<b>Total Fixed Income</b>				<b>381,823,365</b>	<b>98.64%</b>
<b>Total Transferable Securities</b>				<b>381,823,365</b>	<b>98.64%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets	
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2022: 0.01%)</b>					
<b>Futures (0.00%) (31 December 2022: 0.01%)</b>					
Euro-Buxl 30 Year Bond March 2024	2	€263,760	21,739	0.01%	
US Treasury Ultra Bond March 2024	1	\$121,908	11,686	0.00%	
Euro-Schatz March 2024	11	€1,166,591	5,970	0.00%	
Euro-Bund March 2024	3	€410,860	884	0.00%	
US Treasury Long Bond March 2024	(1)	\$(125,156)	219	0.00%	
US Treasury Note 2 Year March 2024	(3)	\$(617,734)	(8)	(0.00%)	
US Treasury Note 10 Year March 2024	(1)	\$(112,875)	(16)	(0.00%)	
10-Year Mini JGB March 2024	(1)	¥(14,479,000)	(1,234)	(0.00%)	
Long Gilt March 2024	(1)	£(98,510)	(5,278)	(0.00%)	
US Treasury Ultra 10 Year March 2024	(3)	\$(345,169)	(8,878)	(0.00%)	
Euro-Bobl March 2024	(17)	€(2,000,050)	(30,610)	(0.01%)	
			<b>(5,526)</b>	<b>(0.00%)</b>	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>				<b>(5,526)</b>	<b>(0.00%)</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.31% (31 December 2022: 0.82%)</b>							
<b>Forward Currency Exchange Contracts (0.47%) (31 December 2022: 0.87%)</b>							
USD	1,110,760	EUR	(1,000,000)	BNP Paribas	3/1/2024	6,110	0.00%
JPY	461,812,131	USD	(3,275,728)	JPMorgan Chase Bank	5/1/2024	1,033	0.00%
USD	255,764	GBP	(200,000)	BNP Paribas	3/1/2024	804	0.00%
USD	102,177	GBP	(80,000)	Toronto-Dominion Bank	2/2/2024	175	0.00%
EUR	275,000	USD	(303,802)	BNP Paribas	5/1/2024	—	0.00%
USD	191,194	CAD	(252,000)	Toronto-Dominion Bank	2/2/2024	(3)	(0.00%)
CAD	252,000	USD	(191,121)	Toronto-Dominion Bank	5/1/2024	(3)	(0.00%)
USD	303,480	CAD	(400,000)	BNP Paribas	2/2/2024	(7)	(0.00%)
USD	195,710	NZD	(309,078)	State Street Bank & Trust Co.	2/2/2024	(7)	(0.00%)
USD	956,260	GBP	(750,000)	State Street Bank & Trust Co.	2/2/2024	(12)	(0.00%)
USD	189,779	SGD	(250,000)	State Street Bank & Trust Co.	2/2/2024	(27)	(0.00%)
USD	304,134	EUR	(275,000)	BNP Paribas	2/2/2024	(36)	(0.00%)
USD	1,915,526	AUD	(2,804,466)	State Street Bank & Trust Co.	2/2/2024	(152)	(0.00%)
USD	12,092,552	CAD	(15,938,370)	Toronto-Dominion Bank	2/2/2024	(174)	(0.00%)
USD	630,057	CHF	(528,694)	BNP Paribas	2/2/2024	(197)	(0.00%)
USD	18,758,658	GBP	(14,712,581)	Toronto-Dominion Bank	2/2/2024	(306)	(0.00%)
USD	3,649,581	EUR	(3,300,000)	BNP Paribas	2/2/2024	(462)	(0.00%)
USD	3,290,170	JPY	(461,812,131)	JPMorgan Chase Bank	2/2/2024	(1,519)	(0.00%)
USD	440,134	EUR	(400,000)	JPMorgan Chase Bank	3/1/2024	(1,726)	(0.00%)
USD	301,956	EUR	(275,000)	State Street Bank & Trust Co.	5/1/2024	(1,846)	(0.00%)
USD	187,596	SGD	(250,000)	State Street Bank & Trust Co.	3/1/2024	(1,927)	(0.00%)
USD	188,892	CAD	(252,000)	BNP Paribas	5/1/2024	(2,226)	(0.00%)
USD	111,030	CAD	(150,000)	BNP Paribas	3/1/2024	(2,726)	(0.00%)
USD	213,828	GBP	(170,000)	JPMorgan Chase Bank	3/1/2024	(2,888)	(0.00%)
USD	190,924	NZD	(309,078)	JPMorgan Chase Bank	4/1/2024	(4,770)	(0.00%)
USD	215,916	EUR	(200,000)	JPMorgan Chase Bank	3/1/2024	(5,014)	(0.00%)
USD	1,013,081	GBP	(800,000)	BNP Paribas	3/1/2024	(6,759)	(0.00%)
USD	258,126	EUR	(240,000)	State Street Bank & Trust Co.	3/1/2024	(6,990)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	622,719	EUR	(575,000)	State Street Bank & Trust Co.	3/1/2024	(12,455)	(0.00%)
USD	106,041,562	EUR	(95,883,388)	BNP Paribas	2/2/2024	(12,519)	(0.00%)
USD	610,174	CHF	(528,694)	Toronto-Dominion Bank	4/1/2024	(18,055)	(0.01%)
USD	701,053	CAD	(950,000)	Toronto-Dominion Bank	3/1/2024	(19,408)	(0.01%)
USD	4,589,017	EUR	(4,200,000)	State Street Bank & Trust Co.	3/1/2024	(50,514)	(0.01%)
USD	1,861,442	AUD	(2,804,466)	JPMorgan Chase Bank	4/1/2024	(52,248)	(0.01%)
USD	17,149,092	GBP	(13,542,581)	Toronto-Dominion Bank	3/1/2024	(114,985)	(0.03%)
USD	3,140,340	JPY	(461,812,131)	JPMorgan Chase Bank	5/1/2024	(136,420)	(0.04%)
USD	10,949,412	CAD	(14,838,370)	Toronto-Dominion Bank	3/1/2024	(303,712)	(0.08%)
USD	97,536,158	EUR	(89,268,388)	BNP Paribas	3/1/2024	(1,074,179)	(0.28%)
						<b>(1,826,150)</b>	<b>(0.47%)</b>
<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.78% (31 December 2022: 1.69%)</b>							
GBP	180,168,401	USD	(228,148,868)	Toronto-Dominion Bank	3/1/2024	1,529,744	0.40%
EUR	108,291,446	USD	(118,321,075)	Toronto-Dominion Bank	3/1/2024	1,303,086	0.34%
GBP	7,292,292	USD	(9,234,470)	State Street Bank & Trust Co.	3/1/2024	61,741	0.02%
EUR	4,293,462	USD	(4,691,135)	State Street Bank & Trust Co.	3/1/2024	51,638	0.01%
EUR	1,132,000	USD	(1,217,493)	JPMorgan Chase Bank	3/1/2024	32,971	0.01%
EUR	995,985	USD	(1,078,642)	State Street Bank & Trust Co.	3/1/2024	21,573	0.01%
EUR	120,814,521	USD	(133,613,974)	BNP Paribas	2/2/2024	15,774	0.00%
EUR	506,000	USD	(546,284)	Toronto-Dominion Bank	3/1/2024	12,669	0.00%
GBP	687,564	USD	(863,974)	State Street Bank & Trust Co.	3/1/2024	12,533	0.00%
CHF	343,467	USD	(396,401)	Toronto-Dominion Bank	4/1/2024	11,730	0.00%
EUR	1,136,300	USD	(1,249,182)	JPMorgan Chase Bank	3/1/2024	6,032	0.00%
EUR	653,405	USD	(717,390)	BNP Paribas	3/1/2024	4,394	0.00%
GBP	188,829,327	USD	(240,758,903)	Toronto-Dominion Bank	2/2/2024	3,931	0.00%
EUR	700,000	USD	(770,235)	JPMorgan Chase Bank	3/1/2024	3,020	0.00%
EUR	582,005	USD	(639,908)	State Street Bank & Trust Co.	3/1/2024	3,004	0.00%
GBP	49,559	USD	(62,182)	JPMorgan Chase Bank	3/1/2024	996	0.00%
GBP	34,629	USD	(43,471)	State Street Bank & Trust Co.	3/1/2024	674	0.00%
EUR	3,793,392	USD	(4,195,240)	BNP Paribas	2/2/2024	531	0.00%
GBP	60,945	USD	(77,177)	State Street Bank & Trust Co.	3/1/2024	516	0.00%
CHF	12,850	USD	(14,831)	BNP Paribas	4/1/2024	438	0.00%
GBP	40,837	USD	(51,638)	State Street Bank & Trust Co.	3/1/2024	421	0.00%
USD	68,815	EUR	(61,953)	BNP Paribas	3/1/2024	378	0.00%
CHF	6,383	USD	(7,301)	State Street Bank & Trust Co.	4/1/2024	284	0.00%
GBP	28,940	USD	(36,626)	State Street Bank & Trust Co.	3/1/2024	267	0.00%
GBP	57,086	USD	(72,594)	State Street Bank & Trust Co.	3/1/2024	179	0.00%
CHF	382,812	USD	(456,206)	BNP Paribas	2/2/2024	142	0.00%
GBP	7,280	USD	(9,171)	BNP Paribas	3/1/2024	109	0.00%
CHF	20,269	USD	(23,980)	BNP Paribas	4/1/2024	105	0.00%
GBP	6,111,466	USD	(7,792,199)	State Street Bank & Trust Co.	2/2/2024	97	0.00%
GBP	7,227	USD	(9,133)	BNP Paribas	3/1/2024	80	0.00%
GBP	3,476	USD	(4,355)	JPMorgan Chase Bank	3/1/2024	76	0.00%
USD	240,719,626	GBP	(188,829,327)	Toronto-Dominion Bank	3/1/2024	69	0.00%
EUR	2,328	USD	(2,526)	BNP Paribas	3/1/2024	46	0.00%
GBP	2,162	USD	(2,719)	JPMorgan Chase Bank	3/1/2024	37	0.00%
GBP	26,144	USD	(33,309)	JPMorgan Chase Bank	3/1/2024	20	0.00%
CHF	11,033	USD	(13,148)	BNP Paribas	2/2/2024	4	0.00%
USD	325	CHF	(275)	BNP Paribas	4/1/2024	(1)	(0.00%)
CHF	79	USD	(94)	BNP Paribas	4/1/2024	(1)	(0.00%)
CHF	829	USD	(991)	State Street Bank & Trust Co.	4/1/2024	(6)	(0.00%)
USD	133,457,761	EUR	(120,814,521)	BNP Paribas	3/1/2024	(16)	(0.00%)
USD	5,093	GBP	(4,010)	State Street Bank & Trust Co.	3/1/2024	(19)	(0.00%)
USD	905	CHF	(790)	State Street Bank & Trust Co.	4/1/2024	(34)	(0.00%)
USD	454,835	CHF	(382,812)	BNP Paribas	4/1/2024	(48)	(0.00%)
GBP	40,358	USD	(51,509)	State Street Bank & Trust Co.	3/1/2024	(61)	(0.00%)
GBP	25,785	USD	(32,974)	BNP Paribas	3/1/2024	(104)	(0.00%)
EUR	24,905	USD	(27,660)	BNP Paribas	3/1/2024	(148)	(0.00%)
GBP	78,168	USD	(99,821)	State Street Bank & Trust Co.	3/1/2024	(173)	(0.00%)
USD	9,654	EUR	(8,935)	State Street Bank & Trust Co.	3/1/2024	(216)	(0.00%)
USD	69,562	GBP	(55,145)	State Street Bank & Trust Co.	3/1/2024	(737)	(0.00%)
USD	170,225	GBP	(134,366)	State Street Bank & Trust Co.	3/1/2024	(1,065)	(0.00%)
USD	115,693	GBP	(91,702)	JPMorgan Chase Bank	3/1/2024	(1,209)	(0.00%)
GBP	778,639	USD	(994,331)	State Street Bank & Trust Co.	3/1/2024	(1,723)	(0.00%)
EUR	323,761	USD	(359,566)	BNP Paribas	3/1/2024	(1,923)	(0.00%)
USD	205,031	EUR	(188,188)	State Street Bank & Trust Co.	3/1/2024	(2,851)	(0.00%)
USD	347,582	GBP	(274,942)	BNP Paribas	3/1/2024	(2,914)	(0.00%)
USD	695,776	EUR	(637,000)	BNP Paribas	3/1/2024	(7,886)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	3,069,000	USD	(3,408,922)	BNP Paribas	3/1/2024	(18,751)	(0.01%)
						<b>3,039,423</b>	<b>0.78%</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>1,213,273</b>	<b>0.31%</b>
<b>Total Investments</b>						<b>383,031,112</b>	<b>98.95%</b>
						Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>						<b>4,061,976</b>	<b>1.05%</b>
<b>Net Assets</b>						<b>387,093,088</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					253,796,632	64.33%
(b)	Transferable securities dealt in on another regulated market					113,052,114	28.65%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					14,974,619	3.80%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					40,498	0.01%
(e)	Total OTC Financial Derivative Instruments					3,087,431	0.78%
(f)	Other assets					9,588,088	2.43%
<b>Total Assets</b>						<b>394,539,382</b>	<b>100.00%</b>

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	381,823,365	162,810,458
Financial Derivative Instruments	3,17	3,127,929	3,183,814
Cash	3	4,694,427	1,732,445
Unrealised Appreciation on Spot Currency Contracts		12,224	520
Receivables:			
Interest and Dividends		4,345,128	1,695,238
Capital Shares Issued		163,087	819,175
Investments Sold		369,608	146,139
Margin Cash Due from Broker	3	3,614	—
<b>Total Current Assets</b>		<b>394,539,382</b>	<b>170,387,789</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,920,182	1,807,253
Bank Overdraft		—	48
Payables and Other Liabilities:			
Investments Purchased		5,452,522	1,915,439
Income Distribution Payable		5,025	61,801
Capital Shares Redeemed		6,586	—
Margin Cash Due to Broker	3	—	15,435
Management Fees Payable	12	61,979	25,232
<b>Total Current Liabilities</b>		<b>7,446,294</b>	<b>3,825,208</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>387,093,088</b>	<b>166,562,581</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022
<b>CHF Hedged Acc<sup>1</sup></b>		
US (\$) Equivalent	467,186	3,322,828
Net Assets	393,207	3,074,280
Number of Shares Outstanding	3,664	29,934
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>107.32</b>	<b>102.70</b>
<b>EUR Hedged Acc<sup>1</sup></b>		
US (\$) Equivalent	137,003,987	80,783,579
Net Assets	124,024,795	75,693,212
Number of Shares Outstanding	1,128,496	734,559
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>109.90</b>	<b>103.05</b>
<b>Institutional Plus EUR Hedged Acc<sup>3</sup></b>		
US (\$) Equivalent	5,779	—
Net Assets	5,232	—
Number of Shares Outstanding	50	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>104.64</b>	<b>—</b>
<b>GBP Hedged Acc<sup>1</sup></b>		
US (\$) Equivalent	216,750,982	48,161,818
Net Assets	170,027,445	40,038,091
Number of Shares Outstanding	1,520,283	386,079
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>111.84</b>	<b>103.70</b>
<b>GBP Hedged Dist<sup>1</sup></b>		
US (\$) Equivalent	531,602	4,430,311
Net Assets	417,008	3,683,025
Number of Shares Outstanding	3,929	35,893
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>106.14</b>	<b>102.61</b>

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

## Net Asset Value Per Share (continued)

	As at 31 December 2023	As at 31 December 2022
<b>Institutional Plus GBP Hedged Acc<sup>1</sup></b>		
US (\$) Equivalent	29,788,561	23,484,627
Net Assets	23,367,243	19,523,342
Number of Shares Outstanding	208,898	188,261
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>111.86</b>	<b>103.70</b>
<b>Institutional Plus GBP Hedged Dist<sup>4</sup></b>		
US (\$) Equivalent	—	3,277,435
Net Assets	—	2,724,611
Number of Shares Outstanding	—	26,554
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>—</b>	<b>102.61</b>
<b>USD Hedged Acc<sup>1</sup></b>		
Net Assets	2,544,991	3,101,983
Number of Shares Outstanding	22,462	29,910
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>113.30</b>	<b>103.71</b>

1 The share class launched on 25 October 2022.

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

3 The share class launched on 21 June 2023.

4 The share class liquidated on 31 October 2023.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022 <sup>1</sup>
<b>Investment Income/(Loss)</b>			
Interest Income		13,386,170	1,130,136
Other Income		17,734	3,650
Net Gain on Financial Instruments		23,227,966	7,823,228
<b>Total Investment Income</b>		<b>36,631,870</b>	<b>8,957,014</b>
<b>Expenses</b>			
Management Fees	12	528,051	45,736
Transaction Fees and Commissions		1,446	215
<b>Total Expenses</b>		<b>529,497</b>	<b>45,951</b>
<b>Finance Costs</b>			
Interest Expense		738	197
Distribution	6	242,694	61,801
<b>Total Finance Costs</b>		<b>243,432</b>	<b>61,998</b>
<b>Net Investment Income</b>		<b>35,858,941</b>	<b>8,849,065</b>
Taxation	5	(22,485)	(4,838)
<b>Net Increase in Net Assets</b>		<b>35,836,456</b>	<b>8,844,227</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022 <sup>1</sup>
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase in Net Assets From Operations	35,836,456	8,844,227
<b>Capital Transactions</b>		
Subscriptions	231,466,083	160,668,010
Redemptions	(46,772,032)	(2,949,656)
Total Capital Transactions	184,694,051	157,718,354
Total Increase for the Year	220,530,507	166,562,581
<b>Net Assets</b>		
Beginning of Year	166,562,581	—
<b>End of Year</b>	<b>387,093,088</b>	<b>166,562,581</b>

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

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

# Vanguard Euro Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- In this environment, the fund's benchmark returned 7.09% for the 12 months ended 31 December 2023.
- Every country represented in the index posted positive returns. Among those with the highest returns were Slovenia, Italy, Cyprus and Luxembourg.
- By maturity, longer- and intermediate-dated bonds performed best. From a credit-quality perspective, lower-rated bonds performed best.

Benchmark returns in the commentary above are in Euros.

### Benchmark: Bloomberg Euro Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
CHF Hedged Acc	4.83%	—	-3.64%
Benchmark	4.81	—	-3.65
Tracking Difference*	0.02		
EUR Acc	7.05%	-1.26%	1.01%
Benchmark	7.09	-1.18	1.15
Tracking Difference*	-0.04		
Investor EUR	7.05%	-1.27%	0.99%
Benchmark	7.09	-1.18	1.15
Tracking Difference*	-0.04		
Institutional Plus EUR Acc	7.12%	-1.19%	1.10%
Benchmark	7.09	-1.18	1.15
Tracking Difference*	0.03		
GBP Hedged Acc	8.54%	-0.27%	1.68%
Benchmark	8.59	-0.16	1.89
Tracking Difference*	-0.05		
Institutional Plus GBP Hedged Acc	—	—	5.40%
Benchmark	—	—	5.41
Tracking Difference*	—		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Acc	10.80%	-1.93%	-0.21%
Benchmark	10.85	-1.86	-0.09
Tracking Difference*	-0.05		

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

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

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

<sup>1</sup> Since-inception returns: CHF Hedged Acc, 17 May 2022; GBP Hedged Acc, 31 January 2014; Institutional Plus GBP Hedged Acc, 21 June 2023; USD Acc, 10 March 2015.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	47,879,000	47,671,109	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	89,152,000	86,264,132
French Republic Government Bond OAT 2.50% 24/9/2026	43,150,000	42,582,119	Spain Government Bond 0.00% 31/5/2024	61,459,000	59,395,425
Bundesobligation 2.40% 19/10/2028	39,700,000	39,386,291	French Republic Government Bond OAT 0.00% 25/3/2024	32,348,000	31,376,117
French Republic Government Bond OAT 2.75% 25/2/2029	37,800,000	37,660,866	Bundesschatzanweisungen 0.40% 13/9/2024	30,000,000	29,106,400
French Republic Government Bond OAT 3.00% 25/5/2033	36,600,000	36,536,057	Italy Buoni Poliennali Del Tesoro 1.75% 30/5/2024	28,541,000	28,019,472
Bundesobligation 2.20% 13/4/2028	36,000,000	35,910,370	Italy Buoni Poliennali Del Tesoro 0.00% 15/8/2024	28,072,000	26,939,817
Italy Buoni Poliennali Del Tesoro 3.80% 15/4/2026	29,380,000	29,609,282	Italy Buoni Poliennali Del Tesoro 3.50% 15/1/2026	26,191,000	26,274,538
Bundesrepublik Deutschland Bundesanleihe 2.60% 15/8/2033	27,960,856	28,224,118	Bundesobligation 0.00% 5/4/2024	25,000,000	24,291,950
Italy Buoni Poliennali Del Tesoro 3.85% 15/9/2026	27,000,000	27,399,770	Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	23,750,000	23,799,305
Italy Buoni Poliennali Del Tesoro 3.50% 15/1/2026	25,194,000	25,389,580	French Republic Government Bond OAT 2.25% 25/5/2024	23,100,000	22,890,791
Spain Government Bond 3.15% 30/4/2033	23,687,000	23,425,235	French Republic Government Bond OAT 0.75% 25/5/2028	23,486,956	21,325,999
Italy Buoni Poliennali Del Tesoro 4.20% 1/3/2034	21,500,000	21,683,950	Italy Buoni Poliennali Del Tesoro 0.90% 1/4/2031	26,471,000	21,149,263
Italy Buoni Poliennali Del Tesoro 5.75% 1/2/2033	18,765,000	21,113,845	Bundesrepublik Deutschland Bundesanleihe 6.25% 4/1/2024	20,000,000	20,660,000
French Republic Government Bond OAT 0.00% 25/3/2025	22,000,000	21,032,020	French Republic Government Bond OAT 1.75% 25/11/2024	20,000,000	19,661,755
Italy Buoni Poliennali Del Tesoro 5.00% 1/3/2025	20,090,000	20,635,367	Spain Government Bond 0.00% 31/1/2026	19,868,000	18,305,862
Spain Government Bond 3.50% 31/5/2029	19,500,000	20,139,480	Spain Government Bond 0.80% 30/7/2029	21,000,000	18,217,650
Spain Government Bond 2.80% 31/5/2026	20,057,000	19,971,534	Italy Buoni Poliennali Del Tesoro 2.05% 1/8/2027	19,296,000	18,036,648
French Republic Government Bond OAT 0.00% 25/11/2030	24,500,000	19,890,385	Italy Buoni Poliennali Del Tesoro 4.40% 1/5/2033	17,755,000	17,951,882
Italy Buoni Poliennali Del Tesoro 6.00% 1/5/2031	17,074,000	19,858,212	Republic of Austria Government Bond 0.00% 20/4/2025	18,000,000	17,063,940
French Republic Government Bond OAT 0.75% 25/2/2028	21,500,000	19,627,275	Spain Government Bond 2.55% 31/10/2032	18,032,000	17,022,493
			Italy Buoni Poliennali Del Tesoro 1.75% 1/7/2024	16,354,000	16,057,429
			Kingdom of Belgium Government Bond 1.00% 22/6/2026	16,385,000	15,568,182

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.89% (31 December 2022: 99.06%)</b>					
<b>Fixed Income 98.89% (31 December 2022: 99.06%)</b>					
<b>Austria 3.14% (31 December 2022: 3.20%)</b>					
Autobahnen- und Schnell- strassen-Finanzierungs AG	950,000	3.38%	22/9/2025	958,448	0.02%
Autobahnen- und Schnell- strassen-Finanzierungs AG	500,000	0.00%	16/7/2027	458,888	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	975,000	2.13%	13/9/2028	962,692	0.02%
Autobahnen- und Schnell- strassen-Finanzierungs AG	305,000	0.10%	9/7/2029	267,833	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	300,000	2.75%	11/6/2032	302,994	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	500,000	2.75%	20/6/2033	502,932	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	800,000	0.10%	16/7/2035	590,715	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	400,000	4.00%	1/2/2027	404,552	0.01%
OeBB-Infrastruktur AG	900,000	3.88%	30/6/2025	910,803	0.02%
OeBB-Infrastruktur AG	1,000,000	2.25%	28/5/2029	987,096	0.02%
OeBB-Infrastruktur AG	950,000	3.38%	18/5/2032	1,002,554	0.02%
OeBB-Infrastruktur AG	400,000	3.00%	24/10/2033	410,653	0.01%
Oesterreichische Kontrollbank AG	800,000	0.00%	8/10/2026	746,425	0.01%
Republic of Austria Government Bond	15,296,000	0.00%	20/4/2025	14,760,578	0.28%
Republic of Austria Government Bond	5,000,000	1.20%	20/10/2025	4,888,197	0.09%
Republic of Austria Government Bond	7,000,000	2.00%	15/7/2026	6,940,236	0.13%
Republic of Austria Government Bond	6,800,000	0.75%	20/10/2026	6,507,916	0.13%
Republic of Austria Government Bond	5,700,000	0.50%	20/4/2027	5,377,653	0.10%
Republic of Austria Government Bond	4,900,000	6.25%	15/7/2027	5,544,828	0.11%
Republic of Austria Government Bond	1,224,000	0.75%	20/2/2028	1,149,268	0.02%
Republic of Austria Government Bond	10,117,000	0.00%	20/10/2028	9,060,281	0.17%
Republic of Austria Government Bond	7,015,000	0.50%	20/2/2029	6,402,900	0.12%
Republic of Austria Government Bond	7,007,000	2.90%	23/5/2029	7,216,621	0.14%
Republic of Austria Government Bond	9,402,000	0.00%	20/2/2030	8,134,247	0.16%
Republic of Austria Government Bond	2,560,000	3.45%	20/10/2030	2,717,358	0.05%
Republic of Austria Government Bond	7,747,000	0.00%	20/2/2031	6,513,350	0.13%
Republic of Austria Government Bond	9,421,000	0.90%	20/2/2032	8,286,164	0.16%
Republic of Austria Government Bond	11,748,000	2.90%	20/2/2033	12,045,347	0.23%
Republic of Austria Government Bond	4,438,000	2.40%	23/5/2034	4,345,953	0.08%
Republic of Austria Government Bond	3,506,000	0.25%	20/10/2036	2,572,669	0.05%
Republic of Austria Government Bond	9,390,000	4.15%	15/3/2037	10,773,184	0.21%
Republic of Austria Government Bond	3,000,000	0.00%	20/10/2040	1,877,568	0.04%
Republic of Austria Government Bond	5,600,000	3.15%	20/6/2044	5,847,438	0.11%
Republic of Austria Government Bond	7,018,000	1.50%	20/2/2047	5,389,544	0.10%
Republic of Austria Government Bond	2,902,000	1.85%	23/5/2049	2,370,159	0.05%
Republic of Austria Government Bond	4,301,000	0.75%	20/3/2051	2,616,419	0.05%
Republic of Austria Government Bond	2,750,000	3.15%	20/10/2053	2,876,877	0.06%
Republic of Austria Government Bond	3,062,000	3.80%	26/1/2062	3,674,592	0.07%
Republic of Austria Government Bond	3,220,000	0.70%	20/4/2071	1,526,627	0.03%
Republic of Austria Government Bond	1,123,000	1.50%	2/11/2086	706,929	0.01%
Republic of Austria Government Bond	4,790,000	2.10%	20/9/2117	3,751,320	0.07%
Republic of Austria Government Bond	1,482,000	0.85%	30/6/2120	698,333	0.01%
Verbund AG	300,000	0.90%	1/4/2041	214,529	0.00%
				<b>163,293,670</b>	<b>3.14%</b>
<b>Belgium 4.88% (31 December 2022: 4.93%)</b>					
Belfius Bank SA	600,000	0.38%	2/9/2025	568,540	0.01%
Belfius Bank SA	200,000	0.38%	13/2/2026	187,171	0.00%
Belfius Bank SA	1,000,000	0.00%	28/8/2026	916,173	0.02%
Belfius Bank SA	600,000	3.88%	12/6/2028	614,378	0.01%
Belfius Bank SA	600,000	4.13%	12/9/2029	621,015	0.01%
Belfius Bank SA <sup>*</sup>	400,000	5.25%	19/4/2033	409,147	0.01%
Belfius Bank SA <sup>*</sup>	200,000	1.25%	6/4/2034	168,867	0.00%
Communaute Francaise de Belgique	1,200,000	3.75%	22/6/2033	1,270,780	0.02%
FLUVIUS System Operator CVBA	400,000	0.25%	14/6/2028	353,845	0.01%
FLUVIUS System Operator CVBA	300,000	2.88%	7/5/2029	295,861	0.01%
FLUVIUS System Operator CVBA	600,000	0.63%	24/11/2031	490,202	0.01%
FLUVIUS System Operator CVBA	500,000	4.00%	6/7/2032	520,406	0.01%
FLUVIUS System Operator CVBA	400,000	3.88%	9/5/2033	413,465	0.01%
Kingdom of Belgium Government Bond	5,900,000	0.80%	22/6/2025	5,741,045	0.11%
Kingdom of Belgium Government Bond	10,373,000	4.50%	28/3/2026	10,842,071	0.21%
Kingdom of Belgium Government Bond	9,698,000	1.00%	22/6/2026	9,388,584	0.18%
Kingdom of Belgium Government Bond	13,813,000	0.80%	22/6/2027	13,156,271	0.25%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kingdom of Belgium Government Bond	12,481,000	0.00%	22/10/2027	11,482,338	0.22%
Kingdom of Belgium Government Bond	5,690,000	5.50%	28/3/2028	6,434,736	0.12%
Kingdom of Belgium Government Bond	11,190,000	0.80%	22/6/2028	10,524,320	0.20%
Kingdom of Belgium Government Bond	11,848,000	0.90%	22/6/2029	11,016,217	0.21%
Kingdom of Belgium Government Bond	6,045,000	0.10%	22/6/2030	5,241,396	0.10%
Kingdom of Belgium Government Bond	10,173,000	1.00%	22/6/2031	9,189,292	0.18%
Kingdom of Belgium Government Bond	13,326,867	0.00%	22/10/2031	11,021,366	0.21%
Kingdom of Belgium Government Bond	5,000,000	4.00%	28/3/2032	5,557,801	0.11%
Kingdom of Belgium Government Bond	8,355,914	0.35%	22/6/2032	6,984,317	0.13%
Kingdom of Belgium Government Bond	3,440,000	1.25%	22/4/2033	3,078,755	0.06%
Kingdom of Belgium Government Bond	17,051,000	3.00%	22/6/2033	17,606,137	0.34%
Kingdom of Belgium Government Bond	4,473,000	3.00%	22/6/2034	4,603,663	0.09%
Kingdom of Belgium Government Bond	10,651,109	5.00%	28/3/2035	12,961,849	0.25%
Kingdom of Belgium Government Bond	4,100,000	1.45%	22/6/2037	3,462,021	0.07%
Kingdom of Belgium Government Bond	4,608,805	1.90%	22/6/2038	4,067,545	0.08%
Kingdom of Belgium Government Bond	3,552,900	2.75%	22/4/2039	3,470,040	0.07%
Kingdom of Belgium Government Bond	5,389,984	0.40%	22/6/2040	3,594,254	0.07%
Kingdom of Belgium Government Bond	8,812,000	4.25%	28/3/2041	10,300,337	0.20%
Kingdom of Belgium Government Bond	5,480,000	3.45%	22/6/2043	5,781,221	0.11%
Kingdom of Belgium Government Bond	5,830,000	3.75%	22/6/2045	6,446,864	0.12%
Kingdom of Belgium Government Bond	5,975,000	1.60%	22/6/2047	4,497,150	0.09%
Kingdom of Belgium Government Bond	5,896,000	1.70%	22/6/2050	4,394,821	0.09%
Kingdom of Belgium Government Bond	3,373,000	1.40%	22/6/2053	2,261,610	0.04%
Kingdom of Belgium Government Bond	12,720,000	3.30%	22/6/2054	12,979,857	0.25%
Kingdom of Belgium Government Bond	2,920,000	2.25%	22/6/2057	2,396,867	0.05%
Kingdom of Belgium Government Bond	4,964,000	2.15%	22/6/2066	3,932,610	0.08%
Kingdom of Belgium Government Bond	4,050,000	0.65%	22/6/2071	1,820,187	0.04%
Ministeries Van de Vlaamse Gemeenschap	5,900,000	0.01%	23/6/2027	5,405,569	0.10%
Ministeries Van de Vlaamse Gemeenschap	1,500,000	0.38%	15/4/2030	1,303,125	0.03%
Ministeries Van de Vlaamse Gemeenschap	700,000	0.30%	20/10/2031	580,039	0.01%
Ministeries Van de Vlaamse Gemeenschap	400,000	3.00%	12/10/2032	402,757	0.01%
Ministeries Van de Vlaamse Gemeenschap	1,000,000	3.25%	5/4/2033	1,027,489	0.02%
Ministeries Van de Vlaamse Gemeenschap	700,000	0.13%	15/10/2035	501,581	0.01%
Ministeries Van de Vlaamse Gemeenschap	2,500,000	4.00%	26/9/2042	2,738,791	0.05%
Ministeries Van de Vlaamse Gemeenschap	700,000	3.25%	12/1/2043	693,934	0.01%
Ministeries Van de Vlaamse Gemeenschap	1,200,000	0.88%	21/3/2046	743,123	0.01%
Ministeries Van de Vlaamse Gemeenschap	1,200,000	1.00%	23/1/2051	708,005	0.01%
Proximus SADP	600,000	1.88%	1/10/2025	585,605	0.01%
Proximus SADP	600,000	4.00%	8/3/2030	627,612	0.01%
Proximus SADP	1,000,000	4.13%	17/11/2033	1,066,424	0.02%
Region Wallonne Belgium	1,000,000	0.05%	22/6/2025	957,143	0.02%
Region Wallonne Belgium	2,000,000	0.50%	8/4/2030	1,741,728	0.03%
Region Wallonne Belgium	500,000	1.38%	6/4/2032	443,762	0.01%
Region Wallonne Belgium	500,000	3.25%	22/6/2033	509,043	0.01%
Region Wallonne Belgium	600,000	0.50%	22/6/2037	422,496	0.01%
Region Wallonne Belgium	700,000	2.88%	14/1/2038	667,696	0.01%
Region Wallonne Belgium	700,000	3.75%	22/4/2039	733,058	0.01%
Region Wallonne Belgium	800,000	1.05%	22/6/2040	563,865	0.01%
Region Wallonne Belgium	700,000	0.65%	16/1/2051	354,175	0.01%
				<b>253,842,412</b>	<b>4.88%</b>
<b>Croatia 0.19% (31 December 2022: 0.00%)</b>					
Croatia Government International Bond	700,000	3.00%	20/3/2027	700,714	0.01%
Croatia Government International Bond	2,000,000	2.70%	15/6/2028	1,993,602	0.04%
Croatia Government International Bond	3,773,000	1.50%	17/6/2031	3,379,489	0.07%
Croatia Government International Bond	2,409,000	4.00%	14/6/2035	2,568,337	0.05%
Croatia Government International Bond	1,500,000	1.75%	4/3/2041	1,137,519	0.02%
				<b>9,779,661</b>	<b>0.19%</b>
<b>Cyprus 0.11% (31 December 2022: 0.07%)</b>					
Cyprus Government International Bond	3,700,000	0.95%	20/1/2032	3,173,182	0.06%
Cyprus Government International Bond	2,470,000	4.13%	13/4/2033	2,669,935	0.05%
				<b>5,843,117</b>	<b>0.11%</b>
<b>Estonia 0.02% (31 December 2022: 0.00%)</b>					
Estonia Government International Bond	933,000	4.00%	12/10/2032	1,003,767	0.02%
				<b>1,003,767</b>	<b>0.02%</b>
<b>Finland 1.57% (31 December 2022: 1.64%)</b>					
Finland Government Bond	3,500,000	4.00%	4/7/2025	3,565,491	0.07%
Finland Government Bond	2,700,000	0.88%	15/9/2025	2,623,314	0.05%
Finland Government Bond	4,260,000	0.50%	15/4/2026	4,080,300	0.08%
Finland Government Bond	5,000,000	0.00%	15/9/2026	4,694,055	0.09%
Finland Government Bond	4,300,000	1.38%	15/4/2027	4,169,828	0.08%
Finland Government Bond	2,000,000	0.50%	15/9/2027	1,877,415	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Finland Government Bond	2,700,000	2.75%	4/7/2028	2,754,247	0.05%
Finland Government Bond	2,500,000	0.50%	15/9/2028	2,300,791	0.04%
Finland Government Bond	4,143,000	2.88%	15/4/2029	4,255,711	0.08%
Finland Government Bond	4,338,000	0.50%	15/9/2029	3,923,572	0.08%
Finland Government Bond	2,000,000	0.00%	15/9/2030	1,708,274	0.03%
Finland Government Bond	2,500,000	0.75%	15/4/2031	2,226,478	0.04%
Finland Government Bond	3,363,000	0.13%	15/9/2031	2,816,755	0.05%
Finland Government Bond	3,771,000	1.50%	15/9/2032	3,475,968	0.07%
Finland Government Bond	3,600,000	3.00%	15/9/2033	3,732,069	0.07%
Finland Government Bond	2,898,000	1.13%	15/4/2034	2,516,882	0.05%
Finland Government Bond	4,200,000	0.13%	15/4/2036	3,071,727	0.06%
Finland Government Bond	2,768,000	2.75%	15/4/2038	2,758,454	0.05%
Finland Government Bond	2,787,000	0.25%	15/9/2040	1,850,208	0.04%
Finland Government Bond	2,750,000	2.63%	4/7/2042	2,675,977	0.05%
Finland Government Bond	4,110,000	0.50%	15/4/2043	2,694,032	0.05%
Finland Government Bond	3,600,000	1.38%	15/4/2047	2,734,450	0.05%
Finland Government Bond	2,000,000	0.13%	15/4/2052	986,905	0.02%
Finnvera OYJ	1,900,000	0.50%	13/4/2026	1,810,466	0.03%
Finnvera OYJ	1,000,000	1.13%	17/5/2032	893,786	0.02%
Finnvera OYJ	500,000	1.25%	14/7/2033	443,571	0.01%
Fortum OYJ	1,200,000	1.63%	27/2/2026	1,156,128	0.02%
Fortum OYJ	500,000	4.00%	26/5/2028	512,941	0.01%
Fortum OYJ	500,000	4.50%	26/5/2033	530,405	0.01%
Kuntarahoitus OYJ	1,400,000	0.00%	22/4/2025	1,346,170	0.03%
Kuntarahoitus OYJ	1,500,000	0.63%	26/11/2026	1,423,027	0.03%
Kuntarahoitus OYJ	1,000,000	0.75%	7/9/2027	941,216	0.02%
Kuntarahoitus OYJ	1,000,000	1.50%	17/5/2029	952,244	0.02%
Kuntarahoitus OYJ	2,000,000	3.13%	29/7/2030	2,070,873	0.04%
Kuntarahoitus OYJ	1,200,000	0.00%	2/3/2031	1,002,632	0.02%
Kuntarahoitus OYJ	1,250,000	0.25%	25/2/2032	1,036,223	0.02%
				<b>81,612,585</b>	<b>1.57%</b>
<b>France 24.56% (31 December 2022: 24.68%)</b>					
Action Logement Services	1,400,000	0.38%	5/10/2031	1,170,564	0.02%
Action Logement Services	1,800,000	0.50%	30/10/2034	1,382,992	0.03%
Action Logement Services	800,000	4.13%	3/10/2038	871,752	0.02%
Action Logement Services	600,000	3.63%	25/5/2043	614,836	0.01%
Aeroports de Paris SA	500,000	1.50%	7/4/2025	487,660	0.01%
Aeroports de Paris SA	800,000	1.00%	5/1/2029	724,894	0.01%
Aeroports de Paris SA	1,000,000	2.75%	2/4/2030	984,670	0.02%
Aeroports de Paris SA	600,000	1.50%	2/7/2032	527,149	0.01%
Aeroports de Paris SA	800,000	1.13%	18/6/2034	651,622	0.01%
Aeroports de Paris SA	200,000	2.13%	11/10/2038	173,025	0.00%
Agence Francaise de Developpement EPIC	500,000	0.00%	25/3/2025	481,012	0.01%
Agence Francaise de Developpement EPIC	900,000	2.25%	27/5/2025	889,563	0.02%
Agence Francaise de Developpement EPIC	1,200,000	0.25%	21/7/2026	1,127,297	0.02%
Agence Francaise de Developpement EPIC	3,400,000	3.75%	15/2/2027	3,506,063	0.07%
Agence Francaise de Developpement EPIC	2,000,000	0.00%	28/10/2027	1,808,855	0.03%
Agence Francaise de Developpement EPIC	2,200,000	0.01%	25/11/2028	1,934,180	0.04%
Agence Francaise de Developpement EPIC	900,000	0.25%	29/6/2029	788,928	0.02%
Agence Francaise de Developpement EPIC	700,000	2.88%	21/1/2030	707,176	0.01%
Agence Francaise de Developpement EPIC	1,100,000	0.50%	25/5/2030	958,664	0.02%
Agence Francaise de Developpement EPIC	2,500,000	1.63%	25/5/2032	2,280,460	0.04%
Agence Francaise de Developpement EPIC	600,000	3.50%	25/2/2033	629,784	0.01%
Agence Francaise de Developpement EPIC	2,000,000	3.38%	25/5/2033	2,075,719	0.04%
Agence Francaise de Developpement EPIC	2,000,000	0.50%	31/5/2035	1,530,896	0.03%
Agence Francaise de Developpement EPIC	1,700,000	1.13%	2/3/2037	1,339,556	0.03%
Agence France Locale	1,000,000	0.00%	20/9/2027	905,377	0.02%
Agence France Locale	500,000	1.13%	20/6/2028	467,273	0.01%
Agence France Locale	500,000	0.20%	20/3/2029	439,223	0.01%
Agence France Locale	1,000,000	0.00%	20/3/2031	817,842	0.02%
Agence France Locale	1,300,000	3.63%	20/6/2038	1,350,158	0.03%
Bpifrance SACA	500,000	0.13%	25/3/2025	481,707	0.01%
Bpifrance SACA	2,000,000	0.63%	25/5/2026	1,905,846	0.04%
Bpifrance SACA	2,000,000	0.88%	25/11/2026	1,902,551	0.04%
Bpifrance SACA	700,000	2.13%	29/11/2027	687,934	0.01%
Bpifrance SACA	1,000,000	0.13%	25/11/2028	887,182	0.02%
Bpifrance SACA	1,700,000	2.88%	25/11/2029	1,721,425	0.03%
Bpifrance SACA	600,000	0.25%	29/3/2030	518,287	0.01%
Bpifrance SACA	300,000	2.00%	2/9/2030	287,863	0.01%
Bpifrance SACA	1,500,000	0.25%	4/6/2031	1,256,604	0.02%
Bpifrance SACA	3,000,000	3.38%	25/11/2032	3,150,185	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bpifrance SACA	900,000	3.13%	25/5/2033	928,658	0.02%
Caisse Centrale du Credit Immobilier de France SA	800,000	0.05%	25/3/2025	769,458	0.01%
Caisse d'Amortissement de la Dette Sociale	3,100,000	4.00%	15/12/2025	3,170,830	0.06%
Caisse d'Amortissement de la Dette Sociale	1,200,000	0.00%	25/2/2026	1,134,142	0.02%
Caisse d'Amortissement de la Dette Sociale	3,000,000	0.00%	25/11/2026	2,789,987	0.05%
Caisse d'Amortissement de la Dette Sociale	2,200,000	2.88%	25/5/2027	2,223,515	0.04%
Caisse d'Amortissement de la Dette Sociale	1,600,000	1.75%	25/11/2027	1,555,236	0.03%
Caisse d'Amortissement de la Dette Sociale	9,500,000	3.00%	25/5/2028	9,690,825	0.19%
Caisse d'Amortissement de la Dette Sociale	3,000,000	0.60%	25/11/2029	2,685,347	0.05%
Caisse d'Amortissement de la Dette Sociale	2,400,000	3.13%	1/3/2030	2,481,087	0.05%
Caisse d'Amortissement de la Dette Sociale	2,000,000	0.00%	25/11/2030	1,680,654	0.03%
Caisse d'Amortissement de la Dette Sociale	2,100,000	0.00%	25/5/2031	1,736,841	0.03%
Caisse d'Amortissement de la Dette Sociale	3,100,000	0.13%	15/9/2031	2,572,467	0.05%
Caisse d'Amortissement de la Dette Sociale	3,600,000	3.00%	25/11/2031	3,696,216	0.07%
Caisse d'Amortissement de la Dette Sociale	3,200,000	0.45%	19/1/2032	2,701,628	0.05%
Caisse d'Amortissement de la Dette Sociale	3,300,000	1.50%	25/5/2032	3,023,903	0.06%
Caisse d'Amortissement de la Dette Sociale	3,000,000	2.75%	25/11/2032	3,022,126	0.06%
Caisse des Depots et Consignations	100,000	0.01%	15/9/2025	95,070	0.00%
Caisse des Depots et Consignations	900,000	3.13%	25/5/2033	931,665	0.02%
Caisse Nationale des Autoroutes	600,000	3.75%	15/7/2025	603,616	0.01%
CNP Assurances SACA	100,000	0.38%	8/3/2028	88,309	0.00%
CNP Assurances SACA	100,000	1.25%	27/1/2029	88,391	0.00%
CNP Assurances SACA^	600,000	4.25%	5/6/2045	597,393	0.01%
CNP Assurances SACA^	400,000	4.50%	10/6/2047	403,602	0.01%
CNP Assurances SACA^	400,000	2.50%	30/6/2051	348,600	0.01%
CNP Assurances SACA^	700,000	5.25%	18/7/2053	724,368	0.01%
CNP Assurances SACA^	300,000	1.88%	12/10/2053	235,923	0.00%
Coentreprise de Transport d'Electricite SA	800,000	2.13%	29/7/2032	723,714	0.01%
Dexia Credit Local SA	1,000,000	0.50%	17/1/2025	971,387	0.02%
Dexia Credit Local SA	1,500,000	1.25%	27/10/2025	1,457,641	0.03%
Dexia Credit Local SA	1,500,000	0.63%	17/1/2026	1,436,390	0.03%
Dexia Credit Local SA	500,000	0.01%	22/1/2027	462,506	0.01%
Dexia Credit Local SA	2,000,000	1.00%	18/10/2027	1,890,033	0.04%
Dexia Credit Local SA	400,000	0.00%	21/1/2028	361,173	0.01%
Electricite de France SA	1,400,000	4.00%	12/11/2025	1,424,575	0.03%
Electricite de France SA	300,000	3.88%	12/1/2027	305,788	0.01%
Electricite de France SA	1,800,000	3.75%	5/6/2027	1,835,729	0.04%
Electricite de France SA	900,000	4.38%	12/10/2029	952,912	0.02%
Electricite de France SA	600,000	4.63%	26/4/2030	644,190	0.01%
Electricite de France SA	500,000	2.00%	2/10/2030	460,795	0.01%
Electricite de France SA	800,000	4.25%	25/1/2032	838,819	0.02%
Electricite de France SA	600,000	5.63%	21/2/2033	704,806	0.01%
Electricite de France SA	2,000,000	1.00%	29/11/2033	1,571,659	0.03%
Electricite de France SA	300,000	4.75%	12/10/2034	323,616	0.01%
Electricite de France SA	400,000	1.88%	13/10/2036	321,472	0.01%
Electricite de France SA	600,000	4.63%	25/1/2043	631,765	0.01%
Electricite de France SA	1,000,000	2.00%	9/12/2049	664,893	0.01%
French Republic Government Bond OAT	27,791,000	0.00%	25/2/2025	26,885,548	0.52%
French Republic Government Bond OAT <sup>1</sup>	23,880,000	0.00%	25/3/2025	23,061,219	0.44%
French Republic Government Bond OAT	22,657,000	0.50%	25/5/2025	21,982,562	0.42%
French Republic Government Bond OAT <sup>1</sup>	24,051,000	6.00%	25/10/2025	25,515,506	0.49%
French Republic Government Bond OAT	24,700,000	1.00%	25/11/2025	24,045,185	0.46%
French Republic Government Bond OAT	25,800,000	0.00%	25/2/2026	24,538,313	0.47%
French Republic Government Bond OAT	21,900,000	3.50%	25/4/2026	22,456,489	0.43%
French Republic Government Bond OAT <sup>1</sup>	27,000,000	0.50%	25/5/2026	25,854,791	0.50%
French Republic Government Bond OAT	40,150,000	2.50%	24/9/2026	40,315,579	0.77%
French Republic Government Bond OAT	20,000,000	0.25%	25/11/2026	18,888,354	0.36%
French Republic Government Bond OAT	28,551,000	0.00%	25/2/2027	26,623,222	0.51%
French Republic Government Bond OAT	22,015,000	1.00%	25/5/2027	21,129,701	0.41%
French Republic Government Bond OAT	32,699,000	2.75%	25/10/2027	33,303,632	0.64%
French Republic Government Bond OAT	34,000,000	0.75%	25/2/2028	32,036,664	0.62%
French Republic Government Bond OAT	37,913,044	0.75%	25/5/2028	35,606,637	0.68%
French Republic Government Bond OAT <sup>1</sup>	37,165,000	0.75%	25/11/2028	34,655,508	0.67%
French Republic Government Bond OAT	37,800,000	2.75%	25/2/2029	38,709,696	0.74%
French Republic Government Bond OAT	20,112,000	5.50%	25/4/2029	23,311,489	0.45%
French Republic Government Bond OAT	29,838,000	0.50%	25/5/2029	27,239,235	0.52%
French Republic Government Bond OAT	23,668,000	0.00%	25/11/2029	20,765,734	0.40%
French Republic Government Bond OAT	31,051,000	2.50%	25/5/2030	31,443,165	0.60%
French Republic Government Bond OAT	46,330,000	0.00%	25/11/2030	39,615,402	0.76%
French Republic Government Bond OAT	28,385,000	1.50%	25/5/2031	26,795,273	0.51%
French Republic Government Bond OAT	37,706,000	0.00%	25/11/2031	31,314,640	0.60%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
French Republic Government Bond OAT	18,650,000	0.00%	25/5/2032	15,252,857	0.29%
French Republic Government Bond OAT	18,665,000	5.75%	25/10/2032	23,455,296	0.45%
French Republic Government Bond OAT	32,929,209	2.00%	25/11/2032	31,707,210	0.61%
French Republic Government Bond OAT	26,700,000	3.00%	25/5/2033	27,774,061	0.53%
French Republic Government Bond OAT	8,400,000	3.50%	25/11/2033	9,083,840	0.17%
French Republic Government Bond OAT	26,114,152	1.25%	25/5/2034	22,947,462	0.44%
French Republic Government Bond OAT	17,580,000	4.75%	25/4/2035	21,160,955	0.41%
French Republic Government Bond OAT	26,319,000	1.25%	25/5/2036	22,266,187	0.43%
French Republic Government Bond OAT	22,100,000	1.25%	25/5/2038	17,985,398	0.35%
French Republic Government Bond OAT	15,059,000	4.00%	25/10/2038	17,224,728	0.33%
French Republic Government Bond OAT	14,533,000	1.75%	25/6/2039	12,637,980	0.24%
French Republic Government Bond OAT	16,940,000	0.50%	25/5/2040	11,731,581	0.23%
French Republic Government Bond OAT	19,990,000	4.50%	25/4/2041	24,375,722	0.47%
French Republic Government Bond OAT	12,226,010	2.50%	25/5/2043	11,375,726	0.22%
French Republic Government Bond OAT	7,530,000	0.50%	25/6/2044	4,718,109	0.09%
French Republic Government Bond OAT	19,848,396	3.25%	25/5/2045	20,712,043	0.40%
French Republic Government Bond OAT	20,867,000	2.00%	25/5/2048	17,262,083	0.33%
French Republic Government Bond OAT	20,897,000	1.50%	25/5/2050	15,182,115	0.29%
French Republic Government Bond OAT	17,150,000	0.75%	25/5/2052	9,833,565	0.19%
French Republic Government Bond OAT	18,824,000	0.75%	25/5/2053	10,569,673	0.20%
French Republic Government Bond OAT	14,289,000	3.00%	25/5/2054	14,035,738	0.27%
French Republic Government Bond OAT	12,571,000	4.00%	25/4/2055	14,848,998	0.29%
French Republic Government Bond OAT	12,260,000	4.00%	25/4/2060	14,678,079	0.28%
French Republic Government Bond OAT	10,624,000	1.75%	25/5/2066	7,592,240	0.15%
French Republic Government Bond OAT	7,487,000	0.50%	25/5/2072	3,134,124	0.06%
Gestion Securite de Stocks Securite SA	500,000	2.63%	6/3/2025	496,405	0.01%
Gestion Securite de Stocks Securite SA	1,200,000	3.50%	25/11/2029	1,248,748	0.02%
Gestion Securite de Stocks Securite SA	1,200,000	3.38%	29/6/2030	1,242,380	0.02%
Ile-de-France Mobilites	1,400,000	3.05%	3/2/2033	1,422,318	0.03%
Ile-de-France Mobilites	700,000	0.20%	16/11/2035	505,123	0.01%
Ile-de-France Mobilites	1,000,000	3.40%	25/5/2043	1,006,601	0.02%
La Banque Postale SA	500,000	0.25%	12/7/2026	464,953	0.01%
La Banque Postale SA^	1,900,000	1.00%	9/2/2028	1,748,130	0.03%
La Banque Postale SA	1,000,000	4.00%	3/5/2028	1,029,289	0.02%
La Banque Postale SA	500,000	0.75%	23/6/2031	410,105	0.01%
La Banque Postale SA^	500,000	0.75%	2/8/2032	439,744	0.01%
La Banque Postale SA^	300,000	5.50%	5/3/2034	314,114	0.01%
La Poste SA	1,200,000	1.13%	4/6/2025	1,162,889	0.02%
La Poste SA	800,000	0.38%	17/9/2027	727,810	0.01%
La Poste SA	500,000	1.45%	30/11/2028	465,070	0.01%
La Poste SA	900,000	3.75%	12/6/2030	931,487	0.02%
La Poste SA	1,400,000	1.38%	21/4/2032	1,214,508	0.02%
La Poste SA	700,000	3.13%	14/3/2033	693,773	0.01%
La Poste SA	100,000	1.00%	17/9/2034	79,835	0.00%
La Poste SA	500,000	4.00%	12/6/2035	534,296	0.01%
La Poste SA	900,000	0.63%	18/1/2036	663,771	0.01%
Orano SA	500,000	5.38%	15/5/2027	522,949	0.01%
Regie Autonome des Transports Parisiens EPIC	1,100,000	0.88%	25/5/2027	1,037,098	0.02%
Regie Autonome des Transports Parisiens EPIC	500,000	3.25%	11/4/2033	511,868	0.01%
Region of Ile de France	300,000	0.63%	23/4/2027	280,887	0.01%
Region of Ile de France	800,000	0.10%	2/7/2030	676,045	0.01%
Region of Ile de France	800,000	2.90%	30/4/2031	806,952	0.02%
Region of Ile de France	1,200,000	2.23%	19/7/2032	1,139,894	0.02%
Region of Ile de France	200,000	1.38%	20/6/2033	175,219	0.00%
RTE Reseau de Transport d'Electricite SADIR	800,000	1.63%	27/11/2025	778,248	0.02%
RTE Reseau de Transport d'Electricite SADIR	1,100,000	1.00%	19/10/2026	1,043,294	0.02%
RTE Reseau de Transport d'Electricite SADIR	800,000	0.00%	9/9/2027	719,205	0.01%
RTE Reseau de Transport d'Electricite SADIR	1,900,000	1.50%	27/9/2030	1,736,070	0.03%
RTE Reseau de Transport d'Electricite SADIR	800,000	3.50%	7/12/2031	824,970	0.02%
RTE Reseau de Transport d'Electricite SADIR	700,000	0.63%	8/7/2032	575,326	0.01%
RTE Reseau de Transport d'Electricite SADIR	700,000	3.75%	4/7/2035	731,314	0.01%
RTE Reseau de Transport d'Electricite SADIR	200,000	2.13%	27/9/2038	171,424	0.00%
RTE Reseau de Transport d'Electricite SADIR	400,000	1.13%	8/7/2040	289,324	0.01%
RTE Reseau de Transport d'Electricite SADIR	400,000	1.13%	9/9/2049	261,311	0.01%
SFIL SA	2,000,000	0.75%	6/2/2026	1,918,241	0.04%
SFIL SA	300,000	0.00%	23/11/2028	264,518	0.01%
SFIL SA	700,000	0.05%	4/6/2029	609,049	0.01%
SFIL SA	1,000,000	3.25%	25/11/2030	1,032,753	0.02%
SFIL SA	1,000,000	3.25%	5/10/2032	1,030,888	0.02%
SNCF Reseau	1,500,000	4.25%	7/10/2026	1,561,133	0.03%
SNCF Reseau	3,100,000	1.13%	19/5/2027	2,948,899	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
SNCF Reseau	1,000,000	0.88%	22/1/2029	917,114	0.02%
SNCF Reseau	700,000	1.13%	25/5/2030	635,774	0.01%
SNCF Reseau	1,750,000	5.00%	10/10/2033	2,044,502	0.04%
SNCF Reseau	700,000	1.88%	30/3/2034	632,736	0.01%
SNCF Reseau	1,100,000	0.75%	25/5/2036	835,589	0.02%
SNCF Reseau	800,000	1.50%	29/5/2037	657,575	0.01%
SNCF Reseau	1,600,000	2.25%	20/12/2047	1,285,956	0.02%
Societe Du Grand Paris EPIC	2,200,000	1.13%	22/10/2028	2,055,496	0.04%
Societe Du Grand Paris EPIC	800,000	0.00%	25/11/2030	665,979	0.01%
Societe Du Grand Paris EPIC	1,400,000	0.30%	25/11/2031	1,156,678	0.02%
Societe Du Grand Paris EPIC	900,000	1.13%	25/5/2034	751,085	0.01%
Societe Du Grand Paris EPIC	1,800,000	0.30%	2/9/2036	1,273,397	0.02%
Societe Du Grand Paris EPIC	1,000,000	1.63%	8/4/2042	768,686	0.01%
Societe Du Grand Paris EPIC	300,000	3.50%	25/5/2043	305,159	0.01%
Societe Du Grand Paris EPIC	1,200,000	0.88%	10/5/2046	728,075	0.01%
Societe Du Grand Paris EPIC	800,000	1.00%	26/11/2051	449,495	0.01%
Societe Du Grand Paris EPIC	2,100,000	3.70%	25/5/2053	2,195,273	0.04%
Societe Du Grand Paris EPIC	2,000,000	0.70%	15/10/2060	852,231	0.02%
Societe Du Grand Paris EPIC	1,900,000	1.00%	18/2/2070	847,034	0.02%
Societe Nationale SNCF SACA	2,000,000	4.13%	19/2/2025	2,019,215	0.04%
Societe Nationale SNCF SACA	500,000	1.50%	2/2/2029	470,279	0.01%
Societe Nationale SNCF SACA	600,000	3.38%	25/5/2033	621,584	0.01%
Societe Nationale SNCF SACA	700,000	1.00%	25/5/2040	491,967	0.01%
Societe Nationale SNCF SACA	1,500,000	0.88%	28/2/2051	780,093	0.02%
Societe Nationale SNCF SACA	800,000	1.00%	19/1/2061	361,327	0.01%
UNEDIC A.S.SEO	2,400,000	1.25%	21/10/2027	2,290,977	0.04%
UNEDIC A.S.SEO	2,000,000	0.88%	25/5/2028	1,866,661	0.04%
UNEDIC A.S.SEO	9,000,000	0.00%	25/11/2028	7,984,852	0.15%
UNEDIC A.S.SEO	500,000	0.50%	20/3/2029	452,445	0.01%
UNEDIC A.S.SEO	2,000,000	0.25%	25/11/2029	1,758,953	0.03%
UNEDIC A.S.SEO	1,000,000	0.00%	5/3/2030	859,055	0.02%
UNEDIC A.S.SEO	1,200,000	0.00%	19/11/2030	1,012,985	0.02%
UNEDIC A.S.SEO	1,400,000	1.50%	20/4/2032	1,292,223	0.02%
UNEDIC A.S.SEO	1,500,000	1.75%	25/11/2032	1,401,783	0.03%
UNEDIC A.S.SEO	2,500,000	3.13%	25/4/2033	2,603,481	0.05%
UNEDIC A.S.SEO	2,600,000	0.10%	25/5/2034	1,994,624	0.04%
UNEDIC A.S.SEO	700,000	0.25%	16/7/2035	528,312	0.01%
UNEDIC A.S.SEO	2,000,000	0.50%	25/5/2036	1,506,777	0.03%
Ville de Paris	1,000,000	0.75%	30/11/2041	664,909	0.01%
				<b>1,278,498,372</b>	<b>24.56%</b>
<b>Germany 23.61% (31 December 2022: 23.47%)</b>					
Bayerische Landesbank	1,000,000	0.13%	10/2/2028	868,216	0.02%
Bayerische Landesbank	200,000	4.38%	21/9/2028	205,047	0.00%
Bayerische Landesbank^	400,000	1.00%	23/9/2031	345,135	0.01%
Bayerische Landesbank^	200,000	7.00%	5/1/2034	207,008	0.00%
Bayerische Landesbodenkreditanstalt	1,000,000	0.75%	28/5/2025	968,843	0.02%
Bayerische Landesbodenkreditanstalt	1,000,000	0.63%	23/11/2026	946,446	0.02%
Bundesobligation	15,239,000	0.00%	11/4/2025	14,721,090	0.28%
Bundesobligation	15,139,763	0.00%	10/10/2025	14,515,701	0.28%
Bundesobligation	29,000,000	0.00%	10/4/2026	27,598,156	0.53%
Bundesobligation	20,000,000	0.00%	9/10/2026	18,874,288	0.36%
Bundesobligation	26,500,000	0.00%	16/4/2027	24,819,575	0.48%
Bundesobligation	15,000,000	1.30%	15/10/2027	14,651,441	0.28%
Bundesobligation	21,000,000	2.20%	13/4/2028	21,199,986	0.41%
Bundesobligation	39,700,000	2.40%	19/10/2028	40,520,177	0.78%
Bundesrepublik Deutschland Bundesanleihe	20,000,000	1.00%	15/8/2025	19,517,513	0.37%
Bundesrepublik Deutschland Bundesanleihe	24,800,000	0.50%	15/2/2026	23,895,672	0.46%
Bundesrepublik Deutschland Bundesanleihe	10,800,000	0.00%	15/8/2026	10,223,052	0.20%
Bundesrepublik Deutschland Bundesanleihe	14,313,000	0.25%	15/2/2027	13,552,443	0.26%
Bundesrepublik Deutschland Bundesanleihe	11,295,000	6.50%	4/7/2027	12,969,844	0.25%
Bundesrepublik Deutschland Bundesanleihe	16,521,000	0.50%	15/8/2027	15,683,517	0.30%
Bundesrepublik Deutschland Bundesanleihe	20,290,000	0.00%	15/11/2027	18,817,683	0.36%
Bundesrepublik Deutschland Bundesanleihe	9,040,000	5.63%	4/1/2028	10,293,838	0.20%
Bundesrepublik Deutschland Bundesanleihe	14,700,000	0.50%	15/2/2028	13,884,078	0.27%
Bundesrepublik Deutschland Bundesanleihe	7,000,000	4.75%	4/7/2028	7,830,939	0.15%
Bundesrepublik Deutschland Bundesanleihe	10,000,000	0.25%	15/8/2028	9,282,483	0.18%
Bundesrepublik Deutschland Bundesanleihe	13,300,000	0.00%	15/11/2028	12,137,858	0.23%
Bundesrepublik Deutschland Bundesanleihe	19,420,000	0.25%	15/2/2029	17,896,959	0.34%
Bundesrepublik Deutschland Bundesanleihe	12,808,000	0.00%	15/8/2029	11,540,674	0.22%
Bundesrepublik Deutschland Bundesanleihe	17,200,000	2.10%	15/11/2029	17,372,374	0.33%
Bundesrepublik Deutschland Bundesanleihe <sup>1</sup>	7,858,000	6.25%	4/1/2030	9,761,603	0.19%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bundesrepublik Deutschland Bundesanleihe	15,688,000	0.00%	15/2/2030	13,985,622	0.27%
Bundesrepublik Deutschland Bundesanleihe	27,988,000	0.00%	15/8/2030	24,740,923	0.47%
Bundesrepublik Deutschland Bundesanleihe	18,200,000	2.40%	15/11/2030	18,738,793	0.36%
Bundesrepublik Deutschland Bundesanleihe	12,500,000	5.50%	4/1/2031	15,394,727	0.30%
Bundesrepublik Deutschland Bundesanleihe	15,202,000	0.00%	15/2/2031	13,294,502	0.26%
Bundesrepublik Deutschland Bundesanleihe	21,450,000	0.00%	15/8/2031	18,570,051	0.36%
Bundesrepublik Deutschland Bundesanleihe	15,529,721	0.00%	15/2/2032	13,284,705	0.25%
Bundesrepublik Deutschland Bundesanleihe	12,939,354	1.70%	15/8/2032	12,668,276	0.24%
Bundesrepublik Deutschland Bundesanleihe	17,350,000	2.30%	15/2/2033	17,789,955	0.34%
Bundesrepublik Deutschland Bundesanleihe	24,560,856	2.60%	15/8/2033	25,785,975	0.50%
Bundesrepublik Deutschland Bundesanleihe	7,563,628	4.75%	4/7/2034	9,462,132	0.18%
Bundesrepublik Deutschland Bundesanleihe	17,160,235	0.00%	15/5/2035	13,519,939	0.26%
Bundesrepublik Deutschland Bundesanleihe	17,765,000	0.00%	15/5/2036	13,624,819	0.26%
Bundesrepublik Deutschland Bundesanleihe	16,990,000	4.00%	4/1/2037	20,447,322	0.39%
Bundesrepublik Deutschland Bundesanleihe	11,900,000	1.00%	15/5/2038	10,119,173	0.19%
Bundesrepublik Deutschland Bundesanleihe	12,459,000	4.25%	4/7/2039	15,683,900	0.30%
Bundesrepublik Deutschland Bundesanleihe	11,519,102	4.75%	4/7/2040	15,421,456	0.30%
Bundesrepublik Deutschland Bundesanleihe	10,552,000	3.25%	4/7/2042	12,060,934	0.23%
Bundesrepublik Deutschland Bundesanleihe	16,652,000	2.50%	4/7/2044	17,219,323	0.33%
Bundesrepublik Deutschland Bundesanleihe	25,872,000	2.50%	15/8/2046	26,880,992	0.52%
Bundesrepublik Deutschland Bundesanleihe	27,709,000	1.25%	15/8/2048	22,516,419	0.43%
Bundesrepublik Deutschland Bundesanleihe <sup>1</sup>	23,681,108	0.00%	15/8/2050	13,213,414	0.25%
Bundesrepublik Deutschland Bundesanleihe	14,550,000	0.00%	15/8/2052	7,759,449	0.15%
Bundesrepublik Deutschland Bundesanleihe	23,483,946	1.80%	15/8/2053	21,202,735	0.41%
Bundesschatzanweisungen	5,000,000	2.20%	12/12/2024	4,959,815	0.09%
Bundesschatzanweisungen	18,000,000	2.50%	13/3/2025	17,928,580	0.34%
Bundesschatzanweisungen	15,000,000	2.80%	12/6/2025	15,027,088	0.29%
Bundesschatzanweisungen	885,122	3.10%	18/9/2025	893,587	0.02%
Bundesschatzanweisungen	8,000,000	3.10%	12/12/2025	8,105,335	0.16%
Deutsche Bahn Finance GmbH <sup>^</sup>	1,400,000	0.95%	Perpetual	1,336,985	0.03%
Deutsche Bahn Finance GmbH <sup>^</sup>	200,000	1.60%	Perpetual	168,980	0.00%
Deutsche Bahn Finance GmbH	3,100,000	3.50%	20/9/2027	3,187,610	0.06%
Deutsche Bahn Finance GmbH	500,000	1.00%	17/12/2027	468,182	0.01%
Deutsche Bahn Finance GmbH	2,000,000	0.63%	26/9/2028	1,823,921	0.03%
Deutsche Bahn Finance GmbH	300,000	2.75%	19/3/2029	300,492	0.01%
Deutsche Bahn Finance GmbH	350,000	0.38%	23/6/2029	310,577	0.01%
Deutsche Bahn Finance GmbH	1,500,000	1.88%	24/5/2030	1,415,936	0.03%
Deutsche Bahn Finance GmbH	300,000	1.63%	6/11/2030	277,578	0.00%
Deutsche Bahn Finance GmbH	200,000	3.25%	19/5/2033	206,183	0.00%
Deutsche Bahn Finance GmbH	800,000	1.63%	16/8/2033	710,794	0.01%
Deutsche Bahn Finance GmbH	500,000	1.38%	3/3/2034	428,150	0.01%
Deutsche Bahn Finance GmbH	400,000	0.75%	16/7/2035	307,594	0.01%
Deutsche Bahn Finance GmbH	800,000	0.63%	15/4/2036	596,838	0.01%
Deutsche Bahn Finance GmbH	180,000	0.88%	23/6/2039	129,800	0.00%
Deutsche Bahn Finance GmbH	500,000	1.38%	16/4/2040	383,778	0.01%
Deutsche Bahn Finance GmbH	840,000	4.00%	23/11/2043	916,644	0.02%
Deutsche Bahn Finance GmbH	700,000	0.63%	8/12/2050	384,949	0.01%
Deutsche Bahn Finance GmbH	440,000	1.13%	29/5/2051	277,705	0.00%
EnBW Energie Baden-Wuerttemberg AG <sup>^</sup>	800,000	1.63%	5/8/2079	719,350	0.01%
EnBW Energie Baden-Wuerttemberg AG <sup>^</sup>	400,000	1.88%	29/6/2080	373,224	0.01%
EnBW Energie Baden-Wuerttemberg AG <sup>^</sup>	800,000	2.13%	31/8/2081	623,928	0.01%
EnBW Energie Baden-Wuerttemberg AG <sup>^</sup>	400,000	1.38%	31/8/2081	340,816	0.01%
EnBW International Finance BV	300,000	4.88%	16/1/2025	304,012	0.01%
EnBW International Finance BV	1,000,000	0.63%	17/4/2025	963,986	0.02%
EnBW International Finance BV	300,000	3.63%	22/11/2026	305,293	0.01%
EnBW International Finance BV	400,000	3.50%	24/7/2028	406,499	0.01%
EnBW International Finance BV	100,000	4.05%	22/11/2029	104,886	0.00%
EnBW International Finance BV	350,000	4.00%	24/1/2035	361,046	0.01%
EnBW International Finance BV	150,000	6.13%	7/7/2039	192,843	0.00%
EWE AG	520,000	0.38%	22/10/2032	402,159	0.01%
FMS Wertmanagement	300,000	0.38%	29/4/2030	263,056	0.00%
Free & Hanseatic City of Hamburg	3,000,000	0.25%	20/1/2025	2,910,216	0.06%
Free & Hanseatic City of Hamburg	400,000	0.38%	1/4/2025	387,016	0.01%
Free & Hanseatic City of Hamburg	500,000	0.01%	3/6/2030	427,601	0.01%
Free & Hanseatic City of Hamburg	1,000,000	0.01%	5/11/2035	727,941	0.01%
Free & Hanseatic City of Hamburg	1,000,000	1.45%	5/11/2038	830,534	0.02%
Free & Hanseatic City of Hamburg	1,000,000	0.25%	18/2/2041	642,716	0.01%
Free & Hanseatic City of Hamburg	795,000	0.20%	3/9/2049	400,340	0.01%
Free State of Bavaria	1,000,000	0.01%	7/5/2027	922,164	0.02%
Free State of Bavaria	1,800,000	0.01%	18/1/2035	1,352,011	0.03%
Free State of Saxony	2,000,000	2.88%	29/3/2028	2,034,770	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Free State of Saxony	1,000,000	0.01%	17/12/2035	725,808	0.01%
Gemeinsame Deutsche Bundeslaender	2,500,000	0.75%	25/9/2028	2,313,774	0.04%
Gemeinsame Deutsche Bundeslaender	3,600,000	1.25%	4/5/2029	3,385,093	0.06%
Gemeinsame Deutsche Bundeslaender	1,250,000	0.00%	25/9/2029	1,087,547	0.02%
HOWOGE Wohnungsbaugesellschaft mbH	700,000	1.13%	1/11/2033	554,577	0.01%
Investitionsbank Berlin	2,700,000	2.75%	4/10/2027	2,724,007	0.05%
Investitionsbank Berlin	600,000	3.13%	13/9/2028	616,264	0.01%
Investitionsbank Berlin	500,000	3.13%	1/3/2033	519,960	0.01%
Investitionsbank Schleswig-Holstein	3,000,000	0.75%	3/11/2027	2,809,175	0.05%
Kreditanstalt fuer Wiederaufbau	975,000	0.63%	15/1/2025	950,629	0.02%
Kreditanstalt fuer Wiederaufbau	900,000	0.00%	18/2/2025	869,872	0.02%
Kreditanstalt fuer Wiederaufbau	3,400,000	0.01%	31/3/2025	3,277,841	0.06%
Kreditanstalt fuer Wiederaufbau	12,000,000	0.13%	30/6/2025	11,536,276	0.22%
Kreditanstalt fuer Wiederaufbau	3,000,000	0.25%	15/9/2025	2,881,415	0.05%
Kreditanstalt fuer Wiederaufbau	4,000,000	2.50%	19/11/2025	3,993,523	0.08%
Kreditanstalt fuer Wiederaufbau	6,200,000	0.38%	9/3/2026	5,925,365	0.11%
Kreditanstalt fuer Wiederaufbau	18,200,000	2.88%	29/5/2026	18,353,999	0.35%
Kreditanstalt fuer Wiederaufbau	5,260,000	0.00%	15/6/2026	4,953,614	0.09%
Kreditanstalt fuer Wiederaufbau	6,500,000	0.00%	30/4/2027	6,004,770	0.12%
Kreditanstalt fuer Wiederaufbau	4,800,000	0.50%	15/9/2027	4,478,210	0.09%
Kreditanstalt fuer Wiederaufbau	7,800,000	0.00%	15/12/2027	7,101,416	0.14%
Kreditanstalt fuer Wiederaufbau	5,700,000	0.63%	7/1/2028	5,315,472	0.10%
Kreditanstalt fuer Wiederaufbau	2,500,000	2.75%	15/3/2028	2,535,803	0.05%
Kreditanstalt fuer Wiederaufbau	2,800,000	0.75%	28/6/2028	2,604,779	0.05%
Kreditanstalt fuer Wiederaufbau	5,870,000	0.00%	15/9/2028	5,250,970	0.10%
Kreditanstalt fuer Wiederaufbau	2,357,000	3.13%	10/10/2028	2,433,938	0.05%
Kreditanstalt fuer Wiederaufbau	2,554,000	0.75%	15/1/2029	2,353,436	0.04%
Kreditanstalt fuer Wiederaufbau	1,000,000	0.00%	15/6/2029	877,400	0.02%
Kreditanstalt fuer Wiederaufbau	2,300,000	2.00%	15/11/2029	2,246,759	0.04%
Kreditanstalt fuer Wiederaufbau	2,043,000	2.88%	28/12/2029	2,093,111	0.04%
Kreditanstalt fuer Wiederaufbau	1,300,000	0.38%	23/4/2030	1,144,499	0.02%
Kreditanstalt fuer Wiederaufbau	4,984,000	3.13%	7/6/2030	5,182,160	0.10%
Kreditanstalt fuer Wiederaufbau	2,480,000	0.00%	17/9/2030	2,105,227	0.04%
Kreditanstalt fuer Wiederaufbau	5,890,000	0.00%	10/1/2031	4,958,069	0.09%
Kreditanstalt fuer Wiederaufbau	5,900,000	3.25%	24/3/2031	6,206,522	0.12%
Kreditanstalt fuer Wiederaufbau	2,000,000	0.00%	15/9/2031	1,656,379	0.03%
Kreditanstalt fuer Wiederaufbau	1,523,000	2.75%	14/2/2033	1,549,166	0.03%
Kreditanstalt fuer Wiederaufbau	1,022,000	1.13%	9/5/2033	900,428	0.02%
Kreditanstalt fuer Wiederaufbau	8,190,000	2.88%	7/6/2033	8,398,968	0.16%
Kreditanstalt fuer Wiederaufbau	1,500,000	0.05%	29/9/2034	1,140,214	0.02%
Kreditanstalt fuer Wiederaufbau	1,750,000	0.38%	20/5/2036	1,322,827	0.03%
Kreditanstalt fuer Wiederaufbau	1,000,000	1.25%	4/7/2036	842,512	0.02%
Kreditanstalt fuer Wiederaufbau	1,500,000	1.13%	31/3/2037	1,232,973	0.02%
Kreditanstalt fuer Wiederaufbau	4,300,000	1.13%	15/6/2037	3,510,865	0.07%
Kreditanstalt fuer Wiederaufbau	1,130,000	0.88%	4/7/2039	858,711	0.02%
Land Baden-Wuerttemberg	1,000,000	0.63%	16/1/2025	973,828	0.02%
Land Baden-Wuerttemberg	1,200,000	0.63%	27/1/2026	1,151,037	0.02%
Land Baden-Wuerttemberg	2,000,000	0.01%	2/9/2030	1,701,747	0.03%
Land Baden-Wuerttemberg	1,050,000	0.01%	7/3/2031	879,459	0.02%
Land Baden-Wuerttemberg	1,000,000	0.01%	9/7/2032	809,028	0.02%
Land Berlin	1,000,000	0.25%	22/4/2025	965,132	0.02%
Land Berlin	1,000,000	0.63%	20/3/2026	957,631	0.02%
Land Berlin	2,200,000	0.63%	5/2/2029	2,009,534	0.04%
Land Berlin	4,838,000	2.88%	5/4/2029	4,938,113	0.09%
Land Berlin	800,000	0.10%	18/1/2030	694,280	0.01%
Land Berlin	1,000,000	0.01%	2/7/2030	851,767	0.02%
Land Berlin	800,000	1.63%	2/8/2032	742,183	0.01%
Land Berlin	1,700,000	1.30%	13/6/2033	1,517,424	0.03%
Land Berlin	700,000	0.75%	3/4/2034	581,310	0.01%
Land Berlin	2,000,000	0.13%	4/6/2035	1,495,367	0.03%
Land Berlin	1,000,000	0.63%	25/8/2036	770,338	0.01%
Land Berlin	500,000	1.38%	27/8/2038	411,870	0.01%
Land Berlin	1,000,000	0.05%	6/8/2040	623,464	0.01%
Land Berlin	1,200,000	0.10%	18/1/2041	747,073	0.01%
Land Berlin	1,000,000	0.35%	9/9/2050	515,093	0.01%
Land Thuringen	500,000	0.50%	12/5/2025	483,739	0.01%
Land Thuringen	1,000,000	0.20%	26/10/2026	937,407	0.02%
Land Thuringen	2,450,000	0.01%	24/3/2031	2,052,099	0.04%
Land Thuringen	1,000,000	1.25%	5/12/2033	882,356	0.02%
Land Thuringen	710,000	0.13%	13/1/2051	333,092	0.01%
Landesbank Baden-Wuerttemberg	2,000,000	0.38%	28/2/2028	1,756,625	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Landesbank Baden-Wuerttemberg	1,000,000	0.25%	21/7/2028	857,461	0.02%
Landesbank Baden-Wuerttemberg	500,000	0.38%	21/2/2031	393,550	0.01%
Landesbank Hessen-Thuringen Girozentrale	1,000,000	2.63%	24/8/2027	978,080	0.02%
Landesbank Hessen-Thuringen Girozentrale	1,000,000	4.00%	4/2/2030	1,033,943	0.02%
Landesbank Hessen-Thuringen Girozentrale^	600,000	4.50%	15/9/2032	573,126	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,000,000	0.38%	13/4/2026	1,901,025	0.04%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,000,000	0.01%	20/1/2031	1,683,239	0.03%
Landwirtschaftliche Rentenbank	1,800,000	0.00%	28/9/2026	1,682,560	0.03%
Landwirtschaftliche Rentenbank	2,800,000	0.63%	18/5/2027	2,634,100	0.05%
Landwirtschaftliche Rentenbank	1,960,000	0.00%	22/9/2027	1,791,788	0.03%
Landwirtschaftliche Rentenbank	2,000,000	0.38%	14/2/2028	1,841,267	0.04%
Landwirtschaftliche Rentenbank	3,020,000	0.00%	19/7/2028	2,709,321	0.05%
Landwirtschaftliche Rentenbank	2,550,000	0.00%	13/12/2028	2,264,570	0.04%
Landwirtschaftliche Rentenbank	200,000	0.63%	20/2/2030	179,361	0.00%
Landwirtschaftliche Rentenbank	1,100,000	3.25%	6/9/2030	1,151,733	0.02%
Landwirtschaftliche Rentenbank	1,000,000	0.00%	30/6/2031	829,661	0.02%
Landwirtschaftliche Rentenbank	3,600,000	2.75%	16/2/2032	3,652,673	0.07%
Landwirtschaftliche Rentenbank	800,000	1.90%	12/7/2032	760,453	0.01%
Landwirtschaftliche Rentenbank	700,000	0.01%	26/11/2040	431,680	0.01%
LFA Foerderbank Bayern	2,000,000	0.75%	4/1/2027	1,895,785	0.04%
LFA Foerderbank Bayern	600,000	0.75%	1/4/2031	529,729	0.01%
NRW Bank	500,000	0.88%	10/11/2025	482,929	0.01%
NRW Bank	2,800,000	0.50%	11/5/2026	2,663,178	0.05%
NRW Bank	2,000,000	0.25%	28/9/2026	1,877,316	0.04%
NRW Bank	800,000	0.63%	4/1/2028	743,702	0.01%
NRW Bank	1,632,000	3.13%	30/8/2028	1,677,253	0.03%
NRW Bank	2,500,000	0.00%	22/9/2028	2,225,006	0.04%
NRW Bank	1,000,000	0.00%	14/5/2029	875,407	0.02%
NRW Bank	450,000	0.00%	18/2/2030	385,854	0.01%
NRW Bank	1,044,000	3.00%	31/5/2030	1,073,741	0.02%
NRW Bank	1,000,000	0.00%	3/2/2031	834,838	0.02%
NRW Bank	1,000,000	1.63%	3/8/2032	926,972	0.02%
NRW Bank	1,000,000	2.88%	5/4/2033	1,020,499	0.02%
NRW Bank	600,000	2.50%	7/9/2037	572,229	0.01%
NRW Bank	500,000	0.50%	17/6/2041	330,696	0.01%
NRW Bank	550,000	1.25%	13/5/2049	372,794	0.01%
State of Brandenburg	1,017,000	3.00%	27/2/2032	1,050,848	0.02%
State of Brandenburg	500,000	0.75%	8/8/2036	392,086	0.01%
State of Brandenburg	1,540,000	1.45%	26/11/2038	1,272,349	0.02%
State of Brandenburg	500,000	0.13%	26/1/2046	270,554	0.00%
State of Brandenburg	500,000	0.30%	4/10/2049	260,382	0.00%
State of Brandenburg	700,000	0.60%	13/10/2051	384,885	0.01%
State of Bremen	400,000	0.50%	3/3/2025	388,044	0.01%
State of Bremen	1,800,000	0.45%	15/3/2029	1,625,621	0.03%
State of Bremen	961,000	3.00%	2/3/2033	993,782	0.02%
State of Bremen	500,000	1.50%	12/11/2038	415,055	0.01%
State of Bremen	655,000	0.40%	20/8/2049	347,931	0.01%
State of Bremen	1,500,000	0.55%	4/2/2050	824,843	0.02%
State of Hesse	500,000	0.50%	17/2/2025	485,492	0.01%
State of Hesse	1,000,000	0.00%	25/4/2025	962,012	0.02%
State of Hesse	2,500,000	0.38%	6/7/2026	2,368,280	0.05%
State of Hesse	3,000,000	0.00%	10/9/2026	2,804,984	0.05%
State of Hesse	3,000,000	1.75%	5/7/2027	2,927,867	0.06%
State of Hesse	400,000	0.00%	22/9/2027	365,342	0.01%
State of Hesse	1,095,000	0.01%	11/3/2030	943,004	0.02%
State of Hesse	500,000	0.00%	8/11/2030	422,738	0.01%
State of Hesse	300,000	0.13%	10/10/2031	249,741	0.00%
State of Hesse	2,224,000	2.88%	4/7/2033	2,281,880	0.04%
State of Hesse	700,000	1.30%	10/10/2033	622,503	0.01%
State of Lower Saxony	2,000,000	0.13%	7/3/2025	1,932,800	0.04%
State of Lower Saxony	3,000,000	0.40%	27/10/2025	2,877,806	0.05%
State of Lower Saxony	3,200,000	0.38%	9/1/2026	3,056,384	0.06%
State of Lower Saxony	1,000,000	0.00%	10/7/2026	937,427	0.02%
State of Lower Saxony	1,500,000	0.00%	11/2/2027	1,389,391	0.03%
State of Lower Saxony	1,000,000	0.13%	8/4/2027	926,961	0.02%
State of Lower Saxony	4,000,000	0.01%	25/11/2027	3,638,646	0.07%
State of Lower Saxony	3,000,000	2.88%	18/4/2028	3,048,186	0.06%
State of Lower Saxony	1,000,000	0.88%	25/10/2028	928,849	0.02%
State of Lower Saxony	1,016,000	0.38%	14/5/2029	910,587	0.02%
State of Lower Saxony	1,500,000	0.01%	13/8/2030	1,275,257	0.02%
State of Lower Saxony	3,500,000	0.01%	10/1/2031	2,943,802	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
State of Lower Saxony	1,200,000	2.75%	17/2/2031	1,218,891	0.02%
State of Lower Saxony	500,000	1.13%	12/9/2033	436,669	0.01%
State of Lower Saxony	750,000	0.05%	9/3/2035	559,287	0.01%
State of North Rhine-Westphalia Germany	500,000	1.00%	16/1/2025	488,888	0.01%
State of North Rhine-Westphalia Germany	700,000	1.25%	14/3/2025	685,075	0.01%
State of North Rhine-Westphalia Germany	2,000,000	0.00%	5/5/2025	1,922,681	0.04%
State of North Rhine-Westphalia Germany	750,000	2.00%	15/10/2025	739,960	0.01%
State of North Rhine-Westphalia Germany	2,000,000	0.50%	16/4/2026	1,906,081	0.04%
State of North Rhine-Westphalia Germany	2,000,000	0.95%	13/3/2028	1,881,481	0.04%
State of North Rhine-Westphalia Germany	5,516,000	3.38%	31/10/2028	5,745,762	0.11%
State of North Rhine-Westphalia Germany	3,000,000	0.90%	15/11/2028	2,789,504	0.05%
State of North Rhine-Westphalia Germany	640,000	0.00%	26/11/2029	553,800	0.01%
State of North Rhine-Westphalia Germany	4,000,000	0.20%	9/4/2030	3,479,283	0.07%
State of North Rhine-Westphalia Germany	400,000	1.63%	24/10/2030	378,174	0.01%
State of North Rhine-Westphalia Germany	550,000	2.75%	15/1/2032	557,831	0.01%
State of North Rhine-Westphalia Germany	2,100,000	2.00%	15/6/2032	2,013,122	0.04%
State of North Rhine-Westphalia Germany	6,000,000	2.38%	13/5/2033	5,900,983	0.11%
State of North Rhine-Westphalia Germany	1,151,000	2.90%	7/6/2033	1,180,027	0.02%
State of North Rhine-Westphalia Germany	1,550,000	0.00%	12/10/2035	1,125,032	0.02%
State of North Rhine-Westphalia Germany	700,000	1.25%	12/5/2036	590,310	0.01%
State of North Rhine-Westphalia Germany	2,100,000	1.65%	22/2/2038	1,806,914	0.03%
State of North Rhine-Westphalia Germany	1,500,000	0.50%	25/11/2039	1,041,385	0.02%
State of North Rhine-Westphalia Germany	1,000,000	1.50%	12/6/2040	814,534	0.02%
State of North Rhine-Westphalia Germany	1,210,000	0.60%	4/6/2041	821,920	0.02%
State of North Rhine-Westphalia Germany	1,000,000	0.75%	16/8/2041	695,065	0.01%
State of North Rhine-Westphalia Germany	1,500,000	1.00%	16/10/2046	1,011,335	0.02%
State of North Rhine-Westphalia Germany	1,900,000	1.65%	16/5/2047	1,474,065	0.03%
State of North Rhine-Westphalia Germany	1,500,000	1.55%	16/6/2048	1,125,660	0.02%
State of North Rhine-Westphalia Germany	400,000	0.80%	30/7/2049	242,406	0.00%
State of North Rhine-Westphalia Germany	700,000	0.20%	27/1/2051	335,669	0.01%
State of North Rhine-Westphalia Germany	2,400,000	0.50%	15/1/2052	1,258,179	0.02%
State of North Rhine-Westphalia Germany	600,000	2.25%	14/6/2052	511,205	0.01%
State of North Rhine-Westphalia Germany	1,900,000	2.90%	15/1/2053	1,844,624	0.04%
State of North Rhine-Westphalia Germany	1,750,000	1.75%	26/10/2057	1,269,891	0.02%
State of North Rhine-Westphalia Germany	2,000,000	1.75%	11/7/2068	1,388,686	0.03%
State of North Rhine-Westphalia Germany	1,000,000	3.40%	7/3/2073	1,086,800	0.02%
State of North Rhine-Westphalia Germany	1,700,000	1.95%	26/9/2078	1,216,331	0.02%
State of North Rhine-Westphalia Germany	1,700,000	2.15%	21/3/2119	1,240,912	0.02%
State of North Rhine-Westphalia Germany	1,500,000	1.38%	15/1/2120	793,803	0.01%
State of North Rhine-Westphalia Germany	1,550,000	0.95%	10/1/2121	706,226	0.01%
State of North Rhine-Westphalia Germany	1,525,000	1.45%	19/1/2122	804,902	0.02%
State of Rhineland-Palatinate	4,000,000	0.50%	21/1/2025	3,889,814	0.07%
State of Rhineland-Palatinate	2,000,000	0.75%	19/1/2026	1,923,629	0.04%
State of Rhineland-Palatinate	1,700,000	0.10%	18/8/2026	1,594,694	0.03%
State of Rhineland-Palatinate	1,300,000	0.75%	23/2/2032	1,130,764	0.02%
State of Rhineland-Palatinate	1,500,000	0.38%	1/4/2041	987,898	0.02%
State of Rhineland-Palatinate	430,000	1.50%	25/4/2052	306,732	0.01%
State of Saarland	670,000	0.05%	5/11/2040	418,377	0.01%
State of Saxony-Anhalt	1,200,000	0.01%	9/11/2026	1,118,542	0.02%
State of Saxony-Anhalt	2,000,000	0.50%	25/6/2027	1,869,011	0.04%
State of Saxony-Anhalt	1,125,000	0.75%	29/1/2029	1,034,425	0.02%
State of Saxony-Anhalt	1,000,000	2.95%	20/6/2033	1,030,637	0.02%
State of Saxony-Anhalt	800,000	0.50%	24/3/2051	432,008	0.01%
State of Schleswig-Holstein Germany	1,480,000	0.01%	16/7/2025	1,417,693	0.03%
State of Schleswig-Holstein Germany	2,500,000	2.88%	10/5/2028	2,542,871	0.05%
State of Schleswig-Holstein Germany	1,500,000	0.01%	22/5/2030	1,284,401	0.02%
State of Schleswig-Holstein Germany	1,400,000	3.00%	5/6/2030	1,443,061	0.03%
State of Schleswig-Holstein Germany	800,000	2.38%	22/9/2032	788,833	0.01%
State of Schleswig-Holstein Germany	800,000	0.20%	15/8/2039	532,894	0.01%
Wirtschafts- und Infrastrukturbank Hessen	1,000,000	1.25%	6/9/2033	883,806	0.02%
				<b>1,229,233,283</b>	<b>23.61%</b>
<b>Ireland 1.51% (31 December 2022: 1.62%)</b>					
DAA Finance plc	570,000	1.55%	7/6/2028	532,278	0.01%
ESB Finance DAC	500,000	2.13%	8/6/2027	482,099	0.01%
ESB Finance DAC	500,000	4.00%	3/10/2028	518,449	0.01%
ESB Finance DAC	700,000	1.13%	11/6/2030	621,122	0.01%
ESB Finance DAC	500,000	1.88%	14/6/2031	458,191	0.01%
ESB Finance DAC	500,000	4.00%	3/5/2032	528,562	0.01%
ESB Finance DAC	528,000	1.00%	19/7/2034	424,076	0.01%
ESB Finance DAC	500,000	4.25%	3/3/2036	538,361	0.01%
GAS Networks Ireland	500,000	1.38%	5/12/2026	476,837	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Ireland Government Bond	6,650,000	5.40%	13/3/2025	6,831,325	0.13%
Ireland Government Bond	3,630,000	1.00%	15/5/2026	3,524,320	0.07%
Ireland Government Bond	4,219,000	0.20%	15/5/2027	3,952,254	0.08%
Ireland Government Bond	6,308,000	0.90%	15/5/2028	5,987,556	0.12%
Ireland Government Bond	9,600,000	1.10%	15/5/2029	9,080,437	0.17%
Ireland Government Bond	2,000,000	2.40%	15/5/2030	2,018,601	0.04%
Ireland Government Bond	6,195,144	0.20%	18/10/2030	5,392,197	0.10%
Ireland Government Bond	4,000,000	1.35%	18/3/2031	3,758,808	0.07%
Ireland Government Bond	10,761,000	0.00%	18/10/2031	9,028,860	0.17%
Ireland Government Bond	2,400,000	0.35%	18/10/2032	2,020,581	0.04%
Ireland Government Bond	3,250,000	1.30%	15/5/2033	2,953,161	0.06%
Ireland Government Bond	2,000,000	0.40%	15/5/2035	1,585,563	0.03%
Ireland Government Bond	4,958,075	1.70%	15/5/2037	4,416,929	0.08%
Ireland Government Bond	2,807,274	0.55%	22/4/2041	1,962,879	0.04%
Ireland Government Bond	2,832,000	3.00%	18/10/2043	2,936,284	0.06%
Ireland Government Bond	5,483,331	2.00%	18/2/2045	4,736,055	0.09%
Ireland Government Bond	5,143,000	1.50%	15/5/2050	3,861,707	0.07%
				<b>78,627,492</b>	<b>1.51%</b>
<b>Italy 18.74% (31 December 2022: 18.69%)</b>					
A2A SpA	300,000	1.50%	16/3/2028	280,943	0.01%
A2A SpA	1,500,000	4.50%	19/9/2030	1,577,097	0.03%
A2A SpA	200,000	0.63%	28/10/2032	154,326	0.00%
A2A SpA	1,000,000	4.38%	3/2/2034	1,042,236	0.02%
ACEA SpA	420,000	0.00%	28/9/2025	395,893	0.01%
ACEA SpA	1,350,000	0.25%	28/7/2030	1,108,781	0.02%
AMCO - Asset Management Co. SpA	803,000	4.63%	6/2/2027	824,048	0.02%
AMCO - Asset Management Co. SpA	1,000,000	2.25%	17/7/2027	948,976	0.02%
Cassa Depositi e Prestiti SpA	400,000	1.50%	9/4/2025	390,490	0.01%
Cassa Depositi e Prestiti SpA	1,300,000	2.13%	21/3/2026	1,271,487	0.02%
Cassa Depositi e Prestiti SpA	900,000	3.50%	19/9/2027	906,527	0.02%
Cassa Depositi e Prestiti SpA	200,000	1.00%	21/9/2028	179,355	0.00%
Cassa Depositi e Prestiti SpA	600,000	0.75%	30/6/2029	519,388	0.01%
Cassa Depositi e Prestiti SpA	400,000	1.00%	11/2/2030	344,303	0.01%
Cassa Depositi e Prestiti SpA	3,400,000	4.75%	18/10/2030	3,594,042	0.07%
Ferrovie dello Stato Italiane SpA	1,000,000	3.75%	14/4/2027	1,009,435	0.02%
Ferrovie dello Stato Italiane SpA	1,500,000	4.13%	23/5/2029	1,541,858	0.03%
Hera SpA	880,000	2.50%	25/5/2029	847,274	0.02%
Hera SpA	885,000	0.25%	3/12/2030	711,234	0.01%
Italy Buoni Poliennali Del Tesoro	11,000,000	0.35%	1/2/2025	10,667,060	0.20%
Italy Buoni Poliennali Del Tesoro	20,090,000	5.00%	1/3/2025	20,496,733	0.39%
Italy Buoni Poliennali Del Tesoro	24,129,000	3.40%	28/3/2025	24,193,542	0.46%
Italy Buoni Poliennali Del Tesoro	10,846,000	1.50%	1/6/2025	10,615,998	0.20%
Italy Buoni Poliennali Del Tesoro	8,871,000	1.85%	1/7/2025	8,719,664	0.17%
Italy Buoni Poliennali Del Tesoro	8,159,000	1.20%	15/8/2025	7,932,600	0.15%
Italy Buoni Poliennali Del Tesoro	1,893,000	3.60%	29/9/2025	1,912,749	0.04%
Italy Buoni Poliennali Del Tesoro	5,000,000	2.50%	15/11/2025	4,968,248	0.10%
Italy Buoni Poliennali Del Tesoro	26,376,000	3.50%	15/1/2026	26,714,775	0.51%
Italy Buoni Poliennali Del Tesoro	6,000,000	0.50%	1/2/2026	5,717,259	0.11%
Italy Buoni Poliennali Del Tesoro	7,000,000	4.50%	1/3/2026	7,242,296	0.14%
Italy Buoni Poliennali Del Tesoro	12,000,000	0.00%	1/4/2026	11,267,952	0.22%
Italy Buoni Poliennali Del Tesoro	29,380,000	3.80%	15/4/2026	30,018,511	0.58%
Italy Buoni Poliennali Del Tesoro	16,000,000	1.60%	1/6/2026	15,564,377	0.30%
Italy Buoni Poliennali Del Tesoro	19,088,000	2.10%	15/7/2026	18,774,060	0.36%
Italy Buoni Poliennali Del Tesoro	13,394,000	0.00%	1/8/2026	12,475,771	0.24%
Italy Buoni Poliennali Del Tesoro	27,000,000	3.85%	15/9/2026	27,722,640	0.53%
Italy Buoni Poliennali Del Tesoro	7,097,000	7.25%	1/11/2026	7,951,832	0.15%
Italy Buoni Poliennali Del Tesoro	6,000,000	0.85%	15/1/2027	5,665,771	0.11%
Italy Buoni Poliennali Del Tesoro	15,342,000	1.10%	1/4/2027	14,542,006	0.28%
Italy Buoni Poliennali Del Tesoro	4,500,000	2.20%	1/6/2027	4,413,172	0.08%
Italy Buoni Poliennali Del Tesoro	18,076,000	2.05%	1/8/2027	17,607,062	0.34%
Italy Buoni Poliennali Del Tesoro	15,631,000	6.50%	1/11/2027	17,680,293	0.34%
Italy Buoni Poliennali Del Tesoro	7,213,000	2.65%	1/12/2027	7,156,674	0.14%
Italy Buoni Poliennali Del Tesoro	15,000,000	2.00%	1/2/2028	14,501,196	0.28%
Italy Buoni Poliennali Del Tesoro	15,741,000	0.25%	15/3/2028	14,110,368	0.27%
Italy Buoni Poliennali Del Tesoro	10,399,000	3.40%	1/4/2028	10,593,227	0.20%
Italy Buoni Poliennali Del Tesoro	19,075,000	0.50%	15/7/2028	17,124,872	0.33%
Italy Buoni Poliennali Del Tesoro	8,699,000	3.80%	1/8/2028	8,997,713	0.17%
Italy Buoni Poliennali Del Tesoro	12,813,000	4.75%	1/9/2028	13,799,351	0.27%
Italy Buoni Poliennali Del Tesoro	19,394,000	4.10%	1/2/2029	20,338,938	0.39%
Italy Buoni Poliennali Del Tesoro	27,805,000	2.80%	15/6/2029	27,399,726	0.53%
Italy Buoni Poliennali Del Tesoro	12,028,000	3.00%	1/8/2029	11,981,611	0.23%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	9,611,000	5.25%	1/11/2029	10,705,426	0.21%
Italy Buoni Poliennali Del Tesoro	16,373,000	3.85%	15/12/2029	16,964,342	0.33%
Italy Buoni Poliennali Del Tesoro	7,500,000	3.50%	1/3/2030	7,640,418	0.15%
Italy Buoni Poliennali Del Tesoro	16,525,000	1.35%	1/4/2030	14,812,512	0.28%
Italy Buoni Poliennali Del Tesoro	15,432,000	3.70%	15/6/2030	15,830,352	0.30%
Italy Buoni Poliennali Del Tesoro	10,520,000	0.95%	1/8/2030	9,094,317	0.17%
Italy Buoni Poliennali Del Tesoro	7,800,000	4.00%	15/11/2030	8,130,959	0.16%
Italy Buoni Poliennali Del Tesoro	16,503,000	1.65%	1/12/2030	14,832,289	0.29%
Italy Buoni Poliennali Del Tesoro	13,629,000	0.90%	1/4/2031	11,524,155	0.22%
Italy Buoni Poliennali Del Tesoro	17,074,000	6.00%	1/5/2031	20,079,028	0.39%
Italy Buoni Poliennali Del Tesoro	11,850,000	0.60%	1/8/2031	9,682,438	0.19%
Italy Buoni Poliennali Del Tesoro	10,579,000	4.00%	30/10/2031	11,023,512	0.21%
Italy Buoni Poliennali Del Tesoro	10,439,000	0.95%	1/12/2031	8,680,522	0.17%
Italy Buoni Poliennali Del Tesoro	12,020,000	1.65%	1/3/2032	10,510,165	0.20%
Italy Buoni Poliennali Del Tesoro	9,065,000	0.95%	1/6/2032	7,422,902	0.14%
Italy Buoni Poliennali Del Tesoro	8,840,000	2.50%	1/12/2032	8,161,278	0.16%
Italy Buoni Poliennali Del Tesoro	21,065,000	5.75%	1/2/2033	24,595,740	0.47%
Italy Buoni Poliennali Del Tesoro	11,800,000	4.40%	1/5/2033	12,574,812	0.24%
Italy Buoni Poliennali Del Tesoro	6,457,000	2.45%	1/9/2033	5,860,457	0.11%
Italy Buoni Poliennali Del Tesoro	15,200,000	4.35%	1/11/2033	16,096,189	0.31%
Italy Buoni Poliennali Del Tesoro	21,500,000	4.20%	1/3/2034	22,453,463	0.43%
Italy Buoni Poliennali Del Tesoro	12,657,000	5.00%	1/8/2034	14,089,053	0.27%
Italy Buoni Poliennali Del Tesoro	11,679,000	3.35%	1/3/2035	11,228,808	0.22%
Italy Buoni Poliennali Del Tesoro	15,770,000	4.00%	30/4/2035	16,102,072	0.31%
Italy Buoni Poliennali Del Tesoro	265,000	1.45%	1/3/2036	203,850	0.00%
Italy Buoni Poliennali Del Tesoro	5,793,000	2.25%	1/9/2036	4,855,264	0.09%
Italy Buoni Poliennali Del Tesoro	14,705,000	4.00%	1/2/2037	14,882,398	0.29%
Italy Buoni Poliennali Del Tesoro	14,762,000	0.95%	1/3/2037	10,341,792	0.20%
Italy Buoni Poliennali Del Tesoro	10,869,000	3.25%	1/3/2038	9,978,893	0.19%
Italy Buoni Poliennali Del Tesoro	7,837,000	2.95%	1/9/2038	6,944,777	0.13%
Italy Buoni Poliennali Del Tesoro	18,952,000	5.00%	1/8/2039	20,925,050	0.40%
Italy Buoni Poliennali Del Tesoro	7,639,000	3.10%	1/3/2040	6,763,790	0.13%
Italy Buoni Poliennali Del Tesoro	13,572,000	5.00%	1/9/2040	14,989,336	0.29%
Italy Buoni Poliennali Del Tesoro	6,438,000	1.80%	1/3/2041	4,640,337	0.09%
Italy Buoni Poliennali Del Tesoro	9,431,000	4.45%	1/9/2043	9,724,885	0.19%
Italy Buoni Poliennali Del Tesoro	12,623,000	4.75%	1/9/2044	13,572,250	0.26%
Italy Buoni Poliennali Del Tesoro	6,844,000	1.50%	30/4/2045	4,325,772	0.08%
Italy Buoni Poliennali Del Tesoro	11,020,000	3.25%	1/9/2046	9,544,470	0.18%
Italy Buoni Poliennali Del Tesoro	8,877,000	2.70%	1/3/2047	6,993,237	0.13%
Italy Buoni Poliennali Del Tesoro	13,600,000	3.45%	1/3/2048	12,143,039	0.23%
Italy Buoni Poliennali Del Tesoro	10,035,000	3.85%	1/9/2049	9,475,631	0.18%
Italy Buoni Poliennali Del Tesoro	13,317,000	2.45%	1/9/2050	9,730,480	0.19%
Italy Buoni Poliennali Del Tesoro	2,800,000	1.70%	1/9/2051	1,717,578	0.03%
Italy Buoni Poliennali Del Tesoro	8,051,000	2.15%	1/9/2052	5,355,679	0.10%
Italy Buoni Poliennali Del Tesoro	7,408,000	4.50%	1/10/2053	7,616,406	0.15%
Italy Buoni Poliennali Del Tesoro	6,953,000	2.80%	1/3/2067	5,083,709	0.10%
Italy Buoni Poliennali Del Tesoro	1,900,000	2.15%	1/3/2072	1,157,823	0.02%
				<b>975,577,395</b>	<b>18.74%</b>
<b>Latvia 0.10% (31 December 2022: 0.09%)</b>					
Latvia Government International Bond	1,149,000	3.88%	25/3/2027	1,181,585	0.02%
Latvia Government International Bond	955,000	3.50%	17/1/2028	974,876	0.02%
Latvia Government International Bond	1,000,000	0.00%	24/1/2029	859,046	0.02%
Latvia Government International Bond	2,100,000	0.00%	17/3/2031	1,675,726	0.03%
Latvia Government International Bond	1,000,000	2.25%	15/2/2047	777,695	0.01%
				<b>5,468,928</b>	<b>0.10%</b>
<b>Lithuania 0.12% (31 December 2022: 0.12%)</b>					
Lithuania Government International Bond	1,000,000	1.25%	22/10/2025	964,337	0.02%
Lithuania Government International Bond	100,000	2.13%	29/10/2026	97,475	0.00%
Lithuania Government International Bond	2,000,000	2.13%	1/6/2032	1,831,653	0.03%
Lithuania Government International Bond	1,455,000	3.88%	14/6/2033	1,522,834	0.03%
Lithuania Government International Bond	1,000,000	2.13%	22/10/2035	876,989	0.02%
Lithuania Government International Bond	1,000,000	0.50%	28/7/2050	495,559	0.01%
Lithuania Government International Bond	930,000	0.75%	15/7/2051	484,572	0.01%
				<b>6,273,419</b>	<b>0.12%</b>
<b>Luxembourg 0.23% (31 December 2022: 0.09%)</b>					
Logicor Financing Sarl	1,000,000	2.25%	13/5/2025	968,418	0.02%
Logicor Financing Sarl	600,000	1.50%	13/7/2026	561,603	0.01%
Logicor Financing Sarl	600,000	1.63%	15/7/2027	551,419	0.01%
Logicor Financing Sarl	750,000	3.25%	13/11/2028	712,853	0.01%
Logicor Financing Sarl	300,000	2.00%	17/1/2034	234,846	0.00%
Luxembourg Government Bond	2,000,000	0.63%	1/2/2027	1,892,940	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
P3 Group Sarl	330,000	0.88%	26/1/2026	307,832	0.01%
P3 Group Sarl	300,000	1.63%	26/1/2029	263,812	0.01%
State of the Grand-Duchy of Luxembourg	2,500,000	0.00%	24/3/2031	2,105,774	0.04%
State of the Grand-Duchy of Luxembourg	2,660,000	3.00%	2/3/2033	2,782,331	0.05%
State of the Grand-Duchy of Luxembourg	1,359,000	3.25%	2/3/2043	1,438,337	0.03%
				<b>11,820,165</b>	<b>0.23%</b>
<b>Netherlands 4.90% (31 December 2022: 5.18%)</b>					
Alliander NV^	300,000	1.63%	Perpetual	287,236	0.01%
Alliander NV	600,000	3.25%	13/6/2028	611,971	0.01%
Alliander NV	200,000	0.38%	10/6/2030	171,836	0.00%
BNG Bank NV	2,400,000	0.25%	7/5/2025	2,314,896	0.04%
BNG Bank NV	1,500,000	0.50%	26/11/2025	1,440,291	0.03%
BNG Bank NV	1,500,000	1.00%	12/1/2026	1,450,831	0.03%
BNG Bank NV	1,000,000	0.13%	11/4/2026	946,433	0.02%
BNG Bank NV	200,000	0.63%	19/6/2027	188,174	0.00%
BNG Bank NV	4,000,000	2.75%	4/10/2027	4,045,866	0.08%
BNG Bank NV	2,644,000	3.00%	23/4/2030	2,710,306	0.05%
BNG Bank NV	1,000,000	1.38%	21/10/2030	924,091	0.02%
BNG Bank NV	1,000,000	0.00%	20/1/2031	832,427	0.02%
BNG Bank NV	990,000	0.25%	12/1/2032	819,229	0.02%
BNG Bank NV	2,100,000	1.88%	13/7/2032	1,974,514	0.04%
BNG Bank NV	1,000,000	0.01%	5/10/2032	794,178	0.01%
BNG Bank NV	1,000,000	3.00%	11/1/2033	1,021,706	0.02%
BNG Bank NV	1,500,000	0.13%	19/4/2033	1,185,062	0.02%
BNG Bank NV	1,307,000	3.25%	29/8/2033	1,366,170	0.03%
BNG Bank NV	1,500,000	0.13%	9/7/2035	1,110,136	0.02%
BNG Bank NV	1,000,000	0.88%	17/10/2035	808,136	0.02%
BNG Bank NV	1,300,000	0.25%	22/11/2036	933,849	0.02%
BNG Bank NV	1,700,000	1.25%	30/3/2037	1,386,748	0.03%
BNG Bank NV	1,000,000	1.50%	29/3/2038	830,343	0.02%
BNG Bank NV	1,200,000	3.50%	27/9/2038	1,269,771	0.02%
BNG Bank NV	1,600,000	1.50%	15/7/2039	1,301,210	0.02%
de Volksbank NV	400,000	0.25%	22/6/2026	368,103	0.01%
de Volksbank NV^	600,000	2.38%	4/5/2027	579,225	0.01%
de Volksbank NV	300,000	4.63%	23/11/2027	308,595	0.01%
de Volksbank NV	300,000	4.88%	7/3/2030	312,738	0.01%
de Volksbank NV^	300,000	1.75%	22/10/2030	282,409	0.00%
EnBW International Finance BV	400,000	4.30%	23/5/2034	422,817	0.01%
Enexis Holding NV	300,000	0.88%	28/4/2026	286,276	0.01%
Enexis Holding NV	400,000	0.63%	17/6/2032	332,014	0.01%
Enexis Holding NV	500,000	0.38%	14/4/2033	397,609	0.01%
Enexis Holding NV	1,000,000	3.63%	12/6/2034	1,053,480	0.02%
Nederlandse Gasunie NV	500,000	1.00%	11/5/2026	478,272	0.01%
Nederlandse Gasunie NV	300,000	0.38%	3/10/2031	245,375	0.00%
Nederlandse Gasunie NV	600,000	3.88%	22/5/2033	631,906	0.01%
Nederlandse Waterschapsbank NV	3,000,000	0.63%	18/1/2027	2,837,565	0.05%
Nederlandse Waterschapsbank NV	400,000	3.25%	9/3/2027	408,569	0.01%
Nederlandse Waterschapsbank NV	1,400,000	2.75%	9/11/2027	1,413,218	0.03%
Nederlandse Waterschapsbank NV	600,000	0.05%	28/1/2030	517,901	0.01%
Nederlandse Waterschapsbank NV	2,500,000	0.50%	29/4/2030	2,203,683	0.04%
Nederlandse Waterschapsbank NV	1,000,000	0.25%	19/1/2032	829,696	0.02%
Nederlandse Waterschapsbank NV	977,000	3.00%	20/4/2033	1,005,637	0.02%
Nederlandse Waterschapsbank NV	500,000	0.00%	2/10/2034	372,768	0.01%
Nederlandse Waterschapsbank NV	1,000,000	0.13%	3/9/2035	733,583	0.01%
Nederlandse Waterschapsbank NV	500,000	1.25%	27/5/2036	416,967	0.01%
Nederlandse Waterschapsbank NV	500,000	1.50%	27/4/2038	419,230	0.01%
Nederlandse Waterschapsbank NV	2,200,000	0.75%	4/10/2041	1,509,399	0.03%
Nederlandse Waterschapsbank NV	1,800,000	0.38%	28/9/2046	1,026,159	0.02%
Netherlands Government Bond	11,000,000	0.25%	15/7/2025	10,621,759	0.20%
Netherlands Government Bond	4,000,000	0.00%	15/1/2026	3,811,516	0.07%
Netherlands Government Bond	9,600,000	0.50%	15/7/2026	9,195,347	0.18%
Netherlands Government Bond	15,481,000	0.00%	15/1/2027	14,500,603	0.28%
Netherlands Government Bond	14,398,000	0.75%	15/7/2027	13,728,313	0.26%
Netherlands Government Bond	6,000,000	5.50%	15/1/2028	6,764,312	0.13%
Netherlands Government Bond	10,920,000	0.75%	15/7/2028	10,276,722	0.20%
Netherlands Government Bond	10,000,000	0.00%	15/1/2029	8,992,338	0.17%
Netherlands Government Bond	8,810,010	0.25%	15/7/2029	7,956,159	0.15%
Netherlands Government Bond	2,676,000	2.50%	15/1/2030	2,726,401	0.05%
Netherlands Government Bond	3,000,000	0.00%	15/7/2030	2,609,879	0.05%
Netherlands Government Bond	7,582,000	0.00%	15/7/2031	6,435,958	0.12%
Netherlands Government Bond	10,057,000	0.50%	15/7/2032	8,680,903	0.17%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Netherlands Government Bond	6,750,000	2.50%	15/1/2033	6,867,597	0.13%
Netherlands Government Bond	11,800,000	2.50%	15/7/2033	11,970,797	0.23%
Netherlands Government Bond	8,867,596	4.00%	15/1/2037	10,345,060	0.20%
Netherlands Government Bond	6,062,000	0.00%	15/1/2038	4,287,695	0.08%
Netherlands Government Bond	6,570,232	0.50%	15/1/2040	4,867,258	0.09%
Netherlands Government Bond	14,090,000	3.75%	15/1/2042	16,611,813	0.32%
Netherlands Government Bond	4,850,000	3.25%	15/1/2044	5,397,887	0.10%
Netherlands Government Bond	11,345,000	2.75%	15/1/2047	11,889,247	0.23%
Netherlands Government Bond	9,700,000	0.00%	15/1/2052	4,995,826	0.10%
Netherlands Government Bond	8,200,000	2.00%	15/1/2054	7,401,483	0.14%
Royal Schiphol Group NV	148,000	0.00%	22/4/2025	141,533	0.00%
Royal Schiphol Group NV	104,000	0.38%	8/9/2027	94,856	0.00%
Royal Schiphol Group NV	200,000	1.50%	5/11/2030	180,505	0.00%
Royal Schiphol Group NV	1,173,000	0.88%	8/9/2032	973,651	0.02%
Royal Schiphol Group NV	364,000	0.75%	22/4/2033	292,429	0.01%
Stedin Holding NV	400,000	0.88%	24/10/2025	383,219	0.01%
Stedin Holding NV	622,000	0.00%	16/11/2026	568,666	0.01%
Stedin Holding NV	500,000	0.50%	14/11/2029	430,710	0.01%
Stedin Holding NV	300,000	2.38%	3/6/2030	285,926	0.00%
TenneT Holding BV	600,000	1.00%	13/6/2026	579,807	0.01%
TenneT Holding BV	1,300,000	1.63%	17/11/2026	1,271,193	0.02%
TenneT Holding BV	800,000	0.13%	9/12/2027	753,937	0.01%
TenneT Holding BV	700,000	3.88%	28/10/2028	730,212	0.01%
TenneT Holding BV	1,400,000	2.13%	17/11/2029	1,350,376	0.03%
TenneT Holding BV	700,000	0.88%	3/6/2030	645,756	0.01%
TenneT Holding BV	1,000,000	2.38%	17/5/2033	953,708	0.02%
TenneT Holding BV	500,000	1.25%	24/10/2033	444,115	0.01%
TenneT Holding BV	300,000	2.00%	5/6/2034	272,069	0.00%
TenneT Holding BV	300,000	4.50%	28/10/2034	333,037	0.01%
TenneT Holding BV	1,000,000	0.88%	16/6/2035	873,914	0.02%
TenneT Holding BV	900,000	1.50%	3/6/2039	786,226	0.01%
TenneT Holding BV	385,000	0.50%	30/11/2040	322,684	0.01%
TenneT Holding BV	350,000	1.13%	9/6/2041	285,984	0.01%
TenneT Holding BV	800,000	2.75%	17/5/2042	741,189	0.01%
TenneT Holding BV	500,000	4.75%	28/10/2042	577,999	0.01%
				<b>255,327,178</b>	<b>4.90%</b>
<b>Portugal 1.61% (31 December 2022: 1.73%)</b>					
Caixa Geral de Depositos SA^	400,000	5.75%	31/10/2028	430,583	0.01%
Portugal Obrigacoes do Tesouro OT	2,850,000	2.88%	15/10/2025	2,870,741	0.06%
Portugal Obrigacoes do Tesouro OT	5,000,000	2.88%	21/7/2026	5,086,439	0.10%
Portugal Obrigacoes do Tesouro OT	10,275,000	4.13%	14/4/2027	10,870,856	0.21%
Portugal Obrigacoes do Tesouro OT	11,651,000	0.70%	15/10/2027	11,010,326	0.21%
Portugal Obrigacoes do Tesouro OT	5,300,000	2.13%	17/10/2028	5,271,496	0.10%
Portugal Obrigacoes do Tesouro OT	3,913,000	1.95%	15/6/2029	3,841,791	0.07%
Portugal Obrigacoes do Tesouro OT	2,300,000	3.88%	15/2/2030	2,491,880	0.05%
Portugal Obrigacoes do Tesouro OT	7,000,000	0.48%	18/10/2030	6,147,571	0.12%
Portugal Obrigacoes do Tesouro OT	7,000,000	0.30%	17/10/2031	5,898,633	0.11%
Portugal Obrigacoes do Tesouro OT	6,361,020	1.65%	16/7/2032	5,887,160	0.11%
Portugal Obrigacoes do Tesouro OT	5,000,000	2.25%	18/4/2034	4,769,359	0.09%
Portugal Obrigacoes do Tesouro OT	4,262,103	0.90%	12/10/2035	3,413,373	0.07%
Portugal Obrigacoes do Tesouro OT	5,200,000	4.10%	15/4/2037	5,792,246	0.11%
Portugal Obrigacoes do Tesouro OT	4,746,000	3.50%	18/6/2038	4,947,386	0.09%
Portugal Obrigacoes do Tesouro OT	2,036,684	1.15%	11/4/2042	1,462,910	0.03%
Portugal Obrigacoes do Tesouro OT	2,230,000	4.10%	15/2/2045	2,525,921	0.05%
Portugal Obrigacoes do Tesouro OT	1,854,000	1.00%	12/4/2052	1,071,806	0.02%
				<b>83,790,477</b>	<b>1.61%</b>
<b>Slovakia 0.55% (31 December 2022: 0.44%)</b>					
Slovakia Government Bond	2,250,000	0.25%	14/5/2025	2,163,015	0.04%
Slovakia Government Bond	4,800,000	0.63%	22/5/2026	4,555,137	0.09%
Slovakia Government Bond	700,000	1.38%	21/1/2027	670,338	0.01%
Slovakia Government Bond	2,195,000	0.75%	9/4/2030	1,921,186	0.04%
Slovakia Government Bond	900,000	1.00%	9/10/2030	789,809	0.01%
Slovakia Government Bond	4,739,000	1.00%	14/5/2032	4,007,715	0.08%
Slovakia Government Bond	1,300,000	4.00%	19/10/2032	1,383,392	0.03%
Slovakia Government Bond	2,500,000	3.63%	8/6/2033	2,584,235	0.05%
Slovakia Government Bond	1,936,780	3.75%	23/2/2035	1,992,892	0.04%
Slovakia Government Bond	2,912,460	0.38%	21/4/2036	2,003,762	0.04%
Slovakia Government Bond	1,539,000	1.88%	9/3/2037	1,270,435	0.02%
Slovakia Government Bond	2,711,000	4.00%	23/2/2043	2,817,016	0.05%
Slovakia Government Bond	1,150,000	2.00%	17/10/2047	848,685	0.02%
Slovakia Government Bond	1,529,000	2.25%	12/6/2068	1,084,874	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
SPP-Distribucia A.S.	700,000	1.00%	9/6/2031	513,837	0.01%
				<b>28,606,328</b>	<b>0.55%</b>
<b>Slovenia 0.39% (31 December 2022: 0.37%)</b>					
Slovenia Government Bond	2,500,000	0.00%	13/2/2026	2,352,761	0.04%
Slovenia Government Bond	3,000,000	1.25%	22/3/2027	2,863,411	0.05%
Slovenia Government Bond	4,800,000	1.00%	6/3/2028	4,493,879	0.09%
Slovenia Government Bond	1,500,000	1.19%	14/3/2029	1,390,596	0.03%
Slovenia Government Bond	2,140,000	0.28%	14/1/2030	1,847,203	0.04%
Slovenia Government Bond	340,000	0.00%	12/2/2031	279,054	0.00%
Slovenia Government Bond	4,158,000	2.25%	3/3/2032	3,978,124	0.08%
Slovenia Government Bond	770,000	3.63%	11/3/2033	814,390	0.02%
Slovenia Government Bond	208,000	1.50%	25/3/2035	175,022	0.00%
Slovenia Government Bond	1,500,000	3.13%	7/8/2045	1,488,227	0.03%
Slovenia Government Bond	470,000	0.49%	20/10/2050	243,729	0.00%
Slovenia Government Bond	600,000	0.69%	3/3/2081	295,134	0.01%
				<b>20,221,530</b>	<b>0.39%</b>
<b>Spain 12.66% (31 December 2022: 12.74%)</b>					
Adif Alta Velocidad	1,200,000	0.55%	31/10/2031	979,218	0.02%
Adif-Alta Velocidad	1,500,000	1.88%	28/1/2025	1,475,643	0.03%
Adif-Alta Velocidad	1,000,000	0.95%	30/4/2027	939,530	0.02%
Adif-Alta Velocidad	1,000,000	0.55%	30/4/2030	854,180	0.02%
Autonomous Community of Andalusia Spain	2,700,000	0.50%	30/4/2031	2,243,826	0.04%
Autonomous Community of Andalusia Spain	1,000,000	2.40%	30/4/2032	942,625	0.02%
Autonomous Community of Madrid Spain	1,900,000	1.83%	30/4/2025	1,864,749	0.03%
Autonomous Community of Madrid Spain	1,000,000	4.30%	15/9/2026	1,035,928	0.02%
Autonomous Community of Madrid Spain	1,270,000	0.16%	30/7/2028	1,128,902	0.02%
Autonomous Community of Madrid Spain	700,000	2.82%	31/10/2029	698,168	0.01%
Autonomous Community of Madrid Spain	2,200,000	1.72%	30/4/2032	1,978,078	0.04%
Autonomous Community of Madrid Spain	800,000	3.60%	30/4/2033	828,810	0.02%
Basque Government	300,000	0.25%	30/4/2031	247,647	0.00%
Basque Government	1,100,000	0.45%	30/4/2032	896,734	0.02%
Basque Government	490,000	3.50%	30/4/2033	506,295	0.01%
Basque Government	1,500,000	1.88%	30/7/2033	1,344,140	0.02%
Comunidad Autonoma de Canarias	300,000	0.71%	31/10/2031	249,990	0.00%
Fondo de Titulizacion Del Deficit Del Sistema Electrico FTA	400,000	0.01%	17/9/2025	380,480	0.01%
Instituto de Credito Oficial	1,000,000	0.00%	30/4/2026	937,506	0.02%
Instituto de Credito Oficial	750,000	0.00%	30/4/2027	685,910	0.01%
Junta de Castilla y Leon	1,000,000	0.43%	30/4/2030	853,117	0.02%
Spain Government Bond	23,816,000	0.00%	31/1/2025	23,047,575	0.44%
Spain Government Bond	3,744,000	1.60%	30/4/2025	3,677,641	0.07%
Spain Government Bond	35,000,000	0.00%	31/5/2025	33,585,064	0.64%
Spain Government Bond	39,381,000	0.00%	31/1/2026	37,277,176	0.72%
Spain Government Bond	3,603,000	1.95%	30/4/2026	3,548,501	0.07%
Spain Government Bond	20,057,000	2.80%	31/5/2026	20,137,920	0.39%
Spain Government Bond	10,600,000	5.90%	30/7/2026	11,452,472	0.22%
Spain Government Bond	5,000,000	1.30%	31/10/2026	4,832,500	0.09%
Spain Government Bond	34,383,000	0.00%	31/1/2027	31,819,483	0.61%
Spain Government Bond	9,000,000	1.50%	30/4/2027	8,705,756	0.17%
Spain Government Bond	15,400,000	0.80%	30/7/2027	14,499,447	0.28%
Spain Government Bond	3,250,000	1.45%	31/10/2027	3,124,295	0.06%
Spain Government Bond	19,315,000	0.00%	31/1/2028	17,447,832	0.33%
Spain Government Bond	14,978,000	1.40%	30/4/2028	14,291,643	0.27%
Spain Government Bond	16,017,000	1.40%	30/7/2028	15,241,360	0.29%
Spain Government Bond	12,877,000	5.15%	31/10/2028	14,386,585	0.28%
Spain Government Bond	7,332,000	6.00%	31/1/2029	8,520,246	0.16%
Spain Government Bond	18,151,000	1.45%	30/4/2029	17,147,111	0.33%
Spain Government Bond	19,500,000	3.50%	31/5/2029	20,364,910	0.39%
Spain Government Bond	22,765,000	0.80%	30/7/2029	20,645,194	0.40%
Spain Government Bond	12,060,000	0.60%	31/10/2029	10,759,831	0.21%
Spain Government Bond	14,100,000	0.50%	30/4/2030	12,348,053	0.24%
Spain Government Bond	12,400,000	1.95%	30/7/2030	11,859,771	0.23%
Spain Government Bond	18,717,000	1.25%	31/10/2030	17,031,417	0.33%
Spain Government Bond	16,178,000	0.10%	30/4/2031	13,373,540	0.26%
Spain Government Bond	11,625,000	0.50%	31/10/2031	9,776,477	0.19%
Spain Government Bond	21,409,000	0.70%	30/4/2032	18,063,230	0.35%
Spain Government Bond	6,946,000	5.75%	30/7/2032	8,476,956	0.16%
Spain Government Bond	15,413,000	2.55%	31/10/2032	15,024,595	0.29%
Spain Government Bond	17,413,000	3.15%	30/4/2033	17,701,068	0.34%
Spain Government Bond	8,192,000	2.35%	30/7/2033	7,788,752	0.15%
Spain Government Bond	15,440,000	3.55%	31/10/2033	16,168,998	0.31%
Spain Government Bond	13,818,000	1.85%	30/7/2035	12,142,686	0.23%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Spain Government Bond	13,115,000	4.20%	31/1/2037	14,505,757	0.28%
Spain Government Bond	9,688,000	0.85%	30/7/2037	7,138,963	0.14%
Spain Government Bond	9,842,000	3.90%	30/7/2039	10,428,545	0.20%
Spain Government Bond	13,087,000	4.90%	30/7/2040	15,500,369	0.30%
Spain Government Bond	10,004,000	1.20%	31/10/2040	7,171,820	0.14%
Spain Government Bond	13,038,000	4.70%	30/7/2041	15,250,061	0.29%
Spain Government Bond	1,983,000	1.00%	30/7/2042	1,326,873	0.02%
Spain Government Bond	9,709,000	3.45%	30/7/2043	9,621,486	0.18%
Spain Government Bond	8,854,000	5.15%	31/10/2044	11,016,551	0.21%
Spain Government Bond	12,687,000	2.90%	31/10/2046	11,465,545	0.22%
Spain Government Bond	14,976,000	2.70%	31/10/2048	12,878,685	0.25%
Spain Government Bond	5,458,000	1.00%	31/10/2050	3,072,254	0.06%
Spain Government Bond	19,397,000	1.90%	31/10/2052	13,424,166	0.26%
Spain Government Bond	7,870,000	3.45%	30/7/2066	7,366,361	0.14%
Spain Government Bond	4,975,000	1.45%	31/10/2071	2,507,424	0.05%
Xunta de Galicia	1,000,000	3.71%	30/7/2029	1,041,261	0.02%
				<b>659,055,682</b>	<b>12.66%</b>
<b>Total Fixed Income</b>				<b>5,147,875,461</b>	<b>98.89%</b>
<b>Total Transferable Securities</b>				<b>5,147,875,461</b>	<b>98.89%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (0.03%) (31 December 2022: (0.35%))</b>							
<b>Forward Currency Exchange Contracts (0.00%) (31 December 2022: 0.00%)</b>							
EUR	38,444	CHF	(36,100)	BNP Paribas	3/1/2024	(385)	(0.00%)
						<b>(385)</b>	<b>(0.00%)</b>

<b>Hedge Share Class Level Forward Currency Exchange Contracts (0.03%) (31 December 2022: (0.35%))</b>							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
GBP	224,399,885	EUR	(258,026,995)	BNP Paribas	2/2/2024	650,504	0.01%
GBP	224,399,884	EUR	(258,190,873)	Morgan Stanley	2/2/2024	486,625	0.01%
EUR	1,173,146	GBP	(1,006,986)	JPMorgan Chase Bank	3/1/2024	11,053	0.00%
EUR	871,916	GBP	(748,760)	UBS AG	3/1/2024	7,824	0.00%
GBP	1,618,704	EUR	(1,861,260)	Toronto-Dominion Bank	3/1/2024	6,775	0.00%
EUR	1,437,041	GBP	(1,240,039)	JPMorgan Chase Bank	3/1/2024	5,998	0.00%
GBP	1,822,164	EUR	(2,097,474)	Toronto-Dominion Bank	3/1/2024	5,359	0.00%
EUR	935,663	GBP	(806,339)	Standard Chartered Bank	3/1/2024	5,123	0.00%
GBP	1,299,130	EUR	(1,495,646)	BNP Paribas	3/1/2024	3,590	0.00%
EUR	345,969	GBP	(297,122)	JPMorgan Chase Bank	3/1/2024	3,081	0.00%
EUR	266,198	GBP	(229,574)	JPMorgan Chase Bank	3/1/2024	1,262	0.00%
CHF	53,801	EUR	(56,825)	Toronto-Dominion Bank	4/1/2024	1,047	0.00%
GBP	234,819	EUR	(270,298)	Toronto-Dominion Bank	3/1/2024	691	0.00%
CHF	35,070	EUR	(37,350)	BNP Paribas	4/1/2024	373	0.00%
GBP	1,916,014	EUR	(2,210,836)	BNP Paribas	3/1/2024	303	0.00%
CHF	11,140	EUR	(11,807)	State Street Bank & Trust Co.	4/1/2024	176	0.00%
GBP	21,973	EUR	(25,266)	Toronto-Dominion Bank	3/1/2024	92	0.00%
GBP	423,030	EUR	(488,123)	BNP Paribas	3/1/2024	67	0.00%
CHF	1,588	EUR	(1,677)	State Street Bank & Trust Co.	4/1/2024	31	0.00%
CHF	102,202	EUR	(110,133)	Toronto-Dominion Bank	2/2/2024	17	0.00%
EUR	1,586	GBP	(1,367)	JPMorgan Chase Bank	3/1/2024	8	0.00%
CHF	247	EUR	(262)	BNP Paribas	4/1/2024	4	0.00%
CHF	165	EUR	(174)	State Street Bank & Trust Co.	4/1/2024	3	0.00%
CHF	223	EUR	(237)	Toronto-Dominion Bank	4/1/2024	3	0.00%
CHF	51	EUR	(54)	State Street Bank & Trust Co.	4/1/2024	1	0.00%
CHF	2,708	EUR	(2,918)	BNP Paribas	2/2/2024	—	0.00%
CHF	63	EUR	(68)	State Street Bank & Trust Co.	2/2/2024	—	0.00%
CHF	211	EUR	(227)	Toronto-Dominion Bank	4/1/2024	—	0.00%
EUR	158	CHF	(149)	Toronto-Dominion Bank	4/1/2024	(2)	(0.00%)
EUR	152	CHF	(145)	BNP Paribas	4/1/2024	(4)	(0.00%)
EUR	109,930	CHF	(102,202)	Toronto-Dominion Bank	4/1/2024	(4)	(0.00%)
GBP	4,795	EUR	(5,557)	State Street Bank & Trust Co.	3/1/2024	(24)	(0.00%)
GBP	8,778	EUR	(10,236)	JPMorgan Chase Bank	3/1/2024	(106)	(0.00%)
GBP	663,373	EUR	(765,780)	JPMorgan Chase Bank	3/1/2024	(227)	(0.00%)
GBP	98,684	EUR	(114,251)	BNP Paribas	3/1/2024	(367)	(0.00%)
GBP	1,431,820	EUR	(1,652,855)	JPMorgan Chase Bank	3/1/2024	(491)	(0.00%)
GBP	68,571	EUR	(80,030)	JPMorgan Chase Bank	3/1/2024	(897)	(0.00%)
GBP	121,035	EUR	(140,740)	JPMorgan Chase Bank	3/1/2024	(1,062)	(0.00%)
GBP	141,677	EUR	(165,025)	UBS AG	3/1/2024	(1,526)	(0.00%)
GBP	15,629,654	EUR	(18,018,824)	Morgan Stanley	2/2/2024	(1,703)	(0.00%)
GBP	146,600	EUR	(170,936)	Morgan Stanley	3/1/2024	(1,756)	(0.00%)
EUR	86,138,052	GBP	(74,642,929)	Morgan Stanley	3/1/2024	(2,187)	(0.00%)
GBP	1,193,630	EUR	(1,381,926)	BNP Paribas	3/1/2024	(4,440)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
GBP	1,178,738	EUR	(1,366,001)	JPMorgan Chase Bank	3/1/2024	(5,701)	(0.00%)
GBP	74,642,929	EUR	(86,051,360)	Morgan Stanley	2/2/2024	(6,547)	(0.00%)
GBP	15,716,599	EUR	(18,216,125)	JPMorgan Chase Bank	3/1/2024	(78,685)	(0.00%)
GBP	214,886,947	EUR	(248,320,008)	HSBC Bank	3/1/2024	(333,853)	(0.01%)
GBP	69,802,886	EUR	(80,901,992)	Morgan Stanley	3/1/2024	(347,312)	(0.01%)
EUR	258,453,750	GBP	(224,399,884)	Morgan Stanley	3/1/2024	(510,627)	(0.01%)
EUR	258,287,160	GBP	(224,399,885)	BNP Paribas	3/1/2024	(677,218)	(0.01%)
GBP	214,972,918	EUR	(248,823,919)	HSBC Bank	3/1/2024	(738,551)	(0.01%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(1,523,280)</b>	<b>(0.03%)</b>
<b>Total Investments</b>						<b>5,146,351,796</b>	<b>98.86%</b>

	Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>59,166,210</b>	<b>1.14%</b>
<b>Net Assets</b>	<b>5,205,518,006</b>	<b>100.00%</b>

Analysis of Total Assets		Fair Value EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	3,925,475,029	74.68%
(b)	Transferable securities dealt in on another regulated market	1,222,400,432	23.26%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	1,190,010	0.02%
(f)	Other assets	107,025,440	2.04%
<b>Total Assets</b>		<b>5,256,090,911</b>	<b>100.00%</b>

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	5,147,875,461	4,141,073,231
Financial Derivative Instruments	3,17	1,190,010	1,515,639
Cash	3	24,156,571	20,987,355
Unrealised Appreciation on Spot Currency Contracts		—	1,366
Receivables:			
Interest and Dividends		46,648,497	30,164,764
Capital Shares Issued		16,992,744	5,684,352
Investments Sold		19,227,628	8,077,233
<b>Total Current Assets</b>		<b>5,256,090,911</b>	<b>4,207,503,940</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	2,713,675	15,946,122
Unrealised Depreciation on Spot Currency Contracts		4,127	—
Payables and Other Liabilities:			
Investments Purchased		43,287,557	9,818,100
Capital Shares Redeemed		4,119,996	916,578
Management Fees Payable	12	447,550	373,440
<b>Total Current Liabilities</b>		<b>50,572,905</b>	<b>27,054,240</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>5,205,518,006</b>	<b>4,180,449,700</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>CHF Hedged Acc<sup>1</sup></b>			
EUR (€) Equivalent	112,301	45,476	—
Net Assets	104,409	44,904	—
Number of Shares Outstanding	1,109	500	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>94.15</b>	<b>89.81</b>	<b>—</b>
<b>EUR Acc</b>			
Net Assets	3,100,836,393	2,363,361,264	2,704,623,900
Number of Shares Outstanding	14,766,997	12,048,861	11,268,812
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>209.98</b>	<b>196.15</b>	<b>240.01</b>
<b>Investor EUR</b>			
Net Assets	75,357,252	64,541,671	105,936,306
Number of Shares Outstanding	380,702	349,062	468,233
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>197.94</b>	<b>184.90</b>	<b>226.25</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	1,393,858,563	1,181,378,231	2,043,037,748
Number of Shares Outstanding	12,497,925	11,346,745	16,046,300
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>111.53</b>	<b>104.12</b>	<b>127.32</b>
<b>GBP Hedged Acc</b>			
EUR (€) Equivalent	603,806,733	554,013,240	803,587,159
Net Assets	523,215,513	491,537,666	674,694,055
Number of Shares Outstanding	4,436,884	4,523,891	5,126,161
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>117.92</b>	<b>108.65</b>	<b>131.62</b>
<b>Institutional Plus GBP Hedged Acc<sup>3</sup></b>			
EUR (€) Equivalent	12,483,177	—	—
Net Assets	10,817,024	—	—
Number of Shares Outstanding	102,635	—	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>105.39</b>	<b>—</b>	<b>—</b>
<b>USD Acc</b>			
EUR (€) Equivalent	19,063,587	17,109,818	18,340,836
Net Assets	21,058,591	18,260,453	20,857,199
Number of Shares Outstanding	214,568	206,162	180,608
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>98.14</b>	<b>88.57</b>	<b>115.48</b>

<sup>1</sup> The share class launched on 17 May 2022.

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

<sup>3</sup> The share class launched on 21 June 2023.

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		72,437,952	32,216,558
Other Income		949	8,144
Net Gain/(Loss) on Financial Instruments		281,440,214	(1,016,517,993)
<b>Total Investment Income/(Loss)</b>		<b>353,879,115</b>	<b>(984,293,291)</b>
<b>Expenses</b>			
Management Fees	12	4,540,928	4,705,871
Transaction Fees and Commissions		788	1,092
<b>Total Expenses</b>		<b>4,541,716</b>	<b>4,706,963</b>
<b>Finance Costs</b>			
Interest Expense		4,017	121,267
<b>Total Finance Costs</b>		<b>4,017</b>	<b>121,267</b>
<b>Net Investment Income/(Loss)</b>		<b>349,333,382</b>	<b>(989,121,521)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>349,333,382</b>	<b>(989,121,521)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	349,333,382	(989,121,521)
<b>Capital Transactions</b>		
Subscriptions	1,782,379,350	1,177,620,104
Redemptions	(1,106,644,426)	(1,683,574,832)
Total Capital Transactions	675,734,924	(505,954,728)
Total Increase/(Decrease) for the Year	1,025,068,306	(1,495,076,249)
<b>Net Assets</b>		
Beginning of Year	4,180,449,700	5,675,525,949
End of Year	5,205,518,006	4,180,449,700

# Vanguard Euro Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- In this environment, the fund's benchmark index returned 7.38% for the 12 months ended 31 December 2023.
- Each sector in the index posted positive returns. Corporates performed the best, with all represented sub-sectors – financial institutions, industrials and utilities – posting healthy gains. In non-corporates, sovereigns performed particularly well.
- All but one country in the index posted positive returns for the year. Romania, Hungary and Slovenia were among countries posting strong returns. Israel was the lone negative performer.
- Intermediate-dated bonds contributed the most to performance. In terms of quality, lower-rated bonds performed best.

Benchmark returns in the commentary above are in Euros.

### Benchmark: Bloomberg EUR Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	7.33%	-0.70%	0.85%
Benchmark	7.38	-0.63	0.94
Tracking Difference*	-0.05		
Investor EUR	7.33%	-0.71%	0.82%
Benchmark	7.38	-0.63	0.94
Tracking Difference*	-0.05		
Institutional Plus EUR Acc	7.38%	-0.65%	0.92%
Benchmark	7.38	-0.63	0.94
Tracking Difference*	—		
GBP Hedged Acc	8.85%	0.27%	1.56%
Benchmark	8.90	0.37	1.74
Tracking Difference*	-0.05		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: GBP Hedged Acc, 31 January 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
Bundesobligation 0.00% 9/10/2026	27,600,000	25,322,838	Bundesobligation 0.00% 9/10/2026	25,500,000	23,435,544
European Union 2.75% 5/10/2026	14,694,054	14,470,091	European Union 0.80% 4/7/2025	8,300,000	7,947,162
European Financial Stability Facility 3.00% 15/12/2028	9,936,000	9,941,278	European Union 0.00% 4/3/2026	8,530,000	7,888,203
European Union 0.80% 4/7/2025	9,574,657	9,120,809	European Financial Stability Facility 3.00% 15/12/2028	7,437,000	7,348,492
European Union 3.00% 4/3/2053	9,529,680	8,689,738	European Financial Stability Facility 3.00% 10/7/2030	6,660,000	6,639,486
European Union 3.13% 4/12/2030	8,400,000	8,235,863	European Financial Stability Facility 0.00% 19/4/2024	4,511,000	4,367,280
European Financial Stability Facility 3.00% 10/7/2030	7,759,000	7,697,767	European Investment Bank 0.13% 22/4/2024	4,375,000	4,232,734
European Union 3.38% 4/10/2038	7,390,000	7,278,679	European Financial Stability Facility 0.00% 20/7/2026	4,600,000	4,175,742
European Financial Stability Facility 2.88% 16/2/2033	7,350,000	7,171,316	European Union 2.50% 4/10/2052	5,108,594	4,157,166
European Union 2.63% 4/2/2048	8,320,000	7,134,477	European Union 3.00% 4/3/2053	4,357,344	3,980,834
European Union 3.25% 4/7/2034	7,100,000	7,059,472	Australia & New Zealand Banking Group Ltd. 3.21% 15/11/2024	4,000,000	3,980,280
European Union 3.13% 5/12/2028	6,677,000	6,713,209	European Investment Bank 0.88% 13/9/2024	4,000,000	3,892,120
European Union 2.50% 4/10/2052	7,523,076	6,250,494	European Union 0.00% 6/7/2026	4,193,637	3,874,764
European Financial Stability Facility 2.75% 17/8/2026	6,108,000	6,048,356	European Financial Stability Facility 1.50% 15/12/2025	3,800,000	3,676,290
European Investment Bank 3.00% 15/7/2033	6,098,000	6,013,539	DZ HYP AG 3.00% 16/1/2026	3,500,000	3,468,255
European Union 3.38% 4/11/2042	5,566,000	5,489,449	European Union 2.63% 4/2/2048	3,940,502	3,395,902
Toronto-Dominion Bank 3.88% 13/3/2026	5,000,000	5,005,260	European Investment Bank 0.05% 24/5/2024	3,500,000	3,383,555
European Financial Stability Facility 3.38% 30/8/2038	4,941,000	4,895,345	Cie de Financement Foncier SA 2.38% 15/3/2030	3,500,000	3,303,329
European Union 0.00% 4/10/2028	5,450,000	4,641,496	European Financial Stability Facility 0.13% 18/3/2030	3,800,000	3,116,000
European Financial Stability Facility 3.50% 11/4/2029	4,160,000	4,150,390	European Financial Stability Facility 2.88% 16/2/2033	3,050,000	3,003,457

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.87% (31 December 2022: 98.58%)</b>					
<b>Fixed Income 98.87% (31 December 2022: 98.58%)</b>					
<b>Andorra 0.02% (31 December 2022: 0.02%)</b>					
Andorra International Bond	200,000	1.25%	23/2/2027	186,856	0.01%
Andorra International Bond	300,000	1.25%	6/5/2031	256,287	0.01%
				<b>443,143</b>	<b>0.02%</b>
<b>Australia 1.65% (31 December 2022: 1.95%)</b>					
Amcor UK Finance plc	400,000	1.13%	23/6/2027	372,538	0.02%
APA Infrastructure Ltd.	500,000	2.00%	22/3/2027	477,622	0.02%
APA Infrastructure Ltd.	400,000	0.75%	15/3/2029	348,071	0.02%
APA Infrastructure Ltd.	300,000	1.25%	15/3/2033	242,073	0.01%
Ausgrid Finance Pty Ltd.	250,000	1.25%	30/7/2025	241,149	0.01%
Ausgrid Finance Pty Ltd.	478,000	0.88%	7/10/2031	389,646	0.02%
AusNet Services Holdings Pty Ltd.	300,000	1.50%	26/2/2027	282,239	0.01%
AusNet Services Holdings Pty Ltd.	400,000	0.63%	25/8/2030	337,072	0.01%
Australia & New Zealand Banking Group Ltd.	1,505,000	3.44%	4/4/2025	1,506,814	0.07%
Australia & New Zealand Banking Group Ltd.	1,000,000	0.75%	29/9/2026	938,628	0.04%
Australia & New Zealand Banking Group Ltd.*	500,000	5.10%	3/2/2033	513,867	0.02%
Australia Pacific Airports Melbourne Pty Ltd.	400,000	4.38%	24/5/2033	423,092	0.02%
BHP Billiton Finance Ltd.	600,000	3.25%	24/9/2027	605,667	0.03%
BHP Billiton Finance Ltd.	400,000	1.50%	29/4/2030	358,316	0.02%
Brambles Finance plc	300,000	1.50%	4/10/2027	282,682	0.01%
Brambles Finance plc	300,000	4.25%	22/3/2031	316,353	0.01%
CIMIC Finance Ltd.	400,000	1.50%	28/5/2029	347,238	0.01%
Commonwealth Bank of Australia	600,000	1.13%	18/1/2028	562,756	0.02%
Commonwealth Bank of Australia	1,900,000	0.88%	19/2/2029	1,715,399	0.07%
Commonwealth Bank of Australia	1,300,000	0.13%	15/10/2029	1,107,783	0.05%
Computershare US, Inc.	300,000	1.13%	7/10/2031	232,906	0.01%
Glencore Capital Finance DAC	400,000	1.13%	10/3/2028	368,419	0.02%
Glencore Capital Finance DAC	550,000	0.75%	1/3/2029	481,600	0.02%
Glencore Capital Finance DAC	100,000	1.25%	1/3/2033	80,435	0.00%
Glencore Finance Europe Ltd.	700,000	1.75%	17/3/2025	684,090	0.03%
Glencore Finance Europe Ltd.	700,000	1.50%	15/10/2026	666,592	0.03%
Macquarie Group Ltd.	400,000	0.63%	3/2/2027	367,131	0.02%
Macquarie Group Ltd.	1,150,000	0.35%	3/3/2028	1,017,256	0.04%
Macquarie Group Ltd.	300,000	0.94%	19/1/2029	263,556	0.01%
Macquarie Group Ltd.	400,000	4.75%	23/1/2030	420,632	0.02%
National Australia Bank Ltd.	2,000,000	3.26%	13/2/2026	2,009,269	0.09%
National Australia Bank Ltd.	700,000	1.25%	18/5/2026	675,306	0.03%
National Australia Bank Ltd.	400,000	2.13%	24/5/2028	386,251	0.02%
National Australia Bank Ltd.	1,000,000	1.38%	30/8/2028	924,556	0.04%
National Australia Bank Ltd.	2,000,000	0.01%	6/1/2029	1,727,934	0.08%
NBN Co., Ltd.	700,000	4.13%	15/3/2029	729,456	0.03%
NBN Co., Ltd.	200,000	4.38%	15/3/2033	214,424	0.01%
Origin Energy Finance Ltd.	400,000	1.00%	17/9/2029	348,368	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	200,000	1.75%	11/4/2028	182,264	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	300,000	1.45%	28/3/2029	264,297	0.01%
Stockland Trust	100,000	1.63%	27/4/2026	94,963	0.00%
Sydney Airport Finance Co. Pty Ltd.	200,000	1.75%	26/4/2028	188,156	0.01%
Sydney Airport Finance Co. Pty Ltd.	200,000	4.38%	3/5/2033	210,374	0.01%
Telstra Group Ltd.	200,000	1.13%	14/4/2026	191,736	0.01%
Telstra Group Ltd.	400,000	1.38%	26/3/2029	369,565	0.02%
Telstra Group Ltd.	400,000	1.00%	23/4/2030	356,326	0.02%
Telstra Group Ltd.	610,000	3.75%	4/5/2031	639,540	0.03%
Toyota Finance Australia Ltd.	251,000	0.06%	13/1/2025	242,226	0.01%
Toyota Finance Australia Ltd.	111,000	2.28%	21/10/2027	108,239	0.00%
Toyota Finance Australia Ltd.	331,000	0.44%	13/1/2028	299,028	0.01%
Transurban Finance Co. Pty Ltd.	500,000	2.00%	28/8/2025	488,514	0.02%
Transurban Finance Co. Pty Ltd.	400,000	1.75%	29/3/2028	376,832	0.02%
Transurban Finance Co. Pty Ltd.	300,000	1.45%	16/5/2029	273,277	0.01%
Transurban Finance Co. Pty Ltd.	800,000	3.00%	8/4/2030	782,720	0.03%
Vicinity Centres Trust	300,000	1.13%	7/11/2029	254,312	0.01%
Wesfarmers Ltd.	622,000	0.95%	21/10/2033	500,397	0.02%
Westpac Banking Corp.	900,000	0.50%	16/1/2025	873,070	0.04%
Westpac Banking Corp.	800,000	3.70%	16/1/2026	807,014	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Westpac Banking Corp.	1,600,000	0.38%	2/4/2026	1,509,312	0.07%
Westpac Banking Corp.	2,300,000	1.08%	5/4/2027	2,167,540	0.09%
Westpac Banking Corp.	500,000	3.11%	23/11/2027	502,790	0.02%
Westpac Banking Corp.	1,500,000	0.01%	22/9/2028	1,303,075	0.06%
Westpac Banking Corp.	500,000	3.80%	17/1/2030	515,302	0.02%
Westpac Banking Corp. ^	500,000	0.77%	13/5/2031	458,320	0.02%
Woolworths Group Ltd.	540,000	0.38%	15/11/2028	464,262	0.02%
Worley US Finance Sub Ltd.	300,000	0.88%	9/6/2026	280,191	0.01%
				<b>37,670,828</b>	<b>1.65%</b>
<b>Austria 1.83% (31 December 2022: 1.56%)</b>					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,600,000	3.38%	4/5/2026	1,614,159	0.07%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	300,000	4.13%	18/1/2027	304,232	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	600,000	0.01%	21/1/2028	537,263	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	700,000	1.13%	31/7/2028	650,957	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,700,000	0.01%	3/9/2029	1,451,616	0.06%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,400,000	0.01%	2/10/2029	1,193,223	0.05%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	500,000	0.38%	25/3/2041	316,753	0.01%
Borealis AG	200,000	1.75%	10/12/2025	193,424	0.01%
Erste Group Bank AG	300,000	0.05%	16/9/2025	283,560	0.01%
Erste Group Bank AG	700,000	1.50%	7/4/2026	673,625	0.03%
Erste Group Bank AG	800,000	0.63%	17/4/2026	759,418	0.03%
Erste Group Bank AG	600,000	0.88%	13/5/2027	556,184	0.03%
Erste Group Bank AG	1,000,000	3.13%	14/10/2027	1,012,382	0.04%
Erste Group Bank AG	600,000	0.13%	17/5/2028	526,389	0.02%
Erste Group Bank AG	800,000	0.01%	12/7/2028	706,190	0.03%
Erste Group Bank AG	1,000,000	0.01%	11/9/2029	854,284	0.04%
Erste Group Bank AG	600,000	0.25%	14/9/2029	505,821	0.02%
Erste Group Bank AG	500,000	0.10%	15/1/2030	425,096	0.02%
Erste Group Bank AG ^	300,000	4.25%	30/5/2030	311,358	0.01%
Erste Group Bank AG	700,000	2.50%	19/9/2030	685,874	0.03%
Erste Group Bank AG ^	800,000	0.88%	15/11/2032	699,184	0.03%
Erste Group Bank AG	300,000	0.50%	12/1/2037	217,177	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	900,000	0.01%	1/10/2026	833,144	0.04%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	700,000	0.01%	18/6/2027	636,224	0.03%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	1,700,000	0.01%	8/9/2028	1,493,684	0.07%
Hypo Tirol Bank AG	600,000	0.01%	11/3/2031	487,270	0.02%
Hypo Vorarlberg Bank AG	1,100,000	3.25%	19/2/2027	1,111,445	0.05%
Hypo Vorarlberg Bank AG	1,000,000	3.25%	16/2/2028	1,013,518	0.05%
JAB Holdings BV	1,500,000	1.75%	25/6/2026	1,446,235	0.06%
JAB Holdings BV	200,000	2.50%	17/4/2027	195,474	0.01%
JAB Holdings BV	200,000	1.00%	20/12/2027	183,727	0.01%
JAB Holdings BV	400,000	2.50%	25/6/2029	384,495	0.02%
JAB Holdings BV	200,000	3.38%	17/4/2035	190,477	0.01%
JAB Holdings BV	400,000	2.25%	19/12/2039	311,376	0.01%
Mondi Finance Europe GmbH	400,000	2.38%	1/4/2028	391,937	0.02%
OMV AG ^	300,000	2.50%	Perpetual	282,501	0.01%
OMV AG ^	300,000	2.88%	Perpetual	265,580	0.01%
OMV AG	800,000	0.00%	3/7/2025	761,818	0.03%
OMV AG ^	300,000	6.25%	Perpetual	310,398	0.01%
OMV AG	400,000	1.00%	14/12/2026	380,344	0.02%
OMV AG	400,000	3.50%	27/9/2027	409,047	0.02%
OMV AG	300,000	2.00%	9/4/2028	290,834	0.01%
OMV AG	500,000	0.75%	16/6/2030	434,599	0.02%
OMV AG	200,000	2.38%	9/4/2032	191,274	0.01%
OMV AG	450,000	1.00%	3/7/2034	359,694	0.02%
Raiffeisen Bank International AG	900,000	0.25%	22/1/2025	865,470	0.04%
Raiffeisen Bank International AG	100,000	0.38%	25/9/2026	91,442	0.00%
Raiffeisen Bank International AG ^	800,000	4.75%	26/1/2027	808,874	0.04%
Raiffeisen Bank International AG	400,000	5.75%	27/1/2028	427,990	0.02%
Raiffeisen Bank International AG ^	300,000	6.00%	15/9/2028	312,977	0.01%
Raiffeisen Bank International AG	800,000	0.13%	3/12/2029	679,908	0.03%
Raiffeisen Bank International AG ^	300,000	1.50%	12/3/2030	279,616	0.01%
Raiffeisen Bank International AG ^	100,000	2.88%	18/6/2032	89,609	0.00%
Raiffeisen Bank International AG ^	300,000	7.38%	20/12/2032	315,726	0.01%
Raiffeisen Bank International AG ^	300,000	1.38%	17/6/2033	245,289	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Raiffeisen Landesbank Vorarlberg mit Revisionsverband eGen	1,000,000	1.63%	11/5/2029	944,572	0.04%
Raiffeisenlandesbank Niederoesterreich-Wien AG	600,000	0.63%	3/3/2025	580,890	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	600,000	0.88%	30/1/2029	544,930	0.02%
Raiffeisenlandesbank Niederoesterreich-Wien AG	1,000,000	3.25%	11/1/2030	1,020,961	0.05%
Raiffeisenlandesbank Niederoesterreich-Wien AG	900,000	0.38%	15/1/2035	676,943	0.03%
Raiffeisenlandesbank Oberoesterreich AG	800,000	2.50%	28/6/2029	784,482	0.03%
Raiffeisen-Landesbank Steiermark AG	900,000	1.38%	11/5/2033	783,792	0.03%
Telekom Finanzmanagement GmbH	500,000	1.50%	7/12/2026	481,673	0.02%
UniCredit Bank Austria AG	600,000	0.63%	16/1/2026	571,796	0.03%
UniCredit Bank Austria AG	2,000,000	3.00%	31/7/2026	2,003,205	0.09%
UniCredit Bank Austria AG	400,000	0.25%	4/6/2027	366,830	0.02%
UniCredit Bank Austria AG	500,000	0.25%	21/6/2030	424,870	0.02%
UNIQA Insurance Group AG	200,000	1.38%	9/7/2030	173,284	0.01%
UNIQA Insurance Group AG <sup>^</sup>	300,000	2.38%	9/12/2041	242,874	0.01%
UNIQA Insurance Group AG <sup>^</sup>	200,000	6.00%	27/7/2046	205,115	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe <sup>^</sup>	300,000	4.88%	15/6/2042	300,947	0.01%
Volksbank Wien AG	300,000	4.75%	15/3/2027	308,059	0.01%
Volksbank Wien AG	700,000	0.13%	19/11/2029	597,577	0.03%
				<b>41,972,965</b>	<b>1.83%</b>
<b>Belgium 1.55% (31 December 2022: 1.58%)</b>					
Aedifica SA	200,000	0.75%	9/9/2031	159,094	0.01%
Ageas SA <sup>^</sup>	600,000	3.25%	2/7/2049	560,076	0.03%
Aliaxis Finance SA	300,000	0.88%	8/11/2028	254,184	0.01%
Anheuser-Busch InBev SA	700,000	2.70%	31/3/2026	692,563	0.03%
Anheuser-Busch InBev SA	1,200,000	1.15%	22/1/2027	1,139,823	0.05%
Anheuser-Busch InBev SA	700,000	1.13%	1/7/2027	660,897	0.03%
Anheuser-Busch InBev SA	800,000	2.13%	2/12/2027	779,115	0.03%
Anheuser-Busch InBev SA	1,500,000	2.00%	17/3/2028	1,457,331	0.06%
Anheuser-Busch InBev SA	100,000	1.50%	18/4/2030	91,966	0.00%
Anheuser-Busch InBev SA	500,000	1.65%	28/3/2031	458,653	0.02%
Anheuser-Busch InBev SA	1,200,000	2.88%	2/4/2032	1,187,212	0.05%
Anheuser-Busch InBev SA	600,000	2.00%	23/1/2035	537,369	0.02%
Anheuser-Busch InBev SA	1,350,000	2.75%	17/3/2036	1,286,629	0.06%
Anheuser-Busch InBev SA <sup>^</sup>	784,000	3.70%	2/4/2040	801,095	0.04%
Argenta Spaarbank NV <sup>^</sup>	400,000	5.38%	29/11/2027	413,655	0.02%
Argenta Spaarbank NV <sup>^</sup>	700,000	1.38%	8/2/2029	621,880	0.03%
Argenta Spaarbank NV	400,000	0.50%	8/10/2041	256,883	0.01%
Belfius Bank SA	1,200,000	3.25%	18/10/2027	1,219,174	0.05%
Belfius Bank SA	900,000	0.13%	28/1/2030	766,324	0.03%
BNP Paribas Fortis SA	700,000	0.63%	4/10/2025	671,084	0.03%
BNP Paribas Fortis SA	700,000	3.75%	30/10/2028	730,161	0.03%
Cofinimmo SA	200,000	1.00%	24/1/2028	181,096	0.01%
Cofinimmo SA	200,000	0.88%	2/12/2030	162,352	0.01%
Crelan SA	300,000	5.38%	31/10/2025	308,276	0.01%
Crelan SA	100,000	5.75%	26/1/2028	104,688	0.01%
Crelan SA <sup>^</sup>	300,000	6.00%	28/2/2030	317,444	0.01%
Elia Group SA	400,000	1.50%	5/9/2028	371,926	0.02%
Elia Transmission Belgium SA	1,000,000	1.38%	14/1/2026	961,434	0.04%
Elia Transmission Belgium SA	800,000	0.88%	28/4/2030	697,381	0.03%
Euroclear Bank SA	1,150,000	0.13%	7/7/2025	1,097,677	0.05%
Euroclear Bank SA	300,000	3.63%	13/10/2027	306,707	0.01%
Euroclear Investments SA	1,000,000	1.13%	7/12/2026	952,812	0.04%
Euroclear Investments SA	500,000	1.50%	11/4/2030	458,119	0.02%
Euroclear Investments SA <sup>^</sup>	400,000	2.63%	11/4/2048	370,654	0.02%
Groupe Bruxelles Lambert NV	300,000	3.13%	6/9/2029	300,878	0.01%
Groupe Bruxelles Lambert NV	300,000	0.13%	28/1/2031	241,523	0.01%
Groupe Bruxelles Lambert NV	300,000	4.00%	15/5/2033	315,345	0.01%
ING Belgium SA	1,000,000	0.63%	30/5/2025	964,899	0.04%
ING Belgium SA	700,000	0.75%	28/9/2026	662,606	0.03%
ING Belgium SA	1,300,000	1.50%	19/5/2029	1,221,212	0.05%
KBC Bank NV	800,000	0.00%	3/12/2025	757,521	0.03%
KBC Bank NV	2,000,000	3.13%	22/2/2027	2,020,711	0.09%
KBC Group NV	800,000	0.63%	10/4/2025	772,455	0.03%
KBC Group NV <sup>^</sup>	500,000	1.50%	29/3/2026	486,405	0.02%
KBC Group NV <sup>^</sup>	900,000	4.50%	6/6/2026	909,747	0.04%
KBC Group NV <sup>^</sup>	200,000	0.25%	1/3/2027	187,052	0.01%
KBC Group NV <sup>^</sup>	1,000,000	0.75%	21/1/2028	920,163	0.04%
KBC Group NV <sup>^</sup>	700,000	0.13%	14/1/2029	612,538	0.03%
KBC Group NV <sup>^</sup>	400,000	4.38%	19/4/2030	415,203	0.02%
KBC Group NV	800,000	3.00%	25/8/2030	779,570	0.03%
KBC Group NV	400,000	4.38%	6/12/2031	421,349	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
KBC Group NV <sup>^</sup>	400,000	0.63%	7/12/2031	361,001	0.02%
KBC Group NV <sup>^</sup>	400,000	4.88%	25/4/2033	408,870	0.02%
Lonza Finance International NV	300,000	1.63%	21/4/2027	287,519	0.01%
Lonza Finance International NV	200,000	3.88%	25/5/2033	207,504	0.01%
Silfin NV	200,000	2.88%	11/4/2027	187,145	0.01%
Syensqo SA	600,000	2.75%	2/12/2027	588,669	0.03%
VGP NV	300,000	1.63%	17/1/2027	262,738	0.01%
VGP NV	300,000	1.50%	8/4/2029	233,000	0.01%
				<b>35,561,357</b>	<b>1.55%</b>
<b>Bermuda 0.01% (31 December 2022: 0.00%)</b>					
Athora Holding Ltd.	300,000	6.63%	16/6/2028	310,016	0.01%
				<b>310,016</b>	<b>0.01%</b>
<b>Bulgaria 0.28% (31 December 2022: 0.22%)</b>					
Bulgaria Government International Bond	800,000	2.63%	26/3/2027	787,139	0.04%
Bulgaria Government International Bond	400,000	3.00%	21/3/2028	395,668	0.02%
Bulgaria Government International Bond	1,200,000	4.13%	23/9/2029	1,234,822	0.05%
Bulgaria Government International Bond	563,000	4.38%	13/5/2031	592,024	0.03%
Bulgaria Government International Bond	1,805,000	4.50%	27/1/2033	1,898,830	0.08%
Bulgaria Government International Bond	100,000	4.63%	23/9/2034	106,437	0.01%
Bulgaria Government International Bond	100,000	3.13%	26/3/2035	93,152	0.00%
Bulgaria Government International Bond	900,000	4.88%	13/5/2036	965,517	0.04%
Bulgaria Government International Bond	420,000	1.38%	23/9/2050	255,056	0.01%
				<b>6,328,645</b>	<b>0.28%</b>
<b>Canada 2.94% (31 December 2022: 3.12%)</b>					
Alimentation Couche-Tard, Inc.	300,000	1.88%	6/5/2026	289,520	0.01%
Bank of Montreal	2,300,000	1.00%	5/4/2026	2,200,390	0.10%
Bank of Montreal	1,500,000	3.38%	4/7/2026	1,513,178	0.07%
Bank of Montreal	500,000	2.75%	15/6/2027	491,813	0.02%
Bank of Nova Scotia	900,000	0.50%	22/1/2025	872,723	0.04%
Bank of Nova Scotia	900,000	0.01%	18/3/2025	864,356	0.04%
Bank of Nova Scotia	750,000	0.01%	14/1/2027	687,488	0.03%
Bank of Nova Scotia	830,000	3.25%	18/1/2028	840,844	0.04%
Bank of Nova Scotia	700,000	0.25%	1/11/2028	607,618	0.03%
Bank of Nova Scotia	2,800,000	0.01%	14/9/2029	2,375,809	0.10%
Canadian Imperial Bank of Commerce	1,100,000	0.38%	10/3/2026	1,038,787	0.05%
Canadian Imperial Bank of Commerce	1,110,000	3.25%	31/3/2027	1,120,102	0.05%
Canadian Imperial Bank of Commerce	750,000	0.04%	9/7/2027	678,553	0.03%
CDP Financial, Inc.	1,600,000	1.13%	6/4/2027	1,521,419	0.07%
CPPIB Capital, Inc.	1,450,000	0.05%	24/2/2031	1,197,067	0.05%
CPPIB Capital, Inc.	1,200,000	1.50%	4/3/2033	1,065,509	0.05%
CPPIB Capital, Inc.	650,000	0.75%	15/7/2049	388,244	0.02%
Export Development Canada	1,000,000	0.25%	7/3/2026	949,986	0.04%
Export Development Canada	1,000,000	0.50%	25/2/2027	939,864	0.04%
Export Development Canada	1,400,000	2.88%	19/1/2028	1,421,300	0.06%
Fairfax Financial Holdings Ltd.	200,000	2.75%	29/3/2028	190,698	0.01%
Federation des Caisses Desjardins du Quebec	1,700,000	0.01%	24/9/2025	1,612,888	0.07%
Federation des Caisses Desjardins du Quebec	1,200,000	0.05%	26/11/2027	1,076,177	0.05%
Great-West Lifeco, Inc.	300,000	1.75%	7/12/2026	291,252	0.01%
HSBC Bank Canada	900,000	3.63%	7/3/2028	927,945	0.04%
Magna International, Inc.	300,000	1.50%	25/9/2027	286,150	0.01%
National Bank of Canada	1,000,000	0.75%	13/3/2025	969,767	0.04%
National Bank of Canada	1,000,000	0.13%	27/1/2027	919,290	0.04%
National Bank of Canada	1,200,000	0.01%	25/3/2028	1,066,073	0.05%
OMERS Finance Trust	500,000	0.45%	13/5/2025	481,718	0.02%
Ontario Teachers' Finance Trust	900,000	0.50%	6/5/2025	867,618	0.04%
Ontario Teachers' Finance Trust	490,000	0.10%	19/5/2028	435,779	0.02%
Ontario Teachers' Finance Trust	340,000	3.30%	5/10/2029	346,615	0.02%
Ontario Teachers' Finance Trust	840,000	1.85%	3/5/2032	766,562	0.03%
Ontario Teachers' Finance Trust	900,000	0.95%	24/11/2051	507,393	0.02%
Province of Alberta Canada	2,100,000	0.63%	18/4/2025	2,034,713	0.09%
Province of Alberta Canada	500,000	0.63%	16/1/2026	479,146	0.02%
Province of Ontario Canada	1,500,000	0.63%	17/4/2025	1,452,436	0.06%
Province of Ontario Canada	1,200,000	0.01%	25/11/2030	995,468	0.04%
Province of Ontario Canada	900,000	0.25%	9/6/2031	746,741	0.03%
Province of Quebec Canada	900,000	0.88%	15/1/2025	877,918	0.04%
Province of Quebec Canada <sup>1</sup>	2,000,000	0.20%	7/4/2025	1,927,828	0.08%
Province of Quebec Canada	700,000	0.88%	4/5/2027	660,642	0.03%
Province of Quebec Canada	900,000	0.00%	15/10/2029	772,305	0.03%
Province of Quebec Canada	1,720,000	0.00%	29/10/2030	1,431,134	0.06%
Province of Quebec Canada	1,500,000	0.25%	5/5/2031	1,253,028	0.05%
Province of Quebec Canada	1,000,000	0.50%	25/1/2032	834,736	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Province of Quebec Canada	1,100,000	3.00%	24/1/2033	1,112,050	0.05%
Royal Bank of Canada	1,400,000	0.63%	10/9/2025	1,344,589	0.06%
Royal Bank of Canada	1,000,000	0.63%	23/3/2026	950,306	0.04%
Royal Bank of Canada	2,200,000	0.01%	21/1/2027	2,016,679	0.09%
Royal Bank of Canada	2,000,000	2.38%	13/9/2027	1,964,674	0.09%
Royal Bank of Canada	400,000	4.13%	5/7/2028	412,732	0.02%
Royal Bank of Canada	1,000,000	3.50%	25/7/2028	1,026,661	0.04%
Royal Bank of Canada	200,000	2.13%	26/4/2029	188,464	0.01%
Royal Bank of Canada	585,000	1.75%	8/6/2029	550,424	0.02%
Royal Bank of Canada	350,000	4.38%	2/10/2030	367,916	0.02%
Toronto-Dominion Bank	5,000,000	3.88%	13/3/2026	5,091,234	0.22%
Toronto-Dominion Bank	1,000,000	0.50%	18/1/2027	925,833	0.04%
Toronto-Dominion Bank	1,000,000	0.86%	24/3/2027	937,240	0.04%
Toronto-Dominion Bank	1,800,000	0.10%	19/7/2027	1,631,346	0.07%
Toronto-Dominion Bank	500,000	2.55%	3/8/2027	489,195	0.02%
Toronto-Dominion Bank	800,000	3.63%	13/12/2029	809,391	0.04%
Toronto-Dominion Bank	800,000	1.95%	8/4/2030	734,359	0.03%
Toronto-Dominion Bank	900,000	3.67%	8/9/2031	940,987	0.04%
Toronto-Dominion Bank	400,000	3.13%	3/8/2032	391,225	0.02%
				<b>67,161,895</b>	<b>2.94%</b>
<b>Chile 0.27% (31 December 2022: 0.28%)</b>					
Chile Government International Bond	900,000	1.75%	20/1/2026	870,201	0.04%
Chile Government International Bond	2,850,000	0.10%	26/1/2027	2,587,242	0.11%
Chile Government International Bond	600,000	0.56%	21/1/2029	523,708	0.02%
Chile Government International Bond	846,000	0.83%	2/7/2031	700,596	0.03%
Chile Government International Bond	537,353	4.13%	5/7/2034	549,127	0.02%
Chile Government International Bond	800,000	1.30%	26/7/2036	607,645	0.03%
Chile Government International Bond	682,000	1.25%	22/1/2051	383,057	0.02%
				<b>6,221,576</b>	<b>0.27%</b>
<b>China 0.31% (31 December 2022: 0.41%)</b>					
China Government International Bond	1,850,000	0.13%	12/11/2026	1,699,792	0.07%
China Government International Bond	1,300,000	0.50%	12/11/2031	1,075,331	0.05%
China Government International Bond	600,000	0.63%	25/11/2035	446,046	0.02%
China Government International Bond	850,000	1.00%	12/11/2039	591,871	0.03%
Cromwell EREIT Lux Finco Sarl	125,000	2.13%	19/11/2025	117,390	0.01%
Prosus NV	500,000	1.54%	3/8/2028	431,322	0.02%
Prosus NV	500,000	1.29%	13/7/2029	406,210	0.02%
Prosus NV	400,000	2.03%	3/8/2032	306,640	0.01%
Prosus NV	350,000	1.99%	13/7/2033	258,559	0.01%
State Grid Europe Development 2014 plc	200,000	2.45%	26/1/2027	189,778	0.01%
State Grid Overseas Investment BVI Ltd.	300,000	1.75%	19/5/2025	291,407	0.01%
State Grid Overseas Investment BVI Ltd.	530,000	0.80%	5/8/2026	494,647	0.02%
State Grid Overseas Investment BVI Ltd.	900,000	2.13%	2/5/2030	799,957	0.03%
				<b>7,108,950</b>	<b>0.31%</b>
<b>Czech Republic 0.22% (31 December 2022: 0.20%)</b>					
Ceska sporitelna A.S.^	300,000	5.74%	8/3/2028	309,693	0.01%
Ceska sporitelna A.S.^	200,000	0.50%	13/9/2028	172,941	0.01%
Ceske Drahy A.S.	300,000	1.50%	23/5/2026	283,078	0.01%
CEZ A.S.	500,000	4.88%	16/4/2025	506,321	0.02%
CEZ A.S.	1,000,000	0.88%	2/12/2026	924,902	0.04%
CEZ A.S.	400,000	3.00%	5/6/2028	390,152	0.02%
CPI Property Group SA	250,000	2.75%	12/5/2026	208,002	0.01%
CPI Property Group SA	200,000	1.63%	23/4/2027	146,509	0.00%
CPI Property Group SA	400,000	1.75%	14/1/2030	228,004	0.01%
CPI Property Group SA	400,000	1.50%	27/1/2031	208,293	0.01%
EP Infrastructure A.S.	350,000	1.70%	30/7/2026	313,530	0.01%
EP Infrastructure A.S.	200,000	2.05%	9/10/2028	166,228	0.01%
EP Infrastructure A.S.	200,000	1.82%	2/3/2031	154,556	0.01%
Raiffeisenbank A.S.^	400,000	7.13%	19/1/2026	404,309	0.02%
UniCredit Bank Czech Republic & Slovakia A.S.	600,000	3.75%	20/6/2028	613,288	0.03%
				<b>5,029,806</b>	<b>0.22%</b>
<b>Denmark 1.26% (31 December 2022: 1.18%)</b>					
AP Moller-Maersk A/S	600,000	1.75%	16/3/2026	580,675	0.03%
AP Moller-Maersk A/S	245,000	0.75%	25/11/2031	200,674	0.01%
Carlsberg Breweries A/S	400,000	3.25%	12/10/2025	400,261	0.02%
Carlsberg Breweries A/S	300,000	3.50%	26/11/2026	303,723	0.01%
Carlsberg Breweries A/S	800,000	0.38%	30/6/2027	729,334	0.03%
Carlsberg Breweries A/S	500,000	4.00%	5/10/2028	518,361	0.02%
Carlsberg Breweries A/S	300,000	0.88%	1/7/2029	266,643	0.01%
Carlsberg Breweries A/S	300,000	0.63%	9/3/2030	257,753	0.01%
Carlsberg Breweries A/S	600,000	4.25%	5/10/2033	637,739	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Danfoss Finance I BV	500,000	0.13%	28/4/2026	464,447	0.02%
Danfoss Finance I BV	200,000	0.38%	28/10/2028	175,125	0.01%
Danfoss Finance II BV	300,000	4.13%	2/12/2029	312,017	0.01%
Danfoss Finance II BV	200,000	0.75%	28/4/2031	165,928	0.01%
Danmarks Skibskredit A/S	800,000	4.38%	19/10/2026	819,628	0.04%
Danske Bank A/S	500,000	0.63%	26/5/2025	480,650	0.02%
Danske Bank A/S^	400,000	1.38%	17/2/2027	381,174	0.02%
Danske Bank A/S^	200,000	0.75%	9/6/2029	177,051	0.01%
Danske Bank A/S^	1,200,000	1.38%	12/2/2030	1,156,962	0.05%
Danske Bank A/S^	700,000	4.75%	21/6/2030	738,100	0.03%
Danske Bank A/S^	600,000	4.13%	10/1/2031	621,623	0.03%
Danske Bank A/S^	500,000	1.00%	15/5/2031	466,541	0.02%
Danske Mortgage Bank plc	900,000	0.01%	14/1/2028	804,777	0.04%
DSV A/S	250,000	0.38%	26/2/2027	230,312	0.01%
H Lundbeck A/S	100,000	0.88%	14/10/2027	90,587	0.00%
Heidelberg Materials Finance Luxembourg SA	500,000	4.88%	21/11/2033	532,679	0.02%
ISS Finance BV	600,000	1.25%	7/7/2025	577,282	0.03%
ISS Global A/S	500,000	0.88%	18/6/2026	468,779	0.02%
Jyske Bank A/S^	500,000	4.63%	11/4/2026	504,498	0.02%
Jyske Bank A/S	600,000	5.50%	16/11/2027	629,383	0.03%
Jyske Bank A/S^	146,000	5.00%	26/10/2028	151,804	0.01%
Jyske Bank A/S^	200,000	4.88%	10/11/2029	208,118	0.01%
Jyske Realkredit A/S	1,300,000	0.38%	1/4/2025	1,253,609	0.05%
Jyske Realkredit A/S	900,000	0.50%	1/10/2026	845,505	0.04%
Jyske Realkredit A/S	300,000	3.25%	1/7/2030	307,603	0.01%
Kommunekredit	900,000	0.50%	24/1/2025	874,733	0.04%
Kommunekredit	900,000	0.63%	11/5/2026	859,501	0.04%
Kommunekredit	500,000	0.75%	18/5/2027	472,440	0.02%
Kommunekredit	480,000	0.00%	3/3/2031	401,134	0.02%
Kommunekredit	800,000	2.38%	15/9/2032	787,144	0.03%
Kommunekredit	500,000	0.01%	4/5/2034	379,783	0.02%
Kommunekredit	600,000	2.88%	19/1/2035	604,997	0.03%
Kommunekredit	200,000	0.88%	3/11/2036	158,730	0.01%
Kommunekredit	1,000,000	0.13%	26/9/2040	637,062	0.03%
Kommunekredit	240,000	3.38%	26/4/2043	252,274	0.01%
Nykredit Realkredit A/S	700,000	0.63%	17/1/2025	678,649	0.03%
Nykredit Realkredit A/S	300,000	0.25%	13/1/2026	281,697	0.01%
Nykredit Realkredit A/S	200,000	1.38%	12/7/2027	187,186	0.01%
Nykredit Realkredit A/S	600,000	0.38%	17/1/2028	528,403	0.02%
Nykredit Realkredit A/S	300,000	4.00%	17/7/2028	303,799	0.01%
Nykredit Realkredit A/S	400,000	4.63%	19/1/2029	413,444	0.02%
Nykredit Realkredit A/S^	300,000	5.50%	29/12/2032	309,544	0.01%
Orsted A/S	200,000	2.25%	14/6/2028	192,195	0.01%
Orsted A/S	500,000	1.50%	26/11/2029	452,403	0.02%
Orsted A/S	1,000,000	3.75%	1/3/2030	1,021,468	0.04%
Orsted A/S	122,000	2.88%	14/6/2033	115,345	0.00%
Orsted A/S^	200,000	1.75%	9/12/3019	175,273	0.01%
Orsted A/S^	300,000	1.50%	18/2/3021	229,818	0.01%
Pandora A/S	600,000	4.50%	10/4/2028	622,711	0.03%
Sydbank A/S^	300,000	0.50%	10/11/2026	281,375	0.01%
TDC Net A/S	500,000	6.50%	1/6/2031	529,706	0.02%
Vestas Wind Systems A/S	500,000	4.13%	15/6/2026	508,335	0.02%
				<b>28,718,494</b>	<b>1.26%</b>
<b>Estonia 0.02% (31 December 2022: 0.03%)</b>					
Luminor Bank A.S.^	600,000	0.54%	23/9/2026	550,889	0.02%
				<b>550,889</b>	<b>0.02%</b>
<b>Finland 1.54% (31 December 2022: 1.43%)</b>					
Balder Finland OYJ	400,000	1.00%	18/1/2027	338,840	0.01%
Balder Finland OYJ	300,000	2.00%	18/1/2031	219,821	0.01%
Castellum Helsinki Finance Holding Abp	200,000	2.00%	24/3/2025	193,002	0.01%
Castellum Helsinki Finance Holding Abp	300,000	0.88%	17/9/2029	231,398	0.01%
Danske Mortgage Bank plc	800,000	3.50%	29/1/2029	824,916	0.04%
Elenia Verkko OYJ	700,000	0.38%	6/2/2027	637,169	0.03%
Elisa OYJ	100,000	1.13%	26/2/2026	95,888	0.00%
Kojamo OYJ	300,000	1.88%	27/5/2027	268,181	0.01%
Kojamo OYJ	200,000	0.88%	28/5/2029	158,284	0.01%
Metso OYJ	300,000	0.88%	26/5/2028	268,539	0.01%
Neste OYJ	400,000	4.25%	16/3/2033	427,626	0.02%
Nokia OYJ	300,000	2.00%	11/3/2026	288,999	0.01%
Nokia OYJ	235,000	4.38%	21/8/2031	236,253	0.01%
Nordea Bank Abp	500,000	1.13%	12/2/2025	487,313	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nordea Bank Abp^	227,000	3.63%	10/2/2026	226,411	0.01%
Nordea Bank Abp	500,000	0.38%	28/5/2026	469,740	0.02%
Nordea Bank Abp	1,100,000	1.13%	16/2/2027	1,033,304	0.05%
Nordea Bank Abp	1,100,000	0.50%	14/5/2027	1,015,525	0.04%
Nordea Bank Abp	600,000	4.13%	5/5/2028	619,408	0.03%
Nordea Bank Abp	700,000	0.50%	2/11/2028	614,863	0.03%
Nordea Bank Abp	300,000	2.50%	23/5/2029	288,519	0.01%
Nordea Bank Abp	300,000	0.50%	19/3/2031	250,342	0.01%
Nordea Bank Abp^	300,000	0.63%	18/8/2031	275,725	0.01%
Nordea Bank Abp	700,000	2.88%	24/8/2032	678,173	0.03%
Nordea Kiinnitysluottopankki OYJ	1,400,000	0.63%	23/5/2025	1,352,070	0.06%
Nordea Kiinnitysluottopankki OYJ	2,000,000	2.63%	1/12/2025	1,990,559	0.09%
Nordea Kiinnitysluottopankki OYJ	1,700,000	0.25%	18/3/2026	1,606,172	0.07%
Nordea Kiinnitysluottopankki OYJ	700,000	1.00%	30/3/2029	641,147	0.03%
Nordea Kiinnitysluottopankki OYJ	1,128,000	2.50%	14/9/2032	1,100,706	0.05%
Nordea Kiinnitysluottopankki OYJ	200,000	1.38%	28/2/2033	176,620	0.01%
Oma Saastopankki OYJ	500,000	3.13%	15/6/2028	505,469	0.02%
OP Corporate Bank plc	1,400,000	0.50%	12/8/2025	1,337,248	0.06%
OP Corporate Bank plc	540,000	0.25%	24/3/2026	504,315	0.02%
OP Corporate Bank plc	1,000,000	0.63%	27/7/2027	908,177	0.04%
OP Corporate Bank plc	1,500,000	0.10%	16/11/2027	1,335,772	0.06%
OP Corporate Bank plc	930,000	0.38%	16/6/2028	819,821	0.04%
OP Corporate Bank plc^	600,000	1.63%	9/6/2030	573,405	0.03%
OP Mortgage Bank	800,000	2.75%	22/6/2026	797,722	0.03%
OP Mortgage Bank	3,000,000	1.00%	5/10/2027	2,815,183	0.12%
OP Mortgage Bank	1,000,000	3.13%	20/10/2028	1,015,803	0.04%
OP Mortgage Bank	1,000,000	2.75%	25/1/2030	998,016	0.04%
OP Mortgage Bank	800,000	0.05%	25/3/2031	655,866	0.03%
Sampo OYJ^	400,000	3.38%	23/5/2049	376,487	0.02%
Sampo OYJ^	450,000	2.50%	3/9/2052	378,156	0.02%
SATO OYJ	100,000	1.38%	24/2/2028	83,424	0.00%
SP-Kiinnitysluottopankki OYJ	900,000	0.05%	19/6/2026	840,761	0.04%
Stora Enso OYJ	100,000	2.50%	7/6/2027	97,761	0.00%
Stora Enso OYJ	300,000	2.50%	21/3/2028	288,502	0.01%
Stora Enso OYJ	300,000	4.25%	1/9/2029	307,607	0.01%
Stora Enso OYJ	300,000	0.63%	2/12/2030	244,221	0.01%
Suomen Hypoteekkiyhdistys	1,000,000	3.63%	15/9/2028	1,030,578	0.05%
Teollisuuden Voima OYJ	1,000,000	1.13%	9/3/2026	944,235	0.04%
Teollisuuden Voima OYJ	200,000	2.63%	31/3/2027	192,673	0.01%
Teollisuuden Voima OYJ	400,000	1.38%	23/6/2028	361,923	0.02%
Teollisuuden Voima OYJ	200,000	4.75%	1/6/2030	209,494	0.01%
Transmission Finance DAC	200,000	0.38%	18/6/2028	174,628	0.01%
UPM-Kymmene OYJ	400,000	0.50%	22/3/2031	329,689	0.01%
				<b>35,142,449</b>	<b>1.54%</b>
<b>France 16.09% (31 December 2022: 15.83%)</b>					
ABEILLE VIE SA d'Assurances Vie et de Capitalisation SA	300,000	6.25%	9/9/2033	326,585	0.01%
Air Liquide Finance SA	500,000	1.25%	3/6/2025	487,588	0.02%
Air Liquide Finance SA	500,000	1.25%	13/6/2028	476,072	0.02%
Air Liquide Finance SA	300,000	1.38%	2/4/2030	276,233	0.01%
Air Liquide Finance SA	400,000	0.63%	20/6/2030	350,420	0.02%
Air Liquide Finance SA	300,000	2.88%	16/9/2032	299,078	0.01%
Air Liquide Finance SA	200,000	0.38%	20/9/2033	158,104	0.01%
Airbus SE	1,200,000	1.38%	9/6/2026	1,155,038	0.05%
Airbus SE	300,000	2.00%	7/4/2028	289,824	0.01%
Airbus SE	1,000,000	1.63%	9/6/2030	923,968	0.04%
Airbus SE	300,000	1.38%	13/5/2031	268,849	0.01%
Airbus SE	500,000	2.38%	7/4/2032	476,258	0.02%
Airbus SE	500,000	2.38%	9/6/2040	428,217	0.02%
ALD SA	400,000	4.75%	13/10/2025	407,789	0.02%
ALD SA	700,000	1.25%	2/3/2026	667,958	0.03%
ALD SA	300,000	4.25%	18/1/2027	306,700	0.01%
ALD SA	200,000	4.00%	5/7/2027	204,379	0.01%
ALD SA	500,000	4.88%	6/10/2028	529,326	0.02%
Alstom SA	800,000	0.25%	14/10/2026	724,687	0.03%
Alstom SA	700,000	0.00%	11/1/2029	576,589	0.03%
APRR SA	600,000	1.13%	9/1/2026	578,962	0.03%
APRR SA	300,000	1.25%	6/1/2027	286,159	0.01%
APRR SA	700,000	1.25%	14/1/2027	666,794	0.03%
APRR SA	600,000	1.25%	18/1/2028	564,144	0.02%
APRR SA	200,000	1.88%	3/1/2029	190,511	0.01%
APRR SA	300,000	0.13%	18/1/2029	262,096	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
APRR SA	400,000	1.50%	25/1/2030	368,467	0.02%
APRR SA	500,000	1.88%	6/1/2031	465,575	0.02%
APRR SA	400,000	1.50%	17/1/2033	350,836	0.02%
ARGAN SA	200,000	1.01%	17/11/2026	178,641	0.01%
Arkea Home Loans SFH SA	1,100,000	3.00%	30/3/2027	1,108,986	0.05%
Arkea Home Loans SFH SA	1,100,000	0.13%	12/7/2029	956,758	0.04%
Arkea Home Loans SFH SA	500,000	0.01%	4/10/2030	416,304	0.02%
Arkea Public Sector SCF SA	600,000	3.25%	10/1/2031	617,281	0.03%
Arkema SA^	200,000	1.50%	Perpetual	185,001	0.01%
Arkema SA	200,000	1.50%	20/1/2025	195,690	0.01%
Arkema SA	200,000	1.50%	20/4/2027	190,518	0.01%
Arkema SA	400,000	0.75%	3/12/2029	349,592	0.02%
Arkema SA	400,000	3.50%	23/1/2031	400,823	0.02%
Arval Service Lease SA	500,000	0.88%	17/2/2025	483,384	0.02%
Arval Service Lease SA	200,000	0.00%	1/10/2025	188,084	0.01%
Arval Service Lease SA	1,200,000	3.38%	4/1/2026	1,198,764	0.05%
Arval Service Lease SA	400,000	4.13%	13/4/2026	404,730	0.02%
Arval Service Lease SA	500,000	4.00%	22/9/2026	506,406	0.02%
Arval Service Lease SA	200,000	4.75%	22/5/2027	207,514	0.01%
Autoroutes du Sud de la France SA	800,000	1.13%	20/4/2026	767,713	0.03%
Autoroutes du Sud de la France SA	1,000,000	1.25%	18/1/2027	954,149	0.04%
Autoroutes du Sud de la France SA	900,000	1.38%	27/6/2028	848,291	0.04%
Autoroutes du Sud de la France SA	400,000	1.38%	21/2/2031	359,429	0.02%
Autoroutes du Sud de la France SA	600,000	2.75%	2/9/2032	582,339	0.03%
Autoroutes du Sud de la France SA	700,000	3.25%	19/1/2033	703,953	0.03%
AXA Bank Europe SCF	1,200,000	0.01%	22/1/2027	1,103,867	0.05%
AXA Bank Europe SCF	600,000	0.25%	9/6/2040	383,894	0.02%
AXA Home Loan SFH SA	500,000	0.13%	25/6/2035	363,275	0.02%
AXA SA^	200,000	3.88%	Perpetual	197,342	0.01%
AXA SA	212,000	3.75%	12/10/2030	223,574	0.01%
AXA SA	900,000	3.63%	10/1/2033	952,791	0.04%
AXA SA^	850,000	1.88%	10/7/2042	699,095	0.03%
AXA SA^	719,000	5.50%	11/7/2043	770,036	0.03%
AXA SA^	100,000	3.38%	6/7/2047	97,900	0.00%
AXA SA^	2,059,000	3.25%	28/5/2049	1,974,452	0.09%
AXA SA^	700,000	4.25%	10/3/2043	691,183	0.03%
Banque Federative du Credit Mutuel SA	1,700,000	1.00%	23/5/2025	1,642,764	0.07%
Banque Federative du Credit Mutuel SA	2,800,000	0.75%	17/7/2025	2,685,572	0.12%
Banque Federative du Credit Mutuel SA	500,000	3.00%	11/9/2025	496,291	0.02%
Banque Federative du Credit Mutuel SA	900,000	1.63%	19/1/2026	870,026	0.04%
Banque Federative du Credit Mutuel SA	1,000,000	0.01%	11/5/2026	929,184	0.04%
Banque Federative du Credit Mutuel SA	700,000	0.75%	8/6/2026	658,800	0.03%
Banque Federative du Credit Mutuel SA	900,000	2.63%	31/3/2027	874,436	0.04%
Banque Federative du Credit Mutuel SA	1,100,000	3.88%	26/1/2028	1,116,220	0.05%
Banque Federative du Credit Mutuel SA	400,000	3.88%	14/2/2028	410,314	0.02%
Banque Federative du Credit Mutuel SA	1,700,000	0.63%	3/11/2028	1,486,993	0.06%
Banque Federative du Credit Mutuel SA	1,500,000	4.13%	13/3/2029	1,557,054	0.07%
Banque Federative du Credit Mutuel SA	700,000	1.88%	18/6/2029	638,595	0.03%
Banque Federative du Credit Mutuel SA	1,000,000	2.63%	6/11/2029	950,224	0.04%
Banque Federative du Credit Mutuel SA	1,300,000	4.38%	2/5/2030	1,350,034	0.06%
Banque Federative du Credit Mutuel SA	1,200,000	4.13%	18/9/2030	1,260,090	0.06%
Banque Federative du Credit Mutuel SA	700,000	0.63%	21/2/2031	572,937	0.02%
Banque Federative du Credit Mutuel SA	400,000	4.75%	10/11/2031	424,558	0.02%
Banque Federative du Credit Mutuel SA	700,000	1.13%	19/11/2031	565,995	0.02%
Banque Federative du Credit Mutuel SA^	900,000	3.88%	16/6/2032	888,955	0.04%
Banque Federative du Credit Mutuel SA	600,000	5.13%	13/1/2033	642,372	0.03%
Banque Federative du Credit Mutuel SA	400,000	4.00%	26/1/2033	410,541	0.02%
Banque Federative du Credit Mutuel SA	1,600,000	3.75%	1/2/2033	1,633,253	0.07%
Banque Federative du Credit Mutuel SA	700,000	4.13%	14/6/2033	734,307	0.03%
BNP Paribas Cardif SA^	600,000	4.03%	Perpetual	591,240	0.03%
BNP Paribas Home Loan SFH SA	700,000	3.00%	25/5/2028	708,806	0.03%
BNP Paribas Home Loan SFH SA	2,200,000	3.00%	31/1/2030	2,233,033	0.10%
BNP Paribas SA	700,000	2.75%	27/1/2026	693,748	0.03%
BNP Paribas SA	300,000	1.63%	23/2/2026	290,907	0.01%
BNP Paribas SA^	200,000	0.50%	4/6/2026	191,280	0.01%
BNP Paribas SA	800,000	2.88%	1/10/2026	791,224	0.03%
BNP Paribas SA	300,000	2.25%	11/1/2027	291,495	0.01%
BNP Paribas SA^	2,900,000	2.13%	23/1/2027	2,817,456	0.12%
BNP Paribas SA^	500,000	0.25%	13/4/2027	464,007	0.02%
BNP Paribas SA^	1,200,000	0.50%	19/2/2028	1,091,961	0.05%
BNP Paribas SA^	800,000	0.50%	30/5/2028	724,368	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BNP Paribas SA <sup>^</sup>	1,300,000	2.75%	25/7/2028	1,265,889	0.06%
BNP Paribas SA <sup>^</sup>	500,000	0.50%	1/9/2028	448,542	0.02%
BNP Paribas SA <sup>^</sup>	500,000	1.13%	17/4/2029	451,331	0.02%
BNP Paribas SA	400,000	3.63%	1/9/2029	401,465	0.02%
BNP Paribas SA <sup>^</sup>	1,100,000	0.50%	19/1/2030	943,377	0.04%
BNP Paribas SA <sup>^</sup>	1,000,000	0.88%	11/7/2030	861,904	0.04%
BNP Paribas SA <sup>^</sup>	300,000	2.38%	20/11/2030	291,312	0.01%
BNP Paribas SA <sup>^</sup>	1,900,000	3.88%	10/1/2031	1,956,344	0.09%
BNP Paribas SA <sup>^</sup>	600,000	4.25%	13/4/2031	620,489	0.03%
BNP Paribas SA <sup>^</sup>	1,500,000	1.13%	15/1/2032	1,367,808	0.06%
BNP Paribas SA <sup>^</sup>	700,000	2.50%	31/3/2032	662,513	0.03%
BNP Paribas SA	1,000,000	2.10%	7/4/2032	893,177	0.04%
BNP Paribas SA <sup>^</sup>	700,000	4.13%	26/9/2032	733,197	0.03%
BNP Paribas SA <sup>^</sup>	1,400,000	4.75%	13/11/2032	1,485,270	0.06%
BNP Paribas SA	200,000	4.13%	24/5/2033	210,861	0.01%
BNP Paribas SA <sup>^</sup>	400,000	0.88%	31/8/2033	343,262	0.01%
Bouygues SA	800,000	1.38%	7/6/2027	761,758	0.03%
Bouygues SA	400,000	1.13%	24/7/2028	372,735	0.02%
Bouygues SA	1,000,000	2.25%	29/6/2029	966,679	0.04%
Bouygues SA	200,000	0.50%	11/2/2030	173,589	0.01%
Bouygues SA	900,000	3.88%	17/7/2031	938,669	0.04%
Bouygues SA	400,000	4.63%	7/6/2032	439,426	0.02%
Bouygues SA	500,000	3.25%	30/6/2037	489,192	0.02%
Bouygues SA	500,000	5.38%	30/6/2042	594,047	0.03%
BPCE SA	600,000	1.00%	1/4/2025	581,331	0.03%
BPCE SA	1,000,000	0.63%	28/4/2025	962,903	0.04%
BPCE SA	1,000,000	0.25%	15/1/2026	939,896	0.04%
BPCE SA	300,000	0.38%	2/2/2026	282,791	0.01%
BPCE SA	400,000	3.63%	17/4/2026	403,441	0.02%
BPCE SA	400,000	2.88%	22/4/2026	395,722	0.02%
BPCE SA	1,000,000	0.01%	14/1/2027	911,485	0.04%
BPCE SA <sup>^</sup>	1,700,000	0.50%	15/9/2027	1,568,386	0.07%
BPCE SA	600,000	3.50%	25/1/2028	606,621	0.03%
BPCE SA	1,200,000	1.63%	31/1/2028	1,122,442	0.05%
BPCE SA	600,000	4.38%	13/7/2028	620,255	0.03%
BPCE SA <sup>^</sup>	200,000	1.63%	2/3/2029	184,703	0.01%
BPCE SA <sup>^</sup>	200,000	4.63%	2/3/2030	209,000	0.01%
BPCE SA	1,000,000	0.25%	14/1/2031	805,100	0.04%
BPCE SA	700,000	1.00%	14/1/2032	577,240	0.03%
BPCE SA <sup>^</sup>	500,000	2.25%	2/3/2032	468,156	0.02%
BPCE SA	200,000	2.38%	26/4/2032	185,935	0.01%
BPCE SA	1,200,000	4.00%	29/11/2032	1,253,690	0.05%
BPCE SA	400,000	4.50%	13/1/2033	420,352	0.02%
BPCE SA <sup>^</sup>	700,000	4.75%	14/6/2034	744,381	0.03%
BPCE SA <sup>^</sup>	1,000,000	5.13%	25/1/2035	1,028,480	0.04%
BPCE SA <sup>^</sup>	200,000	5.75%	1/6/2033	211,382	0.01%
BPCE SFH SA	2,300,000	0.01%	8/11/2026	2,130,861	0.09%
BPCE SFH SA	900,000	0.75%	27/11/2026	850,075	0.04%
BPCE SFH SA	700,000	3.13%	20/7/2027	709,133	0.03%
BPCE SFH SA	1,800,000	0.01%	23/3/2028	1,604,225	0.07%
BPCE SFH SA	1,900,000	3.25%	12/4/2028	1,934,926	0.08%
BPCE SFH SA	4,600,000	0.01%	29/1/2029	4,005,965	0.18%
BPCE SFH SA	1,700,000	0.75%	23/2/2029	1,537,111	0.07%
BPCE SFH SA	1,200,000	0.13%	3/12/2030	1,000,463	0.04%
BPCE SFH SA	1,000,000	1.75%	27/5/2032	917,162	0.04%
BPCE SFH SA	2,000,000	3.13%	20/1/2033	2,037,176	0.09%
Caisse de Refinancement de l'Habitat SA	2,000,000	0.01%	27/11/2026	1,851,274	0.08%
Caisse de Refinancement de l'Habitat SA	1,300,000	0.01%	7/2/2028	1,165,304	0.05%
Caisse de Refinancement de l'Habitat SA	1,200,000	0.01%	8/10/2029	1,026,879	0.04%
Caisse de Refinancement de l'Habitat SA	1,000,000	3.00%	11/1/2030	1,011,318	0.04%
Caisse de Refinancement de l'Habitat SA	1,200,000	3.13%	23/2/2033	1,221,485	0.05%
Caisse Francaise de Financement Local	1,900,000	0.01%	7/5/2025	1,820,318	0.08%
Caisse Francaise de Financement Local	700,000	0.38%	23/6/2025	672,533	0.03%
Caisse Francaise de Financement Local	1,800,000	0.75%	11/1/2027	1,695,584	0.07%
Caisse Francaise de Financement Local	1,900,000	0.50%	19/2/2027	1,772,487	0.08%
Caisse Francaise de Financement Local	1,200,000	0.01%	22/2/2028	1,072,290	0.05%
Caisse Francaise de Financement Local	1,100,000	1.13%	12/6/2028	1,025,336	0.04%
Caisse Francaise de Financement Local	1,300,000	3.25%	19/2/2029	1,328,787	0.06%
Caisse Francaise de Financement Local	900,000	0.01%	24/6/2030	754,114	0.03%
Caisse Francaise de Financement Local	2,000,000	0.01%	18/3/2031	1,639,502	0.07%
Caisse Francaise de Financement Local	1,000,000	3.50%	16/3/2032	1,046,405	0.05%

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Caisse Francaise de Financement Local	900,000	1.25%	11/5/2032	793,296	0.03%
Caisse Francaise de Financement Local	1,500,000	1.88%	25/5/2034	1,357,706	0.06%
Caisse Francaise de Financement Local	500,000	1.25%	22/1/2035	419,935	0.02%
Caisse Francaise de Financement Local	1,500,000	0.01%	19/10/2035	1,058,036	0.05%
Caisse Francaise de Financement Local	900,000	0.13%	15/2/2036	637,879	0.03%
Caisse Francaise de Financement Local	300,000	0.63%	20/1/2042	199,328	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	700,000	0.75%	7/7/2028	620,917	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	300,000	3.38%	24/9/2028	297,541	0.01%
Capgemini SE	300,000	0.63%	23/6/2025	288,200	0.01%
Capgemini SE	500,000	1.63%	15/4/2026	484,191	0.02%
Capgemini SE	300,000	1.75%	18/4/2028	286,126	0.01%
Capgemini SE	400,000	1.13%	23/6/2030	357,179	0.02%
Capgemini SE	600,000	2.38%	15/4/2032	568,355	0.02%
Carmila SA	400,000	2.13%	7/3/2028	370,787	0.02%
Carrefour SA	200,000	1.75%	4/5/2026	193,979	0.01%
Carrefour SA	200,000	1.88%	30/10/2026	193,333	0.01%
Carrefour SA	500,000	1.00%	17/5/2027	467,071	0.02%
Carrefour SA	300,000	2.63%	15/12/2027	294,244	0.01%
Carrefour SA	400,000	4.13%	12/10/2028	416,201	0.02%
Carrefour SA	500,000	3.75%	10/10/2030	510,386	0.02%
Carrefour SA	300,000	4.38%	14/11/2031	318,092	0.01%
Cie de Financement Foncier SA	1,450,000	4.00%	24/10/2025	1,475,471	0.06%
Cie de Financement Foncier SA	2,000,000	1.00%	2/2/2026	1,924,503	0.08%
Cie de Financement Foncier SA	1,300,000	0.38%	9/4/2027	1,203,550	0.05%
Cie de Financement Foncier SA	1,700,000	3.13%	18/5/2027	1,717,416	0.08%
Cie de Financement Foncier SA	1,400,000	0.01%	10/11/2027	1,259,723	0.06%
Cie de Financement Foncier SA	500,000	0.88%	11/9/2028	458,901	0.02%
Cie de Financement Foncier SA	2,200,000	3.13%	17/5/2029	2,234,456	0.10%
Cie de Financement Foncier SA	1,400,000	3.38%	16/9/2031	1,451,704	0.06%
Cie de Financement Foncier SA	1,000,000	0.60%	25/10/2041	661,720	0.03%
Cie de Financement Foncier SA	700,000	3.88%	25/4/2055	815,781	0.04%
Cie de Saint-Gobain SA	600,000	1.00%	17/3/2025	583,761	0.03%
Cie de Saint-Gobain SA	200,000	1.13%	23/3/2026	191,578	0.01%
Cie de Saint-Gobain SA	100,000	1.38%	14/6/2027	94,834	0.00%
Cie de Saint-Gobain SA	400,000	2.38%	4/10/2027	392,202	0.02%
Cie de Saint-Gobain SA	400,000	2.13%	10/6/2028	384,279	0.02%
Cie de Saint-Gobain SA	400,000	1.88%	21/9/2028	380,509	0.02%
Cie de Saint-Gobain SA	600,000	3.50%	18/1/2029	612,748	0.03%
Cie de Saint-Gobain SA	400,000	3.88%	29/11/2030	413,346	0.02%
Cie de Saint-Gobain SA	400,000	1.88%	15/3/2031	369,170	0.02%
Cie de Saint-Gobain SA	200,000	2.63%	10/8/2032	191,994	0.01%
Cie Generale des Etablissements Michelin SCA	700,000	0.88%	3/9/2025	674,274	0.03%
Cie Generale des Etablissements Michelin SCA	300,000	1.75%	28/5/2027	289,173	0.01%
Cie Generale des Etablissements Michelin SCA	200,000	0.00%	2/11/2028	176,405	0.01%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	93,393	0.00%
Cie Generale des Etablissements Michelin SCA	400,000	2.50%	3/9/2038	373,455	0.02%
Cie Generale des Etablissements Michelin SCA	300,000	0.63%	2/11/2040	203,411	0.01%
Coface SA	200,000	6.00%	22/9/2032	213,472	0.01%
Cofiroute SA	700,000	0.38%	7/2/2025	676,514	0.03%
Cofiroute SA	400,000	1.13%	13/10/2027	376,400	0.02%
Cofiroute SA	800,000	1.00%	19/5/2031	692,798	0.03%
Covivio Hotels SACA	400,000	1.00%	27/7/2029	349,410	0.02%
Covivio SA	300,000	1.88%	20/5/2026	288,817	0.01%
Covivio SA	400,000	1.63%	23/6/2030	354,595	0.02%
Covivio SA	200,000	1.13%	17/9/2031	164,565	0.01%
Credit Agricole Assurances SA^	1,100,000	4.25%	Perpetual	1,093,764	0.05%
Credit Agricole Assurances SA^	1,300,000	4.50%	Perpetual	1,293,983	0.06%
Credit Agricole Assurances SA	600,000	2.00%	17/7/2030	526,470	0.02%
Credit Agricole Assurances SA	900,000	1.50%	6/10/2031	734,152	0.03%
Credit Agricole Assurances SA	200,000	5.88%	25/10/2033	219,739	0.01%
Credit Agricole Home Loan SFH SA	1,400,000	4.00%	16/7/2025	1,418,736	0.06%
Credit Agricole Home Loan SFH SA	1,200,000	0.50%	19/2/2026	1,143,057	0.05%
Credit Agricole Home Loan SFH SA	1,500,000	3.25%	28/9/2026	1,520,595	0.07%
Credit Agricole Home Loan SFH SA	500,000	0.88%	31/8/2027	467,648	0.02%
Credit Agricole Home Loan SFH SA	600,000	0.88%	11/8/2028	552,150	0.02%
Credit Agricole Home Loan SFH SA	600,000	3.38%	4/9/2028	615,414	0.03%
Credit Agricole Home Loan SFH SA	600,000	1.00%	16/1/2029	550,895	0.02%
Credit Agricole Home Loan SFH SA	600,000	2.13%	7/1/2030	578,408	0.03%
Credit Agricole Home Loan SFH SA	600,000	3.13%	18/10/2030	610,633	0.03%
Credit Agricole Home Loan SFH SA	1,900,000	0.01%	3/11/2031	1,523,421	0.07%
Credit Agricole Home Loan SFH SA	500,000	3.25%	28/9/2032	513,843	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credit Agricole Home Loan SFH SA	1,600,000	0.38%	1/2/2033	1,280,046	0.06%
Credit Agricole Home Loan SFH SA	1,200,000	3.25%	8/6/2033	1,232,118	0.05%
Credit Agricole Home Loan SFH SA	800,000	0.88%	6/5/2034	652,870	0.03%
Credit Agricole Home Loan SFH SA	1,400,000	1.50%	28/9/2038	1,138,183	0.05%
Credit Agricole Public Sector SCF SA	900,000	0.01%	13/9/2028	793,499	0.03%
Credit Agricole Public Sector SCF SA	600,000	0.13%	8/12/2031	487,752	0.02%
Credit Agricole SA	800,000	1.38%	13/3/2025	780,170	0.03%
Credit Agricole SA	700,000	3.13%	5/2/2026	701,439	0.03%
Credit Agricole SA^	1,000,000	1.00%	22/4/2026	964,899	0.04%
Credit Agricole SA	600,000	1.88%	20/12/2026	577,628	0.03%
Credit Agricole SA	977,000	2.63%	17/3/2027	947,697	0.04%
Credit Agricole SA^	200,000	1.88%	22/4/2027	192,876	0.01%
Credit Agricole SA	500,000	1.38%	3/5/2027	473,809	0.02%
Credit Agricole SA	2,400,000	3.38%	28/7/2027	2,416,798	0.11%
Credit Agricole SA^	400,000	0.63%	12/1/2028	367,834	0.02%
Credit Agricole SA	400,000	2.00%	25/3/2029	370,876	0.02%
Credit Agricole SA^	1,200,000	4.25%	11/7/2029	1,238,061	0.05%
Credit Agricole SA	1,600,000	2.50%	29/8/2029	1,542,481	0.07%
Credit Agricole SA^	1,500,000	0.50%	21/9/2029	1,308,706	0.06%
Credit Agricole SA^	700,000	1.63%	5/6/2030	676,368	0.03%
Credit Agricole SA	1,000,000	3.88%	20/4/2031	1,033,501	0.05%
Credit Agricole SA	1,300,000	0.88%	14/1/2032	1,069,229	0.05%
Credit Agricole SA^	700,000	5.50%	28/8/2033	735,000	0.03%
Credit Agricole SA	800,000	4.38%	27/11/2033	840,113	0.04%
Credit Agricole SA	700,000	3.88%	28/11/2034	732,943	0.03%
Credit Logement SA^	300,000	1.08%	15/2/2034	260,777	0.01%
Credit Mutuel Arkea SA	500,000	1.63%	15/4/2026	480,878	0.02%
Credit Mutuel Arkea SA	600,000	0.88%	7/5/2027	555,009	0.02%
Credit Mutuel Arkea SA	300,000	3.38%	19/9/2027	301,233	0.01%
Credit Mutuel Arkea SA	400,000	3.88%	22/5/2028	408,795	0.02%
Credit Mutuel Arkea SA	300,000	3.50%	9/2/2029	296,438	0.01%
Credit Mutuel Arkea SA	500,000	1.13%	23/5/2029	447,620	0.02%
Credit Mutuel Arkea SA^	800,000	1.25%	11/6/2029	726,239	0.03%
Credit Mutuel Arkea SA	600,000	0.75%	18/1/2030	515,652	0.02%
Credit Mutuel Arkea SA	300,000	3.38%	11/3/2031	288,949	0.01%
Credit Mutuel Arkea SA	300,000	0.88%	25/10/2031	246,487	0.01%
Credit Mutuel Arkea SA	300,000	4.25%	1/12/2032	315,307	0.01%
Credit Mutuel Arkea SA	300,000	0.88%	11/3/2033	238,380	0.01%
Credit Mutuel Arkea SA	200,000	4.13%	1/2/2034	210,252	0.01%
Credit Mutuel Home Loan SFH SA	1,400,000	0.13%	9/4/2025	1,345,888	0.06%
Credit Mutuel Home Loan SFH SA	1,400,000	0.63%	2/2/2026	1,336,122	0.06%
Credit Mutuel Home Loan SFH SA	2,300,000	0.63%	4/3/2027	2,154,676	0.09%
Credit Mutuel Home Loan SFH SA	2,700,000	3.13%	22/6/2027	2,735,812	0.12%
Credit Mutuel Home Loan SFH SA	500,000	1.00%	30/4/2028	464,866	0.02%
Credit Mutuel Home Loan SFH SA	500,000	1.00%	30/1/2029	459,615	0.02%
Credit Mutuel Home Loan SFH SA	400,000	0.88%	4/3/2032	342,991	0.01%
Credit Mutuel Home Loan SFH SA	700,000	3.13%	22/2/2033	713,421	0.03%
Danone SA	500,000	1.13%	14/1/2025	487,327	0.02%
Danone SA	300,000	1.00%	26/3/2025	291,483	0.01%
Danone SA	600,000	0.57%	17/3/2027	562,957	0.02%
Danone SA	600,000	0.40%	10/6/2029	527,286	0.02%
Danone SA	300,000	0.52%	9/11/2030	254,637	0.01%
Danone SA	200,000	3.47%	22/5/2031	205,342	0.01%
Danone SA	1,100,000	3.07%	7/9/2032	1,095,747	0.05%
Dassault Systemes SE	1,000,000	0.13%	16/9/2026	931,972	0.04%
Dassault Systemes SE	200,000	0.38%	16/9/2029	176,198	0.01%
Edenred SE	200,000	1.38%	10/3/2025	195,039	0.01%
Edenred SE	400,000	1.88%	6/3/2026	389,527	0.02%
Edenred SE	700,000	3.63%	13/6/2031	712,138	0.03%
ELO SACA	200,000	2.38%	25/4/2025	195,265	0.01%
ELO SACA	1,000,000	2.88%	29/1/2026	972,519	0.04%
ELO SACA	200,000	4.88%	8/12/2028	198,028	0.01%
ELO SACA	500,000	6.00%	22/3/2029	508,030	0.02%
Engie SA^	900,000	1.63%	Perpetual	865,214	0.04%
Engie SA^	400,000	1.50%	Perpetual	352,325	0.02%
Engie SA^	400,000	1.88%	Perpetual	331,912	0.01%
Engie SA^	200,000	3.25%	Perpetual	197,247	0.01%
Engie SA	300,000	1.00%	13/3/2026	285,155	0.01%
Engie SA	100,000	2.38%	19/5/2026	97,973	0.00%
Engie SA	300,000	3.63%	6/12/2026	304,233	0.01%
Engie SA	800,000	0.00%	4/3/2027	726,915	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Engie SA	500,000	0.38%	21/6/2027	456,474	0.02%
Engie SA	600,000	3.75%	6/9/2027	612,244	0.03%
Engie SA	1,700,000	1.75%	27/3/2028	1,612,746	0.07%
Engie SA	500,000	3.50%	27/9/2029	508,630	0.02%
Engie SA	500,000	0.38%	26/10/2029	427,562	0.02%
Engie SA	400,000	3.63%	11/1/2030	410,794	0.02%
Engie SA	300,000	0.50%	24/10/2030	250,642	0.01%
Engie SA	400,000	3.88%	6/1/2031	413,460	0.02%
Engie SA	300,000	1.88%	19/9/2033	264,991	0.01%
Engie SA	100,000	3.88%	6/12/2033	103,365	0.00%
Engie SA	100,000	4.25%	6/9/2034	106,030	0.00%
Engie SA	500,000	4.00%	11/1/2035	519,443	0.02%
Engie SA	500,000	1.00%	26/10/2036	371,784	0.02%
Engie SA	500,000	2.00%	28/9/2037	415,933	0.02%
Engie SA	500,000	1.38%	21/6/2039	362,825	0.02%
Engie SA	500,000	1.25%	24/10/2041	333,724	0.01%
Engie SA	700,000	4.50%	6/9/2042	753,938	0.03%
Engie SA	400,000	4.25%	11/1/2043	418,718	0.02%
Engie SA	180,000	5.95%	16/3/2111	229,521	0.01%
EssilorLuxottica SA	500,000	0.13%	27/5/2025	477,924	0.02%
EssilorLuxottica SA	900,000	0.38%	5/1/2026	854,571	0.04%
EssilorLuxottica SA	1,100,000	0.38%	27/11/2027	1,006,129	0.04%
EssilorLuxottica SA	300,000	0.50%	5/6/2028	273,666	0.01%
EssilorLuxottica SA	600,000	0.75%	27/11/2031	517,469	0.02%
Gecina SA	200,000	1.38%	30/6/2027	190,440	0.01%
Gecina SA	700,000	1.38%	26/1/2028	656,194	0.03%
Gecina SA	600,000	1.00%	30/1/2029	546,194	0.02%
Gecina SA	300,000	0.88%	25/1/2033	247,705	0.01%
Gecina SA	400,000	1.63%	29/5/2034	347,576	0.02%
Gecina SA	200,000	0.88%	30/6/2036	147,833	0.01%
GELF Bond Issuer I SA	200,000	1.13%	18/7/2029	169,652	0.01%
Groupe des Assurances du Credit Mutuel SADIR^	400,000	1.85%	21/4/2042	322,807	0.01%
Groupe VYV	300,000	1.63%	2/7/2029	271,381	0.01%
Holding d'Infrastructures de Transport SASU	400,000	2.50%	4/5/2027	388,275	0.02%
Holding d'Infrastructures de Transport SASU	600,000	1.63%	27/11/2027	562,453	0.02%
Holding d'Infrastructures de Transport SASU	400,000	1.63%	18/9/2029	359,634	0.02%
Holding d'Infrastructures de Transport SASU	300,000	4.25%	18/3/2030	308,400	0.01%
Holding d'Infrastructures de Transport SASU	400,000	1.48%	18/1/2031	342,892	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	242,000	0.13%	16/9/2025	227,361	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	300,000	0.63%	16/9/2028	260,596	0.01%
HSBC Continental Europe SA	1,000,000	0.10%	3/9/2027	897,280	0.04%
HSBC SFH France SA	500,000	2.50%	28/6/2028	493,497	0.02%
HSBC SFH France SA	1,000,000	2.63%	7/9/2032	981,027	0.04%
ICADE	500,000	1.13%	17/11/2025	475,971	0.02%
ICADE	800,000	0.63%	18/1/2031	630,561	0.03%
Imerys SA	300,000	1.88%	31/3/2028	277,402	0.01%
Imerys SA	200,000	1.00%	15/7/2031	157,486	0.01%
Indigo Group SAS	300,000	1.63%	19/4/2028	279,057	0.01%
In'li SA	300,000	1.13%	2/7/2029	265,164	0.01%
JCDecaux SE	500,000	1.63%	7/2/2030	435,760	0.02%
Kering SA	300,000	1.25%	5/5/2025	291,537	0.01%
Kering SA	500,000	1.25%	10/5/2026	480,553	0.02%
Kering SA	700,000	1.50%	5/4/2027	670,177	0.03%
Kering SA	800,000	3.63%	5/9/2027	818,148	0.04%
Kering SA	500,000	3.25%	27/2/2029	508,535	0.02%
Kering SA	200,000	3.63%	5/9/2031	206,829	0.01%
Kering SA	100,000	3.38%	27/2/2033	101,867	0.00%
Kering SA	1,000,000	3.88%	5/9/2035	1,048,369	0.05%
Klepierre SA	600,000	1.88%	19/2/2026	583,782	0.03%
Klepierre SA	500,000	1.38%	16/2/2027	473,841	0.02%
Klepierre SA	400,000	2.00%	12/5/2029	375,269	0.02%
Klepierre SA	700,000	0.63%	1/7/2030	583,354	0.03%
Klepierre SA	400,000	1.63%	13/12/2032	342,243	0.01%
La Banque Postale Home Loan SFH SA	700,000	0.38%	24/1/2025	677,968	0.03%
La Banque Postale Home Loan SFH SA	500,000	0.63%	23/6/2027	466,007	0.02%
La Banque Postale Home Loan SFH SA	700,000	1.00%	4/10/2028	647,553	0.03%
La Banque Postale Home Loan SFH SA	800,000	3.13%	19/2/2029	813,513	0.04%
La Banque Postale Home Loan SFH SA	900,000	1.63%	12/5/2030	842,922	0.04%
La Banque Postale Home Loan SFH SA	900,000	3.00%	31/1/2031	912,948	0.04%
La Banque Postale Home Loan SFH SA	500,000	0.25%	12/2/2035	373,290	0.02%
La Mondiale SAM^	300,000	5.05%	Perpetual	299,824	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
La Mondiale SAM	400,000	2.13%	23/6/2031	345,240	0.02%
Legrand SA	100,000	1.00%	6/3/2026	96,227	0.00%
Legrand SA	400,000	1.88%	16/12/2027	383,872	0.02%
Legrand SA	300,000	0.63%	24/6/2028	274,188	0.01%
Legrand SA	700,000	3.50%	29/5/2029	723,266	0.03%
Legrand SA	100,000	0.38%	6/10/2031	83,569	0.00%
L'Oreal SA	1,500,000	2.88%	19/5/2028	1,507,585	0.07%
LVMH Moet Hennessy Louis Vuitton SE	200,000	0.00%	11/2/2026	188,539	0.01%
LVMH Moet Hennessy Louis Vuitton SE	1,000,000	0.13%	11/2/2028	904,104	0.04%
LVMH Moet Hennessy Louis Vuitton SE	600,000	3.25%	7/9/2029	611,044	0.03%
LVMH Moet Hennessy Louis Vuitton SE	900,000	0.38%	11/2/2031	768,134	0.03%
LVMH Moet Hennessy Louis Vuitton SE	900,000	3.50%	7/9/2033	929,528	0.04%
Mercialys SA	200,000	1.80%	27/2/2026	191,118	0.01%
Mercialys SA	200,000	2.50%	28/2/2029	182,562	0.01%
MMS USA Holdings, Inc.	200,000	0.63%	13/6/2025	191,636	0.01%
MMS USA Holdings, Inc.	1,300,000	1.25%	13/6/2028	1,200,796	0.05%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	400,000	0.63%	21/6/2027	362,517	0.02%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal^	400,000	2.13%	21/6/2052	307,730	0.01%
Nerval SAS	100,000	3.63%	20/7/2028	99,395	0.00%
Nerval SAS	300,000	2.88%	14/4/2032	270,088	0.01%
New Immo Holding SA	100,000	2.75%	26/11/2026	91,980	0.00%
Orange SA^	700,000	5.38%	Perpetual	733,160	0.03%
Orange SA^	700,000	2.38%	Perpetual	680,649	0.03%
Orange SA^	300,000	1.75%	Perpetual	270,329	0.01%
Orange SA^	300,000	1.38%	Perpetual	255,766	0.01%
Orange SA	400,000	1.00%	12/5/2025	387,294	0.02%
Orange SA	500,000	1.00%	12/9/2025	481,950	0.02%
Orange SA	1,200,000	0.00%	29/6/2026	1,117,382	0.05%
Orange SA	500,000	0.00%	4/9/2026	463,506	0.02%
Orange SA^	600,000	5.00%	Perpetual	612,434	0.03%
Orange SA	1,000,000	1.25%	7/7/2027	947,471	0.04%
Orange SA	800,000	1.38%	20/3/2028	754,210	0.03%
Orange SA	1,600,000	2.00%	15/1/2029	1,537,185	0.07%
Orange SA	700,000	1.38%	16/1/2030	643,369	0.03%
Orange SA	400,000	1.88%	12/9/2030	375,457	0.02%
Orange SA	600,000	3.63%	16/11/2031	626,082	0.03%
Orange SA	500,000	1.63%	7/4/2032	452,440	0.02%
Orange SA	200,000	2.38%	18/5/2032	191,742	0.01%
Orange SA	500,000	0.50%	4/9/2032	407,952	0.02%
Orange SA	821,000	8.13%	28/1/2033	1,151,124	0.05%
Orange SA	500,000	0.63%	16/12/2033	400,107	0.02%
Orange SA	100,000	0.75%	29/6/2034	79,625	0.00%
Orange SA	200,000	1.38%	4/9/2049	145,194	0.01%
Pernod Ricard SA	800,000	1.13%	7/4/2025	777,413	0.03%
Pernod Ricard SA	1,600,000	3.75%	15/9/2027	1,641,001	0.07%
Pernod Ricard SA	300,000	3.25%	2/11/2028	304,545	0.01%
Pernod Ricard SA	900,000	1.38%	7/4/2029	833,427	0.04%
Pernod Ricard SA	600,000	3.75%	15/9/2033	625,094	0.03%
Praemia Healthcare SACA	600,000	0.88%	4/11/2029	496,693	0.02%
Praemia Healthcare SACA	200,000	1.38%	17/9/2030	165,058	0.01%
PSA Tresorerie GIE	300,000	6.00%	19/9/2033	354,522	0.02%
RCI Banque SA	1,503,000	4.13%	1/12/2025	1,513,857	0.07%
RCI Banque SA	400,000	1.75%	10/4/2026	384,184	0.02%
RCI Banque SA	420,000	4.63%	2/10/2026	430,929	0.02%
RCI Banque SA	700,000	1.13%	15/1/2027	655,087	0.03%
RCI Banque SA	447,000	4.50%	6/4/2027	459,197	0.02%
RCI Banque SA	300,000	4.75%	6/7/2027	313,104	0.01%
RCI Banque SA	250,000	4.88%	14/6/2028	263,089	0.01%
RCI Banque SA	400,000	4.88%	21/9/2028	423,212	0.02%
RCI Banque SA	500,000	4.88%	2/10/2029	525,807	0.02%
Safran SA	400,000	0.13%	16/3/2026	374,615	0.02%
Safran SA	300,000	0.75%	17/3/2031	261,184	0.01%
SANEF SA	400,000	1.88%	16/3/2026	387,418	0.02%
SANEF SA	200,000	0.95%	19/10/2028	180,424	0.01%
Sanofi SA	600,000	1.00%	1/4/2025	582,826	0.03%
Sanofi SA	300,000	0.88%	6/4/2025	291,083	0.01%
Sanofi SA	400,000	1.50%	22/9/2025	389,778	0.02%
Sanofi SA	600,000	1.00%	21/3/2026	576,452	0.03%
Sanofi SA	400,000	1.75%	10/9/2026	389,351	0.02%

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Sanofi SA	800,000	0.50%	13/1/2027	750,715	0.03%
Sanofi SA	400,000	1.13%	5/4/2028	375,763	0.02%
Sanofi SA	400,000	0.88%	21/3/2029	365,703	0.02%
Sanofi SA	600,000	1.25%	6/4/2029	558,410	0.02%
Sanofi SA	600,000	1.38%	21/3/2030	554,099	0.02%
Sanofi SA	500,000	1.50%	1/4/2030	464,746	0.02%
Sanofi SA	600,000	1.88%	21/3/2038	529,054	0.02%
Schneider Electric SE	700,000	0.88%	11/3/2025	681,837	0.03%
Schneider Electric SE	400,000	3.38%	6/4/2025	400,283	0.02%
Schneider Electric SE	200,000	0.88%	13/12/2026	190,340	0.01%
Schneider Electric SE	400,000	3.25%	9/11/2027	406,159	0.02%
Schneider Electric SE	700,000	1.50%	15/1/2028	667,124	0.03%
Schneider Electric SE	900,000	0.25%	11/3/2029	793,704	0.03%
Schneider Electric SE	800,000	3.13%	13/10/2029	814,695	0.04%
Schneider Electric SE	100,000	3.50%	9/11/2032	104,322	0.00%
Schneider Electric SE	300,000	3.38%	13/4/2034	308,793	0.01%
SCOR SE^	300,000	3.00%	8/6/2046	291,495	0.01%
SCOR SE^	300,000	3.63%	27/5/2048	295,354	0.01%
SCOR SE^	200,000	1.38%	17/9/2051	158,230	0.01%
Societe Fonciere Lyonnaise SA	400,000	1.50%	5/6/2027	383,104	0.02%
Societe Fonciere Lyonnaise SA	300,000	0.50%	21/4/2028	269,143	0.01%
Societe Generale SA	700,000	1.13%	23/1/2025	680,300	0.03%
Societe Generale SA	1,200,000	0.13%	24/2/2026	1,123,925	0.05%
Societe Generale SA^	1,500,000	1.13%	21/4/2026	1,447,820	0.06%
Societe Generale SA	1,000,000	4.25%	28/9/2026	1,025,070	0.04%
Societe Generale SA^	800,000	0.13%	17/11/2026	750,982	0.03%
Societe Generale SA	500,000	0.75%	25/1/2027	459,869	0.02%
Societe Generale SA	400,000	4.13%	2/6/2027	410,335	0.02%
Societe Generale SA^	300,000	0.63%	2/12/2027	275,026	0.01%
Societe Generale SA	600,000	1.38%	13/1/2028	556,489	0.02%
Societe Generale SA	1,000,000	0.13%	18/2/2028	883,241	0.04%
Societe Generale SA	300,000	4.13%	21/11/2028	310,712	0.01%
Societe Generale SA	900,000	1.75%	22/3/2029	817,894	0.04%
Societe Generale SA^	1,400,000	0.50%	12/6/2029	1,214,099	0.05%
Societe Generale SA	600,000	0.88%	24/9/2029	513,244	0.02%
Societe Generale SA^	500,000	4.75%	28/9/2029	521,039	0.02%
Societe Generale SA^	300,000	1.00%	24/11/2030	281,389	0.01%
Societe Generale SA^	700,000	4.25%	6/12/2030	711,518	0.03%
Societe Generale SA^	1,100,000	1.13%	30/6/2031	1,011,355	0.04%
Societe Generale SA^	100,000	5.25%	6/9/2032	103,791	0.00%
Societe Generale SA	800,000	4.25%	16/11/2032	850,613	0.04%
Societe Generale SA	500,000	5.63%	2/6/2033	533,095	0.02%
Societe Generale SA^	600,000	4.88%	21/11/2031	627,494	0.03%
Societe Generale SFH SA	1,500,000	3.00%	28/10/2025	1,502,132	0.07%
Societe Generale SFH SA	1,800,000	0.50%	28/1/2026	1,716,262	0.07%
Societe Generale SFH SA	1,700,000	0.75%	29/1/2027	1,600,133	0.07%
Societe Generale SFH SA	1,800,000	0.13%	2/2/2029	1,579,253	0.07%
Societe Generale SFH SA	500,000	0.01%	11/2/2030	423,551	0.02%
Societe Generale SFH SA	1,800,000	3.38%	31/7/2030	1,860,914	0.08%
Societe Generale SFH SA	500,000	0.01%	5/2/2031	411,103	0.02%
Societe Generale SFH SA	700,000	3.13%	24/2/2032	714,688	0.03%
Sodexo SA	500,000	0.75%	27/4/2025	483,136	0.02%
Sodexo SA <sup>1</sup>	200,000	2.50%	24/6/2026	196,904	0.01%
Sodexo SA	300,000	0.75%	14/4/2027	284,524	0.01%
Sodexo SA	500,000	1.00%	17/7/2028	459,612	0.02%
Sodexo SA	600,000	1.00%	27/4/2029	545,038	0.02%
Sogecap SA^	200,000	4.13%	Perpetual	197,107	0.01%
Suez SACA	500,000	4.63%	3/11/2028	529,681	0.02%
Suez SACA	600,000	2.38%	24/5/2030	565,244	0.02%
Suez SACA	600,000	5.00%	3/11/2032	663,270	0.03%
Suez SACA	300,000	2.88%	24/5/2034	279,669	0.01%
TDF Infrastructure SASU	100,000	2.50%	7/4/2026	97,527	0.00%
TDF Infrastructure SASU	700,000	5.63%	21/7/2028	735,941	0.03%
TDF Infrastructure SASU	400,000	1.75%	1/12/2029	349,291	0.02%
Technip Energies NV	250,000	1.13%	28/5/2028	225,511	0.01%
Teleperformance SE	300,000	1.88%	2/7/2025	290,707	0.01%
Teleperformance SE	200,000	0.25%	26/11/2027	178,502	0.01%
Teleperformance SE	300,000	5.25%	22/11/2028	314,109	0.01%
Teleperformance SE	200,000	3.75%	24/6/2029	199,314	0.01%
Teleperformance SE	300,000	5.75%	22/11/2031	318,711	0.01%
Terega SA	300,000	2.20%	5/8/2025	294,807	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Terega SA	200,000	0.88%	17/9/2030	169,152	0.01%
Terega SASU	100,000	0.63%	27/2/2028	89,165	0.00%
Thales SA	500,000	0.00%	26/3/2026	466,140	0.02%
Thales SA	700,000	0.25%	29/1/2027	644,880	0.03%
Thales SA	500,000	1.00%	15/5/2028	458,224	0.02%
Thales SA	500,000	4.25%	18/10/2031	530,982	0.02%
Tikehau Capital SCA	300,000	1.63%	31/3/2029	259,326	0.01%
Tikehau Capital SCA	200,000	6.63%	14/3/2030	218,307	0.01%
TotalEnergies Capital Canada Ltd.	1,200,000	2.13%	18/9/2029	1,147,879	0.05%
TotalEnergies Capital International SA	700,000	1.38%	19/3/2025	681,720	0.03%
TotalEnergies Capital International SA	700,000	2.88%	19/11/2025	696,766	0.03%
TotalEnergies Capital International SA	400,000	2.50%	25/3/2026	395,313	0.02%
TotalEnergies Capital International SA	1,500,000	1.49%	8/4/2027	1,433,943	0.06%
TotalEnergies Capital International SA	200,000	0.70%	31/5/2028	182,182	0.01%
TotalEnergies Capital International SA	700,000	0.75%	12/7/2028	639,606	0.03%
TotalEnergies Capital International SA	600,000	1.49%	4/9/2030	547,654	0.02%
TotalEnergies Capital International SA	800,000	1.62%	18/5/2040	627,210	0.03%
TotalEnergies SE^	900,000	1.63%	Perpetual	805,558	0.04%
TotalEnergies SE^	900,000	2.13%	Perpetual	720,386	0.03%
TotalEnergies SE^	700,000	2.00%	Perpetual	606,405	0.03%
TotalEnergies SE^	300,000	3.25%	Perpetual	247,736	0.01%
TotalEnergies SE^	750,000	2.63%	Perpetual	732,939	0.03%
TotalEnergies SE^	800,000	3.37%	Perpetual	779,311	0.03%
Unibail-Rodamco-Westfield SE^	400,000	7.25%	Perpetual	399,432	0.02%
Unibail-Rodamco-Westfield SE	100,000	0.88%	21/2/2025	96,797	0.00%
Unibail-Rodamco-Westfield SE	500,000	1.00%	14/3/2025	484,043	0.02%
Unibail-Rodamco-Westfield SE	500,000	2.13%	9/4/2025	490,299	0.02%
Unibail-Rodamco-Westfield SE	400,000	1.13%	15/9/2025	385,445	0.02%
Unibail-Rodamco-Westfield SE	316,000	1.38%	9/3/2026	303,176	0.01%
Unibail-Rodamco-Westfield SE^	500,000	2.88%	Perpetual	439,054	0.02%
Unibail-Rodamco-Westfield SE	300,000	2.50%	4/6/2026	295,485	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.00%	27/2/2027	373,468	0.02%
Unibail-Rodamco-Westfield SE	800,000	0.63%	4/5/2027	731,575	0.03%
Unibail-Rodamco-Westfield SE	565,000	1.50%	22/2/2028	528,858	0.02%
Unibail-Rodamco-Westfield SE	700,000	0.75%	25/10/2028	627,770	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.50%	29/5/2029	90,826	0.00%
Unibail-Rodamco-Westfield SE	100,000	2.63%	9/4/2030	96,941	0.00%
Unibail-Rodamco-Westfield SE	400,000	1.38%	15/4/2030	352,348	0.02%
Unibail-Rodamco-Westfield SE	700,000	4.13%	11/12/2030	720,860	0.03%
Unibail-Rodamco-Westfield SE	700,000	1.88%	15/1/2031	628,656	0.03%
Unibail-Rodamco-Westfield SE	300,000	1.38%	4/12/2031	253,705	0.01%
Unibail-Rodamco-Westfield SE	900,000	0.88%	29/3/2032	719,627	0.03%
Unibail-Rodamco-Westfield SE	300,000	2.00%	29/6/2032	265,742	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.38%	25/5/2033	328,959	0.01%
Unibail-Rodamco-Westfield SE	200,000	1.75%	27/2/2034	170,047	0.01%
Unibail-Rodamco-Westfield SE	200,000	2.00%	28/4/2036	166,801	0.01%
Unibail-Rodamco-Westfield SE	400,000	2.25%	14/5/2038	328,351	0.01%
Veolia Environnement SA	1,200,000	1.75%	10/9/2025	1,170,599	0.05%
Veolia Environnement SA	800,000	1.25%	2/4/2027	758,310	0.03%
Veolia Environnement SA	800,000	1.94%	7/1/2030	748,205	0.03%
Veolia Environnement SA	500,000	1.63%	17/9/2030	456,045	0.02%
Veolia Environnement SA	500,000	0.66%	15/1/2031	423,341	0.02%
Veolia Environnement SA	400,000	0.50%	14/10/2031	331,136	0.01%
Veolia Environnement SA	1,100,000	0.80%	15/1/2032	917,866	0.04%
Veolia Environnement SA	500,000	6.13%	25/11/2033	621,646	0.03%
Verallia SA	400,000	1.88%	10/11/2031	351,045	0.02%
Vinci SA	500,000	1.75%	26/9/2030	464,690	0.02%
Vinci SA	200,000	3.38%	17/10/2032	203,597	0.01%
Wendel SE	400,000	4.50%	19/6/2030	413,165	0.02%
Worldline SA	200,000	0.88%	30/6/2027	180,588	0.01%
Worldline SA/France	300,000	4.13%	12/9/2028	296,791	0.01%
				<b>368,185,729</b>	<b>16.09%</b>
<b>Germany 11.03% (31 December 2022: 11.33%)</b>					
Aareal Bank AG	900,000	4.50%	25/7/2025	902,042	0.04%
Aareal Bank AG	1,500,000	0.01%	3/8/2026	1,393,625	0.06%
Aareal Bank AG	1,500,000	0.01%	1/2/2028	1,339,735	0.06%
Aareal Bank AG	400,000	0.75%	18/4/2028	345,098	0.02%
Aareal Bank AG	600,000	2.38%	14/9/2029	587,197	0.03%
adidas AG	500,000	3.00%	21/11/2025	500,546	0.02%
adidas AG	100,000	0.63%	10/9/2035	77,083	0.00%
Adidas AG	400,000	0.00%	5/10/2028	353,068	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Allianz Finance II BV	200,000	0.00%	14/1/2025	193,299	0.01%
Allianz Finance II BV	500,000	0.00%	22/11/2026	463,948	0.02%
Allianz Finance II BV	300,000	0.50%	14/1/2031	258,771	0.01%
Allianz Finance II BV	500,000	1.38%	21/4/2031	458,206	0.02%
Allianz Finance II BV	100,000	0.50%	22/11/2033	80,377	0.00%
Allianz SE^	800,000	4.60%	7/9/2038	819,689	0.04%
Allianz SE^	1,400,000	2.24%	7/7/2045	1,358,547	0.06%
Allianz SE^	900,000	1.30%	25/9/2049	776,563	0.03%
Allianz SE^	700,000	2.12%	8/7/2050	616,829	0.03%
Allianz SE^	100,000	4.25%	5/7/2052	99,069	0.00%
Allianz SE^	500,000	5.82%	25/7/2053	547,344	0.02%
alstria office-AG	500,000	0.50%	26/9/2025	431,610	0.02%
alstria office-AG	100,000	1.50%	23/6/2026	81,669	0.00%
Amprion GmbH	400,000	3.45%	22/9/2027	404,506	0.02%
Amprion GmbH	300,000	3.88%	7/9/2028	309,407	0.01%
Amprion GmbH	500,000	3.97%	22/9/2032	520,880	0.02%
Amprion GmbH	500,000	0.63%	23/9/2033	387,475	0.02%
Amprion GmbH	400,000	4.13%	7/9/2034	420,883	0.02%
Aroundtown SA^	400,000	1.63%	Perpetual	129,088	0.01%
Aroundtown SA^	100,000	2.88%	Perpetual	35,057	0.00%
Aroundtown SA	200,000	1.00%	7/1/2025	190,499	0.01%
Aroundtown SA	300,000	0.63%	9/7/2025	277,313	0.01%
Aroundtown SA	300,000	1.50%	28/5/2026	267,599	0.01%
Aroundtown SA	800,000	0.00%	16/7/2026	671,561	0.03%
Aroundtown SA	500,000	0.38%	15/4/2027	401,874	0.02%
Aroundtown SA	100,000	1.63%	31/1/2028	81,193	0.00%
Aroundtown SA	400,000	1.45%	9/7/2028	311,735	0.01%
BASF SE	200,000	0.88%	22/5/2025	194,024	0.01%
BASF SE	500,000	0.25%	5/6/2027	457,934	0.02%
BASF SE	600,000	0.88%	15/11/2027	555,744	0.02%
BASF SE	800,000	3.13%	29/6/2028	809,542	0.04%
BASF SE	600,000	4.00%	8/3/2029	626,686	0.03%
BASF SE	500,000	1.50%	22/5/2030	459,939	0.02%
BASF SE	400,000	1.50%	17/3/2031	360,300	0.02%
BASF SE	500,000	4.25%	8/3/2032	532,608	0.02%
BASF SE	300,000	3.75%	29/6/2032	310,685	0.01%
BASF SE	400,000	1.63%	15/11/2037	331,476	0.01%
Bausparkasse Schwabebisch Hall AG	1,900,000	2.38%	13/9/2029	1,879,305	0.08%
Bayer AG	1,000,000	0.05%	12/1/2025	961,840	0.04%
Bayer AG	250,000	4.00%	26/8/2026	253,413	0.01%
Bayer AG	300,000	0.75%	6/1/2027	278,562	0.01%
Bayer AG	1,100,000	0.38%	12/1/2029	943,228	0.04%
Bayer AG	200,000	4.25%	26/8/2029	207,159	0.01%
Bayer AG	1,200,000	1.13%	6/1/2030	1,033,066	0.05%
Bayer AG	300,000	0.63%	12/7/2031	236,982	0.01%
Bayer AG	1,000,000	1.38%	6/7/2032	815,517	0.04%
Bayer AG	460,000	4.63%	26/5/2033	479,971	0.02%
Bayer AG	600,000	1.00%	12/1/2036	422,223	0.02%
Bayer Capital Corp. BV	1,000,000	1.50%	26/6/2026	952,809	0.04%
Bayerische Landesbank	700,000	0.88%	10/9/2025	675,571	0.03%
Bayerische Landesbank	2,000,000	0.75%	20/1/2026	1,917,332	0.08%
Bayerische Landesbank	800,000	0.75%	5/2/2029	729,560	0.03%
Bayerische Landesbank	400,000	0.13%	2/11/2029	346,419	0.02%
Bayerische Landesbank	900,000	0.05%	30/4/2031	745,966	0.03%
Berlin Hyp AG	500,000	1.25%	22/1/2025	483,984	0.02%
Berlin Hyp AG	900,000	1.00%	5/2/2026	853,534	0.04%
Berlin Hyp AG	400,000	3.00%	11/5/2026	402,593	0.02%
Berlin Hyp AG	1,000,000	0.38%	25/1/2027	921,578	0.04%
Berlin Hyp AG	1,000,000	0.01%	17/2/2027	922,234	0.04%
Berlin Hyp AG	237,000	0.01%	7/7/2028	211,192	0.01%
Berlin Hyp AG	873,000	3.38%	23/8/2028	902,015	0.04%
Berlin Hyp AG	1,000,000	0.63%	23/2/2029	906,210	0.04%
Berlin Hyp AG	1,600,000	0.01%	27/1/2031	1,329,808	0.06%
Berlin Hyp AG	200,000	0.38%	21/4/2031	157,827	0.01%
Bertelsmann SE & Co. KGaA	400,000	3.50%	29/5/2029	405,276	0.02%
BMW Finance NV	714,000	0.50%	22/2/2025	690,080	0.03%
BMW Finance NV	1,300,000	0.88%	3/4/2025	1,261,284	0.06%
BMW Finance NV	900,000	1.00%	29/8/2025	869,931	0.04%
BMW Finance NV	200,000	0.75%	13/7/2026	189,521	0.01%
BMW Finance NV	500,000	0.38%	14/1/2027	466,581	0.02%
BMW Finance NV	464,000	1.00%	22/5/2028	430,338	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BMW Finance NV	1,185,000	1.50%	6/2/2029	1,108,186	0.05%
BMW Finance NV	200,000	0.88%	14/1/2032	174,233	0.01%
BMW Finance NV	400,000	0.20%	11/1/2033	315,070	0.01%
BMW Finance NV	300,000	4.13%	4/10/2033	323,080	0.01%
BMW Finance NV	400,000	3.63%	22/5/2035	415,987	0.02%
Brenntag Finance BV	400,000	1.13%	27/9/2025	385,268	0.02%
Bundesobligation	2,100,000	0.00%	9/10/2026	1,981,800	0.09%
Commerzbank AG	1,000,000	3.38%	12/12/2025	1,009,299	0.04%
Commerzbank AG	1,500,000	1.00%	4/3/2026	1,433,007	0.06%
Commerzbank AG^	1,000,000	0.75%	24/3/2026	959,974	0.04%
Commerzbank AG	1,500,000	2.88%	28/4/2026	1,504,518	0.07%
Commerzbank AG^	1,100,000	4.63%	21/3/2028	1,125,707	0.05%
Commerzbank AG	380,000	0.88%	18/4/2028	352,933	0.02%
Commerzbank AG	2,000,000	3.38%	28/8/2028	2,058,898	0.09%
Commerzbank AG	1,300,000	0.01%	11/3/2030	1,103,257	0.05%
Commerzbank AG	1,550,000	1.25%	9/1/2034	1,332,760	0.06%
Commerzbank AG^	800,000	5.13%	18/1/2030	837,195	0.04%
Continental AG	300,000	2.50%	27/8/2026	296,409	0.01%
Continental AG	600,000	4.00%	1/6/2028	619,156	0.03%
Covestro AG	200,000	0.88%	3/2/2026	191,669	0.01%
Covestro AG	200,000	4.75%	15/11/2028	213,048	0.01%
Covestro AG	200,000	1.38%	12/6/2030	180,324	0.01%
Daimler Truck International Finance BV	300,000	3.88%	19/6/2026	305,058	0.01%
Daimler Truck International Finance BV	700,000	3.88%	19/6/2029	722,880	0.03%
Deutsche Apotheker-und Aertztebank eG	900,000	0.01%	6/2/2029	788,626	0.03%
Deutsche Bank AG	600,000	2.75%	17/2/2025	592,224	0.03%
Deutsche Bank AG	100,000	1.13%	17/3/2025	96,912	0.00%
Deutsche Bank AG	950,000	0.50%	22/1/2026	905,517	0.04%
Deutsche Bank AG	400,000	4.50%	19/5/2026	406,032	0.02%
Deutsche Bank AG^	500,000	1.38%	10/6/2026	484,631	0.02%
Deutsche Bank AG^	1,000,000	1.38%	3/9/2026	957,725	0.04%
Deutsche Bank AG	1,032,920	0.00%	15/10/2026	912,132	0.04%
Deutsche Bank AG	1,000,000	3.13%	19/10/2026	1,010,586	0.04%
Deutsche Bank AG	400,000	1.63%	20/1/2027	375,867	0.02%
Deutsche Bank AG^	300,000	0.75%	17/2/2027	280,143	0.01%
Deutsche Bank AG	300,000	4.00%	29/11/2027	308,414	0.01%
Deutsche Bank AG	100,000	1.75%	17/1/2028	92,711	0.00%
Deutsche Bank AG^	600,000	1.88%	23/2/2028	563,932	0.02%
Deutsche Bank AG^	200,000	5.38%	11/1/2029	209,319	0.01%
Deutsche Bank AG	1,400,000	3.38%	13/3/2029	1,446,138	0.06%
Deutsche Bank AG	1,300,000	0.13%	21/1/2030	1,116,753	0.05%
Deutsche Bank AG^	1,300,000	5.00%	5/9/2030	1,342,741	0.06%
Deutsche Bank AG^	1,200,000	1.75%	19/11/2030	1,042,834	0.05%
Deutsche Bank AG^	500,000	5.63%	19/5/2031	505,857	0.02%
Deutsche Bank AG^	600,000	1.38%	17/2/2032	492,845	0.02%
Deutsche Bank AG^	800,000	4.00%	24/6/2032	769,361	0.03%
Deutsche Boerse AG	1,100,000	3.75%	28/9/2029	1,144,019	0.05%
Deutsche Boerse AG	500,000	1.50%	4/4/2032	453,525	0.02%
Deutsche Boerse AG	800,000	3.88%	28/9/2033	851,266	0.04%
Deutsche Boerse AG^	400,000	1.25%	16/6/2047	361,380	0.02%
Deutsche Kreditbank AG	780,000	1.63%	5/5/2032	719,101	0.03%
Deutsche Kreditbank AG	600,000	3.00%	31/1/2035	611,667	0.03%
Deutsche Lufthansa AG	1,000,000	3.00%	29/5/2026	973,001	0.04%
Deutsche Lufthansa AG	900,000	3.75%	11/2/2028	886,370	0.04%
Deutsche Pfandbriefbank AG	500,000	0.25%	27/10/2025	453,369	0.02%
Deutsche Pfandbriefbank AG	800,000	0.10%	2/2/2026	716,666	0.03%
Deutsche Pfandbriefbank AG	200,000	5.00%	5/2/2027	204,820	0.01%
Deutsche Pfandbriefbank AG	1,300,000	1.75%	1/3/2027	1,252,941	0.06%
Deutsche Pfandbriefbank AG	1,800,000	2.38%	29/5/2028	1,759,635	0.08%
Deutsche Pfandbriefbank AG	1,000,000	2.88%	19/1/2029	998,517	0.04%
Deutsche Post AG	400,000	1.25%	1/4/2026	388,298	0.02%
Deutsche Post AG	600,000	0.38%	20/5/2026	564,463	0.02%
Deutsche Post AG	200,000	1.00%	13/12/2027	187,188	0.01%
Deutsche Post AG	500,000	1.63%	5/12/2028	476,096	0.02%
Deutsche Post AG	400,000	0.75%	20/5/2029	365,527	0.02%
Deutsche Post AG	600,000	3.38%	3/7/2033	612,611	0.03%
Deutsche Telekom AG	200,000	1.75%	25/3/2031	187,899	0.01%
Deutsche Telekom AG	300,000	1.38%	5/7/2034	259,284	0.01%
Deutsche Telekom AG	100,000	2.25%	29/3/2039	93,780	0.00%
Deutsche Telekom AG	380,000	1.75%	9/12/2049	298,761	0.01%
Deutsche Telekom International Finance BV	400,000	1.13%	22/5/2026	386,016	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Telekom International Finance BV	1,100,000	1.38%	30/1/2027	1,057,597	0.05%
Deutsche Telekom International Finance BV	1,300,000	1.50%	3/4/2028	1,233,404	0.05%
Deutsche Telekom International Finance BV	200,000	4.50%	28/10/2030	220,199	0.01%
Deutsche Telekom International Finance BV	780,000	7.50%	24/1/2033	1,047,556	0.05%
Deutsche Wohnen SE	600,000	1.50%	30/4/2030	524,459	0.02%
Deutsche Wohnen SE	100,000	1.30%	7/4/2041	65,301	0.00%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	100,000	2.50%	25/1/2027	86,031	0.00%
DZ HYP AG	1,400,000	0.50%	13/11/2025	1,339,444	0.06%
DZ HYP AG	2,000,000	3.25%	30/7/2027	2,039,166	0.09%
DZ HYP AG	900,000	0.63%	30/8/2027	837,446	0.04%
DZ HYP AG	1,700,000	3.38%	31/1/2028	1,748,545	0.08%
DZ HYP AG	1,000,000	0.01%	23/6/2028	890,755	0.04%
DZ HYP AG	800,000	0.88%	18/1/2030	721,266	0.03%
DZ HYP AG	2,000,000	0.01%	29/3/2030	1,698,412	0.07%
DZ HYP AG	400,000	0.01%	15/11/2030	333,750	0.01%
DZ HYP AG	900,000	3.25%	31/5/2033	936,460	0.04%
DZ HYP AG	535,000	0.88%	17/4/2034	442,332	0.02%
E.ON International Finance BV	100,000	1.00%	13/4/2025	96,970	0.00%
E.ON International Finance BV	500,000	1.63%	30/5/2026	485,751	0.02%
E.ON International Finance BV	650,000	1.50%	31/7/2029	604,367	0.03%
E.ON International Finance BV	400,000	5.75%	14/2/2033	476,466	0.02%
E.ON SE	400,000	1.00%	7/10/2025	385,998	0.02%
E.ON SE	600,000	0.13%	18/1/2026	565,391	0.02%
E.ON SE	600,000	0.25%	24/10/2026	560,401	0.02%
E.ON SE	800,000	0.38%	29/9/2027	730,646	0.03%
E.ON SE	1,000,000	3.50%	12/1/2028	1,023,276	0.04%
E.ON SE	820,000	0.10%	19/12/2028	732,224	0.03%
E.ON SE	1,000,000	1.63%	22/5/2029	941,790	0.04%
E.ON SE	500,000	0.60%	1/10/2032	406,432	0.02%
E.ON SE	1,000,000	4.00%	29/8/2033	1,052,156	0.05%
E.ON SE	650,000	3.88%	12/1/2035	675,661	0.03%
E.ON SE	300,000	3.50%	26/10/2037	292,830	0.01%
Eurogrid GmbH	500,000	1.88%	10/6/2025	488,731	0.02%
Eurogrid GmbH	300,000	1.50%	18/4/2028	280,369	0.01%
Eurogrid GmbH	300,000	3.72%	27/4/2030	305,979	0.01%
Eurogrid GmbH	100,000	3.28%	5/9/2031	99,420	0.00%
Eurogrid GmbH	200,000	1.11%	15/5/2032	167,844	0.01%
Eurogrid GmbH	300,000	0.74%	21/4/2033	236,499	0.01%
Evonik Industries AG	1,200,000	0.63%	18/9/2025	1,146,269	0.05%
Fresenius Finance Ireland plc	600,000	0.00%	1/10/2025	564,998	0.02%
Fresenius Finance Ireland plc	900,000	0.50%	1/10/2028	797,460	0.04%
Fresenius Finance Ireland plc	500,000	0.88%	1/10/2031	404,226	0.02%
Fresenius Finance Ireland plc	450,000	3.00%	30/1/2032	426,238	0.02%
Fresenius Medical Care AG	500,000	1.50%	11/7/2025	482,660	0.02%
Fresenius Medical Care AG	100,000	1.25%	29/11/2029	87,040	0.00%
Fresenius Medical Care AG	400,000	1.50%	29/5/2030	345,186	0.02%
Fresenius SE & Co. KGaA	600,000	1.88%	15/2/2025	588,194	0.03%
Fresenius SE & Co. KGaA	1,100,000	4.25%	28/5/2026	1,124,559	0.05%
Fresenius SE & Co. KGaA	500,000	1.63%	8/10/2027	472,733	0.02%
Fresenius SE & Co. KGaA	600,000	2.88%	15/2/2029	594,601	0.03%
Fresenius SE & Co. KGaA	600,000	5.13%	5/10/2030	646,043	0.03%
Grand City Properties SA^	200,000	1.50%	Perpetual	90,040	0.00%
Grand City Properties SA	500,000	1.50%	22/2/2027	451,502	0.02%
Grand City Properties SA	700,000	0.13%	11/1/2028	587,433	0.03%
Grenke Finance plc	300,000	3.95%	9/7/2025	297,689	0.01%
Hamburg Commercial Bank AG	1,000,000	4.88%	17/3/2025	1,002,587	0.04%
Hamburg Commercial Bank AG^	500,000	0.50%	22/9/2026	460,554	0.02%
Hamburg Commercial Bank AG	200,000	2.00%	20/7/2027	194,651	0.01%
Hamburg Commercial Bank AG	1,700,000	0.10%	2/11/2028	1,497,381	0.07%
Hannover Rueck SE^	1,200,000	3.38%	Perpetual	1,178,726	0.05%
Hannover Rueck SE^	400,000	1.75%	8/10/2040	344,491	0.02%
Hannover Rueck SE^	700,000	5.88%	26/8/2043	781,009	0.03%
Heidelberg Materials AG	1,454,000	1.50%	7/2/2025	1,426,810	0.06%
Heidelberg Materials AG	400,000	3.75%	31/5/2032	404,021	0.02%
Heidelberg Materials Finance Luxembourg SA	300,000	1.63%	7/4/2026	291,446	0.01%
Heidelberg Materials Finance Luxembourg SA	100,000	1.13%	1/12/2027	94,457	0.00%
Heidelberg Materials Finance Luxembourg SA	200,000	1.75%	24/4/2028	190,751	0.01%
Hella GmbH & Co. KGaA	200,000	0.50%	26/1/2027	182,241	0.01%
Heraeus Finance GmbH	200,000	2.63%	9/6/2027	194,181	0.01%
HOCHTIEF AG	200,000	0.50%	3/9/2027	181,656	0.01%
HOCHTIEF AG	300,000	0.63%	26/4/2029	259,609	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Infineon Technologies AG	300,000	1.13%	24/6/2026	285,430	0.01%
Infineon Technologies AG	600,000	1.63%	24/6/2029	556,015	0.02%
ING-DiBa AG	3,000,000	3.25%	15/2/2028	3,066,584	0.13%
ING-DiBa AG	500,000	1.25%	9/10/2033	432,084	0.02%
ING-DiBa AG	600,000	1.00%	23/5/2039	452,273	0.02%
Knorr-Bremse AG	500,000	1.13%	13/6/2025	485,081	0.02%
Landesbank Baden-Wuerttemberg	700,000	0.38%	27/2/2025	677,019	0.03%
Landesbank Baden-Wuerttemberg	1,000,000	0.01%	17/6/2026	936,076	0.04%
Landesbank Baden-Wuerttemberg	2,500,000	3.25%	4/11/2026	2,539,394	0.11%
Landesbank Baden-Wuerttemberg	800,000	0.01%	18/9/2028	708,368	0.03%
Landesbank Baden-Wuerttemberg	700,000	3.25%	27/6/2033	728,695	0.03%
Landesbank Hessen-Thueringen Girozentrale	2,300,000	0.01%	22/1/2025	2,221,332	0.10%
Landesbank Hessen-Thueringen Girozentrale	1,400,000	0.50%	25/9/2025	1,342,366	0.06%
Landesbank Hessen-Thueringen Girozentrale	1,400,000	0.01%	19/7/2027	1,276,652	0.06%
Landesbank Hessen-Thueringen Girozentrale	1,500,000	3.38%	20/1/2028	1,542,595	0.07%
Landesbank Hessen-Thueringen Girozentrale	900,000	0.13%	22/1/2030	775,059	0.03%
Landesbank Hessen-Thueringen Girozentrale	300,000	0.50%	19/1/2037	220,744	0.01%
LANXESS AG	300,000	1.13%	16/5/2025	289,536	0.01%
LANXESS AG	376,000	0.00%	8/9/2027	326,082	0.01%
LANXESS AG	600,000	0.63%	1/12/2029	488,169	0.02%
LEG Immobilien SE	800,000	0.88%	28/11/2027	723,664	0.03%
LEG Immobilien SE	500,000	0.75%	30/6/2031	396,496	0.02%
LEG Immobilien SE	300,000	1.00%	19/11/2032	233,442	0.01%
LEG Immobilien SE	300,000	1.50%	17/1/2034	235,373	0.01%
LEG Immobilien SE	200,000	1.63%	28/11/2034	152,387	0.01%
Mercedes-Benz Finance Canada, Inc.	1,900,000	3.00%	23/2/2027	1,902,112	0.08%
Mercedes-Benz Group AG	1,060,000	0.75%	8/2/2030	929,269	0.04%
Mercedes-Benz Group AG	400,000	2.38%	22/5/2030	385,872	0.02%
Mercedes-Benz Group AG	600,000	0.75%	10/9/2030	520,509	0.02%
Mercedes-Benz Group AG	391,000	2.00%	27/2/2031	373,858	0.02%
Mercedes-Benz Group AG	1,000,000	1.13%	6/11/2031	875,048	0.04%
Mercedes-Benz Group AG	600,000	0.75%	11/3/2033	495,093	0.02%
Mercedes-Benz Group AG	268,000	1.13%	8/8/2034	221,800	0.01%
Mercedes-Benz Group AG	500,000	2.13%	3/7/2037	451,888	0.02%
Mercedes-Benz International Finance BV	100,000	0.85%	28/2/2025	97,142	0.00%
Mercedes-Benz International Finance BV	600,000	2.63%	7/4/2025	594,294	0.03%
Mercedes-Benz International Finance BV	600,000	1.00%	11/11/2025	575,857	0.03%
Mercedes-Benz International Finance BV	505,000	1.38%	26/6/2026	485,090	0.02%
Mercedes-Benz International Finance BV <sup>1</sup>	1,400,000	2.00%	22/8/2026	1,370,884	0.06%
Mercedes-Benz International Finance BV	400,000	0.63%	6/5/2027	372,405	0.02%
Merck Financial Services GmbH	1,000,000	0.50%	16/7/2028	899,173	0.04%
Merck Financial Services GmbH	200,000	0.88%	5/7/2031	172,235	0.01%
Merck KGaA <sup>^</sup>	300,000	2.88%	25/6/2079	275,347	0.01%
Merck KGaA <sup>^</sup>	500,000	1.63%	9/9/2080	463,885	0.02%
Muenchener Hypothekenbank eG	2,500,000	2.75%	24/9/2025	2,493,299	0.11%
Muenchener Hypothekenbank eG	2,200,000	3.00%	4/8/2027	2,229,399	0.10%
Muenchener Hypothekenbank eG	300,000	0.38%	9/3/2029	254,553	0.01%
Muenchener Hypothekenbank eG	1,000,000	1.88%	25/8/2032	937,802	0.04%
Muenchener Hypothekenbank eG	690,000	1.00%	18/4/2039	524,983	0.02%
Muenchener Hypothekenbank eG	1,000,000	0.01%	19/10/2039	628,051	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen <sup>^</sup>	300,000	1.25%	26/5/2041	248,656	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen <sup>^</sup>	1,300,000	1.00%	26/5/2042	1,024,926	0.05%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen <sup>^</sup>	500,000	3.25%	26/5/2049	484,187	0.02%
Norddeutsche Landesbank-Girozentrale	240,000	3.13%	20/2/2026	241,619	0.01%
Norddeutsche Landesbank-Girozentrale	1,500,000	0.01%	23/9/2026	1,394,102	0.06%
Norddeutsche Landesbank-Girozentrale	700,000	0.01%	18/2/2027	644,351	0.03%
Norddeutsche Landesbank-Girozentrale	1,700,000	2.25%	20/9/2027	1,676,452	0.07%
Norddeutsche Landesbank-Girozentrale	900,000	0.75%	18/1/2028	835,302	0.04%
O2 Telefonica Deutschland Finanzierungs GmbH	400,000	1.75%	5/7/2025	389,058	0.02%
REWE International Finance BV	400,000	4.88%	13/9/2030	424,063	0.02%
Roadster Finance DAC	300,000	2.38%	8/12/2027	257,979	0.01%
Robert Bosch GmbH	100,000	3.63%	2/6/2027	102,129	0.00%
Robert Bosch GmbH	700,000	3.63%	2/6/2030	718,360	0.03%
Robert Bosch GmbH	600,000	4.00%	2/6/2035	635,791	0.03%
Robert Bosch GmbH	700,000	4.38%	2/6/2043	751,096	0.03%
Robert Bosch Investment Nederland BV	200,000	2.63%	24/5/2028	197,801	0.01%
RWE AG	910,000	2.50%	24/8/2025	897,374	0.04%
RWE AG	360,000	3.63%	13/2/2029	371,523	0.02%
RWE AG	1,200,000	2.75%	24/5/2030	1,160,632	0.05%
RWE AG	316,000	1.00%	26/11/2033	252,390	0.01%
RWE AG	123,000	4.13%	13/2/2035	127,756	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Santander Consumer Bank AG	700,000	4.50%	30/6/2026	715,684	0.03%
Santander Consumer Bank AG	500,000	4.38%	13/9/2027	515,308	0.02%
SAP SE	400,000	0.13%	18/5/2026	376,341	0.02%
SAP SE	1,200,000	1.25%	10/3/2028	1,136,988	0.05%
SAP SE	600,000	0.38%	18/5/2029	533,755	0.02%
SAP SE	600,000	1.63%	10/3/2031	559,723	0.02%
Siemens Financieringsmaatschappij NV	200,000	2.25%	10/3/2025	197,358	0.01%
Siemens Financieringsmaatschappij NV	900,000	0.00%	20/2/2026	847,903	0.04%
Siemens Financieringsmaatschappij NV	600,000	0.38%	5/6/2026	566,015	0.02%
Siemens Financieringsmaatschappij NV	1,000,000	0.63%	25/2/2027	935,434	0.04%
Siemens Financieringsmaatschappij NV	100,000	1.00%	6/9/2027	95,186	0.00%
Siemens Financieringsmaatschappij NV	200,000	0.90%	28/2/2028	186,943	0.01%
Siemens Financieringsmaatschappij NV	600,000	2.88%	10/3/2028	606,815	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.25%	20/2/2029	529,905	0.02%
Siemens Financieringsmaatschappij NV	600,000	0.13%	5/9/2029	535,177	0.02%
Siemens Financieringsmaatschappij NV	1,030,000	1.38%	6/9/2030	945,222	0.04%
Siemens Financieringsmaatschappij NV	500,000	2.75%	9/9/2030	497,835	0.02%
Siemens Financieringsmaatschappij NV	649,000	1.25%	28/2/2031	586,444	0.03%
Siemens Financieringsmaatschappij NV	400,000	0.50%	20/2/2032	331,231	0.01%
Siemens Financieringsmaatschappij NV	500,000	0.50%	5/9/2034	388,848	0.02%
Siemens Financieringsmaatschappij NV	400,000	1.25%	25/2/2035	333,776	0.01%
Siemens Financieringsmaatschappij NV	200,000	3.50%	24/2/2036	206,890	0.01%
Siemens Financieringsmaatschappij NV	200,000	1.75%	28/2/2039	165,780	0.01%
Sirius Real Estate Ltd.	100,000	1.13%	22/6/2026	90,163	0.00%
Sirius Real Estate Ltd.	200,000	1.75%	24/11/2028	165,314	0.01%
Talanx AG	500,000	4.00%	25/10/2029	520,764	0.02%
Talanx AG <sup>^</sup>	800,000	2.25%	5/12/2047	746,076	0.03%
Traton Finance Luxembourg SA	500,000	0.13%	24/3/2025	478,066	0.02%
Traton Finance Luxembourg SA	1,000,000	4.13%	22/11/2025	1,007,617	0.04%
Traton Finance Luxembourg SA	500,000	0.75%	24/3/2029	434,734	0.02%
Traton Finance Luxembourg SA	600,000	1.25%	24/3/2033	481,160	0.02%
UniCredit Bank GmbH	1,100,000	0.63%	20/11/2025	1,054,521	0.05%
UniCredit Bank GmbH	2,000,000	3.00%	13/7/2026	2,008,860	0.09%
UniCredit Bank GmbH	2,000,000	0.01%	28/9/2026	1,856,637	0.08%
UniCredit Bank GmbH	900,000	0.50%	23/2/2027	840,789	0.04%
UniCredit Bank GmbH	700,000	0.01%	21/5/2029	607,466	0.03%
UniCredit Bank GmbH	900,000	0.01%	24/6/2030	759,474	0.03%
UniCredit Bank GmbH	1,070,000	0.25%	15/1/2032	880,697	0.04%
UniCredit Bank GmbH	1,100,000	0.38%	17/1/2033	893,321	0.04%
UniCredit Bank GmbH	505,000	0.85%	22/5/2034	415,864	0.02%
Vier Gas Transport GmbH	100,000	2.88%	12/6/2025	99,587	0.00%
Vier Gas Transport GmbH	100,000	4.00%	26/9/2027	102,798	0.00%
Vier Gas Transport GmbH	500,000	1.50%	25/9/2028	466,479	0.02%
Vier Gas Transport GmbH	400,000	0.13%	10/9/2029	341,965	0.02%
Vier Gas Transport GmbH	500,000	4.63%	26/9/2032	543,946	0.02%
Volkswagen Bank GmbH	900,000	4.25%	7/1/2026	910,701	0.04%
Volkswagen Bank GmbH	700,000	2.50%	31/7/2026	682,002	0.03%
Volkswagen Bank GmbH	500,000	4.38%	3/5/2028	515,545	0.02%
Volkswagen Bank GmbH	300,000	4.63%	3/5/2031	314,586	0.01%
Volkswagen Financial Services AG	390,000	0.25%	31/1/2025	376,082	0.02%
Volkswagen Financial Services AG	500,000	0.00%	12/2/2025	480,166	0.02%
Volkswagen Financial Services AG	400,000	3.00%	6/4/2025	397,552	0.02%
Volkswagen Financial Services AG	500,000	0.13%	12/2/2027	453,993	0.02%
Volkswagen Financial Services AG	1,000,000	0.88%	31/1/2028	904,828	0.04%
Volkswagen Financial Services AG	400,000	3.38%	6/4/2028	403,120	0.02%
Volkswagen Financial Services AG	100,000	0.38%	12/2/2030	82,617	0.00%
Volkswagen International Finance NV <sup>^</sup>	800,000	3.50%	Perpetual	778,066	0.03%
Volkswagen International Finance NV <sup>^</sup>	700,000	3.75%	Perpetual	655,663	0.03%
Volkswagen International Finance NV <sup>^</sup>	700,000	3.88%	Perpetual	641,343	0.03%
Volkswagen International Finance NV <sup>^</sup>	600,000	4.38%	Perpetual	543,701	0.02%
Volkswagen International Finance NV	1,600,000	4.13%	15/11/2025	1,619,910	0.07%
Volkswagen International Finance NV <sup>^</sup>	1,800,000	4.63%	Perpetual	1,766,585	0.08%
Volkswagen International Finance NV	800,000	3.88%	29/3/2026	805,921	0.04%
Volkswagen International Finance NV	800,000	1.88%	30/3/2027	764,654	0.03%
Volkswagen International Finance NV <sup>^</sup>	800,000	3.88%	Perpetual	762,176	0.03%
Volkswagen International Finance NV	300,000	3.75%	28/9/2027	304,313	0.01%
Volkswagen International Finance NV	800,000	2.63%	16/11/2027	778,702	0.03%
Volkswagen International Finance NV	800,000	0.88%	22/9/2028	715,934	0.03%
Volkswagen International Finance NV	1,100,000	4.25%	29/3/2029	1,143,506	0.05%
Volkswagen International Finance NV <sup>^</sup>	750,000	3.50%	Perpetual	670,935	0.03%
Volkswagen International Finance NV	200,000	4.38%	15/5/2030	210,080	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Volkswagen International Finance NV	800,000	3.25%	18/11/2030	791,409	0.03%
Volkswagen International Finance NV	400,000	1.25%	23/9/2032	332,862	0.01%
Volkswagen International Finance NV	100,000	3.30%	22/3/2033	98,629	0.00%
Volkswagen International Finance NV	600,000	4.13%	16/11/2038	621,183	0.03%
Volkswagen International Finance NV	200,000	1.50%	21/1/2041	142,325	0.01%
Volkswagen Leasing GmbH	600,000	1.38%	20/1/2025	585,387	0.03%
Volkswagen Leasing GmbH	370,000	1.63%	15/8/2025	359,340	0.02%
Volkswagen Leasing GmbH	600,000	0.25%	12/1/2026	562,582	0.02%
Volkswagen Leasing GmbH	840,000	4.50%	25/3/2026	858,382	0.04%
Volkswagen Leasing GmbH	600,000	1.50%	19/6/2026	574,063	0.03%
Volkswagen Leasing GmbH	400,000	0.38%	20/7/2026	370,892	0.02%
Volkswagen Leasing GmbH	350,000	0.50%	12/1/2029	303,548	0.01%
Volkswagen Leasing GmbH	600,000	4.63%	25/3/2029	632,795	0.03%
Volkswagen Leasing GmbH	150,000	0.63%	19/7/2029	128,869	0.01%
Volkswagen Leasing GmbH	450,000	4.75%	25/9/2031	479,989	0.02%
Vonovia Finance BV	400,000	1.50%	31/3/2025	388,892	0.02%
Vonovia Finance BV	300,000	1.80%	29/6/2025	290,210	0.01%
Vonovia Finance BV	800,000	0.63%	9/7/2026	746,085	0.03%
Vonovia Finance BV	600,000	0.63%	7/10/2027	537,039	0.02%
Vonovia Finance BV	200,000	1.50%	14/1/2028	183,175	0.01%
Vonovia Finance BV	100,000	0.50%	14/9/2029	82,371	0.00%
Vonovia Finance BV	500,000	2.13%	22/3/2030	447,521	0.02%
Vonovia Finance BV	800,000	2.25%	7/4/2030	719,356	0.03%
Vonovia Finance BV	200,000	1.13%	14/9/2034	149,145	0.01%
Vonovia Finance BV	100,000	2.75%	22/3/2038	84,170	0.00%
Vonovia Finance BV	400,000	1.63%	7/10/2039	275,626	0.01%
Vonovia Finance BV	300,000	1.00%	28/1/2041	178,907	0.01%
Vonovia SE	1,200,000	0.00%	1/12/2025	1,118,873	0.05%
Vonovia SE	200,000	4.75%	23/5/2027	207,399	0.01%
Vonovia SE	700,000	0.38%	16/6/2027	625,801	0.03%
Vonovia SE	800,000	1.88%	28/6/2028	739,103	0.03%
Vonovia SE	400,000	0.63%	14/12/2029	329,932	0.01%
Vonovia SE	200,000	5.00%	23/11/2030	211,410	0.01%
Vonovia SE	300,000	0.63%	24/3/2031	236,405	0.01%
Vonovia SE	400,000	2.38%	25/3/2032	350,713	0.02%
Vonovia SE	400,000	0.75%	1/9/2032	303,939	0.01%
Vonovia SE	800,000	1.00%	16/6/2033	607,514	0.03%
Vonovia SE	200,000	1.50%	14/6/2041	130,061	0.01%
Vonovia SE	300,000	1.63%	1/9/2051	173,613	0.01%
Wintershall Dea Finance BV	600,000	0.84%	25/9/2025	571,802	0.03%
Wintershall Dea Finance BV	500,000	1.33%	25/9/2028	447,171	0.02%
Wintershall Dea Finance BV	400,000	1.82%	25/9/2031	344,455	0.02%
Wuestenrot & Wuertembergische AG^	100,000	2.13%	10/9/2041	74,743	0.00%
Wurth Finance International BV	400,000	0.75%	22/11/2027	369,532	0.02%
Wurth Finance International BV	400,000	2.13%	23/8/2030	376,610	0.02%
				<b>252,368,893</b>	<b>11.03%</b>
<b>Greece 0.01% (31 December 2022: 0.01%)</b>					
OTE plc	200,000	0.88%	24/9/2026	187,734	0.01%
				<b>187,734</b>	<b>0.01%</b>
<b>Hong Kong 0.10% (31 December 2022: 0.06%)</b>					
AIA Group Ltd.†	300,000	0.88%	9/9/2033	255,885	0.01%
Cheung Kong Infrastructure Finance BVI Ltd.	300,000	1.00%	12/12/2024	289,008	0.01%
CK Hutchison Group Telecom Finance SA	400,000	1.13%	17/10/2028	360,687	0.02%
CK Hutchison Group Telecom Finance SA	600,000	1.50%	17/10/2031	504,790	0.02%
Hong Kong Government International Bond	500,000	3.38%	7/6/2027	508,080	0.02%
Hong Kong Government International Bond	200,000	3.75%	7/6/2032	208,761	0.01%
Hong Kong Government International Bond	300,000	1.00%	24/11/2041	202,858	0.01%
				<b>2,330,069</b>	<b>0.10%</b>
<b>Hungary 0.35% (31 December 2022: 0.23%)</b>					
Hungary Government International Bond	1,000,000	1.25%	22/10/2025	960,056	0.04%
Hungary Government International Bond	489,000	5.00%	22/2/2027	509,831	0.02%
Hungary Government International Bond	1,000,000	0.13%	21/9/2028	836,697	0.04%
Hungary Government International Bond	300,000	0.50%	18/11/2030	235,048	0.01%
Hungary Government International Bond	700,000	4.25%	16/6/2031	701,012	0.03%
Hungary Government International Bond	200,000	1.63%	28/4/2032	162,554	0.01%
Hungary Government International Bond	1,000,000	5.38%	12/9/2033	1,069,239	0.05%
Hungary Government International Bond	890,000	1.75%	5/6/2035	682,268	0.03%
Hungary Government International Bond	600,000	1.50%	17/11/2050	350,695	0.01%
Magyar Export-Import Bank Zrt	700,000	6.00%	16/5/2029	743,142	0.03%
MFB Magyar Fejlesztési Bank Zrt	360,000	1.38%	24/6/2025	344,697	0.01%
MFB Magyar Fejlesztési Bank Zrt	200,000	0.38%	9/6/2026	181,806	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
MOL Hungarian Oil & Gas plc	400,000	1.50%	8/10/2027	361,922	0.02%
MVM Energetika Zrt	200,000	0.88%	18/11/2027	171,080	0.01%
OTP Bank Nyrt <sup>^</sup>	400,000	7.35%	4/3/2026	410,627	0.02%
OTP Bank Nyrt <sup>^</sup>	300,000	6.13%	5/10/2027	310,220	0.01%
				<b>8,030,894</b>	<b>0.35%</b>
<b>Iceland 0.04% (31 December 2022: 0.03%)</b>					
Arion Banki HF	300,000	7.25%	25/5/2026	315,925	0.01%
Iceland Government International Bond	800,000	0.00%	15/4/2028	699,878	0.03%
				<b>1,015,803</b>	<b>0.04%</b>
<b>Indonesia 0.21% (31 December 2022: 0.30%)</b>					
Indonesia Government International Bond	700,000	1.75%	24/4/2025	679,246	0.03%
Indonesia Government International Bond	100,000	1.45%	18/9/2026	94,286	0.00%
Indonesia Government International Bond	920,000	0.90%	14/2/2027	845,146	0.04%
Indonesia Government International Bond	1,400,000	3.75%	14/6/2028	1,409,096	0.06%
Indonesia Government International Bond	700,000	1.40%	30/10/2031	591,819	0.03%
Indonesia Government International Bond	420,000	1.10%	12/3/2033	332,312	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	900,000	2.88%	25/10/2025	882,080	0.04%
				<b>4,833,985</b>	<b>0.21%</b>
<b>Ireland 0.74% (31 December 2022: 0.49%)</b>					
AIB Group plc	400,000	2.25%	3/7/2025	393,057	0.02%
AIB Group plc <sup>^</sup>	400,000	3.63%	4/7/2026	400,016	0.02%
AIB Group plc <sup>^</sup>	400,000	2.25%	4/4/2028	383,596	0.02%
AIB Group plc <sup>^</sup>	400,000	5.75%	16/2/2029	429,934	0.02%
AIB Group plc <sup>^</sup>	700,000	4.63%	23/7/2029	722,310	0.03%
AIB Group plc <sup>^</sup>	500,000	5.25%	23/10/2031	540,101	0.02%
Bank of Ireland Group plc <sup>^</sup>	388,000	0.38%	10/5/2027	360,689	0.02%
Bank of Ireland Group plc <sup>^</sup>	1,100,000	4.88%	16/7/2028	1,150,056	0.05%
Bank of Ireland Group plc <sup>^</sup>	200,000	1.38%	11/8/2031	186,503	0.01%
Bank of Ireland Group plc <sup>^</sup>	400,000	6.75%	1/3/2033	432,231	0.02%
Bank of Ireland Group plc <sup>^</sup>	400,000	5.00%	4/7/2031	426,755	0.02%
Bank of Ireland Mortgage Bank	700,000	0.63%	14/3/2025	677,993	0.03%
CRH Finance DAC	300,000	1.38%	18/10/2028	277,488	0.01%
CRH Funding BV	500,000	1.63%	5/5/2030	455,535	0.02%
CRH SMW Finance DAC	400,000	1.25%	5/11/2026	381,120	0.02%
CRH SMW Finance DAC	800,000	4.00%	11/7/2027	822,080	0.04%
CRH SMW Finance DAC	600,000	4.00%	11/7/2031	623,137	0.03%
Dell Bank International DAC	1,500,000	0.50%	27/10/2026	1,387,683	0.06%
DXC Capital Funding DAC	200,000	0.45%	15/9/2027	177,535	0.01%
DXC Capital Funding DAC	450,000	0.95%	15/9/2031	360,288	0.02%
Experian Europe DAC	100,000	1.56%	16/5/2031	90,033	0.00%
Hammerson Ireland Finance DAC	300,000	1.75%	3/6/2027	274,691	0.01%
Kerry Group Financial Services Unltd Co.	400,000	0.63%	20/9/2029	352,553	0.01%
Kerry Group Financial Services Unltd Co.	283,000	0.88%	1/12/2031	239,932	0.01%
Linde plc	700,000	3.38%	12/6/2029	719,157	0.03%
Linde plc	300,000	1.38%	31/3/2031	270,466	0.01%
Linde plc	300,000	3.63%	12/6/2034	314,090	0.01%
Linde plc	500,000	1.63%	31/3/2035	429,281	0.02%
Ryanair DAC	700,000	2.88%	15/9/2025	693,232	0.03%
Ryanair DAC	600,000	0.88%	25/5/2026	566,425	0.02%
Securitas Treasury Ireland DAC	500,000	4.38%	6/3/2029	517,053	0.02%
Smurfit Kappa Treasury ULC	1,000,000	1.50%	15/9/2027	938,995	0.04%
Smurfit Kappa Treasury ULC	600,000	0.50%	22/9/2029	513,168	0.02%
Smurfit Kappa Treasury ULC	200,000	1.00%	22/9/2033	159,678	0.01%
Vodafone International Financing DAC	195,000	4.00%	10/2/2043	197,542	0.01%
				<b>16,864,403</b>	<b>0.74%</b>
<b>Israel 0.16% (31 December 2022: 0.22%)</b>					
Israel Government International Bond	1,590,000	1.50%	18/1/2027	1,473,866	0.06%
Israel Government International Bond	950,000	1.50%	16/1/2029	843,650	0.04%
Israel Government International Bond	500,000	0.63%	18/1/2032	385,890	0.02%
Israel Government International Bond	400,000	2.38%	18/1/2037	329,956	0.01%
Israel Government International Bond	750,000	2.50%	16/1/2049	564,264	0.03%
				<b>3,597,626</b>	<b>0.16%</b>
<b>Italy 3.48% (31 December 2022: 3.54%)</b>					
2i Rete Gas SpA	1,300,000	2.20%	11/9/2025	1,274,101	0.06%
2i Rete Gas SpA	200,000	1.61%	31/10/2027	187,975	0.01%
2i Rete Gas SpA	475,000	4.38%	6/6/2033	486,307	0.02%
Aeroporti di Roma SpA	200,000	1.75%	30/7/2031	172,487	0.01%
Aeroporti di Roma SpA	300,000	4.88%	10/7/2033	315,738	0.01%
Assicurazioni Generali SpA <sup>^</sup>	300,000	4.60%	Perpetual	298,611	0.01%
Assicurazioni Generali SpA	400,000	3.88%	29/1/2029	404,288	0.02%
Assicurazioni Generali SpA	200,000	2.12%	1/10/2030	176,192	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Assicurazioni Generali SpA	520,000	2.43%	14/7/2031	454,112	0.02%
Assicurazioni Generali SpA	200,000	1.71%	30/6/2032	161,065	0.01%
Assicurazioni Generali SpA	700,000	5.80%	6/7/2032	754,994	0.03%
Assicurazioni Generali SpA	200,000	5.40%	20/4/2033	212,268	0.01%
Assicurazioni Generali SpA^	600,000	5.50%	27/10/2047	623,353	0.03%
ASTM SpA	200,000	1.00%	25/11/2026	186,430	0.01%
ASTM SpA	100,000	1.63%	8/2/2028	93,795	0.00%
ASTM SpA	700,000	1.50%	25/1/2030	608,631	0.03%
ASTM SpA	625,000	2.38%	25/11/2033	524,398	0.02%
Autostrade per l'Italia SpA	400,000	1.88%	4/11/2025	387,285	0.02%
Autostrade per l'Italia SpA	800,000	1.75%	26/6/2026	761,986	0.03%
Autostrade per l'Italia SpA	196,000	1.75%	1/2/2027	185,542	0.01%
Autostrade per l'Italia SpA	600,000	1.63%	25/1/2028	551,065	0.02%
Autostrade per l'Italia SpA	200,000	2.00%	4/12/2028	183,738	0.01%
Autostrade per l'Italia SpA	500,000	2.00%	15/1/2030	442,967	0.02%
Autostrade per l'Italia SpA	282,000	4.75%	24/1/2031	290,544	0.01%
Autostrade per l'Italia SpA	300,000	2.25%	25/1/2032	257,616	0.01%
Autostrade per l'Italia SpA	600,000	5.13%	14/6/2033	627,456	0.03%
Banca Monte dei Paschi di Siena SpA	700,000	2.13%	26/11/2025	683,315	0.03%
Banca Monte dei Paschi di Siena SpA	520,000	0.88%	8/10/2026	485,145	0.02%
Banca Popolare di Sondrio SPA	250,000	4.13%	24/10/2028	259,665	0.01%
Banco BPM SpA	500,000	1.00%	23/1/2025	486,476	0.02%
Banco BPM SpA	500,000	3.88%	18/9/2026	509,124	0.02%
Banco BPM SpA	403,000	4.63%	29/11/2027	415,422	0.02%
Banco BPM SpA	900,000	3.75%	27/6/2028	923,432	0.04%
BPER Banca	467,000	3.75%	22/10/2028	478,996	0.02%
CA Auto Bank SPA	100,000	4.75%	25/1/2027	103,319	0.00%
Covivio SA	300,000	2.38%	20/2/2028	287,078	0.01%
Credit Agricole Italia SpA	800,000	1.13%	21/3/2025	777,950	0.03%
Credit Agricole Italia SpA	300,000	0.63%	13/1/2026	285,549	0.01%
Credit Agricole Italia SpA	1,600,000	0.25%	17/1/2028	1,435,614	0.06%
Credit Agricole Italia SpA	900,000	1.63%	21/3/2029	842,329	0.04%
Credit Agricole Italia SpA	1,300,000	3.50%	15/1/2030	1,326,610	0.06%
Credit Agricole Italia SpA	700,000	0.38%	20/1/2032	559,890	0.02%
Credit Agricole Italia SpA	200,000	0.75%	20/1/2042	126,417	0.01%
Credito Emiliano SpA^	500,000	1.13%	19/1/2028	463,227	0.02%
Enel Finance International NV	300,000	0.25%	17/11/2025	283,951	0.01%
Enel Finance International NV	1,200,000	0.00%	28/5/2026	1,113,191	0.05%
Enel Finance International NV	300,000	1.38%	1/6/2026	287,323	0.01%
Enel Finance International NV	500,000	1.13%	16/9/2026	475,397	0.02%
Enel Finance International NV	1,740,000	0.00%	17/6/2027	1,567,829	0.07%
Enel Finance International NV	200,000	0.38%	17/6/2027	182,231	0.01%
Enel Finance International NV	200,000	0.38%	28/5/2029	172,177	0.01%
Enel Finance International NV	500,000	0.50%	17/6/2030	418,737	0.02%
Enel Finance International NV	800,000	0.88%	17/1/2031	674,869	0.03%
Enel Finance International NV	1,000,000	1.25%	17/1/2035	784,511	0.03%
Enel Finance International NV	500,000	0.88%	17/6/2036	357,042	0.02%
Enel SpA^	429,000	6.38%	Perpetual	448,127	0.02%
Enel SpA^	400,000	6.63%	Perpetual	425,257	0.02%
Enel SpA^	300,000	1.88%	Perpetual	237,481	0.01%
Enel SpA^	250,000	2.25%	Perpetual	228,835	0.01%
Enel SpA	300,000	5.63%	21/6/2027	323,419	0.01%
Enel SpA^	400,000	3.50%	Perpetual	392,769	0.02%
Enel SpA^	400,000	3.38%	Perpetual	380,871	0.02%
Enel SpA^	600,000	1.38%	Perpetual	523,880	0.02%
ENI SpA^	900,000	3.38%	Perpetual	825,012	0.04%
ENI SpA^	600,000	2.63%	Perpetual	575,773	0.03%
ENI SpA^	500,000	2.75%	Perpetual	429,684	0.02%
ENI SpA^	400,000	2.00%	Perpetual	364,717	0.02%
ENI SpA	400,000	1.00%	14/3/2025	388,327	0.02%
ENI SpA	700,000	3.75%	12/9/2025	704,377	0.03%
ENI SpA	1,000,000	1.50%	2/2/2026	962,347	0.04%
ENI SpA	400,000	1.25%	18/5/2026	383,419	0.02%
ENI SpA	700,000	1.50%	17/1/2027	668,657	0.03%
ENI SpA	285,000	3.63%	19/5/2027	289,380	0.01%
ENI SpA	300,000	1.63%	17/5/2028	282,569	0.01%
ENI SpA	300,000	1.13%	19/9/2028	275,996	0.01%
ENI SpA	300,000	3.63%	29/1/2029	308,142	0.01%
ENI SpA	800,000	0.63%	23/1/2030	688,833	0.03%
ENI SpA	1,225,000	4.25%	19/5/2033	1,285,597	0.06%
ERG SpA	100,000	1.88%	11/4/2025	98,027	0.00%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ERG SpA	200,000	0.88%	15/9/2031	160,595	0.01%
FinecoBank Banca Fineco SpA^	200,000	4.63%	23/2/2029	203,921	0.01%
Genertel SpA^	300,000	4.25%	14/12/2047	297,731	0.01%
Iccrea Banca SpA	500,000	3.88%	12/1/2029	515,329	0.02%
Intesa Sanpaolo SpA	1,400,000	2.13%	26/5/2025	1,372,045	0.06%
Intesa Sanpaolo SpA	1,500,000	1.38%	18/12/2025	1,452,216	0.06%
Intesa Sanpaolo SpA	1,300,000	3.25%	10/2/2026	1,304,058	0.06%
Intesa Sanpaolo SpA	500,000	0.63%	24/2/2026	470,019	0.02%
Intesa Sanpaolo SpA	407,000	4.00%	19/5/2026	412,957	0.02%
Intesa Sanpaolo SpA	1,000,000	0.38%	14/9/2026	933,711	0.04%
Intesa Sanpaolo SpA	650,000	1.00%	19/11/2026	609,323	0.03%
Intesa Sanpaolo SpA	300,000	4.38%	29/8/2027	307,884	0.01%
Intesa Sanpaolo SpA	600,000	4.75%	6/9/2027	621,958	0.03%
Intesa Sanpaolo SpA	700,000	1.13%	4/10/2027	656,131	0.03%
Intesa Sanpaolo SpA^	1,000,000	5.00%	8/3/2028	1,034,544	0.05%
Intesa Sanpaolo SpA	700,000	0.75%	16/3/2028	630,549	0.03%
Intesa Sanpaolo SpA	300,000	1.75%	20/3/2028	280,130	0.01%
Intesa Sanpaolo SpA	828,000	3.63%	30/6/2028	849,068	0.04%
Intesa Sanpaolo SpA	600,000	1.75%	4/7/2029	546,605	0.02%
Intesa Sanpaolo SpA	600,000	1.25%	15/1/2030	543,944	0.02%
Intesa Sanpaolo SpA	700,000	4.88%	19/5/2030	736,250	0.03%
Intesa Sanpaolo SpA	500,000	1.35%	24/2/2031	409,743	0.02%
Intesa Sanpaolo SpA	850,000	5.13%	29/8/2031	907,067	0.04%
Intesa Sanpaolo SpA	450,000	5.63%	8/3/2033	484,589	0.02%
Iren SpA	900,000	1.95%	19/9/2025	879,560	0.04%
Iren SpA	300,000	0.88%	14/10/2029	260,833	0.01%
Italgas SpA	500,000	0.00%	16/2/2028	442,247	0.02%
Italgas SpA	400,000	0.88%	24/4/2030	344,160	0.01%
Italgas SpA	200,000	1.00%	11/12/2031	166,185	0.01%
Italgas SpA	150,000	4.13%	8/6/2032	155,108	0.01%
Italgas SpA	500,000	0.50%	16/2/2033	381,229	0.02%
Mediobanca Banca di Credito Finanziario SpA	400,000	1.13%	15/7/2025	385,015	0.02%
Mediobanca Banca di Credito Finanziario SpA	900,000	1.38%	10/11/2025	871,672	0.04%
Mediobanca Banca di Credito Finanziario SpA	700,000	0.88%	15/1/2026	665,977	0.03%
Mediobanca Banca di Credito Finanziario SpA	600,000	0.75%	15/7/2027	546,417	0.02%
Mediobanca Banca di Credito Finanziario SpA	300,000	1.00%	8/9/2027	276,459	0.01%
Mediobanca Banca di Credito Finanziario SpA^	350,000	4.88%	13/9/2027	359,823	0.02%
Mediobanca Banca di Credito Finanziario SpA^	500,000	4.75%	14/3/2028	516,708	0.02%
Mediobanca Banca di Credito Finanziario SpA^	200,000	4.63%	7/2/2029	208,161	0.01%
Mediobanca Banca di Credito Finanziario SpA	1,100,000	1.25%	24/11/2029	998,723	0.04%
Pirelli & C SpA	300,000	4.25%	18/1/2028	311,524	0.01%
Snam SpA	300,000	0.00%	15/8/2025	284,560	0.01%
Snam SpA	300,000	1.25%	28/8/2025	290,245	0.01%
Snam SpA	400,000	0.88%	25/10/2026	376,870	0.02%
Snam SpA	1,200,000	3.38%	5/12/2026	1,209,187	0.05%
Snam SpA	800,000	0.75%	20/6/2029	697,990	0.03%
Snam SpA	300,000	0.75%	17/6/2030	254,702	0.01%
Snam SpA	300,000	1.25%	20/6/2034	242,726	0.01%
Snam SpA	300,000	1.00%	12/9/2034	232,180	0.01%
Terna - Rete Elettrica Nazionale	500,000	0.13%	25/7/2025	474,330	0.02%
Terna - Rete Elettrica Nazionale	500,000	1.00%	10/4/2026	476,977	0.02%
Terna - Rete Elettrica Nazionale	300,000	1.38%	26/7/2027	282,733	0.01%
Terna - Rete Elettrica Nazionale	400,000	3.63%	21/4/2029	408,256	0.02%
Terna - Rete Elettrica Nazionale	400,000	0.38%	25/9/2030	331,013	0.01%
Terna - Rete Elettrica Nazionale	300,000	0.75%	24/7/2032	244,543	0.01%
Terna - Rete Elettrica Nazionale	500,000	3.88%	24/7/2033	515,522	0.02%
UniCredit SpA	550,000	0.50%	9/4/2025	528,505	0.02%
UniCredit SpA^	700,000	1.20%	20/1/2026	679,434	0.03%
UniCredit SpA^	1,170,000	1.25%	16/6/2026	1,129,317	0.05%
UniCredit SpA	800,000	0.38%	31/10/2026	745,418	0.03%
UniCredit SpA	2,166,000	3.38%	31/1/2027	2,193,139	0.10%
UniCredit SpA^	1,800,000	2.20%	22/7/2027	1,738,858	0.08%
UniCredit SpA^	1,000,000	0.93%	18/1/2028	928,544	0.04%
UniCredit SpA^	1,100,000	4.80%	17/1/2029	1,151,280	0.05%
UniCredit SpA^	500,000	4.45%	16/2/2029	511,518	0.02%
UniCredit SpA^	410,000	0.80%	5/7/2029	364,540	0.02%
UniCredit SpA	250,000	1.80%	20/1/2030	224,371	0.01%
UniCredit SpA	700,000	0.85%	19/1/2031	577,119	0.03%
UniCredit SpA	200,000	1.63%	18/1/2032	170,976	0.01%
				<b>79,656,277</b>	<b>3.48%</b>

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Japan 1.16% (31 December 2022: 1.20%)</b>					
Asahi Group Holdings Ltd.	488,000	1.15%	19/9/2025	470,420	0.02%
Asahi Group Holdings Ltd.	300,000	0.34%	19/4/2027	273,294	0.01%
Asahi Group Holdings Ltd.	160,000	0.54%	23/10/2028	141,245	0.01%
Development Bank of Japan, Inc.	350,000	0.01%	9/9/2025	332,681	0.01%
Development Bank of Japan, Inc.	1,300,000	0.88%	10/10/2025	1,251,889	0.05%
Development Bank of Japan, Inc.	1,050,000	2.13%	1/9/2026	1,031,299	0.05%
Development Bank of Japan, Inc.	500,000	3.13%	13/4/2028	508,195	0.02%
East Japan Railway Co.	350,000	2.61%	8/9/2025	345,977	0.02%
East Japan Railway Co.	500,000	1.85%	13/4/2033	447,387	0.02%
East Japan Railway Co.	400,000	1.10%	15/9/2039	288,394	0.01%
East Japan Railway Co.	400,000	4.11%	22/2/2043	422,520	0.02%
East Japan Railway Co.	506,000	4.39%	5/9/2043	549,807	0.02%
Japan Bank for International Cooperation	600,000	3.13%	15/2/2028	609,537	0.03%
JT International Financial Services BV	300,000	1.13%	28/9/2025	287,151	0.01%
JT International Financial Services BV	200,000	1.00%	26/11/2029	177,324	0.01%
JT International Financial Services BV^	200,000	2.38%	7/4/2081	190,815	0.01%
JT International Financial Services BV^	200,000	2.88%	7/10/2083	183,238	0.01%
Mitsubishi UFJ Financial Group, Inc.^	700,000	0.34%	8/6/2027	650,609	0.03%
Mitsubishi UFJ Financial Group, Inc.^	300,000	4.64%	7/6/2031	316,738	0.01%
Mitsubishi UFJ Financial Group, Inc.	500,000	3.56%	15/6/2032	511,351	0.02%
Mizuho Financial Group, Inc.	900,000	0.21%	7/10/2025	854,170	0.04%
Mizuho Financial Group, Inc.	500,000	0.18%	13/4/2026	466,322	0.02%
Mizuho Financial Group, Inc.	500,000	1.63%	8/4/2027	473,413	0.02%
Mizuho Financial Group, Inc.^	500,000	0.47%	6/9/2029	431,824	0.02%
Mizuho Financial Group, Inc.	400,000	0.80%	15/4/2030	339,292	0.01%
Mizuho Financial Group, Inc.	700,000	0.69%	7/10/2030	582,933	0.03%
Mizuho Financial Group, Inc.	400,000	2.10%	8/4/2032	358,704	0.02%
Mizuho Financial Group, Inc.	300,000	4.03%	5/9/2032	309,149	0.01%
Mizuho Financial Group, Inc.	800,000	4.42%	20/5/2033	841,582	0.04%
NIDEC Corp.	500,000	0.05%	30/3/2026	461,411	0.02%
Nissan Motor Co., Ltd.	700,000	2.65%	17/3/2026	683,265	0.03%
Nissan Motor Co., Ltd.	300,000	3.20%	17/9/2028	287,890	0.01%
NTT Finance Corp.	1,600,000	0.01%	3/3/2025	1,535,678	0.07%
NTT Finance Corp.	400,000	0.40%	13/12/2028	355,305	0.02%
NTT Finance Corp.	900,000	0.34%	3/3/2030	774,317	0.03%
ORIX Corp.	200,000	1.92%	20/4/2026	194,045	0.01%
ORIX Corp.	200,000	4.48%	1/6/2028	210,064	0.01%
Sumitomo Mitsui Banking Corp.	900,000	0.27%	18/6/2026	836,053	0.04%
Sumitomo Mitsui Banking Corp.	500,000	0.41%	7/11/2029	426,602	0.02%
Sumitomo Mitsui Financial Group, Inc.	900,000	1.55%	15/6/2026	862,931	0.04%
Sumitomo Mitsui Financial Group, Inc.	1,200,000	0.63%	23/10/2029	1,026,713	0.04%
Sumitomo Mitsui Trust Bank Ltd.	1,000,000	0.01%	15/10/2027	890,275	0.04%
Sumitomo Mitsui Trust Bank Ltd.	800,000	4.09%	19/4/2028	829,309	0.04%
Takeda Pharmaceutical Co., Ltd.	800,000	2.25%	21/11/2026	781,614	0.03%
Takeda Pharmaceutical Co., Ltd.	600,000	1.00%	9/7/2029	534,630	0.02%
Takeda Pharmaceutical Co., Ltd.	600,000	3.00%	21/11/2030	591,786	0.03%
Takeda Pharmaceutical Co., Ltd.	400,000	1.38%	9/7/2032	342,246	0.01%
Takeda Pharmaceutical Co., Ltd.	600,000	2.00%	9/7/2040	476,026	0.02%
Toyota Motor Finance Netherlands BV	500,000	4.00%	2/4/2027	515,292	0.02%
Toyota Motor Finance Netherlands BV	200,000	0.00%	25/2/2028	177,411	0.01%
				<b>26,440,123</b>	<b>1.16%</b>
<b>Kazakhstan 0.04% (31 December 2022: 0.04%)</b>					
Kazakhstan Government International Bond	500,000	0.60%	30/9/2026	464,740	0.02%
Kazakhstan Government International Bond	200,000	2.38%	9/11/2028	191,904	0.01%
Kazakhstan Government International Bond	200,000	1.50%	30/9/2034	159,777	0.01%
				<b>816,421</b>	<b>0.04%</b>
<b>Luxembourg 0.54% (31 December 2022: 0.66%)</b>					
Acef Holding SCA	600,000	0.75%	14/6/2028	516,106	0.02%
Acef Holding SCA	450,000	1.25%	26/4/2030	360,807	0.02%
ArcelorMittal SA	350,000	1.75%	19/11/2025	337,035	0.01%
ArcelorMittal SA	286,000	4.88%	26/9/2026	295,264	0.01%
AXA Logistics Europe Master SCA	200,000	0.38%	15/11/2026	181,727	0.01%
AXA Logistics Europe Master SCA	200,000	0.88%	15/11/2029	167,063	0.01%
Bevco Lux Sarl	410,000	1.00%	16/1/2030	342,584	0.02%
Blackstone Property Partners Europe Holdings Sarl	500,000	2.20%	24/7/2025	478,612	0.02%
Blackstone Property Partners Europe Holdings Sarl	900,000	1.00%	20/10/2026	807,355	0.04%
Blackstone Property Partners Europe Holdings Sarl	800,000	1.25%	26/4/2027	702,697	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.00%	4/5/2028	83,974	0.00%
Blackstone Property Partners Europe Holdings Sarl	400,000	3.63%	29/10/2029	367,858	0.02%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.63%	20/4/2030	80,032	0.00%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Czech Gas Networks Investments Sarl	600,000	1.00%	16/7/2027	551,588	0.02%
Czech Gas Networks Investments Sarl	100,000	0.45%	8/9/2029	82,815	0.00%
Czech Gas Networks Investments Sarl	300,000	0.88%	31/3/2031	240,508	0.01%
Eurofins Scientific SE	1,000,000	3.75%	17/7/2026	1,011,482	0.04%
Eurofins Scientific SE	300,000	4.00%	6/7/2029	303,926	0.01%
Eurofins Scientific SE	250,000	4.75%	6/9/2030	263,297	0.01%
Eurofins Scientific SE	200,000	0.88%	19/5/2031	162,642	0.01%
JAB Holdings BV	200,000	4.75%	29/6/2032	212,836	0.01%
JAB Holdings BV	400,000	5.00%	12/6/2033	431,200	0.02%
Prologis International Funding II SA	475,000	1.88%	17/4/2025	464,668	0.02%
Prologis International Funding II SA	200,000	0.88%	9/7/2029	175,513	0.01%
Prologis International Funding II SA	450,000	3.63%	7/3/2030	446,538	0.02%
Prologis International Funding II SA	325,000	2.38%	14/11/2030	299,019	0.01%
Prologis International Funding II SA	225,000	1.63%	17/6/2032	188,404	0.01%
Prologis International Funding II SA	275,000	0.75%	23/3/2033	209,709	0.01%
Prologis International Funding II SA	200,000	4.63%	21/2/2035	208,270	0.01%
Segro Capital Sarl	400,000	1.88%	23/3/2030	367,122	0.02%
SELP Finance Sarl	500,000	3.75%	10/8/2027	500,081	0.02%
SELP Finance Sarl	200,000	0.88%	27/5/2029	170,183	0.01%
SES SA	700,000	0.88%	4/11/2027	633,534	0.03%
SES SA	520,000	3.50%	14/1/2029	512,388	0.02%
Traton Finance Luxembourg SA	200,000	4.25%	16/5/2028	205,653	0.01%
				<b>12,362,490</b>	<b>0.54%</b>
<b>Malta 0.00% (31 December 2022: 0.00%)</b>					
Bank of Valletta plc <sup>^</sup>	100,000	10.00%	6/12/2027	108,748	0.00%
				<b>108,748</b>	<b>0.00%</b>
<b>Mexico 0.33% (31 December 2022: 0.38%)</b>					
America Movil SAB de CV	300,000	0.75%	26/6/2027	276,583	0.01%
Mexico Government International Bond	780,000	1.63%	8/4/2026	749,587	0.03%
Mexico Government International Bond	1,300,000	1.75%	17/4/2028	1,208,152	0.05%
Mexico Government International Bond	710,000	1.13%	17/1/2030	609,290	0.03%
Mexico Government International Bond	1,800,000	2.38%	11/2/2030	1,656,538	0.07%
Mexico Government International Bond	413,000	1.45%	25/10/2033	322,209	0.02%
Mexico Government International Bond	790,000	2.25%	12/8/2036	620,990	0.03%
Mexico Government International Bond	1,470,000	2.88%	8/4/2039	1,181,797	0.05%
Mexico Government International Bond	200,000	3.00%	6/3/2045	155,143	0.01%
Mexico Government International Bond	465,000	2.13%	25/10/2051	281,129	0.01%
Mexico Government International Bond	700,000	4.00%	15/3/2115	540,054	0.02%
				<b>7,601,472</b>	<b>0.33%</b>
<b>Netherlands 5.28% (31 December 2022: 4.88%)</b>					
ABB Finance BV	119,000	3.25%	16/1/2027	120,379	0.01%
ABB Finance BV	500,000	3.38%	16/1/2031	512,771	0.02%
ABN AMRO Bank NV	400,000	1.00%	16/4/2025	388,251	0.02%
ABN AMRO Bank NV	400,000	0.88%	22/4/2025	386,752	0.02%
ABN AMRO Bank NV	1,200,000	1.25%	28/5/2025	1,163,306	0.05%
ABN AMRO Bank NV	1,700,000	0.88%	14/1/2026	1,634,358	0.07%
ABN AMRO Bank NV	500,000	0.50%	15/4/2026	473,192	0.02%
ABN AMRO Bank NV	1,200,000	3.88%	21/12/2026	1,224,446	0.05%
ABN AMRO Bank NV	1,000,000	0.60%	15/1/2027	922,983	0.04%
ABN AMRO Bank NV	300,000	2.38%	1/6/2027	292,003	0.01%
ABN AMRO Bank NV	400,000	4.00%	16/1/2028	410,191	0.02%
ABN AMRO Bank NV	800,000	4.38%	20/10/2028	829,533	0.04%
ABN AMRO Bank NV	500,000	0.50%	23/9/2029	424,853	0.02%
ABN AMRO Bank NV	1,200,000	4.25%	21/2/2030	1,245,719	0.05%
ABN AMRO Bank NV	2,100,000	1.50%	30/9/2030	1,946,468	0.09%
ABN AMRO Bank NV	1,200,000	1.00%	13/4/2031	1,066,737	0.05%
ABN AMRO Bank NV	600,000	1.13%	12/1/2032	530,809	0.02%
ABN AMRO Bank NV	400,000	3.00%	1/6/2032	390,255	0.02%
ABN AMRO Bank NV <sup>^</sup>	500,000	5.13%	22/2/2033	514,331	0.02%
ABN AMRO Bank NV	400,000	1.00%	2/6/2033	330,969	0.01%
ABN AMRO Bank NV <sup>^</sup>	600,000	5.50%	21/9/2033	627,788	0.03%
ABN AMRO Bank NV	400,000	1.25%	20/1/2034	323,773	0.01%
ABN AMRO Bank NV	400,000	4.50%	21/11/2034	429,233	0.02%
ABN AMRO Bank NV	1,400,000	0.38%	14/1/2035	1,066,068	0.05%
ABN AMRO Bank NV	700,000	1.38%	12/1/2037	576,582	0.03%
ABN AMRO Bank NV	600,000	0.63%	24/1/2037	446,966	0.02%
ABN AMRO Bank NV	900,000	1.45%	12/4/2038	733,768	0.03%
ABN AMRO Bank NV	500,000	1.13%	23/4/2039	377,196	0.02%
ABN AMRO Bank NV	800,000	0.40%	17/9/2041	503,112	0.02%
Achmea Bank NV	1,000,000	3.00%	31/1/2030	1,012,530	0.04%
Achmea BV	300,000	3.63%	29/11/2025	301,279	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Achmea BV	600,000	1.50%	26/5/2027	569,394	0.02%
Achmea BV^	100,000	6.75%	26/12/2043	108,529	0.00%
AGCO International Holdings BV	300,000	0.80%	6/10/2028	262,723	0.01%
Akzo Nobel NV	100,000	1.13%	8/4/2026	95,944	0.00%
Akzo Nobel NV	700,000	1.63%	14/4/2030	632,519	0.03%
Akzo Nobel NV	150,000	2.00%	28/3/2032	134,605	0.01%
Akzo Nobel NV	400,000	4.00%	24/5/2033	414,533	0.02%
Alcon Finance BV	200,000	2.38%	31/5/2028	193,289	0.01%
American Medical Systems Europe BV	400,000	1.63%	8/3/2031	361,462	0.02%
ASML Holding NV	1,000,000	3.50%	6/12/2025	1,007,963	0.04%
ASML Holding NV	200,000	1.38%	7/7/2026	192,812	0.01%
ASML Holding NV	750,000	1.63%	28/5/2027	720,554	0.03%
ASML Holding NV	400,000	0.63%	7/5/2029	357,953	0.02%
ASR Nederland NV^	562,000	7.00%	7/12/2043	633,376	0.03%
ASR Nederland NV^	200,000	5.13%	29/9/2045	202,103	0.01%
ASR Nederland NV^	200,000	3.38%	2/5/2049	185,478	0.01%
Athora Netherlands NV^	400,000	5.38%	31/8/2032	383,461	0.02%
BAT Netherlands Finance BV	500,000	5.38%	16/2/2031	525,665	0.02%
BMW Finance NV	500,000	3.25%	22/7/2030	511,154	0.02%
Brenntag Finance BV	200,000	0.50%	6/10/2029	171,185	0.01%
Coloplast Finance BV	249,000	2.25%	19/5/2027	241,642	0.01%
Coloplast Finance BV	400,000	2.75%	19/5/2030	386,878	0.02%
Cooperatieve Rabobank UA	1,000,000	4.13%	14/7/2025	1,011,498	0.04%
Cooperatieve Rabobank UA	1,500,000	1.25%	23/3/2026	1,446,035	0.06%
Cooperatieve Rabobank UA	700,000	1.38%	3/2/2027	665,557	0.03%
Cooperatieve Rabobank UA^	800,000	0.38%	1/12/2027	733,821	0.03%
Cooperatieve Rabobank UA^	700,000	4.63%	27/1/2028	724,824	0.03%
Cooperatieve Rabobank UA	2,500,000	0.88%	8/2/2028	2,333,798	0.10%
Cooperatieve Rabobank UA^	1,500,000	4.23%	25/4/2029	1,543,652	0.07%
Cooperatieve Rabobank UA	500,000	4.00%	10/1/2030	516,274	0.02%
Cooperatieve Rabobank UA	500,000	1.13%	7/5/2031	429,448	0.02%
Cooperatieve Rabobank UA	700,000	0.75%	2/3/2032	597,593	0.03%
Cooperatieve Rabobank UA	1,300,000	1.25%	31/5/2032	1,150,653	0.05%
Cooperatieve Rabobank UA^	400,000	3.88%	30/11/2032	399,914	0.02%
Cooperatieve Rabobank UA	600,000	2.88%	19/1/2033	602,801	0.03%
Cooperatieve Rabobank UA	2,000,000	3.11%	7/6/2033	2,045,704	0.09%
Cooperatieve Rabobank UA	300,000	1.00%	19/1/2034	241,651	0.01%
Cooperatieve Rabobank UA	1,400,000	0.75%	21/6/2039	1,010,046	0.04%
CTP NV	200,000	0.88%	20/1/2026	185,444	0.01%
CTP NV	600,000	0.63%	27/9/2026	539,767	0.02%
CTP NV	200,000	0.75%	18/2/2027	178,076	0.01%
CTP NV	400,000	1.25%	21/6/2029	330,343	0.01%
CTP NV	200,000	1.50%	27/9/2031	155,590	0.01%
Daimler Truck International Finance BV	200,000	1.25%	6/4/2025	194,455	0.01%
de Volksbank NV	1,000,000	1.00%	8/3/2028	935,351	0.04%
de Volksbank NV	900,000	0.38%	16/9/2041	564,741	0.02%
Digital Intrepid Holding BV	300,000	1.38%	18/7/2032	244,223	0.01%
DSM BV	200,000	1.00%	9/4/2025	194,385	0.01%
DSM BV	700,000	0.75%	28/9/2026	665,198	0.03%
DSM BV	300,000	0.25%	23/6/2028	270,039	0.01%
DSM BV	200,000	0.63%	23/6/2032	165,150	0.01%
DSV Finance BV	580,000	0.88%	17/9/2036	430,006	0.02%
EDP Finance BV	1,000,000	1.88%	21/9/2029	933,850	0.04%
Enel Finance International NV	359,000	4.00%	20/2/2031	371,140	0.02%
Enel Finance International NV	500,000	4.50%	20/2/2043	515,733	0.02%
Euronext NV	325,000	0.13%	17/5/2026	302,199	0.01%
Euronext NV	280,000	1.13%	12/6/2029	255,658	0.01%
Euronext NV	500,000	1.50%	17/5/2041	375,591	0.02%
EXOR NV	1,000,000	1.75%	18/1/2028	956,952	0.04%
EXOR NV	700,000	2.25%	29/4/2030	659,633	0.03%
GSK Capital BV	900,000	3.13%	28/11/2032	910,268	0.04%
H&M Finance BV	200,000	4.88%	25/10/2031	213,666	0.01%
Heimstaden Bostad Treasury BV	200,000	0.75%	6/9/2029	131,197	0.01%
Heineken NV	900,000	1.63%	30/3/2025	880,961	0.04%
Heineken NV	600,000	1.38%	29/1/2027	571,558	0.03%
Heineken NV	400,000	1.25%	17/3/2027	378,254	0.02%
Heineken NV	700,000	1.50%	3/10/2029	646,632	0.03%
Heineken NV	300,000	2.25%	30/3/2030	287,616	0.01%
Heineken NV	500,000	3.88%	23/9/2030	523,493	0.02%
Heineken NV	200,000	1.25%	7/5/2033	169,499	0.01%
Heineken NV	400,000	4.13%	23/3/2035	428,824	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Heineken NV	700,000	1.75%	7/5/2040	562,973	0.02%
IMCD NV	500,000	4.88%	18/9/2028	524,087	0.02%
ING Bank NV	1,000,000	3.00%	15/2/2026	1,003,282	0.04%
ING Bank NV	1,300,000	0.75%	18/2/2029	1,182,947	0.05%
ING Bank NV	600,000	0.13%	8/12/2031	489,178	0.02%
ING Bank NV	1,200,000	3.00%	15/2/2033	1,217,323	0.05%
ING Bank NV	500,000	1.00%	17/2/2037	392,082	0.02%
ING Groep NV	300,000	2.13%	10/1/2026	293,842	0.01%
ING Groep NV^	2,700,000	1.25%	16/2/2027	2,567,879	0.11%
ING Groep NV^	2,100,000	0.38%	29/9/2028	1,864,110	0.08%
ING Groep NV^	900,000	0.25%	18/2/2029	780,967	0.03%
ING Groep NV^	1,000,000	0.25%	1/2/2030	843,294	0.04%
ING Groep NV^	400,000	2.00%	22/3/2030	386,821	0.02%
ING Groep NV^	700,000	1.00%	13/11/2030	655,792	0.03%
ING Groep NV^	500,000	1.75%	16/2/2031	446,889	0.02%
ING Groep NV^	600,000	2.13%	26/5/2031	572,385	0.03%
ING Groep NV^	300,000	1.00%	16/11/2032	265,288	0.01%
ING Groep NV^	200,000	4.13%	24/8/2033	200,671	0.01%
ING Groep NV^	400,000	5.25%	14/11/2033	439,123	0.02%
ING Groep NV^	900,000	4.75%	23/5/2034	957,502	0.04%
ING Groep NV^	400,000	5.00%	20/2/2035	412,748	0.02%
ING Groep NV^	700,000	4.50%	23/5/2029	721,440	0.03%
JAB Holdings BV	500,000	2.00%	18/5/2028	475,676	0.02%
JDE Peet's NV	500,000	0.24%	16/1/2025	481,286	0.02%
JDE Peet's NV	600,000	0.00%	16/1/2026	560,856	0.02%
JDE Peet's NV	395,000	0.63%	9/2/2028	353,916	0.02%
JDE Peet's NV	800,000	0.50%	16/1/2029	693,029	0.03%
JDE Peet's NV	200,000	4.13%	23/1/2030	205,509	0.01%
JDE Peet's NV	200,000	1.13%	16/6/2033	160,206	0.01%
JDE Peet's NV	200,000	4.50%	23/1/2034	210,082	0.01%
Koninklijke Ahold Delhaize NV	400,000	0.25%	26/6/2025	383,869	0.02%
Koninklijke Ahold Delhaize NV	300,000	1.13%	19/3/2026	289,051	0.01%
Koninklijke Ahold Delhaize NV	400,000	1.75%	2/4/2027	386,483	0.02%
Koninklijke Ahold Delhaize NV	100,000	3.50%	4/4/2028	102,077	0.00%
Koninklijke Ahold Delhaize NV	200,000	0.38%	18/3/2030	169,339	0.01%
Koninklijke KPN NV	200,000	0.63%	9/4/2025	192,856	0.01%
Koninklijke KPN NV	200,000	1.13%	11/9/2028	184,564	0.01%
Koninklijke KPN NV	400,000	3.88%	3/7/2031	414,758	0.02%
Koninklijke KPN NV	400,000	0.88%	14/12/2032	325,892	0.01%
Koninklijke Philips NV	1,000,000	1.88%	5/5/2027	954,420	0.04%
Koninklijke Philips NV	800,000	1.38%	2/5/2028	738,993	0.03%
Koninklijke Philips NV	200,000	2.13%	5/11/2029	183,915	0.01%
Koninklijke Philips NV	200,000	4.25%	8/9/2031	204,793	0.01%
Koninklijke Philips NV	100,000	2.63%	5/5/2033	89,693	0.00%
LeasePlan Corp. NV	200,000	3.50%	9/4/2025	199,847	0.01%
LeasePlan Corp. NV	500,000	0.25%	23/2/2026	465,885	0.02%
LeasePlan Corp. NV	900,000	0.25%	7/9/2026	826,760	0.04%
Louis Dreyfus Co Finance BV	600,000	1.63%	28/4/2028	557,243	0.02%
Lseg Netherlands BV	350,000	4.23%	29/9/2030	369,464	0.02%
Mercedes-Benz International Finance BV	300,000	3.50%	30/5/2026	303,188	0.01%
Mercedes-Benz International Finance BV	400,000	3.70%	30/5/2031	418,089	0.02%
Nationale-Nederlanden Bank NV	700,000	0.38%	26/2/2025	674,401	0.03%
Nationale-Nederlanden Bank NV	900,000	0.63%	11/9/2025	863,584	0.04%
Nationale-Nederlanden Bank NV	900,000	3.63%	16/10/2026	918,871	0.04%
Nationale-Nederlanden Bank NV	200,000	0.50%	21/9/2028	176,420	0.01%
Nationale-Nederlanden Bank NV	500,000	1.00%	25/9/2028	462,355	0.02%
Nationale-Nederlanden Bank NV	600,000	0.01%	8/7/2030	502,368	0.02%
Nationale-Nederlanden Bank NV	500,000	0.38%	4/3/2041	320,522	0.01%
NE Property BV	300,000	2.00%	20/1/2030	241,667	0.01%
NIBC Bank NV	300,000	6.38%	1/12/2025	314,271	0.01%
NIBC Bank NV	500,000	0.50%	19/3/2027	465,988	0.02%
NIBC Bank NV	1,400,000	1.88%	16/6/2027	1,359,805	0.06%
NIBC Bank NV	800,000	0.88%	24/6/2027	728,619	0.03%
NIBC Bank NV	100,000	6.00%	16/11/2028	106,264	0.00%
NIBC Bank NV	900,000	0.13%	21/4/2031	740,928	0.03%
NN Group NV^	700,000	4.50%	Perpetual	697,235	0.03%
NN Group NV	400,000	1.63%	1/6/2027	384,771	0.02%
NN Group NV	300,000	0.88%	23/11/2031	257,204	0.01%
NN Group NV^	200,000	5.25%	1/3/2043	204,263	0.01%
NN Group NV^	600,000	6.00%	3/11/2043	639,552	0.03%
NN Group NV^	600,000	4.63%	13/1/2048	601,261	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Prosus NV	200,000	1.21%	19/1/2026	187,975	0.01%
Prosus NV	200,000	2.09%	19/1/2030	167,411	0.01%
Prosus NV	300,000	2.78%	19/1/2034	233,888	0.01%
Rentokil Initial Finance BV	1,000,000	3.88%	27/6/2027	1,019,246	0.04%
Repsol International Finance BV^	350,000	3.75%	Perpetual	342,640	0.02%
Repsol International Finance BV^	350,000	4.25%	Perpetual	341,329	0.02%
Repsol International Finance BV^	350,000	2.50%	Perpetual	327,183	0.01%
Sandoz Finance BV	500,000	3.97%	17/4/2027	509,957	0.02%
Sandoz Finance BV	300,000	4.22%	17/4/2030	310,993	0.01%
Sartorius Finance BV	900,000	4.25%	14/9/2026	920,106	0.04%
Sartorius Finance BV	400,000	4.38%	14/9/2029	414,458	0.02%
Sartorius Finance BV	300,000	4.50%	14/9/2032	312,427	0.01%
Sartorius Finance BV	500,000	4.88%	14/9/2035	527,202	0.02%
Shell International Finance BV	600,000	0.38%	15/2/2025	581,268	0.03%
Shell International Finance BV	700,000	1.88%	15/9/2025	685,654	0.03%
Shell International Finance BV	600,000	1.63%	20/1/2027	578,029	0.03%
Shell International Finance BV	400,000	0.13%	8/11/2027	361,562	0.02%
Shell International Finance BV	500,000	1.50%	7/4/2028	472,945	0.02%
Shell International Finance BV	500,000	1.25%	12/5/2028	467,081	0.02%
Shell International Finance BV	1,000,000	0.75%	15/8/2028	910,400	0.04%
Shell International Finance BV	500,000	0.50%	8/11/2031	414,188	0.02%
Shell International Finance BV	700,000	1.88%	7/4/2032	641,374	0.03%
Shell International Finance BV	300,000	1.25%	11/11/2032	257,666	0.01%
Shell International Finance BV	300,000	0.88%	8/11/2039	207,040	0.01%
Siemens Energy Finance BV	1,000,000	4.00%	5/4/2026	986,795	0.04%
Siemens Energy Finance BV	300,000	4.25%	5/4/2029	292,136	0.01%
Siemens Financieringsmaatschappij NV	300,000	1.00%	25/2/2030	270,359	0.01%
Siemens Financieringsmaatschappij NV	600,000	3.00%	8/9/2033	600,035	0.03%
Siemens Financieringsmaatschappij NV	400,000	3.63%	24/2/2043	416,230	0.02%
Signify NV	400,000	2.38%	11/5/2027	387,900	0.02%
Sika Capital BV	700,000	3.75%	3/5/2030	720,428	0.03%
Stellantis NV	300,000	4.38%	14/3/2030	316,863	0.01%
Thermo Fisher Scientific Finance I BV	650,000	2.00%	18/10/2051	465,207	0.02%
Toyota Motor Finance Netherlands BV	653,000	0.00%	27/10/2025	616,535	0.03%
Toyota Motor Finance Netherlands BV	300,000	3.38%	13/1/2026	301,148	0.01%
Toyota Motor Finance Netherlands BV	305,000	3.50%	13/1/2028	310,705	0.01%
Unilever Finance Netherlands BV	1,000,000	1.25%	28/2/2031	893,202	0.04%
Universal Music Group NV	200,000	3.00%	30/6/2027	200,096	0.01%
Universal Music Group NV	200,000	4.00%	13/6/2031	209,014	0.01%
Universal Music Group NV	350,000	3.75%	30/6/2032	360,502	0.02%
Vestas Wind Systems Finance BV	300,000	1.50%	15/6/2029	274,840	0.01%
Vestas Wind Systems Finance BV	100,000	2.00%	15/6/2034	87,501	0.00%
Vesteda Finance BV	500,000	2.00%	10/7/2026	480,586	0.02%
Vesteda Finance BV	300,000	0.75%	18/10/2031	240,754	0.01%
VIA Outlets BV	300,000	1.75%	15/11/2028	266,465	0.01%
Viterra Finance BV	483,000	0.38%	24/9/2025	456,067	0.02%
Viterra Finance BV	500,000	1.00%	24/9/2028	444,641	0.02%
Volkswagen International Finance NV^	500,000	7.50%	Perpetual	543,705	0.02%
Volkswagen International Finance NV^	400,000	7.88%	Perpetual	450,097	0.02%
Wolters Kluwer NV	310,000	3.00%	23/9/2026	310,551	0.01%
Wolters Kluwer NV	100,000	1.50%	22/3/2027	95,573	0.00%
Wolters Kluwer NV	300,000	0.25%	30/3/2028	269,233	0.01%
Wolters Kluwer NV	200,000	0.75%	3/7/2030	173,651	0.01%
Wolters Kluwer NV	400,000	3.75%	3/4/2031	414,833	0.02%
				<b>120,908,969</b>	<b>5.28%</b>
<b>New Zealand 0.28% (31 December 2022: 0.39%)</b>					
ANZ New Zealand Int'l Ltd.	268,000	3.95%	17/7/2026	274,295	0.01%
ANZ New Zealand Int'l Ltd.	500,000	0.38%	17/9/2029	428,497	0.02%
ASB Bank Ltd.	800,000	0.25%	8/9/2028	697,350	0.03%
ASB Bank Ltd.	1,200,000	0.25%	21/5/2031	981,357	0.04%
Auckland Council	300,000	0.13%	26/9/2029	259,641	0.01%
Auckland Council	400,000	0.25%	17/11/2031	328,155	0.02%
Bank of New Zealand	1,500,000	0.01%	15/6/2028	1,314,704	0.06%
Bank of New Zealand	500,000	3.71%	20/12/2028	515,716	0.02%
Chorus Ltd.	200,000	0.88%	5/12/2026	186,629	0.01%
Chorus Ltd.	300,000	3.63%	7/9/2029	304,926	0.01%
Westpac Securities NZ Ltd.	800,000	1.10%	24/3/2026	758,984	0.03%
Westpac Securities NZ Ltd.	500,000	0.10%	13/7/2027	447,321	0.02%
				<b>6,497,575</b>	<b>0.28%</b>
<b>Norway 1.72% (31 December 2022: 1.68%)</b>					
Aker BP A.S.A	600,000	1.13%	12/5/2029	534,586	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Avinor A.S.	100,000	1.00%	29/4/2025	96,794	0.00%
Avinor A.S.	240,000	0.75%	1/10/2030	205,101	0.01%
DNB Bank A.S.A^	100,000	3.63%	16/2/2027	100,316	0.00%
DNB Bank A.S.A^	700,000	3.13%	21/9/2027	697,777	0.03%
DNB Bank A.S.A^	1,200,000	0.38%	18/1/2028	1,099,558	0.05%
DNB Bank A.S.A^	500,000	4.50%	19/7/2028	516,717	0.02%
DNB Bank A.S.A^	1,000,000	0.25%	23/2/2029	877,146	0.04%
DNB Bank A.S.A^	300,000	4.00%	14/3/2029	309,200	0.01%
DNB Bank A.S.A^	484,000	4.63%	1/11/2029	508,702	0.02%
DNB Bank A.S.A^	600,000	4.63%	28/2/2033	614,355	0.03%
DNB Bank A.S.A^	240,000	5.00%	13/9/2033	249,839	0.01%
DNB Boligkreditt A.S.	1,200,000	0.63%	14/1/2026	1,145,969	0.05%
DNB Boligkreditt A.S.	1,000,000	0.25%	7/9/2026	934,025	0.04%
DNB Boligkreditt A.S.	1,200,000	0.01%	12/5/2028	1,065,049	0.05%
DNB Boligkreditt A.S.	1,000,000	0.01%	21/1/2031	822,281	0.04%
Eika Boligkreditt A.S.	900,000	0.50%	28/8/2025	863,266	0.04%
Eika Boligkreditt A.S.	1,285,000	2.50%	22/9/2028	1,268,977	0.05%
Eika Boligkreditt A.S.	400,000	3.25%	14/6/2033	409,584	0.02%
Equinor A.S.A	352,000	0.75%	22/5/2026	334,228	0.01%
Equinor A.S.A	800,000	0.75%	9/11/2026	753,580	0.03%
Equinor A.S.A	200,000	1.25%	17/2/2027	189,475	0.01%
Equinor A.S.A	560,000	1.38%	22/5/2032	493,960	0.02%
Equinor A.S.A	500,000	1.63%	17/2/2035	429,123	0.02%
Equinor A.S.A	300,000	1.63%	9/11/2036	251,748	0.01%
Kommunalbanken A.S.	400,000	0.63%	20/4/2026	381,516	0.02%
Kommunalbanken A.S.	700,000	0.88%	24/5/2027	662,209	0.03%
Kommunalbanken A.S.	450,000	2.75%	29/11/2027	452,896	0.02%
Kommunalbanken A.S.	700,000	0.05%	24/10/2029	607,322	0.03%
Norsk Hydro A.S.A	200,000	2.00%	11/4/2029	184,420	0.01%
Santander Consumer Bank A.S.	1,100,000	0.13%	25/2/2025	1,055,635	0.05%
SpareBank 1 Boligkreditt A.S.	1,400,000	0.13%	14/5/2026	1,311,437	0.06%
SpareBank 1 Boligkreditt A.S.	2,000,000	1.00%	30/1/2029	1,828,826	0.08%
SpareBank 1 Boligkreditt A.S.	900,000	0.13%	5/11/2029	769,746	0.03%
SpareBank 1 Boligkreditt A.S.	2,000,000	0.13%	12/5/2031	1,634,326	0.07%
Sparebank 1 Oestlandet	308,000	1.75%	27/4/2027	292,913	0.01%
SpareBank 1 SMN	600,000	0.13%	11/9/2026	552,189	0.02%
SpareBank 1 SR-Bank A.S.A	600,000	0.25%	9/11/2026	551,342	0.02%
SpareBank 1 SR-Bank A.S.A	300,000	3.75%	23/11/2027	305,276	0.01%
SpareBank 1 SR-Bank A.S.A	200,000	4.88%	24/8/2028	210,543	0.01%
Sparebanken Soer Boligkreditt A.S.	900,000	0.50%	6/2/2026	856,007	0.04%
Sparebanken Soer Boligkreditt A.S.	1,100,000	0.01%	26/1/2028	983,311	0.04%
Sparebanken Vest Boligkreditt A.S.	1,000,000	0.01%	24/11/2025	946,391	0.04%
SR-Boligkreditt A.S.	900,000	0.75%	17/10/2025	865,496	0.04%
SR-Boligkreditt A.S.	1,000,000	0.01%	8/10/2026	927,328	0.04%
SR-Boligkreditt A.S.	900,000	0.01%	26/6/2027	817,214	0.04%
SR-Boligkreditt A.S.	1,100,000	1.63%	15/3/2028	1,050,889	0.05%
Statkraft A.S.	900,000	1.13%	20/3/2025	875,233	0.04%
Statkraft A.S.	400,000	1.50%	26/3/2030	367,328	0.02%
Statkraft A.S.	1,403,000	3.13%	13/12/2031	1,413,048	0.06%
Statkraft A.S.	430,000	3.50%	9/6/2033	444,016	0.02%
Statnett SF	200,000	0.88%	8/3/2025	193,842	0.01%
Statnett SF	500,000	1.25%	26/4/2030	453,126	0.02%
Storebrand Livsforsikring A.S.^	200,000	1.88%	30/9/2051	159,350	0.01%
Telenor A.S.A	500,000	2.50%	22/5/2025	493,998	0.02%
Telenor A.S.A	1,000,000	0.25%	14/2/2028	896,432	0.04%
Telenor A.S.A	400,000	1.13%	31/5/2029	363,508	0.02%
Telenor A.S.A	700,000	4.00%	3/10/2030	739,824	0.03%
Telenor A.S.A	200,000	1.75%	31/5/2034	175,717	0.01%
Telenor A.S.A	500,000	0.88%	14/2/2035	392,678	0.02%
Variable Energi A.S.A	300,000	5.50%	4/5/2029	320,925	0.01%
				<b>39,307,613</b>	<b>1.72%</b>
<b>Peru 0.07% (31 December 2022: 0.08%)</b>					
Peruvian Government International Bond	400,000	2.75%	30/1/2026	391,742	0.02%
Peruvian Government International Bond	500,000	3.75%	1/3/2030	496,724	0.02%
Peruvian Government International Bond	510,000	1.25%	11/3/2033	400,787	0.02%
Peruvian Government International Bond	360,000	1.95%	17/11/2036	271,787	0.01%
				<b>1,561,040</b>	<b>0.07%</b>
<b>Philippines 0.07% (31 December 2022: 0.07%)</b>					
Philippine Government International Bond	588,000	0.25%	28/4/2025	560,238	0.03%
Philippine Government International Bond	600,000	0.70%	3/2/2029	523,809	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Philippine Government International Bond	600,000	1.75%	28/4/2041	418,523	0.02%
				<b>1,502,570</b>	<b>0.07%</b>
<b>Poland 0.64% (31 December 2022: 0.61%)</b>					
Bank Gospodarstwa Krajowego	200,000	1.75%	6/5/2026	191,990	0.01%
Bank Gospodarstwa Krajowego	500,000	4.00%	8/9/2027	509,241	0.02%
Bank Gospodarstwa Krajowego	600,000	1.63%	30/4/2028	552,042	0.02%
Bank Gospodarstwa Krajowego	200,000	2.00%	1/6/2030	181,395	0.01%
Bank Gospodarstwa Krajowego	700,000	0.50%	8/7/2031	545,369	0.02%
Bank Gospodarstwa Krajowego	302,000	5.13%	22/2/2033	329,125	0.01%
ORLEN SA	200,000	1.13%	27/5/2028	180,380	0.01%
ORLEN SA	300,000	4.75%	13/7/2030	311,332	0.01%
Republic of Poland Government International Bond	1,750,000	5.25%	20/1/2025	1,782,319	0.08%
Republic of Poland Government International Bond	3,000,000	0.00%	10/2/2025	2,891,348	0.13%
Republic of Poland Government International Bond	900,000	1.13%	7/8/2026	854,022	0.04%
Republic of Poland Government International Bond	800,000	0.88%	10/5/2027	754,135	0.03%
Republic of Poland Government International Bond	1,000,000	1.00%	7/3/2029	920,601	0.04%
Republic of Poland Government International Bond	1,300,000	2.75%	25/5/2032	1,256,029	0.06%
Republic of Poland Government International Bond	1,580,000	3.88%	14/2/2033	1,645,191	0.07%
Republic of Poland Government International Bond	400,000	2.38%	18/1/2036	350,093	0.02%
Republic of Poland Government International Bond	800,000	4.25%	14/2/2043	842,137	0.04%
Republic of Poland Government International Bond	265,000	2.00%	25/10/2046	195,744	0.01%
Republic of Poland Government International Bond	220,000	2.00%	8/3/2049	152,971	0.01%
Tauron Polska Energia SA	100,000	2.38%	5/7/2027	93,061	0.00%
				<b>14,538,525</b>	<b>0.64%</b>
<b>Portugal 0.26% (31 December 2022: 0.13%)</b>					
Banco BPI SA	400,000	3.63%	4/7/2028	410,153	0.02%
Banco Comercial Portugues SA^	300,000	1.75%	7/4/2028	280,212	0.01%
Banco Santander Totta SA	1,000,000	3.38%	19/4/2028	1,017,544	0.05%
Brisa-Concessao Rodoviaria SA	500,000	1.88%	30/4/2025	489,389	0.02%
EDP - Energias de Portugal SA	100,000	2.88%	1/6/2026	99,159	0.00%
EDP Finance BV	500,000	0.38%	16/9/2026	465,861	0.02%
EDP Finance BV	400,000	3.88%	11/3/2030	413,787	0.02%
EDP Servicios Financieros Espana SA	900,000	4.38%	4/4/2032	959,044	0.04%
EDP-Energias de Portugal SA	500,000	1.63%	15/4/2027	478,425	0.02%
Fidelidade - Compania de Seguros SA^	200,000	4.25%	4/9/2031	178,315	0.01%
Floene Energias SA	600,000	4.88%	3/7/2028	622,209	0.03%
Ren Finance BV	500,000	1.75%	18/1/2028	474,221	0.02%
				<b>5,888,319</b>	<b>0.26%</b>
<b>Romania 0.86% (31 December 2022: 0.85%)</b>					
Banca Comerciala Romana SA^	200,000	7.63%	19/5/2027	211,168	0.01%
NE Property BV	400,000	1.88%	9/10/2026	365,395	0.02%
NE Property BV	100,000	3.38%	14/7/2027	94,194	0.00%
Romanian Government International Bond	1,420,000	2.75%	29/10/2025	1,391,942	0.06%
Romanian Government International Bond	700,000	2.75%	26/2/2026	687,759	0.03%
Romanian Government International Bond	1,300,000	2.00%	8/12/2026	1,222,535	0.05%
Romanian Government International Bond	1,680,000	2.13%	7/3/2028	1,524,293	0.07%
Romanian Government International Bond	1,000,000	2.88%	26/5/2028	934,786	0.04%
Romanian Government International Bond	800,000	5.50%	18/9/2028	821,647	0.03%
Romanian Government International Bond	560,000	6.63%	27/9/2029	598,389	0.03%
Romanian Government International Bond	200,000	1.38%	2/12/2029	164,745	0.01%
Romanian Government International Bond	1,210,000	3.62%	26/5/2030	1,111,806	0.05%
Romanian Government International Bond	2,040,000	1.75%	13/7/2030	1,649,119	0.07%
Romanian Government International Bond	745,000	2.12%	16/7/2031	593,387	0.02%
Romanian Government International Bond	1,445,000	2.00%	28/1/2032	1,116,792	0.05%
Romanian Government International Bond	650,000	2.00%	14/4/2033	486,342	0.02%
Romanian Government International Bond	2,100,000	6.38%	18/9/2033	2,219,672	0.10%
Romanian Government International Bond	750,000	3.75%	7/2/2034	644,660	0.03%
Romanian Government International Bond	1,000,000	3.88%	29/10/2035	851,229	0.04%
Romanian Government International Bond	300,000	4.13%	11/3/2039	249,166	0.01%
Romanian Government International Bond	1,500,000	2.75%	14/4/2041	1,006,495	0.04%
Romanian Government International Bond	880,000	2.88%	13/4/2042	596,261	0.03%
Romanian Government International Bond	845,000	4.63%	3/4/2049	709,292	0.03%
Romanian Government International Bond	550,000	3.38%	28/1/2050	374,202	0.02%
				<b>19,625,276</b>	<b>0.86%</b>
<b>Saudi Arabia 0.03% (31 December 2022: 0.12%)</b>					
Saudi Government International Bond	300,000	0.63%	3/3/2030	256,773	0.01%
Saudi Government International Bond	700,000	2.00%	9/7/2039	541,262	0.02%
				<b>798,035</b>	<b>0.03%</b>
<b>Singapore 0.15% (31 December 2022: 0.21%)</b>					
CapitaLand Ascendas	200,000	0.75%	23/6/2028	170,568	0.01%
Oversea-Chinese Banking Corp., Ltd.	900,000	0.63%	18/4/2025	870,043	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Temasek Financial I Ltd.	300,000	3.25%	15/2/2027	303,134	0.01%
Temasek Financial I Ltd.	743,000	3.50%	15/2/2033	762,266	0.03%
Temasek Financial I Ltd.	300,000	1.25%	20/11/2049	196,654	0.01%
United Overseas Bank Ltd.	1,350,000	0.01%	1/12/2027	1,207,327	0.05%
				<b>3,509,992</b>	<b>0.15%</b>
<b>Slovakia 0.16% (31 December 2022: 0.03%)</b>					
Slovenska Sporitelna A.S.	1,400,000	3.25%	12/1/2026	1,400,490	0.06%
Via Pribina A.S.	510,440	4.78%	30/9/2039	512,269	0.02%
Vseobecna Uverova Banka A.S.	1,100,000	0.88%	22/3/2027	1,024,468	0.05%
Vseobecna Uverova Banka A.S.	600,000	3.88%	5/9/2028	618,493	0.03%
				<b>3,555,720</b>	<b>0.16%</b>
<b>South Africa 0.05% (31 December 2022: 0.01%)</b>					
Anglo American Capital plc	500,000	1.63%	18/9/2025	485,172	0.02%
Anglo American Capital plc	500,000	5.00%	15/3/2031	532,524	0.02%
Anglo American Capital plc	100,000	4.75%	21/9/2032	105,068	0.01%
				<b>1,122,764</b>	<b>0.05%</b>
<b>South Korea 0.47% (31 December 2022: 0.35%)</b>					
Export-Import Bank of Korea	1,000,000	0.83%	27/4/2025	966,262	0.04%
Export-Import Bank of Korea	882,000	3.50%	7/6/2026	890,679	0.04%
Export-Import Bank of Korea	280,000	3.63%	7/6/2030	288,449	0.01%
Hana Bank	1,258,000	3.75%	4/5/2026	1,272,762	0.06%
Kookmin Bank	1,500,000	0.05%	15/7/2025	1,425,814	0.06%
Kookmin Bank	480,000	4.00%	13/4/2027	493,685	0.02%
Korea Development Bank	1,500,000	3.38%	23/5/2028	1,521,109	0.07%
Korea Housing Finance Corp.	2,000,000	0.01%	5/2/2025	1,921,660	0.08%
Korea Housing Finance Corp.	578,000	1.96%	19/7/2026	561,069	0.03%
Korea Housing Finance Corp.	910,000	4.08%	25/9/2027	940,117	0.04%
Korea International Bond	470,000	0.00%	16/9/2025	444,627	0.02%
				<b>10,726,233</b>	<b>0.47%</b>
<b>Spain 4.62% (31 December 2022: 4.53%)</b>					
Abanca Corp. Bancaria SA^	600,000	0.50%	8/9/2027	547,675	0.02%
Abanca Corp. Bancaria SA^	200,000	5.25%	14/9/2028	207,370	0.01%
Abanca Corp. Bancaria SA^	200,000	5.88%	2/4/2030	213,106	0.01%
Abertis Infraestructuras SA	400,000	0.63%	15/7/2025	383,051	0.02%
Abertis Infraestructuras SA	600,000	1.38%	20/5/2026	579,332	0.03%
Abertis Infraestructuras SA	500,000	1.00%	27/2/2027	470,090	0.02%
Abertis Infraestructuras SA	200,000	2.38%	27/9/2027	194,824	0.01%
Abertis Infraestructuras SA	200,000	4.13%	31/1/2028	205,718	0.01%
Abertis Infraestructuras SA	200,000	1.25%	7/2/2028	184,382	0.01%
Abertis Infraestructuras SA	500,000	1.13%	26/3/2028	458,022	0.02%
Abertis Infraestructuras SA	700,000	2.25%	29/3/2029	657,257	0.03%
Abertis Infraestructuras SA	200,000	1.63%	15/7/2029	181,436	0.01%
Abertis Infraestructuras SA	100,000	4.13%	7/8/2029	102,714	0.00%
Abertis Infraestructuras SA	500,000	3.00%	27/3/2031	476,683	0.02%
Abertis Infraestructuras SA	500,000	1.88%	26/3/2032	433,184	0.02%
Acciona Energia Financiacion Filiales SA	200,000	0.38%	7/10/2027	179,238	0.01%
Acciona Energia Financiacion Filiales SA	200,000	5.13%	23/4/2031	211,102	0.01%
Acciona Energia Financiacion Filiales SA	500,000	1.38%	26/1/2032	419,084	0.02%
Amadeus IT Group SA	300,000	1.50%	18/9/2026	291,315	0.01%
Amadeus IT Group SA	100,000	2.88%	20/5/2027	99,125	0.00%
Amadeus IT Group SA	200,000	1.88%	24/9/2028	190,788	0.01%
AyT Cedula Cajas X Fondo de Titulizacion de Activos	2,000,000	3.75%	30/6/2025	2,007,721	0.09%
Banco Bilbao Vizcaya Argentaria SA	800,000	1.38%	14/5/2025	776,056	0.03%
Banco Bilbao Vizcaya Argentaria SA	500,000	0.75%	4/6/2025	481,906	0.02%
Banco Bilbao Vizcaya Argentaria SA^	700,000	4.13%	10/5/2026	704,466	0.03%
Banco Bilbao Vizcaya Argentaria SA^	1,600,000	0.13%	24/3/2027	1,489,876	0.06%
Banco Bilbao Vizcaya Argentaria SA	2,600,000	3.13%	17/7/2027	2,626,620	0.11%
Banco Bilbao Vizcaya Argentaria SA	1,400,000	3.38%	20/9/2027	1,413,250	0.06%
Banco Bilbao Vizcaya Argentaria SA^	300,000	0.88%	14/1/2029	272,007	0.01%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.38%	14/10/2029	106,218	0.00%
Banco Bilbao Vizcaya Argentaria SA^	900,000	1.00%	16/1/2030	865,617	0.04%
Banco Bilbao Vizcaya Argentaria SA^	900,000	4.63%	13/1/2031	944,031	0.04%
Banco Bilbao Vizcaya Argentaria SA^	300,000	5.75%	15/9/2033	315,506	0.01%
Banco de Sabadell SA	1,200,000	3.50%	28/8/2026	1,216,276	0.05%
Banco de Sabadell SA^	1,100,000	1.13%	11/3/2027	1,043,954	0.05%
Banco de Sabadell SA	1,400,000	0.13%	10/2/2028	1,251,887	0.05%
Banco de Sabadell SA^	100,000	5.13%	10/11/2028	105,121	0.00%
Banco de Sabadell SA^	400,000	5.00%	7/6/2029	420,448	0.02%
Banco Santander SA	1,000,000	1.13%	17/1/2025	972,958	0.04%
Banco Santander SA	1,100,000	0.01%	27/2/2025	1,058,354	0.05%
Banco Santander SA	1,300,000	2.50%	18/3/2025	1,282,057	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banco Santander SA	1,400,000	1.00%	7/4/2025	1,360,015	0.06%
Banco Santander SA	1,500,000	1.38%	5/1/2026	1,438,732	0.06%
Banco Santander SA	3,700,000	3.38%	11/1/2026	3,725,867	0.16%
Banco Santander SA	400,000	3.75%	16/1/2026	403,389	0.02%
Banco Santander SA	900,000	1.50%	25/1/2026	873,104	0.04%
Banco Santander SA	600,000	3.25%	4/4/2026	596,237	0.03%
Banco Santander SA	700,000	0.30%	4/10/2026	650,334	0.03%
Banco Santander SA	500,000	0.50%	4/2/2027	458,772	0.02%
Banco Santander SA^	800,000	0.50%	24/3/2027	746,602	0.03%
Banco Santander SA	1,500,000	2.38%	8/9/2027	1,476,059	0.06%
Banco Santander SA^	600,000	4.63%	18/10/2027	614,719	0.03%
Banco Santander SA	1,000,000	3.88%	16/1/2028	1,023,855	0.04%
Banco Santander SA	600,000	2.13%	8/2/2028	567,821	0.02%
Banco Santander SA	700,000	0.20%	11/2/2028	619,067	0.03%
Banco Santander SA	600,000	3.25%	14/2/2028	609,252	0.03%
Banco Santander SA	1,000,000	0.25%	10/7/2029	865,166	0.04%
Banco Santander SA	600,000	3.38%	11/1/2030	613,190	0.03%
Banco Santander SA	400,000	4.25%	12/6/2030	417,958	0.02%
Banco Santander SA	500,000	1.63%	22/10/2030	430,666	0.02%
Banco Santander SA	1,100,000	4.88%	18/10/2031	1,171,295	0.05%
Banco Santander SA	500,000	1.00%	4/11/2031	428,177	0.02%
Banco Santander SA	600,000	0.10%	27/2/2032	475,150	0.02%
Banco Santander SA	1,000,000	2.75%	8/9/2032	979,309	0.04%
Banco Santander SA^	1,000,000	5.75%	23/8/2033	1,048,571	0.05%
Banco Santander SA	900,000	2.00%	27/11/2034	811,094	0.04%
Bankinter SA	1,300,000	1.00%	5/2/2025	1,263,720	0.06%
Bankinter SA	900,000	0.63%	6/10/2027	819,140	0.04%
Bankinter SA	700,000	3.05%	29/5/2028	703,235	0.03%
Bankinter SA^	200,000	4.38%	3/5/2030	207,430	0.01%
Bankinter SA^	300,000	1.25%	23/12/2032	267,395	0.01%
CaixaBank SA	500,000	0.38%	3/2/2025	482,759	0.02%
CaixaBank SA	400,000	4.00%	3/2/2025	401,887	0.02%
CaixaBank SA	1,600,000	3.88%	17/2/2025	1,605,718	0.07%
CaixaBank SA	1,000,000	0.63%	27/3/2025	965,985	0.04%
CaixaBank SA	1,200,000	1.38%	19/6/2026	1,139,613	0.05%
CaixaBank SA	500,000	0.75%	9/7/2026	469,753	0.02%
CaixaBank SA^	500,000	0.75%	10/7/2026	480,515	0.02%
CaixaBank SA	300,000	1.13%	12/11/2026	281,771	0.01%
CaixaBank SA^	300,000	4.63%	16/5/2027	306,237	0.01%
CaixaBank SA	2,300,000	1.00%	17/1/2028	2,138,850	0.09%
CaixaBank SA^	1,000,000	0.63%	21/1/2028	922,455	0.04%
CaixaBank SA^	500,000	0.75%	26/5/2028	455,810	0.02%
CaixaBank SA^	1,000,000	5.00%	19/7/2029	1,045,537	0.05%
CaixaBank SA	400,000	3.75%	7/9/2029	410,245	0.02%
CaixaBank SA^	1,100,000	2.25%	17/4/2030	1,062,025	0.05%
CaixaBank SA	1,000,000	4.25%	6/9/2030	1,038,106	0.05%
CaixaBank SA^	500,000	1.25%	18/6/2031	465,372	0.02%
CaixaBank SA^	200,000	6.25%	23/2/2033	211,031	0.01%
CaixaBank SA	300,000	4.38%	29/11/2033	315,244	0.01%
CaixaBank SA^	600,000	6.13%	30/5/2034	634,691	0.03%
CaixaBank SA^	200,000	5.13%	19/7/2034	213,422	0.01%
CaixaBank SA	1,150,000	4.13%	24/3/2036	1,258,789	0.05%
CaixaBank SA^	1,200,000	5.38%	14/11/2030	1,294,745	0.06%
Caja Rural de Navarra SCC	500,000	3.00%	26/4/2027	501,015	0.02%
Cedulas TDA 6 Fondo de Titulizacion de Activos	1,300,000	3.88%	23/5/2025	1,307,084	0.06%
Criteria Caixa SA	500,000	0.88%	28/10/2027	456,661	0.02%
Deutsche Bank SA Espanola	1,700,000	3.63%	23/11/2026	1,730,628	0.08%
Enagas Financiaciones SA	900,000	1.25%	6/2/2025	877,054	0.04%
Enagas Financiaciones SA	500,000	1.38%	5/5/2028	473,745	0.02%
Enagas Financiaciones SA	100,000	0.38%	5/11/2032	79,421	0.00%
FCC Aqualia SA	200,000	2.63%	8/6/2027	195,546	0.01%
FCC Servicios Medio Ambiente Holding SAU	500,000	5.25%	30/10/2029	536,687	0.02%
Ferrovial Emisiones SA	300,000	1.38%	31/3/2025	292,001	0.01%
Ferrovial Emisiones SA	700,000	1.38%	14/5/2026	674,177	0.03%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	88,676	0.00%
Iberdrola Finanzas SA^	700,000	4.88%	Perpetual	706,242	0.03%
Iberdrola Finanzas SA^	300,000	1.58%	Perpetual	267,227	0.01%
Iberdrola Finanzas SA	300,000	1.00%	7/3/2025	291,592	0.01%
Iberdrola Finanzas SA	1,000,000	1.25%	28/10/2026	959,844	0.04%
Iberdrola Finanzas SA	1,000,000	3.13%	22/11/2028	1,012,931	0.04%
Iberdrola Finanzas SA	300,000	1.38%	11/3/2032	266,117	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Iberdrola Finanzas SA	500,000	3.38%	22/11/2032	510,042	0.02%
Iberdrola Finanzas SA	500,000	3.63%	13/7/2033	518,130	0.02%
Iberdrola International BV^	900,000	1.87%	Perpetual	847,032	0.04%
Iberdrola International BV^	700,000	2.25%	Perpetual	624,770	0.03%
Iberdrola International BV^	600,000	1.83%	Perpetual	510,848	0.02%
Iberdrola International BV^	500,000	1.45%	Perpetual	455,127	0.02%
Iberdrola International BV	400,000	0.38%	15/9/2025	382,288	0.02%
Inmobiliaria Colonial Socimi SA	400,000	1.63%	28/11/2025	386,771	0.02%
Inmobiliaria Colonial Socimi SA	600,000	0.75%	22/6/2029	518,923	0.02%
Inmobiliaria Colonial Socimi SA	200,000	2.50%	28/11/2029	188,461	0.01%
Kutxabank SA^	300,000	4.00%	1/2/2028	303,429	0.01%
Mapfre SA^	400,000	4.38%	31/3/2047	394,199	0.02%
Mapfre SA^	600,000	4.13%	7/9/2048	579,178	0.03%
Merlin Properties Socimi SA	600,000	2.38%	13/7/2027	577,518	0.03%
Merlin Properties Socimi SA	500,000	1.38%	1/6/2030	423,902	0.02%
Merlin Properties Socimi SA	300,000	1.88%	4/12/2034	237,223	0.01%
Naturgy Finance BV	700,000	0.88%	15/5/2025	674,853	0.03%
Naturgy Finance BV	900,000	1.25%	15/1/2026	862,728	0.04%
Naturgy Finance BV	400,000	1.25%	19/4/2026	383,193	0.02%
Naturgy Finance BV	200,000	1.50%	29/1/2028	188,179	0.01%
Naturgy Finance BV	300,000	0.75%	28/11/2029	264,228	0.01%
NorteGas Energia Distribucion SA	100,000	2.07%	28/9/2027	94,095	0.00%
NorteGas Energia Distribucion SA	300,000	0.91%	22/1/2031	239,190	0.01%
Programa Cedulas TDA Fondo de Titulizacion de Activos	800,000	4.25%	28/3/2027	833,214	0.04%
Programa Cedulas TDA Fondo de Titulizacion de Activos	1,700,000	4.25%	10/4/2031	1,847,368	0.08%
Prosegur Cash SA	500,000	1.38%	4/2/2026	478,824	0.02%
Red Electrica Financiaciones SAU	100,000	1.13%	24/4/2025	97,256	0.00%
Red Electrica Financiaciones SAU	300,000	1.00%	21/4/2026	288,124	0.01%
Red Electrica Financiaciones SAU	500,000	1.25%	13/3/2027	476,997	0.02%
Red Electrica Financiaciones SAU	400,000	0.38%	24/7/2028	361,776	0.02%
Redeia Corp. SA^	100,000	4.63%	Perpetual	101,789	0.00%
Redeia Corp. SA	300,000	0.88%	14/4/2025	290,323	0.01%
Redexis Gas Finance BV	500,000	1.88%	28/5/2025	487,177	0.02%
Redexis Gas Finance BV	400,000	1.88%	27/4/2027	376,117	0.02%
Repsol Europe Finance Sarl	300,000	0.38%	6/7/2029	259,527	0.01%
Repsol Europe Finance Sarl	300,000	0.88%	6/7/2033	241,157	0.01%
Repsol International Finance BV	1,000,000	2.00%	15/12/2025	977,372	0.04%
Santander Consumer Finance SA	400,000	0.38%	17/1/2025	386,788	0.02%
Santander Consumer Finance SA	700,000	0.50%	14/1/2027	643,922	0.03%
Santander Consumer Finance SA	400,000	4.13%	5/5/2028	413,221	0.02%
Telefonica Emisiones SA	300,000	1.50%	11/9/2025	291,528	0.01%
Telefonica Emisiones SA	1,400,000	1.46%	13/4/2026	1,351,150	0.06%
Telefonica Emisiones SA	500,000	1.45%	22/1/2027	476,938	0.02%
Telefonica Emisiones SA	1,100,000	2.32%	17/10/2028	1,060,232	0.05%
Telefonica Emisiones SA	300,000	2.93%	17/10/2029	296,765	0.01%
Telefonica Emisiones SA	700,000	0.66%	3/2/2030	604,882	0.03%
Telefonica Emisiones SA	500,000	2.59%	25/5/2031	480,434	0.02%
Telefonica Emisiones SA	400,000	1.81%	21/5/2032	359,065	0.02%
Telefonica Emisiones SA	400,000	4.18%	21/11/2033	420,326	0.02%
Telefonica Emisiones SA	200,000	1.96%	1/7/2039	160,359	0.01%
Telefonica Emisiones SA	400,000	1.86%	13/7/2040	312,164	0.01%
Unicaja Banco SA^	500,000	1.00%	1/12/2026	472,398	0.02%
Unicaja Banco SA^	300,000	5.13%	21/2/2029	308,042	0.01%
Werfen SA	200,000	0.50%	28/10/2026	183,524	0.01%
Werfen SA	200,000	4.63%	6/6/2028	203,792	0.01%
				<b>105,729,212</b>	<b>4.62%</b>
<b>Supranational 18.38% (31 December 2022: 17.47%)</b>					
African Development Bank	900,000	0.13%	7/10/2026	842,858	0.04%
African Development Bank	600,000	0.50%	22/3/2027	563,316	0.02%
African Development Bank	728,000	0.50%	21/3/2029	658,100	0.03%
African Development Bank	419,000	2.25%	14/9/2029	413,618	0.02%
Asian Development Bank	225,000	0.03%	31/1/2030	194,107	0.01%
Asian Development Bank	900,000	0.10%	17/6/2031	752,834	0.03%
Asian Development Bank	1,453,000	1.95%	22/7/2032	1,378,595	0.06%
Asian Development Bank	400,000	2.00%	10/6/2037	362,961	0.02%
Asian Infrastructure Investment Bank	1,300,000	3.00%	14/2/2028	1,320,464	0.06%
Banque Ouest Africaine de Developpement	300,000	2.75%	22/1/2033	227,995	0.01%
Corp. Andina de Fomento	1,200,000	1.63%	3/6/2025	1,165,915	0.05%
Corp. Andina de Fomento	1,070,000	0.25%	4/2/2026	999,644	0.04%
Corp. Andina de Fomento	1,040,000	4.50%	7/3/2028	1,084,841	0.05%
Council of Europe Development Bank	500,000	0.75%	9/6/2025	484,562	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Council Of Europe Development Bank	900,000	0.38%	8/6/2026	853,702	0.04%
Council Of Europe Development Bank	1,800,000	0.00%	9/4/2027	1,661,878	0.07%
Council Of Europe Development Bank	800,000	0.63%	30/1/2029	732,289	0.03%
Council Of Europe Development Bank	500,000	0.05%	21/1/2030	433,773	0.02%
Council Of Europe Development Bank	1,000,000	2.88%	13/4/2030	1,023,223	0.04%
Council Of Europe Development Bank	500,000	0.00%	20/1/2031	420,503	0.02%
Council Of Europe Development Bank	930,000	0.25%	19/1/2032	778,161	0.03%
Council Of Europe Development Bank	500,000	2.88%	17/1/2033	510,988	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	600,000	0.00%	28/7/2026	560,295	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	500,000	0.10%	20/5/2030	428,732	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	500,000	3.13%	9/11/2031	517,022	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	400,000	3.13%	30/3/2033	412,794	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	470,000	0.15%	10/10/2034	358,086	0.02%
European Financial Stability Facility	2,000,000	0.20%	28/4/2025	1,930,500	0.08%
European Financial Stability Facility	1,310,000	0.50%	11/7/2025	1,265,943	0.06%
European Financial Stability Facility	2,000,000	0.00%	15/10/2025	1,909,368	0.08%
European Financial Stability Facility	4,950,000	1.50%	15/12/2025	4,845,559	0.21%
European Financial Stability Facility	2,100,000	0.40%	26/1/2026	2,010,267	0.09%
European Financial Stability Facility	1,500,000	0.40%	31/5/2026	1,428,889	0.06%
European Financial Stability Facility	6,108,000	2.75%	17/8/2026	6,145,713	0.27%
European Financial Stability Facility	1,800,000	0.63%	16/10/2026	1,711,795	0.07%
European Financial Stability Facility	900,000	0.75%	3/5/2027	853,600	0.04%
European Financial Stability Facility	3,500,000	0.88%	26/7/2027	3,322,448	0.15%
European Financial Stability Facility	1,397,000	0.00%	13/10/2027	1,276,116	0.06%
European Financial Stability Facility	2,335,000	0.95%	14/2/2028	2,201,552	0.10%
European Financial Stability Facility	2,200,000	2.38%	11/4/2028	2,197,088	0.10%
European Financial Stability Facility	282,000	0.88%	5/9/2028	262,860	0.01%
European Financial Stability Facility	2,499,000	3.00%	15/12/2028	2,562,016	0.11%
European Financial Stability Facility	3,160,000	3.50%	11/4/2029	3,316,743	0.14%
European Financial Stability Facility	1,600,000	0.05%	17/10/2029	1,394,112	0.06%
European Financial Stability Facility	1,000,000	0.13%	18/3/2030	866,706	0.04%
European Financial Stability Facility	1,099,000	3.00%	10/7/2030	1,130,320	0.05%
European Financial Stability Facility	2,380,000	0.00%	20/1/2031	1,995,122	0.09%
European Financial Stability Facility	480,000	3.88%	30/3/2032	525,924	0.02%
European Financial Stability Facility	1,600,000	2.38%	21/6/2032	1,570,423	0.07%
European Financial Stability Facility	4,300,000	2.88%	16/2/2033	4,388,837	0.19%
European Financial Stability Facility	2,854,000	1.25%	24/5/2033	2,528,980	0.11%
European Financial Stability Facility	1,390,000	3.00%	4/9/2034	1,423,777	0.06%
European Financial Stability Facility	2,070,000	0.88%	10/4/2035	1,695,683	0.07%
European Financial Stability Facility	4,141,000	3.38%	30/8/2038	4,330,649	0.19%
European Financial Stability Facility	2,500,000	1.70%	13/2/2043	2,045,044	0.09%
European Financial Stability Facility	2,110,000	2.35%	29/7/2044	1,909,142	0.08%
European Financial Stability Facility	2,054,000	1.20%	17/2/2045	1,493,020	0.07%
European Financial Stability Facility	2,628,000	1.38%	31/5/2047	1,933,539	0.08%
European Financial Stability Facility	2,225,000	1.80%	10/7/2048	1,756,544	0.08%
European Financial Stability Facility	2,580,000	0.70%	20/1/2050	1,520,664	0.07%
European Financial Stability Facility	950,000	0.05%	18/1/2052	421,401	0.02%
European Financial Stability Facility	1,000,000	0.70%	17/1/2053	554,111	0.02%
European Financial Stability Facility	1,550,000	1.75%	17/7/2053	1,160,716	0.05%
European Financial Stability Facility	1,200,000	2.00%	28/2/2056	942,790	0.04%
European Investment Bank	2,140,000	0.00%	25/3/2025	2,065,112	0.09%
European Investment Bank	1,600,000	0.13%	15/4/2025	1,545,260	0.07%
European Investment Bank	2,700,000	0.38%	16/7/2025	2,605,663	0.11%
European Investment Bank	3,500,000	2.75%	15/9/2025	3,506,408	0.15%
European Investment Bank	2,300,000	4.50%	15/10/2025	2,373,852	0.10%
European Investment Bank	1,900,000	0.00%	13/3/2026	1,801,608	0.08%
European Investment Bank	4,400,000	0.38%	14/4/2026	4,197,825	0.18%
European Investment Bank	2,350,000	0.10%	15/10/2026	2,207,900	0.10%
European Investment Bank	2,000,000	0.50%	15/1/2027	1,893,481	0.08%
European Investment Bank	1,250,000	3.50%	15/4/2027	1,294,746	0.06%
European Investment Bank	5,100,000	0.00%	17/6/2027	4,701,892	0.21%
European Investment Bank	2,900,000	0.38%	15/9/2027	2,697,405	0.12%
European Investment Bank	3,300,000	0.88%	14/1/2028	3,111,705	0.14%
European Investment Bank	2,900,000	0.00%	15/5/2028	2,615,839	0.11%
European Investment Bank	3,950,000	2.75%	28/7/2028	4,015,677	0.18%
European Investment Bank	3,900,000	0.63%	22/1/2029	3,573,067	0.16%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Investment Bank	1,000,000	0.13%	20/6/2029	885,238	0.04%
European Investment Bank	1,400,000	0.25%	14/9/2029	1,241,658	0.05%
European Investment Bank	900,000	0.05%	15/11/2029	785,526	0.03%
European Investment Bank	4,508,000	2.25%	15/3/2030	4,461,539	0.19%
European Investment Bank	1,658,000	4.00%	15/4/2030	1,807,842	0.08%
European Investment Bank	3,632,000	2.75%	30/7/2030	3,692,238	0.16%
European Investment Bank	1,000,000	0.00%	9/9/2030	849,761	0.04%
European Investment Bank	3,100,000	0.00%	14/1/2031	2,607,195	0.11%
European Investment Bank	1,400,000	0.25%	20/1/2032	1,171,981	0.05%
European Investment Bank	800,000	1.00%	14/4/2032	709,852	0.03%
European Investment Bank	1,683,000	1.50%	15/6/2032	1,551,154	0.07%
European Investment Bank	2,755,000	2.88%	12/1/2033	2,815,405	0.12%
European Investment Bank	1,630,000	1.13%	13/4/2033	1,434,944	0.06%
European Investment Bank	5,380,000	3.00%	15/7/2033	5,549,267	0.24%
European Investment Bank	1,900,000	3.00%	14/10/2033	1,961,447	0.09%
European Investment Bank	2,036,000	0.05%	13/10/2034	1,537,308	0.07%
European Investment Bank	950,000	2.63%	15/3/2035	940,901	0.04%
European Investment Bank	560,000	0.01%	15/11/2035	406,365	0.02%
European Investment Bank	2,700,000	0.20%	17/3/2036	1,985,943	0.09%
European Investment Bank	2,000,000	1.13%	15/9/2036	1,649,727	0.07%
European Investment Bank	2,100,000	4.00%	15/10/2037	2,380,205	0.10%
European Investment Bank	1,025,000	0.50%	13/11/2037	755,894	0.03%
European Investment Bank	950,000	2.75%	15/3/2040	933,690	0.04%
European Investment Bank	560,000	0.25%	15/6/2040	367,194	0.02%
European Investment Bank	770,000	0.01%	15/5/2041	468,316	0.02%
European Investment Bank	400,000	3.63%	14/3/2042	435,826	0.02%
European Investment Bank	369,000	1.00%	14/11/2042	265,250	0.01%
European Investment Bank	1,800,000	1.75%	15/9/2045	1,457,504	0.06%
European Investment Bank	850,000	0.88%	13/9/2047	556,425	0.02%
European Investment Bank	1,100,000	1.50%	15/11/2047	827,867	0.04%
European Investment Bank	1,500,000	1.50%	16/10/2048	1,108,163	0.05%
European Investment Bank	300,000	0.05%	27/1/2051	137,461	0.01%
European Stability Mechanism	2,150,000	0.00%	14/3/2025	2,076,403	0.09%
European Stability Mechanism	3,645,000	1.00%	23/9/2025	3,543,469	0.15%
European Stability Mechanism	2,600,000	0.50%	2/3/2026	2,491,357	0.11%
European Stability Mechanism	1,850,000	0.00%	15/12/2026	1,723,397	0.08%
European Stability Mechanism	2,550,000	0.75%	15/3/2027	2,421,149	0.11%
European Stability Mechanism	1,930,000	1.00%	23/6/2027	1,838,762	0.08%
European Stability Mechanism	1,500,000	3.00%	15/3/2028	1,536,603	0.07%
European Stability Mechanism	2,143,000	0.75%	5/9/2028	1,986,571	0.09%
European Stability Mechanism	1,350,000	0.50%	5/3/2029	1,225,399	0.05%
European Stability Mechanism	1,570,000	0.01%	15/10/2031	1,295,962	0.06%
European Stability Mechanism	500,000	1.13%	3/5/2032	446,840	0.02%
European Stability Mechanism	1,400,000	1.20%	23/5/2033	1,240,626	0.05%
European Stability Mechanism	2,225,000	3.00%	23/8/2033	2,299,759	0.10%
European Stability Mechanism	1,180,000	1.63%	17/11/2036	1,028,098	0.04%
European Stability Mechanism	783,582	0.88%	18/7/2042	543,691	0.02%
European Stability Mechanism	2,020,000	1.75%	20/10/2045	1,624,770	0.07%
European Stability Mechanism	2,160,000	1.80%	2/11/2046	1,750,464	0.08%
European Stability Mechanism	1,350,000	1.85%	1/12/2055	1,008,153	0.04%
European Union	11,024,657	0.80%	4/7/2025	10,696,586	0.47%
European Union	3,550,000	0.00%	4/11/2025	3,392,173	0.15%
European Union	2,031,363	0.00%	6/7/2026	1,910,051	0.08%
European Union	1,800,000	3.00%	4/9/2026	1,827,537	0.08%
European Union	14,694,054	2.75%	5/10/2026	14,807,648	0.65%
European Union	3,889,570	2.00%	4/10/2027	3,832,260	0.17%
European Union	1,850,000	2.50%	4/11/2027	1,857,224	0.08%
European Union	600,000	2.88%	4/4/2028	611,724	0.03%
European Union	4,138,000	0.00%	2/6/2028	3,735,374	0.16%
European Union	8,650,000	0.00%	4/10/2028	7,720,638	0.34%
European Union	6,677,000	3.13%	5/12/2028	6,881,147	0.30%
European Union	1,821,000	0.00%	4/7/2029	1,597,706	0.07%
European Union	1,159,000	1.38%	4/10/2029	1,092,583	0.05%
European Union	13,012,000	1.63%	4/12/2029	12,419,469	0.54%
European Union	311,000	0.00%	4/10/2030	264,242	0.01%
European Union	8,400,000	3.13%	4/12/2030	8,715,526	0.38%
European Union	1,850,000	0.75%	4/4/2031	1,635,992	0.07%
European Union	3,150,000	0.00%	22/4/2031	2,633,191	0.12%
European Union	9,540,000	0.00%	4/7/2031	7,912,504	0.35%
European Union	1,250,000	3.38%	4/4/2032	1,325,853	0.06%
European Union	9,450,000	1.00%	6/7/2032	8,320,766	0.36%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Union	1,444,000	2.75%	4/2/2033	1,462,856	0.06%
European Union	1,350,000	1.25%	4/4/2033	1,202,511	0.05%
European Union	7,100,000	3.25%	4/7/2034	7,441,310	0.33%
European Union	3,825,000	0.00%	4/7/2035	2,790,385	0.12%
European Union	1,250,000	1.50%	4/10/2035	1,091,301	0.05%
European Union	800,000	1.13%	4/4/2036	663,145	0.03%
European Union	1,510,000	0.25%	22/4/2036	1,112,485	0.05%
European Union	4,260,000	0.20%	4/6/2036	3,102,631	0.14%
European Union	8,839,058	0.40%	4/2/2037	6,543,145	0.29%
European Union	1,951,000	1.13%	4/6/2037	1,570,520	0.07%
European Union	3,291,000	2.75%	4/12/2037	3,231,456	0.14%
European Union	281,000	3.38%	4/4/2038	295,523	0.01%
European Union	5,700,000	3.38%	4/10/2038	5,989,541	0.26%
European Union	3,128,000	0.10%	4/10/2040	1,969,575	0.09%
European Union	7,750,563	0.45%	4/7/2041	5,084,190	0.22%
European Union	1,420,000	3.75%	4/4/2042	1,559,946	0.07%
European Union	7,040,156	3.38%	4/11/2042	7,347,557	0.32%
European Union	3,400,000	1.25%	4/2/2043	2,547,946	0.11%
European Union	2,718,000	4.00%	4/4/2044	3,081,903	0.13%
European Union	2,480,000	0.45%	2/5/2046	1,469,425	0.06%
European Union	2,839,000	0.75%	4/1/2047	1,797,363	0.08%
European Union	6,779,498	2.63%	4/2/2048	6,315,390	0.28%
European Union	3,687,000	0.30%	4/11/2050	1,889,788	0.08%
European Union	6,970,014	0.70%	6/7/2051	3,975,073	0.17%
European Union	4,777,482	2.50%	4/10/2052	4,245,567	0.19%
European Union	6,738,336	3.00%	4/3/2053	6,616,585	0.29%
International Bank for Reconstruction & Development	900,000	0.63%	22/11/2027	841,709	0.04%
International Bank for Reconstruction & Development	2,000,000	0.01%	24/4/2028	1,804,578	0.08%
International Bank for Reconstruction & Development	1,800,000	0.00%	21/2/2030	1,549,394	0.07%
International Bank for Reconstruction & Development	500,000	0.50%	16/4/2030	443,197	0.02%
International Bank for Reconstruction & Development	2,032,000	2.90%	19/1/2033	2,080,321	0.09%
International Bank for Reconstruction & Development	1,150,000	1.20%	8/8/2034	995,535	0.04%
International Bank for Reconstruction & Development	500,000	0.50%	21/6/2035	390,599	0.02%
International Bank for Reconstruction & Development	400,000	0.10%	17/9/2035	295,370	0.01%
International Bank for Reconstruction & Development	1,770,000	3.10%	14/4/2038	1,819,513	0.08%
International Bank for Reconstruction & Development	1,288,000	3.45%	13/9/2038	1,371,843	0.06%
International Bank for Reconstruction & Development	900,000	0.70%	22/10/2046	568,952	0.02%
International Bank for Reconstruction & Development	1,200,000	0.13%	3/1/2051	573,389	0.03%
International Bank for Reconstruction & Development	955,000	0.20%	21/1/2061	364,908	0.02%
International Development Association	650,000	0.00%	19/10/2026	605,373	0.03%
International Development Association	900,000	0.00%	15/7/2031	743,151	0.03%
International Development Association	500,000	0.35%	22/4/2036	376,562	0.02%
International Development Association	1,299,000	1.75%	5/5/2037	1,143,019	0.05%
International Development Association	1,180,000	2.50%	15/1/2038	1,128,600	0.05%
International Development Association	1,000,000	0.70%	17/1/2042	679,459	0.03%
Nordic Investment Bank	200,000	0.00%	25/9/2026	186,993	0.01%
Nordic Investment Bank	500,000	0.00%	30/4/2027	462,572	0.02%
Nordic Investment Bank	570,000	0.25%	9/3/2029	511,547	0.02%
				<b>420,521,111</b>	<b>18.38%</b>
<b>Sweden 2.35% (31 December 2022: 2.24%)</b>					
Akelius Residential Property AB	700,000	1.75%	7/2/2025	678,631	0.03%
Akelius Residential Property Financing BV	400,000	1.13%	11/1/2029	330,143	0.01%
Akelius Residential Property Financing BV	300,000	0.75%	22/2/2030	232,674	0.01%
Alfa Laval Treasury International AB	300,000	1.38%	18/2/2029	274,883	0.01%
Assa Abloy AB	1,000,000	3.88%	13/9/2030	1,050,027	0.05%
Balder Finland OYJ	400,000	1.00%	20/1/2029	305,353	0.01%
Castellum AB	500,000	0.75%	4/9/2026	452,624	0.02%
Electrolux AB	400,000	2.50%	18/5/2030	367,353	0.02%
EQT AB	430,000	0.88%	14/5/2031	341,249	0.02%
EQT AB	400,000	2.88%	6/4/2032	355,692	0.02%
Essity AB	100,000	1.13%	5/3/2025	97,163	0.00%
Essity AB	200,000	1.63%	30/3/2027	191,468	0.01%
Essity AB	300,000	0.50%	3/2/2030	263,029	0.01%
Essity AB	500,000	0.25%	8/2/2031	425,890	0.02%
Essity Capital BV	120,000	3.00%	21/9/2026	119,673	0.01%
Fastighets AB Balder	300,000	1.25%	28/1/2028	244,220	0.01%
H&M Finance BV	200,000	0.25%	25/8/2029	167,109	0.01%
Heimstaden Bostad AB	600,000	1.13%	21/1/2026	512,840	0.02%
Heimstaden Bostad Treasury BV	320,000	0.63%	24/7/2025	283,654	0.01%
Heimstaden Bostad Treasury BV	300,000	1.38%	3/3/2027	237,703	0.01%
Heimstaden Bostad Treasury BV	800,000	1.00%	13/4/2028	572,879	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Heimstaden Bostad Treasury BV	300,000	1.38%	24/7/2028	214,926	0.01%
Heimstaden Bostad Treasury BV	100,000	1.63%	13/10/2031	62,901	0.00%
Hemso Fastighets AB	400,000	1.00%	9/9/2026	370,540	0.02%
Investor AB	100,000	1.50%	12/9/2030	90,976	0.00%
Investor AB	300,000	2.75%	10/6/2032	291,409	0.01%
Investor AB	300,000	1.50%	20/6/2039	227,927	0.01%
Kommuninvest I Sverige AB	1,400,000	3.38%	15/3/2027	1,439,985	0.06%
Lansforsakringar Bank AB	300,000	0.05%	15/4/2026	277,284	0.01%
Lansforsakringar Hypotek AB	800,000	0.63%	27/3/2025	774,052	0.03%
Molnlycke Holding AB	550,000	1.88%	28/2/2025	537,161	0.02%
Molnlycke Holding AB	300,000	0.63%	15/1/2031	242,538	0.01%
Region Stockholm	400,000	0.75%	26/2/2025	388,623	0.02%
Sagax AB	100,000	2.25%	13/3/2025	97,265	0.00%
Sagax AB	500,000	1.13%	30/1/2027	449,694	0.02%
Sagax Euro Mtn NL BV	300,000	1.00%	17/5/2029	245,256	0.01%
Sandvik AB	200,000	3.00%	18/6/2026	198,065	0.01%
Sandvik AB	500,000	2.13%	7/6/2027	484,889	0.02%
Sandvik AB	200,000	0.38%	25/11/2028	175,972	0.01%
Sandvik AB	100,000	3.75%	27/9/2029	103,410	0.00%
SBAB Bank AB	600,000	1.88%	10/12/2025	583,062	0.03%
SBAB Bank AB <sup>^</sup>	760,000	4.88%	26/6/2026	767,890	0.03%
Securitas AB	400,000	1.25%	6/3/2025	387,243	0.02%
Skandinaviska Enskilda Banken AB	800,000	3.25%	24/11/2025	800,583	0.04%
Skandinaviska Enskilda Banken AB	1,500,000	4.00%	9/11/2026	1,526,223	0.07%
Skandinaviska Enskilda Banken AB	1,100,000	1.75%	11/11/2026	1,056,378	0.05%
Skandinaviska Enskilda Banken AB	1,000,000	0.75%	9/8/2027	909,680	0.04%
Skandinaviska Enskilda Banken AB	1,500,000	0.75%	15/11/2027	1,390,830	0.06%
Skandinaviska Enskilda Banken AB	1,000,000	3.75%	7/2/2028	1,011,020	0.04%
Skandinaviska Enskilda Banken AB	1,289,000	3.25%	4/5/2028	1,314,729	0.06%
Skandinaviska Enskilda Banken AB	500,000	3.88%	9/5/2028	512,061	0.02%
Skandinaviska Enskilda Banken AB	300,000	0.38%	21/6/2028	262,264	0.01%
Skandinaviska Enskilda Banken AB <sup>^</sup>	244,000	0.75%	3/11/2031	222,101	0.01%
Skandinaviska Enskilda Banken AB <sup>^</sup>	200,000	5.00%	17/8/2033	207,900	0.01%
SKF AB	108,000	3.13%	14/9/2028	108,004	0.01%
SKF AB	200,000	0.25%	15/2/2031	159,234	0.01%
Stadshypotek AB	1,600,000	0.13%	5/10/2026	1,487,407	0.07%
Stadshypotek AB	900,000	3.13%	4/4/2028	912,991	0.04%
Stadshypotek AB	1,400,000	0.01%	24/11/2028	1,224,164	0.05%
Stadshypotek AB	1,000,000	0.01%	30/9/2030	827,223	0.04%
Svensk Exportkredit AB	1,200,000	2.75%	23/2/2028	1,202,711	0.05%
Svensk Exportkredit AB	900,000	3.38%	30/8/2030	935,513	0.04%
Svenska Handelsbanken AB	660,000	1.00%	15/4/2025	640,390	0.03%
Svenska Handelsbanken AB	300,000	3.75%	5/5/2026	303,805	0.01%
Svenska Handelsbanken AB	100,000	0.05%	3/9/2026	91,974	0.00%
Svenska Handelsbanken AB	900,000	0.13%	3/11/2026	827,098	0.04%
Svenska Handelsbanken AB	600,000	3.75%	1/11/2027	615,628	0.03%
Svenska Handelsbanken AB	300,000	3.38%	17/2/2028	302,767	0.01%
Svenska Handelsbanken AB	565,000	0.05%	6/9/2028	491,683	0.02%
Svenska Handelsbanken AB	500,000	1.38%	23/2/2029	456,634	0.02%
Svenska Handelsbanken AB	300,000	2.63%	5/9/2029	293,025	0.01%
Svenska Handelsbanken AB	800,000	0.50%	18/2/2030	677,458	0.03%
Svenska Handelsbanken AB <sup>^</sup>	400,000	5.00%	16/8/2034	419,326	0.02%
Svenska Handelsbanken AB <sup>^</sup>	100,000	3.25%	1/6/2033	97,499	0.00%
Sveriges Sakerstallda Obligationer AB	1,000,000	0.50%	29/1/2025	969,480	0.04%
Sveriges Sakerstallda Obligationer AB	1,000,000	0.63%	30/10/2025	958,390	0.04%
Sveriges Sakerstallda Obligationer AB	1,300,000	1.75%	10/2/2032	1,190,042	0.05%
Swedbank AB	400,000	0.75%	5/5/2025	385,610	0.02%
Swedbank AB	1,200,000	3.75%	14/11/2025	1,210,230	0.05%
Swedbank AB <sup>^</sup>	300,000	4.63%	30/5/2026	303,148	0.01%
Swedbank AB	1,000,000	0.25%	2/11/2026	922,803	0.04%
Swedbank AB	600,000	1.30%	17/2/2027	558,556	0.02%
Swedbank AB	400,000	0.20%	12/1/2028	348,711	0.02%
Swedbank AB	400,000	4.25%	11/7/2028	410,953	0.02%
Swedbank AB	500,000	4.13%	13/11/2028	518,007	0.02%
Swedbank AB	500,000	4.38%	5/9/2030	518,283	0.02%
Swedbank AB <sup>^</sup>	365,000	3.63%	23/8/2032	356,815	0.02%
Swedbank Hypotek AB	720,000	0.05%	28/5/2025	689,503	0.03%
Swedbank Hypotek AB	1,000,000	1.38%	31/5/2027	955,145	0.04%
Tele2 AB	250,000	3.75%	22/11/2029	256,574	0.01%
Tele2 AB	300,000	0.75%	23/3/2031	250,790	0.01%
Telefonaktiebolaget LM Ericsson	450,000	1.00%	26/5/2029	381,247	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Telia Co. AB	650,000	3.88%	1/10/2025	657,626	0.03%
Telia Co. AB	200,000	3.00%	7/9/2027	200,547	0.01%
Telia Co. AB	600,000	2.13%	20/2/2034	541,183	0.02%
Telia Co. AB <sup>^</sup>	200,000	1.38%	11/5/2081	185,749	0.01%
Telia Co. AB <sup>^</sup>	300,000	4.63%	21/12/2082	299,230	0.01%
Telia Co. AB <sup>^</sup>	200,000	2.75%	30/6/2083	184,003	0.01%
Vattenfall AB	400,000	0.05%	15/10/2025	378,381	0.02%
Vattenfall AB	400,000	0.50%	24/6/2026	375,672	0.02%
Vattenfall AB	326,000	3.75%	18/10/2026	331,544	0.01%
Vattenfall AB	390,000	0.13%	12/2/2029	337,434	0.02%
Volvo Treasury AB	260,000	1.63%	18/9/2025	252,633	0.01%
Volvo Treasury AB	700,000	2.63%	20/2/2026	691,821	0.03%
Volvo Treasury AB	1,000,000	3.63%	25/5/2027	1,017,206	0.04%
				<b>53,840,944</b>	<b>2.35%</b>
<b>Switzerland 2.03% (31 December 2022: 2.08%)</b>					
Adecco International Financial Services BV	267,000	0.13%	21/9/2028	236,569	0.01%
Adecco International Financial Services BV	400,000	1.25%	20/11/2029	362,845	0.02%
Adecco International Financial Services BV	122,000	0.50%	21/9/2031	101,339	0.00%
Adecco International Financial Services BV <sup>^</sup>	300,000	1.00%	21/3/2082	260,366	0.01%
Argentum Netherlands BV for Givaudan SA	500,000	1.13%	17/9/2025	482,267	0.02%
Argentum Netherlands BV for Givaudan SA	800,000	2.00%	17/9/2030	755,315	0.03%
Argentum Netherlands BV for Swiss Life AG <sup>^</sup>	1,000,000	4.38%	Perpetual	990,537	0.04%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	200,000	3.50%	1/10/2046	196,910	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	500,000	2.75%	19/2/2049	468,450	0.02%
Cloverie PLC for Zurich Insurance Co., Ltd.	600,000	1.50%	15/12/2028	563,214	0.03%
Coca-Cola HBC Finance BV	400,000	1.63%	14/5/2031	359,680	0.02%
Credit Suisse AG	1,000,000	0.25%	5/1/2026	938,370	0.04%
Credit Suisse AG	900,000	5.50%	20/8/2026	945,831	0.04%
Credit Suisse AG	600,000	0.25%	1/9/2028	521,802	0.02%
Credit Suisse Schweiz AG	350,000	3.39%	5/12/2025	350,671	0.02%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG <sup>^</sup>	233,000	3.38%	29/9/2047	222,292	0.01%
ELM BV for Swiss Reinsurance Co., Ltd. <sup>^</sup>	1,000,000	2.60%	Perpetual	965,810	0.04%
Firmenich Productions Participations SAS	500,000	1.38%	30/10/2026	479,753	0.02%
Firmenich Productions Participations SAS	300,000	1.75%	30/4/2030	277,828	0.01%
Givaudan Finance Europe BV	700,000	1.00%	22/4/2027	664,084	0.03%
Helvetia Europe SA <sup>^</sup>	380,000	2.75%	30/9/2041	329,290	0.01%
Holcim Finance Luxembourg SA	600,000	2.38%	9/4/2025	592,151	0.03%
Holcim Finance Luxembourg SA	600,000	0.50%	29/11/2026	559,214	0.02%
Holcim Finance Luxembourg SA	100,000	0.13%	19/7/2027	90,658	0.00%
Holcim Finance Luxembourg SA	200,000	2.25%	26/5/2028	193,860	0.01%
Holcim Finance Luxembourg SA	900,000	1.75%	29/8/2029	829,964	0.04%
Holcim Finance Luxembourg SA	700,000	0.50%	3/9/2030	581,211	0.03%
Holcim Finance Luxembourg SA	300,000	0.50%	23/4/2031	244,256	0.01%
Holcim Finance Luxembourg SA	440,000	0.63%	19/1/2033	343,563	0.02%
Lunar Funding V for Swisscom AG	700,000	1.13%	12/10/2026	666,017	0.03%
Nestle Finance International Ltd.	400,000	0.00%	3/12/2025	379,678	0.02%
Nestle Finance International Ltd.	900,000	1.13%	1/4/2026	869,269	0.04%
Nestle Finance International Ltd.	2,000,000	0.00%	14/6/2026	1,876,141	0.08%
Nestle Finance International Ltd.	500,000	0.88%	29/3/2027	473,742	0.02%
Nestle Finance International Ltd.	100,000	1.25%	2/11/2029	92,422	0.00%
Nestle Finance International Ltd.	600,000	1.50%	1/4/2030	557,736	0.02%
Nestle Finance International Ltd.	500,000	1.25%	29/3/2031	449,704	0.02%
Nestle Finance International Ltd.	600,000	0.38%	12/5/2032	495,205	0.02%
Nestle Finance International Ltd.	1,700,000	0.00%	3/3/2033	1,314,890	0.06%
Nestle Finance International Ltd.	400,000	1.75%	2/11/2037	345,577	0.02%
Nestle Finance International Ltd.	435,000	0.88%	14/6/2041	312,896	0.01%
Novartis Finance SA	400,000	1.13%	30/9/2027	381,723	0.02%
Novartis Finance SA	2,500,000	0.00%	23/9/2028	2,211,797	0.10%
Novartis Finance SA	300,000	1.38%	14/8/2030	275,639	0.01%
Raiffeisen Schweiz Genossenschaft	300,000	4.84%	3/11/2028	312,914	0.01%
Richemont International Holding SA	1,100,000	1.00%	26/3/2026	1,054,590	0.05%
Richemont International Holding SA	400,000	0.75%	26/5/2028	367,091	0.02%
Richemont International Holding SA	500,000	1.50%	26/3/2030	462,451	0.02%
Richemont International Holding SA	200,000	1.13%	26/5/2032	173,284	0.01%
Richemont International Holding SA	700,000	2.00%	26/3/2038	605,582	0.03%
Richemont International Holding SA	300,000	1.63%	26/5/2040	239,534	0.01%
Sika Capital BV	300,000	3.75%	3/11/2026	304,967	0.01%
Sika Capital BV	300,000	1.50%	29/4/2031	270,052	0.01%
Swiss Life Finance I Ltd.	400,000	3.25%	31/8/2029	400,842	0.02%
Swiss Life Finance I Ltd.	300,000	0.50%	15/9/2031	243,277	0.01%
Swiss Re Finance UK plc <sup>^</sup>	200,000	2.71%	4/6/2052	177,306	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Swisscom Finance BV	300,000	0.38%	14/11/2028	267,881	0.01%
Tyco Electronics Group SA	300,000	0.00%	14/2/2025	288,609	0.01%
Tyco Electronics Group SA	350,000	0.00%	16/2/2029	302,456	0.01%
UBS AG	1,100,000	0.01%	31/3/2026	1,024,632	0.05%
UBS AG	600,000	0.50%	31/3/2031	490,598	0.02%
UBS Group AG^	2,300,000	0.25%	29/1/2026	2,204,288	0.10%
UBS Group AG^	1,150,000	3.25%	2/4/2026	1,139,766	0.05%
UBS Group AG^	1,100,000	2.13%	13/10/2026	1,068,729	0.05%
UBS Group AG^	200,000	0.25%	3/11/2026	187,601	0.01%
UBS Group AG^	600,000	0.65%	14/1/2028	548,344	0.02%
UBS Group AG	900,000	0.25%	24/2/2028	791,647	0.03%
UBS Group AG^	1,900,000	0.25%	5/11/2028	1,671,880	0.07%
UBS Group AG^	2,250,000	7.75%	1/3/2029	2,592,853	0.11%
UBS Group AG	500,000	0.65%	10/9/2029	425,537	0.02%
UBS Group AG^	400,000	3.13%	15/6/2030	389,099	0.02%
UBS Group AG^	400,000	4.38%	11/1/2031	412,642	0.02%
UBS Group AG	900,000	0.88%	3/11/2031	726,246	0.03%
UBS Group AG^	1,800,000	2.88%	2/4/2032	1,681,557	0.07%
UBS Group AG	500,000	0.63%	18/1/2033	377,211	0.02%
Zuercher Kantonalbank^	300,000	2.02%	13/4/2028	283,826	0.01%
Zurich Finance Ireland Designated Activity Co.	400,000	1.63%	17/6/2039	323,279	0.01%
Zurich Finance Ireland Designated Activity Co.^	100,000	1.88%	17/9/2050	87,037	0.00%
				<b>46,508,144</b>	<b>2.03%</b>
<b>United Arab Emirates 0.15% (31 December 2022: 0.12%)</b>					
DP World Ltd.	500,000	2.38%	25/9/2026	479,998	0.02%
Emirates Telecommunications Group Co. PJSC	700,000	2.75%	18/6/2026	685,654	0.03%
Emirates Telecommunications Group Co. PJSC	110,000	0.38%	17/5/2028	96,772	0.01%
Emirates Telecommunications Group Co. PJSC	400,000	0.88%	17/5/2033	319,310	0.01%
First Abu Dhabi Bank PJSC	1,500,000	0.13%	16/2/2026	1,385,298	0.06%
MDGH GMTN RSC Ltd.	200,000	0.38%	10/3/2027	181,420	0.01%
MDGH GMTN RSC Ltd.	300,000	1.00%	10/3/2034	236,359	0.01%
				<b>3,384,811</b>	<b>0.15%</b>
<b>United Kingdom 5.04% (31 December 2022: 5.46%)</b>					
Annington Funding plc	200,000	1.65%	12/7/2024	195,652	0.01%
Aptiv plc	978,000	1.50%	10/3/2025	952,364	0.04%
AstraZeneca plc	400,000	1.25%	12/5/2028	376,317	0.02%
AstraZeneca plc	900,000	0.38%	3/6/2029	791,862	0.04%
AstraZeneca plc	200,000	3.75%	3/3/2032	210,540	0.01%
Aviva plc^	500,000	3.38%	4/12/2045	487,487	0.02%
Babcock International Group plc	246,000	1.38%	13/9/2027	226,427	0.01%
Barclays plc^	1,050,000	2.89%	31/1/2027	1,032,452	0.05%
Barclays plc^	1,000,000	0.58%	9/8/2029	860,754	0.04%
Barclays plc^	450,000	4.92%	8/8/2030	469,080	0.02%
Barclays plc^	700,000	1.13%	22/3/2031	644,962	0.03%
Barclays plc^	600,000	1.11%	12/5/2032	489,181	0.02%
Barclays plc^	700,000	5.26%	29/1/2034	749,450	0.03%
BAT International Finance plc	900,000	2.75%	25/3/2025	888,009	0.04%
BAT International Finance plc	1,250,000	2.25%	16/1/2030	1,112,376	0.05%
BAT International Finance plc	250,000	2.00%	13/3/2045	158,756	0.01%
BAT Netherlands Finance BV	100,000	3.13%	7/4/2028	99,765	0.00%
BG Energy Capital plc	300,000	2.25%	21/11/2029	284,858	0.01%
BNI Finance BV	500,000	3.88%	1/12/2030	518,509	0.02%
BP Capital Markets BV	1,100,000	4.32%	12/5/2035	1,166,494	0.05%
BP Capital Markets BV	726,000	1.47%	21/9/2041	513,698	0.02%
BP Capital Markets plc^	1,200,000	3.25%	Perpetual	1,158,694	0.05%
BP Capital Markets plc^	1,100,000	3.63%	Perpetual	1,029,745	0.05%
BP Capital Markets plc	350,000	1.95%	3/3/2025	343,729	0.02%
BP Capital Markets plc	600,000	2.97%	27/2/2026	596,329	0.03%
BP Capital Markets plc	400,000	2.21%	25/9/2026	391,196	0.02%
BP Capital Markets plc	350,000	1.57%	16/2/2027	334,132	0.02%
BP Capital Markets plc	1,200,000	2.52%	7/4/2028	1,178,007	0.05%
BP Capital Markets plc	600,000	1.64%	26/6/2029	557,151	0.02%
BP Capital Markets plc	400,000	1.23%	8/5/2031	349,183	0.02%
BP Capital Markets plc	800,000	2.82%	7/4/2032	777,664	0.03%
BP Capital Markets plc	200,000	1.10%	15/11/2034	157,861	0.01%
British Telecommunications plc	300,000	1.75%	10/3/2026	290,985	0.01%
British Telecommunications plc	1,000,000	1.50%	23/6/2027	945,782	0.04%
British Telecommunications plc	250,000	2.75%	30/8/2027	247,040	0.01%
British Telecommunications plc	300,000	2.13%	26/9/2028	287,532	0.01%
British Telecommunications plc	300,000	1.13%	12/9/2029	269,199	0.01%
British Telecommunications plc	500,000	3.75%	13/5/2031	514,037	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
British Telecommunications plc	100,000	3.38%	30/8/2032	100,008	0.01%
British Telecommunications plc	200,000	4.25%	6/1/2033	210,619	0.01%
Cadent Finance plc	460,000	0.63%	19/3/2030	387,401	0.02%
Cadent Finance plc	200,000	0.75%	11/3/2032	161,377	0.01%
CCEP Finance Ireland DAC	300,000	0.50%	6/9/2029	259,816	0.01%
CCEP Finance Ireland DAC	500,000	0.88%	6/5/2033	403,945	0.02%
CCEP Finance Ireland DAC	600,000	1.50%	6/5/2041	444,980	0.02%
CK Hutchison Europe Finance 18 Ltd.	600,000	1.25%	13/4/2025	579,879	0.03%
CK Hutchison Europe Finance 18 Ltd.	700,000	2.00%	13/4/2030	634,622	0.03%
CK Hutchison Finance 16 Ltd.	600,000	2.00%	6/4/2028	569,774	0.03%
CK Hutchison Group Telecom Finance SA	600,000	0.75%	17/4/2026	565,439	0.03%
Clydesdale Bank plc	800,000	2.50%	22/6/2027	786,311	0.03%
Clydesdale Bank plc	421,000	3.75%	22/8/2028	435,101	0.02%
CNH Industrial Finance Europe SA	500,000	1.75%	12/9/2025	486,578	0.02%
CNH Industrial Finance Europe SA	200,000	1.88%	19/1/2026	194,271	0.01%
CNH Industrial Finance Europe SA	300,000	1.75%	25/3/2027	287,253	0.01%
CNH Industrial Finance Europe SA	450,000	1.63%	3/7/2029	409,517	0.02%
Coca-Cola Europacific Partners plc	500,000	2.38%	7/5/2025	493,204	0.02%
Coca-Cola Europacific Partners plc	800,000	1.75%	27/3/2026	777,775	0.03%
Coca-Cola Europacific Partners plc	300,000	1.50%	8/11/2027	283,466	0.01%
Coca-Cola Europacific Partners plc	1,000,000	1.88%	18/3/2030	927,107	0.04%
Compass Group Finance Netherlands BV	264,000	3.00%	8/3/2030	262,768	0.01%
Coventry Building Society	1,000,000	0.01%	7/7/2028	879,429	0.04%
Diageo Capital BV	707,000	1.50%	8/6/2029	658,180	0.03%
Diageo Capital BV	400,000	1.88%	8/6/2034	355,032	0.02%
Diageo Finance plc	200,000	2.38%	20/5/2026	195,224	0.01%
Diageo Finance plc	500,000	1.88%	27/3/2027	483,941	0.02%
Diageo Finance plc	400,000	1.50%	22/10/2027	379,934	0.02%
Diageo Finance plc	400,000	2.50%	27/3/2032	383,501	0.02%
DS Smith plc	400,000	0.88%	12/9/2026	373,197	0.02%
DS Smith plc	400,000	4.50%	27/7/2030	416,717	0.02%
easyJet FinCo BV	800,000	1.88%	3/3/2028	747,741	0.03%
Experian Finance plc	600,000	1.38%	25/6/2026	573,804	0.03%
FIL Ltd.	321,000	2.50%	4/11/2026	309,423	0.01%
GlaxoSmithKline Capital plc	550,000	4.00%	16/6/2025	555,349	0.02%
GlaxoSmithKline Capital plc	400,000	1.00%	12/9/2026	381,356	0.02%
Global Switch Holdings Ltd.	200,000	2.25%	31/5/2027	194,630	0.01%
GSK Capital BV	496,000	3.00%	28/11/2027	499,976	0.02%
Haleon Netherlands Capital BV	600,000	1.25%	29/3/2026	575,611	0.03%
Heathrow Funding Ltd.	1,433,000	1.50%	12/10/2025	1,388,078	0.06%
Heathrow Funding Ltd.	500,000	1.50%	11/2/2030	445,246	0.02%
Heathrow Funding Ltd.	900,000	1.13%	8/10/2030	769,895	0.03%
Heathrow Funding Ltd.	200,000	4.50%	11/7/2033	212,803	0.01%
Heathrow Funding Ltd.	755,000	1.88%	14/3/2034	636,103	0.03%
HSBC Holdings plc	1,000,000	3.00%	30/6/2025	989,656	0.04%
HSBC Holdings plc^	400,000	0.31%	13/11/2026	376,886	0.02%
HSBC Holdings plc^	2,400,000	3.02%	15/6/2027	2,370,582	0.10%
HSBC Holdings plc^	700,000	4.75%	10/3/2028	726,014	0.03%
HSBC Holdings plc	500,000	3.13%	7/6/2028	491,602	0.02%
HSBC Holdings plc^	700,000	0.64%	24/9/2029	614,118	0.03%
HSBC Holdings plc^	700,000	6.36%	16/11/2032	753,233	0.03%
HSBC Holdings plc^	850,000	4.86%	23/5/2033	901,134	0.04%
HSBC Holdings plc^	900,000	4.79%	10/3/2032	951,562	0.04%
IHG Finance LLC	400,000	4.38%	28/11/2029	414,655	0.02%
Imperial Brands Finance Netherlands BV	550,000	5.25%	15/2/2031	569,254	0.03%
Imperial Brands Finance Netherlands BV	450,000	1.75%	18/3/2033	351,537	0.02%
Imperial Brands Finance plc	1,000,000	1.38%	27/1/2025	972,777	0.04%
Imperial Brands Finance plc	300,000	2.13%	12/2/2027	289,260	0.01%
Informa plc	300,000	2.13%	6/10/2025	291,505	0.01%
Informa plc	200,000	1.25%	22/4/2028	183,157	0.01%
Intermediate Capital Group plc	100,000	1.63%	17/2/2027	92,271	0.00%
Intermediate Capital Group plc	300,000	2.50%	28/1/2030	264,189	0.01%
International Distributions Services plc	500,000	1.25%	8/10/2026	466,971	0.02%
Investec Bank plc^	300,000	1.25%	11/8/2026	281,364	0.01%
ITV plc	200,000	1.38%	26/9/2026	188,198	0.01%
Linde Finance BV	600,000	0.25%	19/5/2027	551,032	0.02%
Linde Finance BV	300,000	1.00%	20/4/2028	282,257	0.01%
Linde Finance BV	500,000	0.55%	19/5/2032	414,100	0.02%
Linde plc	200,000	1.00%	30/9/2051	121,198	0.01%
Lloyds Bank plc	900,000	1.25%	13/1/2025	876,626	0.04%
Lloyds Bank plc	2,000,000	3.25%	2/2/2026	2,009,486	0.09%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Lloyds Bank plc	1,200,000	0.13%	18/6/2026	1,120,373	0.05%
Lloyds Banking Group plc^	500,000	4.50%	11/1/2029	519,302	0.02%
Lloyds Banking Group plc^	1,123,000	4.75%	21/9/2031	1,186,517	0.05%
London Stock Exchange Group plc	800,000	1.75%	6/12/2027	766,154	0.03%
London Stock Exchange Group plc	350,000	1.75%	19/9/2029	327,231	0.01%
Lseg Netherlands BV	300,000	0.00%	6/4/2025	287,555	0.01%
Lseg Netherlands BV	100,000	0.75%	6/4/2033	80,399	0.00%
Marex Group plc	100,000	8.38%	2/2/2028	105,297	0.01%
Mondi Finance plc	200,000	1.63%	27/4/2026	193,067	0.01%
Motability Operations Group plc	300,000	0.13%	20/7/2028	263,985	0.01%
Motability Operations Group plc	500,000	3.50%	17/7/2031	512,600	0.02%
National Gas Transmission plc	660,000	4.25%	5/4/2030	684,999	0.03%
National Grid Electricity Distribution East Midlands plc	500,000	3.53%	20/9/2028	507,835	0.02%
National Grid Electricity Distribution East Midlands plc	200,000	3.95%	20/9/2032	205,723	0.01%
National Grid Electricity Transmission plc	400,000	0.19%	20/1/2025	385,848	0.02%
National Grid Electricity Transmission plc	200,000	0.82%	7/7/2032	162,266	0.01%
National Grid plc	300,000	2.18%	30/6/2026	291,669	0.01%
National Grid plc	150,000	0.16%	20/1/2028	132,874	0.01%
National Grid plc	700,000	3.88%	16/1/2029	719,558	0.03%
National Grid plc	500,000	2.95%	30/3/2030	486,942	0.02%
National Grid plc	300,000	0.75%	1/9/2033	229,441	0.01%
National Grid plc	500,000	3.25%	30/3/2034	475,084	0.02%
National Grid plc	600,000	4.28%	16/1/2035	620,963	0.03%
Nationwide Building Society	600,000	1.25%	3/3/2025	583,939	0.03%
Nationwide Building Society	800,000	0.25%	22/7/2025	761,417	0.03%
Nationwide Building Society^	600,000	1.50%	8/3/2026	583,959	0.03%
Nationwide Building Society	795,000	4.50%	1/11/2026	819,992	0.04%
Nationwide Building Society	500,000	2.00%	28/4/2027	480,774	0.02%
Nationwide Building Society	800,000	3.63%	15/3/2028	825,577	0.04%
Nationwide Building Society	800,000	1.13%	31/5/2028	744,475	0.03%
Nationwide Building Society	400,000	3.25%	5/9/2029	399,325	0.02%
Nationwide Building Society	800,000	2.25%	16/5/2037	729,333	0.03%
NatWest Group plc^	1,000,000	1.75%	2/3/2026	973,709	0.04%
NatWest Group plc^	100,000	4.70%	14/3/2028	102,900	0.01%
NatWest Group plc^	446,000	4.07%	6/9/2028	454,173	0.02%
NatWest Group plc^	200,000	4.77%	16/2/2029	207,982	0.01%
NatWest Group plc^	1,900,000	0.67%	14/9/2029	1,650,059	0.07%
NatWest Group plc^	300,000	1.04%	14/9/2032	265,033	0.01%
NatWest Group plc^	300,000	5.76%	28/2/2034	315,628	0.01%
NatWest Markets plc	300,000	2.75%	2/4/2025	297,225	0.01%
NatWest Markets plc	1,500,000	0.13%	12/11/2025	1,413,126	0.06%
NatWest Markets plc	300,000	1.38%	2/3/2027	282,347	0.01%
NatWest Markets plc	500,000	4.25%	13/1/2028	516,807	0.02%
Pearson Funding plc	200,000	1.38%	6/5/2025	193,169	0.01%
Phoenix Group Holdings plc	500,000	4.38%	24/1/2029	478,306	0.02%
Reckitt Benckiser Treasury Services Nederland BV	500,000	0.38%	19/5/2026	471,540	0.02%
Reckitt Benckiser Treasury Services Nederland BV	523,000	0.75%	19/5/2030	458,148	0.02%
Reckitt Benckiser Treasury Services plc	500,000	3.63%	14/9/2028	517,075	0.02%
Reckitt Benckiser Treasury Services plc	300,000	3.88%	14/9/2033	317,620	0.01%
RELX Capital, Inc.	300,000	1.30%	12/5/2025	291,492	0.01%
RELX Finance BV	1,800,000	1.38%	12/5/2026	1,738,980	0.08%
RELX Finance BV	550,000	1.50%	13/5/2027	526,528	0.02%
RELX Finance BV	400,000	0.50%	10/3/2028	362,747	0.02%
RELX Finance BV	287,000	0.88%	10/3/2032	242,167	0.01%
Rentokil Initial plc	700,000	0.88%	30/5/2026	662,455	0.03%
Rentokil Initial plc	300,000	0.50%	14/10/2028	265,745	0.01%
Sage Group plc	132,000	3.82%	15/2/2028	135,759	0.01%
Santander UK Group Holdings plc^	500,000	3.53%	25/8/2028	496,293	0.02%
Santander UK Group Holdings plc^	300,000	0.60%	13/9/2029	258,060	0.01%
Santander UK plc	550,000	0.05%	12/1/2027	504,838	0.02%
Santander UK plc	1,400,000	1.13%	12/3/2027	1,323,316	0.06%
Segro Capital Sarl	200,000	0.50%	22/9/2031	157,126	0.01%
SELP Finance Sarl	487,000	1.50%	20/11/2025	468,504	0.02%
Sky Ltd.	500,000	2.25%	17/11/2025	491,566	0.02%
Sky Ltd.	700,000	2.50%	15/9/2026	689,654	0.03%
Smiths Group plc	300,000	2.00%	23/2/2027	290,727	0.01%
SSE plc^	600,000	4.00%	Perpetual	581,838	0.03%
SSE plc^	300,000	3.13%	Perpetual	284,403	0.01%
SSE plc	800,000	0.88%	6/9/2025	768,433	0.03%
SSE plc	300,000	1.38%	4/9/2027	283,523	0.01%
SSE plc	800,000	2.88%	1/8/2029	791,254	0.04%

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SSE plc	100,000	1.75%	16/4/2030	91,717	0.00%
SSE plc	300,000	4.00%	5/9/2031	313,600	0.01%
Standard Chartered plc^	700,000	0.90%	2/7/2027	654,022	0.03%
Standard Chartered plc^	300,000	1.63%	3/10/2027	284,383	0.01%
Standard Chartered plc^	400,000	2.50%	9/9/2030	387,142	0.02%
Standard Chartered plc^	500,000	4.87%	10/5/2031	523,242	0.02%
Standard Chartered plc^	300,000	1.20%	23/9/2031	272,131	0.01%
Tesco Corporate Treasury Services plc	100,000	0.88%	29/5/2026	94,718	0.00%
Tesco Corporate Treasury Services plc	550,000	0.38%	27/7/2029	467,339	0.02%
Tesco Corporate Treasury Services plc	300,000	4.25%	27/2/2031	311,721	0.01%
Thames Water Utilities Finance plc	300,000	4.00%	18/4/2027	290,346	0.01%
Thames Water Utilities Finance plc	400,000	0.88%	31/1/2028	341,591	0.02%
Thames Water Utilities Finance plc	500,000	4.38%	18/1/2031	471,873	0.02%
Thames Water Utilities Finance plc	200,000	1.25%	31/1/2032	150,439	0.01%
Tritax EuroBox plc	300,000	0.95%	2/6/2026	272,900	0.01%
Unilever Finance Netherlands BV	700,000	1.25%	25/3/2025	682,512	0.03%
Unilever Finance Netherlands BV	1,500,000	1.13%	12/2/2027	1,427,669	0.06%
Unilever Finance Netherlands BV	1,000,000	1.00%	14/2/2027	948,121	0.04%
Unilever Finance Netherlands BV	300,000	1.13%	29/4/2028	280,466	0.01%
Unilever Finance Netherlands BV	500,000	1.38%	31/7/2029	463,972	0.02%
Unilever Finance Netherlands BV	800,000	1.75%	25/3/2030	750,691	0.03%
Unilever Finance Netherlands BV	500,000	1.38%	4/9/2030	456,480	0.02%
Unilever Finance Netherlands BV	400,000	3.25%	23/2/2031	408,995	0.02%
Unilever plc	500,000	1.50%	11/6/2039	405,659	0.02%
Virgin Money UK plc^	200,000	4.63%	29/10/2028	199,522	0.01%
Vodafone Group plc	1,600,000	1.88%	11/9/2025	1,559,602	0.07%
Vodafone Group plc	500,000	1.13%	20/11/2025	481,326	0.02%
Vodafone Group plc	900,000	2.20%	25/8/2026	882,946	0.04%
Vodafone Group plc	300,000	1.50%	24/7/2027	286,317	0.01%
Vodafone Group plc	550,000	1.88%	20/11/2029	513,380	0.02%
Vodafone Group plc	350,000	1.63%	24/11/2030	317,439	0.01%
Vodafone Group plc	469,000	1.60%	29/7/2031	420,226	0.02%
Vodafone Group plc	500,000	2.88%	20/11/2037	461,344	0.02%
Vodafone Group plc	600,000	2.50%	24/5/2039	523,480	0.02%
Vodafone International Financing DAC	500,000	3.75%	2/12/2034	515,777	0.02%
Wellcome Trust Ltd.	325,000	1.13%	21/1/2027	309,507	0.01%
WPP Finance 2016	600,000	1.38%	20/3/2025	583,295	0.03%
WPP Finance Deutschland GmbH	300,000	1.63%	23/3/2030	273,336	0.01%
Yorkshire Building Society	1,000,000	0.01%	13/10/2027	895,462	0.04%
				<b>115,227,680</b>	<b>5.04%</b>
<b>United States 10.07% (31 December 2022: 10.62%)</b>					
3M Co.	100,000	1.50%	2/6/2031	85,198	0.00%
Abbott Ireland Financing DAC	300,000	1.50%	27/9/2026	289,516	0.01%
AbbVie, Inc.	500,000	0.75%	18/11/2027	461,299	0.02%
AbbVie, Inc.	200,000	2.63%	15/11/2028	196,682	0.01%
AbbVie, Inc.	100,000	2.13%	17/11/2028	96,366	0.00%
AbbVie, Inc.	1,400,000	2.13%	1/6/2029	1,337,497	0.06%
Air Products & Chemicals, Inc.	268,000	1.00%	12/2/2025	261,374	0.01%
Air Products & Chemicals, Inc.	500,000	0.50%	5/5/2028	451,618	0.02%
Air Products & Chemicals, Inc.	336,000	0.80%	5/5/2032	278,884	0.01%
Air Products & Chemicals, Inc.	800,000	4.00%	3/3/2035	844,029	0.04%
Albemarle New Holding GmbH	300,000	1.13%	25/11/2025	287,377	0.01%
Altria Group, Inc.	500,000	1.70%	15/6/2025	485,958	0.02%
Altria Group, Inc.	500,000	2.20%	15/6/2027	481,556	0.02%
Altria Group, Inc.	500,000	3.13%	15/6/2031	454,007	0.02%
American Honda Finance Corp.	400,000	3.75%	25/10/2027	410,326	0.02%
American Honda Finance Corp.	900,000	0.30%	7/7/2028	796,770	0.04%
American International Group, Inc.	448,000	1.88%	21/6/2027	428,824	0.02%
American Medical Systems Europe BV	300,000	0.75%	8/3/2025	290,020	0.01%
American Medical Systems Europe BV	400,000	1.38%	8/3/2028	374,368	0.02%
American Medical Systems Europe BV	500,000	1.88%	8/3/2034	434,959	0.02%
American Tower Corp.	300,000	1.38%	4/4/2025	291,208	0.01%
American Tower Corp.	280,000	1.95%	22/5/2026	270,059	0.01%
American Tower Corp.	200,000	0.45%	15/1/2027	182,916	0.01%
American Tower Corp.	600,000	0.40%	15/2/2027	546,784	0.02%
American Tower Corp.	200,000	0.50%	15/1/2028	178,363	0.01%
American Tower Corp.	970,000	0.88%	21/5/2029	845,581	0.04%
American Tower Corp.	700,000	0.95%	5/10/2030	587,083	0.03%
American Tower Corp.	100,000	1.00%	15/1/2032	81,812	0.00%
American Tower Corp.	100,000	1.25%	21/5/2033	80,505	0.00%
Amgen, Inc.	450,000	2.00%	25/2/2026	439,477	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Amphenol Technologies Holding GmbH	100,000	0.75%	4/5/2026	94,831	0.00%
Amphenol Technologies Holding GmbH	300,000	2.00%	8/10/2028	289,258	0.01%
Apple, Inc.	600,000	0.88%	24/5/2025	581,352	0.03%
Apple, Inc.	800,000	0.00%	15/11/2025	758,508	0.03%
Apple, Inc.	308,000	1.63%	10/11/2026	299,156	0.01%
Apple, Inc.	224,000	2.00%	17/9/2027	219,171	0.01%
Apple, Inc.	600,000	1.38%	24/5/2029	563,736	0.02%
AT&T, Inc.	1,550,000	3.55%	18/11/2025	1,558,466	0.07%
AT&T, Inc.	200,000	3.50%	17/12/2025	200,454	0.01%
AT&T, Inc.	1,000,000	1.80%	5/9/2026	965,340	0.04%
AT&T, Inc.	800,000	1.60%	19/5/2028	750,892	0.03%
AT&T, Inc.	500,000	2.35%	5/9/2029	479,157	0.02%
AT&T, Inc.	200,000	0.80%	4/3/2030	173,838	0.01%
AT&T, Inc.	400,000	3.95%	30/4/2031	414,954	0.02%
AT&T, Inc.	400,000	2.05%	19/5/2032	361,120	0.02%
AT&T, Inc.	800,000	3.55%	17/12/2032	802,316	0.04%
AT&T, Inc.	200,000	3.38%	15/3/2034	195,769	0.01%
AT&T, Inc.	1,000,000	4.30%	18/11/2034	1,056,630	0.05%
AT&T, Inc.	700,000	2.45%	15/3/2035	622,428	0.03%
AT&T, Inc.	900,000	3.15%	4/9/2036	838,212	0.04%
AT&T, Inc.	600,000	2.60%	19/5/2038	514,714	0.02%
AT&T, Inc.	200,000	1.80%	14/9/2039	152,335	0.01%
Athene Global Funding	700,000	0.63%	12/1/2028	622,863	0.03%
Bank of America Corp	300,000	4.13%	12/6/2028	309,382	0.01%
Bank of America Corp.^	1,900,000	0.81%	9/5/2026	1,826,015	0.08%
Bank of America Corp.^	1,230,000	1.95%	27/10/2026	1,194,190	0.05%
Bank of America Corp.^	1,200,000	1.66%	25/4/2028	1,134,064	0.05%
Bank of America Corp.^	1,500,000	0.58%	24/8/2028	1,351,805	0.06%
Bank of America Corp.^	400,000	0.58%	8/8/2029	351,137	0.02%
Bank of America Corp.^	600,000	1.38%	9/5/2030	536,462	0.02%
Bank of America Corp.^	300,000	0.69%	22/3/2031	250,690	0.01%
Bank of America Corp.^	1,300,000	0.65%	26/10/2031	1,064,755	0.05%
Bank of America Corp.^	1,200,000	1.10%	24/5/2032	999,960	0.04%
Bank of America Corp.^	850,000	2.82%	27/4/2033	797,521	0.04%
Baxter International, Inc.	326,000	1.30%	30/5/2025	315,015	0.01%
Baxter International, Inc.	300,000	1.30%	15/5/2029	269,267	0.01%
Becton Dickinson & Co.	282,000	1.90%	15/12/2026	272,464	0.01%
Becton Dickinson Euro Finance Sarl	1,000,000	1.21%	4/6/2026	954,594	0.04%
Becton Dickinson Euro Finance Sarl	700,000	0.33%	13/8/2028	616,406	0.03%
Becton Dickinson Euro Finance Sarl	300,000	3.55%	13/9/2029	306,243	0.01%
Becton Dickinson Euro Finance Sarl	300,000	1.21%	12/2/2036	232,100	0.01%
Becton Dickinson Euro Finance Sarl	600,000	1.34%	13/8/2041	412,651	0.02%
Berkshire Hathaway Finance Corp.	400,000	2.00%	18/3/2034	355,209	0.02%
Berkshire Hathaway, Inc.	300,000	0.00%	12/3/2025	288,624	0.01%
Berkshire Hathaway, Inc.	300,000	1.13%	16/3/2027	282,774	0.01%
Berkshire Hathaway, Inc.	900,000	2.15%	15/3/2028	875,120	0.04%
Berkshire Hathaway, Inc.	900,000	1.63%	16/3/2035	760,165	0.03%
Berry Global, Inc.	400,000	1.00%	15/1/2025	387,723	0.02%
Berry Global, Inc.	200,000	1.50%	15/1/2027	187,161	0.01%
Blackstone Holdings Finance Co. LLC	500,000	2.00%	19/5/2025	489,665	0.02%
Blackstone Holdings Finance Co. LLC	255,000	1.00%	5/10/2026	238,761	0.01%
Blackstone Holdings Finance Co. LLC	400,000	1.50%	10/4/2029	362,003	0.02%
Blackstone Holdings Finance Co. LLC	200,000	3.50%	1/6/2034	193,433	0.01%
Blackstone Private Credit Fund	100,000	1.75%	30/11/2026	89,345	0.00%
Booking Holdings, Inc.	1,400,000	0.10%	8/3/2025	1,345,403	0.06%
Booking Holdings, Inc.	700,000	4.00%	15/11/2026	719,132	0.03%
Booking Holdings, Inc.	258,000	1.80%	3/3/2027	248,383	0.01%
Booking Holdings, Inc.	500,000	0.50%	8/3/2028	453,348	0.02%
Booking Holdings, Inc.	400,000	3.63%	12/11/2028	410,990	0.02%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	105,826	0.00%
Booking Holdings, Inc.	200,000	4.50%	15/11/2031	217,706	0.01%
Booking Holdings, Inc.	800,000	4.13%	12/5/2033	853,703	0.04%
Booking Holdings, Inc.	500,000	4.75%	15/11/2034	563,774	0.02%
BorgWarner, Inc.	500,000	1.00%	19/5/2031	411,462	0.02%
Boston Scientific Corp.	200,000	0.63%	1/12/2027	182,764	0.01%
Bristol-Myers Squibb Co.	375,000	1.00%	15/5/2025	363,938	0.02%
Bristol-Myers Squibb Co.	250,000	1.75%	15/5/2035	220,919	0.01%
Brown-Forman Corp.	220,000	1.20%	7/7/2026	210,024	0.01%
Capital One Financial Corp.	200,000	1.65%	12/6/2029	176,043	0.01%
Cargill, Inc.	567,000	3.88%	24/4/2030	588,328	0.03%
Carrier Global Corp.	500,000	4.50%	29/11/2032	534,949	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Caterpillar Financial Services Corp.	500,000	3.74%	4/9/2026	509,986	0.02%
Celanese US Holdings LLC	450,000	4.78%	19/7/2026	457,751	0.02%
Celanese US Holdings LLC	400,000	2.13%	1/3/2027	381,609	0.02%
Celanese US Holdings LLC	300,000	0.63%	10/9/2028	258,000	0.01%
Celanese US Holdings LLC	150,000	5.34%	19/1/2029	157,251	0.01%
Chubb INA Holdings, Inc.	300,000	1.55%	15/3/2028	283,083	0.01%
Chubb INA Holdings, Inc.	300,000	0.88%	15/12/2029	265,683	0.01%
Chubb INA Holdings, Inc.	800,000	1.40%	15/6/2031	704,577	0.03%
Chubb INA Holdings, Inc.	336,000	2.50%	15/3/2038	294,582	0.01%
Citigroup, Inc.	1,800,000	1.75%	28/1/2025	1,761,042	0.08%
Citigroup, Inc.^	800,000	1.25%	6/7/2026	770,315	0.03%
Citigroup, Inc.^	1,800,000	0.50%	8/10/2027	1,663,385	0.07%
Citigroup, Inc.^	700,000	3.71%	22/9/2028	710,243	0.03%
Citigroup, Inc.	300,000	1.25%	10/4/2029	269,717	0.01%
Citigroup, Inc.^	600,000	4.11%	22/9/2033	618,939	0.03%
Coca-Cola Co.	500,000	1.88%	22/9/2026	485,082	0.02%
Coca-Cola Co.	500,000	1.13%	9/3/2027	471,762	0.02%
Coca-Cola Co.	300,000	0.13%	9/3/2029	261,335	0.01%
Coca-Cola Co.	600,000	0.13%	15/3/2029	523,181	0.02%
Coca-Cola Co.	900,000	0.40%	6/5/2030	772,535	0.03%
Coca-Cola Co.	400,000	0.38%	15/3/2033	318,313	0.01%
Coca-Cola Co.	700,000	1.63%	9/3/2035	604,896	0.03%
Coca-Cola Co.	400,000	0.95%	6/5/2036	311,415	0.01%
Coca-Cola Co.	400,000	0.80%	15/3/2040	278,602	0.01%
Coca-Cola Co.	800,000	1.00%	9/3/2041	572,287	0.03%
Colgate-Palmolive Co.	600,000	0.30%	10/11/2029	524,530	0.02%
Colgate-Palmolive Co.	100,000	0.88%	12/11/2039	71,557	0.00%
Comcast Corp.	900,000	0.25%	20/5/2027	825,094	0.04%
Comcast Corp.	1,000,000	0.25%	14/9/2029	864,558	0.04%
Comcast Corp.	500,000	0.75%	20/2/2032	420,429	0.02%
Comcast Corp.	300,000	1.25%	20/2/2040	226,945	0.01%
Danaher Corp.	900,000	2.10%	30/9/2026	879,930	0.04%
Danaher Corp.	500,000	2.50%	30/3/2030	485,111	0.02%
DH Europe Finance II Sarl	700,000	0.20%	18/3/2026	657,128	0.03%
DH Europe Finance II Sarl	400,000	0.45%	18/3/2028	361,345	0.02%
DH Europe Finance II Sarl	900,000	0.75%	18/9/2031	758,561	0.03%
DH Europe Finance II Sarl	668,000	1.35%	18/9/2039	504,565	0.02%
DH Europe Finance II Sarl	300,000	1.80%	18/9/2049	217,990	0.01%
Digital Dutch Finco BV	300,000	0.63%	15/7/2025	284,201	0.01%
Digital Dutch Finco BV	115,000	1.50%	15/3/2030	100,084	0.00%
Digital Dutch Finco BV	600,000	1.25%	1/2/2031	501,936	0.02%
Digital Dutch Finco BV	400,000	1.00%	15/1/2032	318,595	0.01%
Digital Euro Finco LLC	1,400,000	2.50%	16/1/2026	1,363,096	0.06%
Digital Euro Finco LLC	275,000	1.13%	9/4/2028	248,876	0.01%
Digital Intrepid Holding BV	300,000	0.63%	15/7/2031	235,359	0.01%
Discovery Communications LLC	400,000	1.90%	19/3/2027	380,657	0.02%
Dover Corp.	400,000	1.25%	9/11/2026	381,042	0.02%
Dover Corp.	300,000	0.75%	4/11/2027	274,614	0.01%
Dow Chemical Co.	600,000	0.50%	15/3/2027	550,476	0.02%
Dow Chemical Co.	300,000	1.13%	15/3/2032	249,813	0.01%
Dow Chemical Co.	200,000	1.88%	15/3/2040	151,136	0.01%
Duke Energy Corp.	200,000	3.10%	15/6/2028	197,207	0.01%
Duke Energy Corp.	200,000	3.85%	15/6/2034	197,679	0.01%
DXC Technology Co.	390,000	1.75%	15/1/2026	376,489	0.02%
Eaton Capital Unlimited Co.	700,000	0.70%	14/5/2025	674,365	0.03%
Eli Lilly & Co.	400,000	1.63%	2/6/2026	388,638	0.02%
Eli Lilly & Co.	900,000	2.13%	3/6/2030	872,808	0.04%
Eli Lilly & Co.	500,000	0.63%	1/11/2031	428,579	0.02%
Eli Lilly & Co.	530,000	0.50%	14/9/2033	431,598	0.02%
Eli Lilly & Co.	300,000	1.70%	1/11/2049	226,531	0.01%
Eli Lilly & Co.	300,000	1.38%	14/9/2061	187,707	0.01%
Equinix, Inc.	300,000	1.00%	15/3/2033	242,577	0.01%
Equitable Financial Life Global Funding	350,000	0.60%	16/6/2028	311,220	0.01%
Euronet Worldwide, Inc.	300,000	1.38%	22/5/2026	281,132	0.01%
Exxon Mobil Corp.	800,000	0.84%	26/6/2032	662,455	0.03%
Exxon Mobil Corp.	500,000	1.41%	26/6/2039	370,094	0.02%
FedEx Corp.	500,000	0.45%	5/8/2025	478,206	0.02%
FedEx Corp.	500,000	1.63%	11/1/2027	478,971	0.02%
FedEx Corp.	400,000	0.45%	4/5/2029	347,664	0.02%
FedEx Corp.	403,000	0.95%	4/5/2033	318,054	0.01%
Ferrovial SE	300,000	4.38%	13/9/2030	316,426	0.01%

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Fidelity National Information Services, Inc.	525,000	1.50%	21/5/2027	496,887	0.02%
Fidelity National Information Services, Inc.	770,000	2.00%	21/5/2030	714,158	0.03%
Fidelity National Information Services, Inc.	190,000	2.95%	21/5/2039	166,612	0.01%
Fiserv, Inc.	700,000	1.13%	1/7/2027	656,473	0.03%
Fiserv, Inc.	200,000	1.63%	1/7/2030	180,785	0.01%
Fiserv, Inc.	700,000	4.50%	24/5/2031	742,789	0.03%
Ford Motor Credit Co. LLC	500,000	3.25%	15/9/2025	493,769	0.02%
Ford Motor Credit Co. LLC	800,000	2.33%	25/11/2025	776,664	0.03%
Ford Motor Credit Co. LLC	500,000	6.13%	15/5/2028	539,918	0.02%
GE Capital European Funding Unlimited Co.	250,000	6.03%	1/3/2038	312,244	0.01%
General Electric Co.	700,000	0.88%	17/5/2025	676,086	0.03%
General Electric Co.	699,000	4.13%	19/9/2035	747,923	0.03%
General Electric Co.	350,000	2.13%	17/5/2037	306,199	0.01%
General Mills, Inc.	100,000	3.91%	13/4/2029	103,176	0.00%
General Motors Financial Co., Inc.	200,000	1.69%	26/3/2025	194,962	0.01%
General Motors Financial Co., Inc.	800,000	0.85%	26/2/2026	759,351	0.03%
General Motors Financial Co., Inc.	300,000	4.50%	22/11/2027	310,894	0.01%
General Motors Financial Co., Inc.	700,000	0.65%	7/9/2028	615,748	0.03%
General Motors Financial Co., Inc.	300,000	4.30%	15/2/2029	309,074	0.01%
Global Payments, Inc.	640,000	4.88%	17/3/2031	671,507	0.03%
Goldman Sachs Group, Inc.	1,400,000	3.38%	27/3/2025	1,397,139	0.06%
Goldman Sachs Group, Inc.	1,137,000	1.63%	27/7/2026	1,092,944	0.05%
Goldman Sachs Group, Inc.	700,000	0.25%	26/1/2028	619,888	0.03%
Goldman Sachs Group, Inc.	1,200,000	1.25%	7/2/2029	1,073,723	0.05%
Goldman Sachs Group, Inc.	800,000	0.88%	9/5/2029	695,527	0.03%
Goldman Sachs Group, Inc.	700,000	0.88%	21/1/2030	602,335	0.03%
Goldman Sachs Group, Inc.	1,600,000	0.75%	23/3/2032	1,278,426	0.06%
Goldman Sachs Group, Inc.	300,000	1.00%	18/3/2033	238,303	0.01%
Haleon Netherlands Capital BV	400,000	2.13%	29/3/2034	355,090	0.02%
Harley-Davidson Financial Services, Inc.	1,700,000	5.13%	5/4/2026	1,753,779	0.08%
Highland Holdings Sarl	552,000	0.32%	15/12/2026	509,294	0.02%
Highland Holdings Sarl	269,000	0.93%	15/12/2031	222,338	0.01%
Honeywell International, Inc.	870,000	2.25%	22/2/2028	848,682	0.04%
Honeywell International, Inc.	200,000	0.75%	10/3/2032	165,397	0.01%
Honeywell International, Inc.	300,000	3.75%	17/5/2032	310,799	0.01%
Honeywell International, Inc.	500,000	4.13%	2/11/2034	530,529	0.02%
Illinois Tool Works, Inc.	400,000	0.63%	5/12/2027	367,990	0.02%
Illinois Tool Works, Inc.	200,000	2.13%	22/5/2030	191,630	0.01%
Illinois Tool Works, Inc.	300,000	1.00%	5/6/2031	264,023	0.01%
Illinois Tool Works, Inc.	300,000	3.00%	19/5/2034	297,908	0.01%
International Business Machines Corp.	800,000	0.88%	31/1/2025	776,888	0.03%
International Business Machines Corp.	1,000,000	0.95%	23/5/2025	966,886	0.04%
International Business Machines Corp.	100,000	2.88%	7/11/2025	99,393	0.00%
International Business Machines Corp.	1,100,000	1.25%	29/1/2027	1,045,050	0.05%
International Business Machines Corp.	1,100,000	0.30%	11/2/2028	990,941	0.04%
International Business Machines Corp.	600,000	0.88%	9/2/2030	530,772	0.02%
International Business Machines Corp.	400,000	1.75%	31/1/2031	366,996	0.02%
International Business Machines Corp.	800,000	3.63%	6/2/2031	824,957	0.04%
International Business Machines Corp.	1,050,000	0.65%	11/2/2032	868,132	0.04%
International Business Machines Corp.	600,000	1.25%	9/2/2034	501,853	0.02%
International Business Machines Corp.	500,000	3.75%	6/2/2035	521,680	0.02%
International Business Machines Corp.	100,000	1.20%	11/2/2040	72,635	0.00%
International Business Machines Corp.	650,000	4.00%	6/2/2043	675,859	0.03%
International Flavors & Fragrances, Inc.	600,000	1.80%	25/9/2026	569,947	0.03%
John Deere Cash Management Sarl	600,000	2.20%	2/4/2032	566,405	0.03%
John Deere Cash Management Sarl	300,000	1.65%	13/6/2039	242,254	0.01%
Johnson & Johnson	500,000	1.15%	20/11/2028	470,505	0.02%
Johnson & Johnson	500,000	1.65%	20/5/2035	448,745	0.02%
Johnson Controls International plc	810,000	1.38%	25/2/2025	787,770	0.03%
Johnson Controls International plc	500,000	4.25%	23/5/2035	529,995	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	160,000	0.38%	15/9/2027	144,426	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	321,000	3.00%	15/9/2028	319,686	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	170,000	1.00%	15/9/2032	141,668	0.01%
JPMorgan Chase & Co.^	2,700,000	1.09%	11/3/2027	2,565,058	0.11%
JPMorgan Chase & Co.^	500,000	0.39%	24/2/2028	455,522	0.02%
JPMorgan Chase & Co.^	1,600,000	1.64%	18/5/2028	1,511,377	0.07%
JPMorgan Chase & Co.^	1,000,000	1.81%	12/6/2029	935,269	0.04%
JPMorgan Chase & Co.^	2,900,000	1.96%	23/3/2030	2,701,235	0.12%
JPMorgan Chase & Co.^	300,000	1.00%	25/7/2031	255,978	0.01%
JPMorgan Chase & Co.^	700,000	4.46%	13/11/2031	737,872	0.03%
JPMorgan Chase & Co.^	200,000	1.05%	4/11/2032	167,369	0.01%

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JPMorgan Chase & Co.^	500,000	0.60%	17/2/2033	402,061	0.02%
KKR Group Finance Co. V LLC	400,000	1.63%	22/5/2029	360,362	0.02%
Kraft Heinz Foods Co.	559,000	2.25%	25/5/2028	540,303	0.02%
Liberty Mutual Group, Inc.	370,000	4.63%	2/12/2030	387,668	0.02%
Linde plc	300,000	3.63%	12/6/2025	301,824	0.01%
Linde, Inc.	800,000	1.63%	1/12/2025	777,590	0.03%
LYB International Finance II BV	300,000	0.88%	17/9/2026	281,048	0.01%
LYB International Finance II BV	200,000	1.63%	17/9/2031	173,759	0.01%
ManpowerGroup, Inc.	100,000	1.75%	22/6/2026	96,733	0.00%
ManpowerGroup, Inc.	200,000	3.50%	30/6/2027	200,246	0.01%
Marsh & McLennan Cos, Inc.	300,000	1.98%	21/3/2030	282,681	0.01%
MassMutual Global Funding II	100,000	3.75%	19/1/2030	102,235	0.00%
Mastercard, Inc.	700,000	1.00%	22/2/2029	642,993	0.03%
McDonald's Corp.	200,000	0.90%	15/6/2026	190,255	0.01%
McDonald's Corp.	500,000	1.88%	26/5/2027	480,600	0.02%
McDonald's Corp.	400,000	0.25%	4/10/2028	352,688	0.02%
McDonald's Corp. <sup>1</sup>	400,000	2.63%	11/6/2029	392,408	0.02%
McDonald's Corp.	100,000	4.00%	7/3/2030	104,716	0.00%
McDonald's Corp.	500,000	3.88%	20/2/2031	519,391	0.02%
McDonald's Corp.	900,000	1.60%	15/3/2031	809,201	0.04%
McDonald's Corp.	400,000	3.00%	31/5/2034	388,046	0.02%
McDonald's Corp.	200,000	4.25%	7/3/2035	214,852	0.01%
McDonald's Corp.	200,000	4.13%	28/11/2035	210,784	0.01%
McKesson Corp.	300,000	1.50%	17/11/2025	290,615	0.01%
McKesson Corp.	200,000	1.63%	30/10/2026	192,583	0.01%
Medtronic Global Holdings SCA	500,000	0.25%	2/7/2025	477,089	0.02%
Medtronic Global Holdings SCA	900,000	0.00%	15/10/2025	850,638	0.04%
Medtronic Global Holdings SCA	102,000	2.63%	15/10/2025	100,679	0.00%
Medtronic Global Holdings SCA	800,000	1.13%	7/3/2027	756,200	0.03%
Medtronic Global Holdings SCA	400,000	3.00%	15/10/2028	401,060	0.02%
Medtronic Global Holdings SCA	300,000	0.38%	15/10/2028	266,861	0.01%
Medtronic Global Holdings SCA	200,000	1.00%	2/7/2031	172,885	0.01%
Medtronic Global Holdings SCA	100,000	3.13%	15/10/2031	100,345	0.00%
Medtronic Global Holdings SCA	200,000	0.75%	15/10/2032	164,772	0.01%
Medtronic Global Holdings SCA	504,000	3.38%	15/10/2034	508,524	0.02%
Medtronic Global Holdings SCA	150,000	2.25%	7/3/2039	127,842	0.01%
Medtronic Global Holdings SCA	700,000	1.50%	2/7/2039	533,795	0.02%
Medtronic Global Holdings SCA	500,000	1.38%	15/10/2040	366,574	0.02%
Medtronic Global Holdings SCA	900,000	1.75%	2/7/2049	632,242	0.03%
Medtronic Global Holdings SCA	300,000	1.63%	15/10/2050	204,188	0.01%
Merck & Co., Inc.	772,000	1.88%	15/10/2026	751,150	0.03%
Merck & Co., Inc.	240,000	2.50%	15/10/2034	232,382	0.01%
Merck & Co., Inc.	300,000	1.38%	2/11/2036	248,648	0.01%
Metropolitan Life Global Funding I	100,000	1.75%	25/5/2025	97,624	0.00%
Metropolitan Life Global Funding I	700,000	0.55%	16/6/2027	642,669	0.03%
Metropolitan Life Global Funding I	600,000	3.75%	5/12/2030	615,859	0.03%
Microsoft Corp. <sup>1</sup>	830,000	3.13%	6/12/2028	854,934	0.04%
Mohawk Capital Finance SA	100,000	1.75%	12/6/2027	94,542	0.00%
Mondelez International Holdings Netherlands BV	500,000	0.00%	22/9/2026	462,651	0.02%
Mondelez International Holdings Netherlands BV	700,000	0.25%	9/9/2029	602,961	0.03%
Mondelez International Holdings Netherlands BV	400,000	1.25%	9/9/2041	283,284	0.01%
Mondelez International, Inc.	230,000	1.63%	8/3/2027	219,719	0.01%
Mondelez International, Inc.	400,000	0.25%	17/3/2028	357,668	0.02%
Mondelez International, Inc.	700,000	0.75%	17/3/2033	565,486	0.02%
Mondelez International, Inc.	100,000	2.38%	6/3/2035	90,373	0.00%
Mondelez International, Inc.	400,000	1.38%	17/3/2041	293,101	0.01%
Moody's Corp.	100,000	1.75%	9/3/2027	96,346	0.00%
Moody's Corp.	400,000	0.95%	25/2/2030	355,096	0.02%
Morgan Stanley^	700,000	2.10%	8/5/2026	684,093	0.03%
Morgan Stanley^	1,400,000	1.34%	23/10/2026	1,343,624	0.06%
Morgan Stanley	700,000	1.38%	27/10/2026	664,911	0.03%
Morgan Stanley^	1,950,000	0.41%	29/10/2027	1,790,605	0.08%
Morgan Stanley^	300,000	4.81%	25/10/2028	313,961	0.01%
Morgan Stanley^	944,000	4.66%	2/3/2029	980,121	0.04%
Morgan Stanley^	300,000	0.50%	26/10/2029	258,997	0.01%
Morgan Stanley^	500,000	0.50%	7/2/2031	414,092	0.02%
Morgan Stanley^	1,400,000	2.95%	7/5/2032	1,324,995	0.06%
Morgan Stanley^	1,450,000	1.10%	29/4/2033	1,177,064	0.05%
Morgan Stanley^	700,000	5.15%	25/1/2034	768,821	0.03%
Nasdaq, Inc.	300,000	1.75%	28/3/2029	278,391	0.01%
Nasdaq, Inc.	400,000	0.88%	13/2/2030	347,226	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nasdaq, Inc.	800,000	4.50%	15/2/2032	856,385	0.04%
Nasdaq, Inc.	200,000	0.90%	30/7/2033	158,521	0.01%
National Grid North America, Inc.	600,000	4.15%	12/9/2027	616,244	0.03%
National Grid North America, Inc.	450,000	1.05%	20/1/2031	380,212	0.02%
National Grid North America, Inc.	450,000	4.67%	12/9/2033	480,509	0.02%
Nestle Finance International Ltd.	400,000	3.50%	13/12/2027	413,098	0.02%
Nestle Finance International Ltd.	500,000	3.25%	15/1/2031	514,553	0.02%
Nestle Finance International Ltd.	200,000	3.75%	13/3/2033	214,662	0.01%
Nestle Finance International Ltd.	500,000	3.38%	15/11/2034	517,228	0.02%
Netflix, Inc.	1,000,000	3.63%	15/5/2027	1,011,826	0.04%
Netflix, Inc.	1,000,000	4.63%	15/5/2029	1,068,572	0.05%
Netflix, Inc.	800,000	3.88%	15/11/2029	826,454	0.04%
Netflix, Inc.	1,000,000	3.63%	15/6/2030	1,019,088	0.04%
New York Life Global Funding	400,000	0.25%	23/1/2027	370,169	0.02%
New York Life Global Funding	400,000	0.25%	4/10/2028	354,201	0.02%
New York Life Global Funding	300,000	3.63%	9/1/2030	308,754	0.01%
Northwestern Mutual Global Funding	200,000	4.11%	15/3/2030	210,750	0.01%
Omnicom Finance Holdings plc	400,000	0.80%	8/7/2027	369,573	0.02%
Omnicom Finance Holdings plc	267,000	1.40%	8/7/2031	239,126	0.01%
Oracle Corp.	250,000	3.13%	10/7/2025	249,489	0.01%
PACCAR Financial Europe BV	200,000	0.00%	1/3/2026	186,889	0.01%
Parker-Hannifin Corp.	400,000	1.13%	1/3/2025	387,893	0.02%
PartnerRe Ireland Finance DAC	391,000	1.25%	15/9/2026	369,316	0.02%
PepsiCo, Inc. <sup>1</sup>	300,000	0.75%	18/3/2027	281,689	0.01%
PepsiCo, Inc.	1,382,000	0.50%	6/5/2028	1,257,604	0.06%
PepsiCo, Inc.	800,000	0.88%	18/7/2028	735,939	0.03%
PepsiCo, Inc.	772,000	1.13%	18/3/2031	687,962	0.03%
PepsiCo, Inc.	500,000	0.40%	9/10/2032	404,034	0.02%
PepsiCo, Inc.	200,000	0.88%	16/10/2039	144,968	0.01%
Philip Morris International, Inc.	500,000	2.75%	19/3/2025	495,249	0.02%
Philip Morris International, Inc.	100,000	2.88%	3/3/2026	99,110	0.00%
Philip Morris International, Inc.	200,000	0.13%	3/8/2026	184,790	0.01%
Philip Morris International, Inc.	400,000	0.80%	1/8/2031	326,194	0.01%
Philip Morris International, Inc.	200,000	2.00%	9/5/2036	156,774	0.01%
Philip Morris International, Inc.	500,000	1.88%	6/11/2037	374,627	0.02%
Philip Morris International, Inc.	550,000	1.45%	1/8/2039	360,552	0.02%
PPG Industries, Inc.	170,000	1.88%	1/6/2025	166,078	0.01%
PPG Industries, Inc.	500,000	0.88%	3/11/2025	477,775	0.02%
PPG Industries, Inc.	400,000	2.75%	1/6/2029	390,776	0.02%
Procter & Gamble Co.	835,000	3.25%	2/8/2026	843,455	0.04%
Procter & Gamble Co.	950,000	4.88%	11/5/2027	1,011,783	0.04%
Procter & Gamble Co.	500,000	1.20%	30/10/2028	466,853	0.02%
Procter & Gamble Co.	200,000	1.25%	25/10/2029	184,577	0.01%
Procter & Gamble Co.	900,000	3.25%	2/8/2031	928,387	0.04%
Procter & Gamble Co.	100,000	1.88%	30/10/2038	87,785	0.00%
Procter & Gamble Co.	300,000	0.90%	4/11/2041	211,537	0.01%
Prologis Euro Finance LLC	300,000	0.25%	10/9/2027	269,966	0.01%
Prologis Euro Finance LLC	400,000	0.38%	6/2/2028	356,603	0.02%
Prologis Euro Finance LLC	300,000	1.88%	5/1/2029	279,063	0.01%
Prologis Euro Finance LLC	500,000	1.00%	8/2/2029	444,077	0.02%
Prologis Euro Finance LLC	400,000	0.50%	16/2/2032	313,068	0.01%
Prologis Euro Finance LLC	350,000	4.63%	23/5/2033	373,480	0.02%
Prologis Euro Finance LLC	600,000	1.50%	8/2/2034	489,460	0.02%
Prologis Euro Finance LLC	600,000	1.00%	6/2/2035	447,268	0.02%
Prologis Euro Finance LLC	200,000	1.00%	16/2/2041	125,934	0.01%
Prologis Euro Finance LLC	400,000	4.25%	31/1/2043	403,235	0.02%
Prologis Euro Finance LLC	200,000	1.50%	10/9/2049	122,039	0.01%
Prologis LP	400,000	3.00%	2/6/2026	395,201	0.02%
Public Storage Operating Co.	300,000	0.50%	9/9/2030	247,924	0.01%
Public Storage Operating Co.	300,000	0.88%	24/1/2032	248,038	0.01%
PVH Corp.	300,000	3.13%	15/12/2027	293,782	0.01%
Realty Income Corp.	300,000	4.88%	6/7/2030	317,736	0.01%
Realty Income Corp.	613,000	5.13%	6/7/2034	676,710	0.03%
Revvity, Inc.	300,000	1.88%	19/7/2026	289,005	0.01%
Roche Finance Europe BV	600,000	3.36%	27/2/2035	626,157	0.03%
Roche Finance Europe BV	500,000	3.59%	4/12/2036	528,825	0.02%
RTX Corp.	400,000	2.15%	18/5/2030	366,682	0.02%
Schlumberger Finance BV	700,000	1.38%	28/10/2026	668,514	0.03%
Schlumberger Finance BV	500,000	0.50%	15/10/2031	412,919	0.02%
Schlumberger Finance BV	500,000	2.00%	6/5/2032	459,354	0.02%
Schlumberger Finance France SAS	500,000	1.00%	18/2/2026	478,474	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Schneider Electric SE	300,000	3.50%	12/6/2033	311,678	0.01%
Simon International Finance SCA	100,000	1.25%	13/5/2025	96,501	0.00%
Simon International Finance SCA	170,000	1.13%	19/3/2033	137,344	0.01%
Southern Co.^	700,000	1.88%	15/9/2081	600,194	0.03%
Southern Power Co.	522,000	1.85%	20/6/2026	504,737	0.02%
Stellantis NV	1,000,000	2.00%	20/3/2025	980,649	0.04%
Stellantis NV	800,000	3.88%	5/1/2026	806,811	0.04%
Stellantis NV	600,000	2.75%	15/5/2026	593,405	0.03%
Stellantis NV	1,300,000	0.63%	30/3/2027	1,197,945	0.05%
Stellantis NV	800,000	0.75%	18/1/2029	710,867	0.03%
Stellantis NV	600,000	4.25%	16/6/2031	622,536	0.03%
Stellantis NV	265,000	2.75%	1/4/2032	247,849	0.01%
Stellantis NV	900,000	1.25%	20/6/2033	724,988	0.03%
Stryker Corp	300,000	2.63%	30/11/2030	290,376	0.01%
Stryker Corp.	100,000	2.13%	30/11/2027	96,779	0.00%
Stryker Corp.	300,000	0.75%	1/3/2029	266,765	0.01%
Stryker Corp.	300,000	1.00%	3/12/2031	253,695	0.01%
Tapestry, Inc.	100,000	5.38%	27/11/2027	103,587	0.00%
Tapestry, Inc.	100,000	5.88%	27/11/2031	105,095	0.00%
Thermo Fisher Scientific Finance I BV	134,000	0.00%	18/11/2025	126,434	0.01%
Thermo Fisher Scientific Finance I BV	1,087,000	0.80%	18/10/2030	943,417	0.04%
Thermo Fisher Scientific Finance I BV	713,000	1.13%	18/10/2033	592,077	0.03%
Thermo Fisher Scientific Finance I BV	300,000	1.63%	18/10/2041	226,011	0.01%
Thermo Fisher Scientific, Inc.	300,000	0.13%	1/3/2025	288,488	0.01%
Thermo Fisher Scientific, Inc.	500,000	2.00%	15/4/2025	489,780	0.02%
Thermo Fisher Scientific, Inc.	100,000	3.20%	21/1/2026	100,217	0.00%
Thermo Fisher Scientific, Inc.	648,000	1.40%	23/1/2026	625,270	0.03%
Thermo Fisher Scientific, Inc.	400,000	1.75%	15/4/2027	385,793	0.02%
Thermo Fisher Scientific, Inc.	600,000	0.50%	1/3/2028	545,440	0.02%
Thermo Fisher Scientific, Inc.	551,000	1.38%	12/9/2028	514,796	0.02%
Thermo Fisher Scientific, Inc.	500,000	1.95%	24/7/2029	474,498	0.02%
Thermo Fisher Scientific, Inc.	800,000	0.88%	1/10/2031	682,335	0.03%
Thermo Fisher Scientific, Inc.	200,000	2.38%	15/4/2032	189,619	0.01%
Thermo Fisher Scientific, Inc.	100,000	3.65%	21/11/2034	104,088	0.00%
Thermo Fisher Scientific, Inc.	286,000	2.88%	24/7/2037	270,739	0.01%
Thermo Fisher Scientific, Inc.	300,000	1.50%	1/10/2039	228,799	0.01%
Thermo Fisher Scientific, Inc.	900,000	1.88%	1/10/2049	643,420	0.03%
Toyota Motor Credit Corp.	350,000	0.25%	16/7/2026	326,584	0.01%
Toyota Motor Credit Corp.	800,000	4.05%	13/9/2029	839,317	0.04%
Toyota Motor Credit Corp.	400,000	3.85%	24/7/2030	415,626	0.02%
United Parcel Service, Inc.	100,000	1.00%	15/11/2028	92,093	0.00%
United Parcel Service, Inc.	300,000	1.50%	15/11/2032	263,413	0.01%
Upjohn Finance BV	800,000	1.91%	23/6/2032	671,844	0.03%
Utah Acquisition Sub, Inc.	400,000	3.13%	22/11/2028	389,603	0.02%
Veralto Corp.	300,000	4.15%	19/9/2031	311,910	0.01%
Verizon Communications, Inc.	400,000	0.88%	2/4/2025	387,460	0.02%
Verizon Communications, Inc.	1,400,000	3.25%	17/2/2026	1,404,700	0.06%
Verizon Communications, Inc.	1,400,000	0.88%	8/4/2027	1,308,551	0.06%
Verizon Communications, Inc.	700,000	1.38%	2/11/2028	648,602	0.03%
Verizon Communications, Inc.	950,000	0.38%	22/3/2029	825,834	0.04%
Verizon Communications, Inc.	300,000	1.88%	26/10/2029	279,891	0.01%
Verizon Communications, Inc.	1,000,000	1.25%	8/4/2030	890,748	0.04%
Verizon Communications, Inc.	400,000	4.25%	31/10/2030	424,025	0.02%
Verizon Communications, Inc.	300,000	0.88%	19/3/2032	248,157	0.01%
Verizon Communications, Inc.	1,000,000	0.75%	22/3/2032	820,071	0.04%
Verizon Communications, Inc.	900,000	1.30%	18/5/2033	751,253	0.03%
Verizon Communications, Inc.	296,000	4.75%	31/10/2034	327,884	0.01%
Verizon Communications, Inc.	500,000	1.13%	19/9/2035	386,368	0.02%
Verizon Communications, Inc.	500,000	2.88%	15/1/2038	461,712	0.02%
Verizon Communications, Inc.	800,000	1.50%	19/9/2039	599,066	0.03%
Verizon Communications, Inc.	300,000	1.85%	18/5/2040	235,174	0.01%
VF Corp.	100,000	4.13%	7/3/2026	98,926	0.00%
VF Corp.	100,000	0.25%	25/2/2028	84,046	0.00%
VF Corp.	400,000	4.25%	7/3/2029	384,052	0.02%
VF Corp.	200,000	0.63%	25/2/2032	140,175	0.01%
Visa, Inc.	600,000	2.00%	15/6/2029	576,928	0.03%
Visa, Inc.	200,000	2.38%	15/6/2034	191,067	0.01%
Wabtec Transportation Netherlands BV	200,000	1.25%	3/12/2027	184,289	0.01%
Walmart, Inc. <sup>1</sup>	1,000,000	2.55%	8/4/2026	991,930	0.04%
Walmart, Inc.	200,000	4.88%	21/9/2029	222,552	0.01%
Wells Fargo & Co.	910,000	2.00%	27/4/2026	879,418	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets		
Wells Fargo & Co.	1,600,000	1.38%	26/10/2026	1,510,667	0.07%		
Wells Fargo & Co.	1,300,000	1.00%	2/2/2027	1,207,566	0.05%		
Wells Fargo & Co.	1,000,000	1.50%	24/5/2027	938,669	0.04%		
Wells Fargo & Co.^	1,100,000	1.74%	4/5/2030	1,000,072	0.04%		
Westlake Corp.	300,000	1.63%	17/7/2029	269,277	0.01%		
Whirlpool Finance Luxembourg Sarl	300,000	1.25%	2/11/2026	283,504	0.01%		
Whirlpool Finance Luxembourg Sarl	200,000	1.10%	9/11/2027	184,426	0.01%		
WPC Eurobond BV	200,000	2.25%	9/4/2026	193,563	0.01%		
WPC Eurobond BV	100,000	2.13%	15/4/2027	94,941	0.00%		
WPC Eurobond BV	400,000	1.35%	15/4/2028	366,016	0.02%		
WPC Eurobond BV	300,000	0.95%	1/6/2030	249,108	0.01%		
Zimmer Biomet Holdings, Inc.	300,000	2.43%	13/12/2026	294,243	0.01%		
Zimmer Biomet Holdings, Inc.	200,000	1.16%	15/11/2027	185,351	0.01%		
				<b>230,322,945</b>	<b>10.07%</b>		
<b>Zambia 0.01% (31 December 2022: 0.00%)</b>							
Anglo American Capital plc	300,000	4.50%	15/9/2028	311,663	0.01%		
				<b>311,663</b>	<b>0.01%</b>		
<b>Total Fixed Income</b>				<b>2,262,010,821</b>	<b>98.87%</b>		
<b>Total Transferable Securities</b>				<b>2,262,010,821</b>	<b>98.87%</b>		
	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets			
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2022: (0.01%))</b>							
<b>Futures (0.00%) (31 December 2022: (0.01%))</b>							
Euro-Bund March 2024	56	€7,639,633	44,687	0.00%			
Euro-Bobl March 2024	51	€6,088,500	(5,220)	(0.00%)			
Euro-Schatz March 2024	(107)	€(11,348,955)	(51,360)	(0.00%)			
			<b>(11,893)</b>	<b>(0.00%)</b>			
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>				<b>(11,893)</b>	<b>(0.00%)</b>		
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (0.04%) (31 December 2022: (0.40%))</b>							
<b>Hedge Share Class Level Forward Currency Exchange Contracts (0.04%) (31 December 2022: (0.40%))</b>							
GBP	114,888,745	EUR	(132,105,227)	BNP Paribas	2/2/2024	333,046	0.01%
GBP	114,888,745	EUR	(132,189,130)	Morgan Stanley	2/2/2024	249,143	0.01%
EUR	1,619,563	GBP	(1,391,417)	JPMorgan Chase Bank	3/1/2024	13,825	0.00%
EUR	176,828	GBP	(152,500)	JPMorgan Chase Bank	3/1/2024	839	0.00%
EUR	65,153	GBP	(55,925)	JPMorgan Chase Bank	3/1/2024	614	0.00%
GBP	62,638	EUR	(72,024)	Toronto-Dominion Bank	3/1/2024	262	0.00%
EUR	36,110	GBP	(31,157)	State Street Bank & Trust Co.	3/1/2024	154	0.00%
GBP	33,830	EUR	(38,947)	BNP Paribas	3/1/2024	94	0.00%
GBP	19,257	EUR	(22,167)	Toronto-Dominion Bank	3/1/2024	57	0.00%
GBP	135,811	EUR	(156,709)	BNP Paribas	3/1/2024	21	0.00%
GBP	559	EUR	(651)	UBS AG	3/1/2024	(6)	(0.00%)
GBP	31,253	EUR	(36,078)	JPMorgan Chase Bank	3/1/2024	(11)	(0.00%)
GBP	13,154	EUR	(15,339)	JPMorgan Chase Bank	3/1/2024	(159)	(0.00%)
GBP	48,305	EUR	(55,925)	BNP Paribas	3/1/2024	(180)	(0.00%)
GBP	63,253	EUR	(73,302)	JPMorgan Chase Bank	3/1/2024	(306)	(0.00%)
GBP	27,749	EUR	(32,355)	Morgan Stanley	3/1/2024	(332)	(0.00%)
GBP	65,404	EUR	(75,864)	JPMorgan Chase Bank	3/1/2024	(386)	(0.00%)
GBP	47,915	EUR	(55,796)	UBS AG	3/1/2024	(501)	(0.00%)
GBP	41,718	EUR	(48,690)	JPMorgan Chase Bank	3/1/2024	(546)	(0.00%)
GBP	55,188	EUR	(64,261)	JPMorgan Chase Bank	3/1/2024	(572)	(0.00%)
GBP	95,801	EUR	(111,398)	JPMorgan Chase Bank	3/1/2024	(840)	(0.00%)
GBP	8,657,051	EUR	(9,980,379)	Morgan Stanley	2/2/2024	(943)	(0.00%)
EUR	44,101,148	GBP	(38,215,850)	Morgan Stanley	3/1/2024	(1,120)	(0.00%)
GBP	38,215,850	EUR	(44,056,764)	Morgan Stanley	2/2/2024	(3,352)	(0.00%)
GBP	6,262,444	EUR	(7,258,406)	JPMorgan Chase Bank	3/1/2024	(31,353)	(0.00%)
GBP	112,943,426	EUR	(130,515,663)	HSBC Bank	3/1/2024	(175,471)	(0.01%)
GBP	36,688,022	EUR	(42,521,653)	Morgan Stanley	3/1/2024	(182,545)	(0.01%)
EUR	132,323,718	GBP	(114,888,745)	Morgan Stanley	3/1/2024	(261,432)	(0.01%)
EUR	132,238,427	GBP	(114,888,745)	BNP Paribas	3/1/2024	(346,724)	(0.01%)
GBP	112,988,612	EUR	(130,780,517)	HSBC Bank	3/1/2024	(388,178)	(0.02%)
						<b>(796,902)</b>	<b>(0.04%)</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>(796,902)</b>	<b>(0.04%)</b>
<b>Total Investments</b>				<b>2,261,202,026</b>	<b>98.83%</b>		

	Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>26,652,433</b>	<b>1.17%</b>
<b>Net Assets</b>	<b>2,287,854,459</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>		
	EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	2,120,703,592	92.25%
(b) Transferable securities dealt in on another regulated market	138,153,183	6.01%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	3,154,046	0.14%
(d) Total Financial Derivative Instruments dealt in on a regulated market	44,687	0.00%
(e) Total OTC Financial Derivative Instruments	598,055	0.03%
(f) Other assets	36,139,535	1.57%
<b>Total Assets</b>	<b>2,298,793,098</b>	<b>100.00%</b>

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	2,262,010,821	1,896,657,938
Financial Derivative Instruments	3,17	642,742	928,559
Cash	3	7,225,158	26,567,541
Unrealised Appreciation on Spot Currency Contracts		—	16
Receivables:			
Interest and Dividends		23,790,199	14,630,192
Capital Shares Issued		5,037,119	385,599
Investments Sold		87,059	1,557,688
Margin Cash Due from Broker	3	—	101,269
<b>Total Current Assets</b>		<b>2,298,793,098</b>	<b>1,940,828,802</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,451,537	8,756,054
Unrealised Depreciation on Spot Currency Contracts		355	—
Payables and Other Liabilities:			
Investments Purchased		8,112,601	7,469,899
Capital Shares Redeemed		1,036,287	495,980
Margin Cash Due to Broker	3	119,515	—
Management Fees Payable	12	218,344	186,083
<b>Total Current Liabilities</b>		<b>10,938,639</b>	<b>16,908,016</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>2,287,854,459</b>	<b>1,923,920,786</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
Net Assets	1,455,339,597	1,330,628,119	1,540,757,643
Number of Shares Outstanding	7,034,374	6,903,184	6,778,905
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>206.89</b>	<b>192.76</b>	<b>227.29</b>
<b>Investor EUR</b>			
Net Assets	57,990,632	48,557,453	80,041,559
Number of Shares Outstanding	299,921	269,549	376,816
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>193.35</b>	<b>180.14</b>	<b>212.42</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	457,477,838	245,130,793	308,001,700
Number of Shares Outstanding	4,174,584	2,401,853	2,560,401
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>109.59</b>	<b>102.06</b>	<b>120.29</b>
<b>GBP Hedged Acc</b>			
EUR (€) Equivalent	317,046,392	299,604,421	513,147,807
Net Assets	274,729,614	265,818,300	430,840,353
Number of Shares Outstanding	2,355,756	2,480,796	3,446,961
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>116.62</b>	<b>107.15</b>	<b>124.99</b>

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		42,313,420	21,577,854
Other Income		18,192	7,500
Net Gain/(Loss) on Financial Instruments		126,651,786	(393,703,181)
<b>Total Investment Income/(Loss)</b>		<b>168,983,398</b>	<b>(372,117,827)</b>
<b>Expenses</b>			
Management Fees	12	2,394,791	2,355,720
Transaction Fees and Commissions		6,243	3,721
<b>Total Expenses</b>		<b>2,401,034</b>	<b>2,359,441</b>
<b>Finance Costs</b>			
Interest Expense		7,171	53,928
<b>Total Finance Costs</b>		<b>7,171</b>	<b>53,928</b>
<b>Net Investment Income/(Loss)</b>		<b>166,575,193</b>	<b>(374,531,196)</b>
Taxation	5	(60,338)	(22,454)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>166,514,855</b>	<b>(374,553,650)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	166,514,855	(374,553,650)
<b>Capital Transactions</b>		
Subscriptions	738,836,827	433,774,540
Redemptions	(541,418,009)	(577,248,813)
Total Capital Transactions	197,418,818	(143,474,273)
Total Increase/(Decrease) for the Year	363,933,673	(518,027,923)
<b>Net Assets</b>		
Beginning of Year	1,923,920,786	2,441,948,709
<b>End of Year</b>	<b>2,287,854,459</b>	<b>1,923,920,786</b>

# Vanguard Eurozone Inflation-Linked Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Year-on-year euro area inflation dropped significantly to finish the period at 2.9%. That was a sharp fall from the prior-year figure of more than 9% but was still above the European Central Bank's target of 2%.
- The fund's benchmark index returned 6.44% for the 12 months ended 31 December 2023.
- By country, Italy alone outpaced the index as a whole, while Germany was the biggest laggard.
- By maturity, euro zone inflation-linked bonds maturing in 10 to 15 years were the top performers, posting double-digit gains.
- By credit quality, securities on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts.

Benchmark returns in the commentary above are in Euros.

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

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	6.36%	2.40%	2.63%
Benchmark	6.44	2.51	2.80
Tracking Difference*	-0.08		
Investor EUR	6.36%	2.39%	2.61%
Benchmark	6.44	2.51	2.80
Tracking Difference*	-0.08		
Institutional Plus EUR Acc	6.42%	2.47%	2.53%
Benchmark	6.44	2.51	2.61
Tracking Difference*	-0.02		
Institutional Plus EUR Dist	6.42%	—	-3.22%
Benchmark	6.44	—	-3.18
Tracking Difference*	-0.02		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: Institutional Plus EUR Acc, 27 February 2014; Institutional Plus EUR Dist, 12 April 2022.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
French Republic Government Bond OAT 0.10% 1/3/2029	26,179,772	25,584,618	French Republic Government Bond OAT 0.25% 25/7/2024	64,306,265	64,088,363
Spain Government Inflation Linked Bond 0.70% 30/11/2033	25,947,556	24,453,995	Spain Government Inflation Linked Bond 1.80% 30/11/2024	51,739,966	51,784,297
Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2033	28,818,343	23,955,344	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	46,542,339	47,108,198
Italy Buoni Poliennali Del Tesoro 1.50% 15/5/2029	23,302,966	22,972,748	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	17,276,141	17,701,561
Italy Buoni Poliennali Del Tesoro 2.40% 15/5/2039	20,914,708	20,684,121	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	15,003,687	15,777,293
Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	17,561,344	18,297,674	Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/4/2030	14,895,798	15,242,211
Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	16,188,301	16,752,755	Spain Government Inflation Linked Bond 0.70% 30/11/2033	15,528,950	14,526,521
Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/4/2030	14,697,868	14,967,904	French Republic Government Bond OAT 3.15% 25/7/2032	11,833,327	14,500,829
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2033	14,763,798	14,655,864	French Republic Government Bond OAT 0.70% 25/7/2030	13,362,078	13,672,957
Spain Government Inflation Linked Bond 0.65% 30/11/2027	14,305,111	14,135,300	French Republic Government Bond OAT 1.85% 25/7/2027	10,843,193	11,559,668
French Republic Government Bond OAT 3.15% 25/7/2032	11,395,221	13,821,853	Spain Government Inflation Linked Bond 1.00% 30/11/2030	10,970,601	10,974,487
Spain Government Inflation Linked Bond 1.00% 30/11/2030	13,784,099	13,661,632	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2026	10,953,020	10,832,309
French Republic Government Bond OAT 0.70% 25/7/2030	13,106,906	13,428,113	French Republic Government Bond OAT 1.80% 25/7/2040	8,091,966	9,511,261
French Republic Government Bond OAT 1.85% 25/7/2027	12,164,686	12,835,966	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2046	8,940,646	9,232,658
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2046	12,195,487	11,990,572	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	9,427,961	8,853,135
French Republic Government Bond OAT 0.60% 25/7/2034	11,670,970	11,630,248	Italy Buoni Poliennali Del Tesoro 2.40% 15/5/2039	8,557,842	8,637,039
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2026	11,523,669	11,389,428	French Republic Government Bond OAT 0.10% 25/7/2047	9,179,177	8,052,527
French Republic Government Bond OAT 0.10% 25/7/2036	11,314,781	10,380,073	Spain Government Inflation Linked Bond 0.65% 30/11/2027	8,019,220	7,969,496
French Republic Government Bond OAT 1.80% 25/7/2040	7,717,478	8,822,788	Italy Buoni Poliennali Del Tesoro 3.10% 15/9/2026	7,418,039	7,839,265
Spain Government Inflation Linked Bond 2.05% 30/11/2039	8,652,858	8,669,809	Italy Buoni Poliennali Del Tesoro 0.40% 15/5/2030	8,127,175	7,390,068
French Republic Government Bond OAT 0.10% 25/7/2038	8,647,867	7,739,261	Italy Buoni Poliennali Del Tesoro 1.30% 15/5/2028	7,011,291	6,922,595
French Republic Government Bond OAT 0.10% 25/7/2047	8,860,388	7,494,078	French Republic Government Bond OAT 0.10% 1/3/2026	5,983,588	5,908,608
French Republic Government Bond OAT 0.10% 25/7/2031	7,715,746	7,448,708	French Republic Government Bond OAT 0.10% 25/7/2031	5,948,333	5,819,747
Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	7,990,347	7,384,827	Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2033	6,486,345	5,407,243
French Republic Government Bond OAT 0.10% 1/3/2026	7,238,119	7,141,519	French Republic Government Bond OAT 0.10% 25/7/2036	5,720,461	5,271,218
Italy Buoni Poliennali Del Tesoro 3.10% 15/9/2026	6,674,161	7,020,091	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	5,258,290	5,119,385
Italy Buoni Poliennali Del Tesoro 1.30% 15/5/2028	7,059,271	6,946,229			
Spain Government Inflation Linked Bond 1.80% 30/11/2024	6,606,250	6,680,377			
French Republic Government Bond OAT 0.10% 25/7/2053	7,538,019	6,325,808			
Italy Buoni Poliennali Del Tesoro 0.40% 15/5/2030	6,851,455	6,180,527			
Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	5,375,853	5,274,555			

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 99.57% (31 December 2022: 99.74%)</b>					
<b>Fixed Income 99.57% (31 December 2022: 99.74%)</b>					
<b>France 38.39% (31 December 2022: 39.34%)</b>					
French Republic Government Bond OAT	39,076,757	0.10%	1/3/2026	38,701,582	2.85%
French Republic Government Bond OAT	84,196,285	1.85%	25/7/2027	89,033,335	6.56%
French Republic Government Bond OAT	54,991,658	0.10%	1/3/2029	54,580,557	4.02%
French Republic Government Bond OAT	58,219,578	0.70%	25/7/2030	60,005,847	4.42%
French Republic Government Bond OAT	37,705,030	0.10%	25/7/2031	37,168,079	2.74%
French Republic Government Bond OAT	47,769,114	3.15%	25/7/2032	58,934,506	4.34%
French Republic Government Bond OAT	9,996,105	0.60%	25/7/2034	10,112,180	0.74%
French Republic Government Bond OAT	42,250,898	0.10%	25/7/2036	39,938,099	2.94%
French Republic Government Bond OAT	19,668,502	0.10%	25/7/2038	18,427,935	1.36%
French Republic Government Bond OAT	49,797,544	1.80%	25/7/2040	59,139,350	4.35%
French Republic Government Bond OAT	43,798,275	0.10%	25/7/2047	38,610,928	2.84%
French Republic Government Bond OAT	19,251,422	0.10%	25/7/2053	16,754,265	1.23%
				<b>521,406,663</b>	<b>38.39%</b>
<b>Germany 16.48% (31 December 2022: 15.49%)</b>					
Deutsche Bundesrepublik Inflation Linked Bond	64,431,348	0.10%	15/4/2026	63,355,440	4.67%
Deutsche Bundesrepublik Inflation Linked Bond	75,307,761	0.50%	15/4/2030	77,325,231	5.69%
Deutsche Bundesrepublik Inflation Linked Bond	34,465,601	0.10%	15/4/2033	34,646,993	2.55%
Deutsche Bundesrepublik Inflation Linked Bond	48,682,658	0.10%	15/4/2046	48,503,370	3.57%
				<b>223,831,034</b>	<b>16.48%</b>
<b>Italy 31.21% (31 December 2022: 30.07%)</b>					
Italy Buoni Poliennali Del Tesoro	31,143,870	0.65%	15/5/2026	30,669,129	2.26%
Italy Buoni Poliennali Del Tesoro	43,834,200	3.10%	15/9/2026	46,216,629	3.40%
Italy Buoni Poliennali Del Tesoro	54,364,216	1.30%	15/5/2028	54,324,699	4.00%
Italy Buoni Poliennali Del Tesoro	20,124,029	1.50%	15/5/2029	20,173,763	1.49%
Italy Buoni Poliennali Del Tesoro	43,687,674	0.40%	15/5/2030	40,817,772	3.01%
Italy Buoni Poliennali Del Tesoro	48,555,267	1.25%	15/9/2032	47,125,165	3.47%
Italy Buoni Poliennali Del Tesoro	55,891,221	0.10%	15/5/2033	47,833,069	3.52%
Italy Buoni Poliennali Del Tesoro	52,054,687	2.35%	15/9/2035	55,280,858	4.07%
Italy Buoni Poliennali Del Tesoro	12,610,420	2.40%	15/5/2039	13,072,526	0.96%
Italy Buoni Poliennali Del Tesoro	50,935,024	2.55%	15/9/2041	54,542,236	4.02%
Italy Buoni Poliennali Del Tesoro	21,711,795	0.15%	15/5/2051	13,740,689	1.01%
				<b>423,796,535</b>	<b>31.21%</b>
<b>Spain 13.49% (31 December 2022: 14.84%)</b>					
Spain Government Inflation Linked Bond	54,202,608	0.65%	30/11/2027	54,064,942	3.98%
Spain Government Inflation Linked Bond	57,912,556	1.00%	30/11/2030	58,484,530	4.31%
Spain Government Inflation Linked Bond	63,225,748	0.70%	30/11/2033	61,104,796	4.50%
Spain Government Inflation Linked Bond	8,696,104	2.05%	30/11/2039	9,500,930	0.70%
				<b>183,155,198</b>	<b>13.49%</b>
<b>Total Fixed Income</b>				<b>1,352,189,430</b>	<b>99.57%</b>
<b>Total Transferable Securities</b>				<b>1,352,189,430</b>	<b>99.57%</b>
<b>Total Investments</b>				<b>1,352,189,430</b>	<b>99.57%</b>
				Fair Value EUR (€)	% of Total Net Assets
<b>Other Assets and Liabilities</b>				<b>5,879,158</b>	<b>0.43%</b>
<b>Net Assets</b>				<b>1,358,068,588</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>				Fair Value EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing			732,096,457	52.96%
(b)	Transferable securities dealt in on another regulated market			620,092,973	44.86%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market			—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market			—	0.00%
(e)	Total OTC Financial Derivative Instruments			—	0.00%
(f)	Other assets			30,113,527	2.18%
<b>Total Assets</b>				<b>1,382,302,957</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,352,189,430	1,292,942,419
Cash	3	205,927	756,492
Receivables:			
Interest and Dividends		4,155,820	4,330,939
Capital Shares Issued		23,857,920	595,569
Investments Sold		1,893,860	11,576,066
<b>Total Current Assets</b>		<b>1,382,302,957</b>	<b>1,310,201,485</b>
<b>Current Liabilities</b>			
Payables and Other Liabilities:			
Investments Purchased		20,971,832	1,108,976
Income Distribution Payable		1,735,350	5,394,036
Capital Shares Redeemed		1,422,828	7,240,141
Management Fees Payable	12	104,359	104,968
<b>Total Current Liabilities</b>		<b>24,234,369</b>	<b>13,848,121</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>1,358,068,588</b>	<b>1,296,353,364</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
Net Assets	650,180,303	597,006,247	801,482,650
Number of Shares Outstanding	4,796,343	4,684,145	5,639,107
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>135.56</b>	<b>127.45</b>	<b>142.13</b>
<b>Investor EUR</b>			
Net Assets	39,848,973	40,594,959	59,024,721
Number of Shares Outstanding	255,394	276,720	360,800
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>156.03</b>	<b>146.70</b>	<b>163.59</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	482,060,068	479,545,121	689,146,244
Number of Shares Outstanding	3,768,835	3,989,982	5,144,916
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>127.91</b>	<b>120.19</b>	<b>133.95</b>
<b>Institutional Plus EUR Dist<sup>2</sup></b>			
Net Assets	185,979,244	179,207,037	—
Number of Shares Outstanding	2,183,407	2,183,460	—
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>85.18</b>	<b>82.07</b>	<b>—</b>

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

2 The share class launched on 12 April 2022.

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		31,567,790	125,657,876
Net Gain/(Loss) on Financial Instruments		52,429,086	(288,679,054)
<b>Total Investment Income/(Loss)</b>		<b>83,996,876</b>	<b>(163,021,178)</b>
<b>Expenses</b>			
Management Fees	12	1,156,165	1,335,351
Transaction Fees and Commissions		124	—
<b>Total Expenses</b>		<b>1,156,289</b>	<b>1,335,351</b>
<b>Finance Costs</b>			
Interest Expense		5,320	13,325
Distribution	6	4,662,439	14,597,731
<b>Total Finance Costs</b>		<b>4,667,759</b>	<b>14,611,056</b>
<b>Net Investment Income/(Loss)</b>		<b>78,172,828</b>	<b>(178,967,585)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>78,172,828</b>	<b>(178,967,585)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	78,172,828	(178,967,585)
<b>Capital Transactions</b>		
Subscriptions	301,430,409	691,185,515
Redemptions	(317,888,013)	(765,518,181)
Total Capital Transactions	(16,457,604)	(74,332,666)
Total Increase/(Decrease) for the Year	61,715,224	(253,300,251)
<b>Net Assets</b>		
Beginning of Year	1,296,353,364	1,549,653,615
End of Year	1,358,068,588	1,296,353,364

# Vanguard Global Bond Index Fund

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

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- The fund's benchmark, which is hedged to the US dollar, returned 7.22% for the 12 months ended 31 December 2023.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Japan also underperformed. Italy, South Korea and Belgium posted double-digit gains.
- By sector, corporate bonds fared better than other parts of the market including government bonds and US mortgage-backed securities.
- By credit quality, bonds at the bottom of the investment-grade ladder did better than their higher-rated counterparts. By maturity, bonds maturing in 10 to 15 years were the top performers, posting double-digit gains.

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

### Benchmark: Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
CHF Hedged Acc	2.52%	-1.68%	-0.15%
Benchmark	2.54	-1.55	-0.04
Tracking Difference*	-0.02		
CHF Hedged Dist	2.52%	—	-5.61%
Benchmark	2.54	—	-5.42
Tracking Difference*	-0.02		
Institutional Plus CHF Hedged Acc	2.55%	-1.64%	-0.67%
Benchmark	2.54	-1.55	-0.59
Tracking Difference*	0.01		
EUR Hedged Acc	4.69%	-0.95%	0.34%
Benchmark	4.76	-0.81	0.44
Tracking Difference*	-0.07		
EUR Hedged Dist	4.69%	—	-4.70%
Benchmark	4.76	—	-4.48
Tracking Difference*	-0.07		
Institutional Plus EUR Hedged Acc	4.74%	-0.91%	0.39%
Benchmark	4.76	-0.81	0.44
Tracking Difference*	-0.02		
GBP Hedged Acc	6.16%	0.09%	1.48%
Benchmark	6.25	0.26	1.60
Tracking Difference*	-0.09		
GBP Hedged Dist	6.16%	0.09%	1.48%
Benchmark	6.25	0.26	1.60
Tracking Difference*	-0.09		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus GBP Hedged Acc	6.21%	0.15%	1.05%
Benchmark <sup>2</sup>	6.25	0.26	1.13
Tracking Difference*	-0.04		
Institutional Plus GBP Hedged Dist	6.20%	0.14%	1.05%
Benchmark <sup>2</sup>	6.25	0.26	1.13
Tracking Difference*	-0.05		
Institutional Plus JPY Hedged Acc	0.97%	-1.63%	-1.48%
Benchmark <sup>2</sup>	0.87	-1.57	-1.42
Tracking Difference*	0.10		
USD Hedged Acc	7.12%	0.99%	2.16%
Benchmark <sup>2</sup>	7.22	1.15	2.30
Tracking Difference*	-0.10		
USD Hedged Dist	7.12%	—	-2.90%
Benchmark	7.22	—	-2.67
Tracking Difference*	-0.10		
Investor USD Hedged	7.12%	0.98%	1.45%
Benchmark <sup>2</sup>	7.22	1.15	1.63
Tracking Difference*	-0.10		
Institutional Plus USD Hedged Acc	7.17%	1.04%	1.53%
Benchmark <sup>2</sup>	7.22	1.15	1.63
Tracking Difference*	-0.05		
Institutional Plus USD Hedged Dist	7.17%	1.04%	1.23%
Benchmark <sup>2</sup>	7.22	1.15	1.37
Tracking Difference*	-0.05		

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

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

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

1 Since-inception returns: CHF Hedged Dist, 21 January 2021; Institutional Plus CHF Hedged Acc, 2 September 2014; EUR Hedged Acc, 27 February 2014; EUR Hedged Dist, 21 January 2021; Institutional Plus EUR Hedged Acc, 27 February 2014; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 2 September 2014; Institutional Plus JPY Hedged Acc, 8 September 2016; USD Hedged Dist, 21 March 2021; Investor USD Hedged and Institutional Plus USD Hedged Acc, 10 March 2015; Institutional Plus USD Hedged Dist, 31 May 2018.

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

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 3.50% 15/2/2033	\$133,503,100	132,086,233	US Treasury Note 4.25% 30/9/2024	\$106,495,000	105,214,285
US Treasury Note 3.38% 15/5/2033	\$127,926,500	122,605,297	US Treasury Note 3.50% 15/2/2033	\$94,439,100	93,654,080
US Treasury Note 3.63% 31/3/2028	\$101,835,000	102,019,741	US Treasury Note 3.63% 31/3/2028	\$75,262,000	74,809,384
US Treasury Note 3.88% 31/12/2027	\$66,355,000	66,816,986	Spain Government Bond 0.00% 31/5/2024	€71,367,000	74,287,795
US Treasury Note 4.00% 29/2/2028	\$66,939,000	65,853,199	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	€65,928,000	68,713,703
US Treasury Note 0.50% 28/2/2026	\$68,655,000	62,717,415	US Treasury Note 3.38% 15/5/2033	\$69,075,500	66,380,143
US Treasury Note 4.63% 15/3/2026	\$60,040,000	61,420,304	US Treasury Note 0.38% 15/7/2024	\$66,311,000	63,046,587
US Treasury Note 3.88% 15/8/2033	\$62,305,000	58,947,970	French Republic Government Bond OAT 0.00% 25/3/2024	€57,860,000	60,634,616
US Treasury Note 1.38% 15/11/2031	\$69,940,000	56,735,307	Italy Buoni Poliennali Del Tesoro 0.00% 30/1/2024	€51,729,000	54,582,768
US Treasury Note 1.25% 15/8/2031	\$65,670,000	54,665,748	US Treasury Note 4.13% 31/1/2025	\$51,079,000	50,791,390
US Treasury Note 0.25% 30/9/2025	\$55,930,000	50,962,914	US Treasury Note 1.38% 15/11/2031	\$62,125,000	50,032,386
US Treasury Note 4.13% 31/1/2025	\$51,079,000	50,869,747	US Treasury Note 2.38% 15/8/2024	\$51,535,000	50,025,770
US Treasury Note 4.13% 15/11/2032	\$48,715,000	50,513,403	US Treasury Note 3.88% 31/12/2027	\$49,342,000	48,787,718
US Treasury Note 4.00% 30/6/2028	\$49,320,000	49,019,100	US Treasury Note 4.25% 15/10/2025	\$48,410,000	47,867,332
Italy Buoni Poliennali Del Tesoro 3.50% 15/1/2026	€44,680,000	48,951,940	US Treasury Note 4.63% 15/3/2026	\$46,170,000	46,426,784
US Treasury Note 3.50% 31/1/2028	\$47,765,000	46,859,233	United Kingdom Gilt 0.25% 31/1/2025	£36,501,216	43,677,992
US Treasury Note 4.00% 15/12/2025	\$46,660,000	46,436,176	US Treasury Note 2.88% 15/5/2032	\$45,600,000	41,897,742
US Treasury Bond 3.63% 15/2/2053	\$44,705,000	44,212,134	US Treasury Note 4.13% 15/11/2032	\$38,311,000	39,526,009
US Treasury Note 2.88% 15/5/2032	\$46,440,000	43,153,995	US Treasury Note 1.25% 15/8/2031	\$47,500,000	38,533,324
US Treasury Note 4.13% 15/6/2026	\$43,345,000	42,935,839	US Treasury Note 3.88% 31/12/2029	\$37,230,000	37,599,412

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.62% (31 December 2022: 98.89%)</b>					
<b>Fixed Income 98.62% (31 December 2022: 98.89%)</b>					
<b>Australia 2.03% (31 December 2022: 2.02%)</b>					
AGI Finance Pty Ltd.	AUD3,000,000	2.12%	24/6/2027	1,858,000	0.01%
AGI Finance Pty Ltd.	AUD500,000	1.82%	23/11/2028	291,809	0.00%
Amcor Finance USA, Inc.	\$375,000	3.63%	28/4/2026	362,476	0.00%
Amcor UK Finance plc	€300,000	1.13%	23/6/2027	308,643	0.00%
APA Infrastructure Ltd.	\$110,000	4.20%	23/3/2025	108,349	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	22/3/2027	105,521	0.00%
APA Infrastructure Ltd.	\$920,000	4.25%	15/7/2027	893,242	0.01%
APA Infrastructure Ltd.	€500,000	0.75%	15/3/2029	480,620	0.00%
APA Infrastructure Ltd.	€150,000	2.00%	15/7/2030	149,271	0.00%
APA Infrastructure Ltd.	£400,000	3.13%	18/7/2031	445,092	0.00%
APA Infrastructure Ltd.	€1,000,000	1.25%	15/3/2033	891,353	0.01%
APA Infrastructure Ltd.	£400,000	2.50%	15/3/2036	377,126	0.00%
Argentum Netherlands BV for Swiss Re Ltd.^	\$600,000	5.63%	15/8/2052	585,247	0.00%
Asian Development Bank	AUD3,100,000	4.50%	20/6/2030	2,121,652	0.01%
Aurizon Finance Pty Ltd.	AUD1,000,000	3.00%	9/3/2028	613,999	0.00%
Aurizon Network Pty Ltd.	AUD2,000,000	2.90%	2/9/2030	1,108,912	0.01%
Ausgrid Finance Pty Ltd.	€200,000	1.25%	30/7/2025	213,108	0.00%
Ausgrid Finance Pty Ltd.	AUD600,000	1.81%	5/2/2027	371,342	0.00%
Ausgrid Finance Pty Ltd.	\$150,000	4.35%	1/8/2028	144,817	0.00%
Ausgrid Finance Pty Ltd.	€949,000	0.88%	7/10/2031	854,542	0.01%
AusNet Services Holdings Pty Ltd.	€200,000	1.50%	26/2/2027	207,850	0.00%
AusNet Services Holdings Pty Ltd.	AUD550,000	4.40%	16/8/2027	367,610	0.00%
AusNet Services Holdings Pty Ltd.	AUD600,000	4.30%	30/3/2028	396,890	0.00%
AusNet Services Holdings Pty Ltd.	AUD400,000	6.13%	31/5/2033	281,505	0.00%
Australia & New Zealand Banking Group Ltd.	\$850,000	4.50%	19/3/2024	847,429	0.01%
Australia & New Zealand Banking Group Ltd.	AUD1,800,000	1.65%	16/1/2025	1,192,402	0.01%
Australia & New Zealand Banking Group Ltd.	\$1,000,000	5.38%	3/7/2025	1,008,993	0.01%
Australia & New Zealand Banking Group Ltd.	\$500,000	5.67%	3/10/2025	508,011	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	3.70%	16/11/2025	245,245	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	251,460	0.00%
Australia & New Zealand Banking Group Ltd.	\$550,000	4.40%	19/5/2026	536,546	0.00%
Australia & New Zealand Banking Group Ltd.	\$500,000	4.68%	15/6/2026	500,594	0.00%
Australia & New Zealand Banking Group Ltd.^	\$575,000	2.95%	22/7/2030	546,909	0.00%
Australia & New Zealand Banking Group Ltd.^	€725,000	0.67%	5/5/2031	733,810	0.00%
Australia & New Zealand Banking Group Ltd.^	£204,000	1.81%	16/9/2031	233,627	0.00%
Australia & New Zealand Banking Group Ltd.^	¥500,000,000	1.50%	1/9/2032	3,627,738	0.02%
Australia & New Zealand Banking Group Ltd.	\$500,000	6.74%	8/12/2032	535,272	0.00%
Australia & New Zealand Banking Group Ltd.^	\$700,000	2.57%	25/11/2035	565,628	0.00%
Australia & New Zealand Banking Group Ltd.^	AUD500,000	6.74%	10/2/2038	360,032	0.00%
Australia Government Bond	AUD16,000,000	3.25%	21/4/2025	10,833,513	0.05%
Australia Government Bond	AUD12,900,000	0.25%	21/11/2025	8,253,668	0.04%
Australia Government Bond	AUD10,500,000	4.25%	21/4/2026	7,259,368	0.04%
Australia Government Bond	AUD13,200,000	0.50%	21/9/2026	8,289,098	0.04%
Australia Government Bond	AUD10,000,000	4.75%	21/4/2027	7,064,527	0.04%
Australia Government Bond	AUD13,000,000	2.75%	21/11/2027	8,596,223	0.04%
Australia Government Bond	AUD10,400,000	2.25%	21/5/2028	6,705,929	0.03%
Australia Government Bond	AUD3,100,000	2.75%	21/11/2028	2,031,919	0.01%
Australia Government Bond	AUD1,605,000	2.75%	21/11/2029	1,039,559	0.01%
Australia Government Bond	AUD11,200,000	2.50%	21/5/2030	7,101,393	0.04%
Australia Government Bond	AUD15,800,000	1.00%	21/12/2030	8,946,639	0.04%
Australia Government Bond	AUD10,030,000	1.50%	21/6/2031	5,813,622	0.03%
Australia Government Bond	AUD18,000,000	1.00%	21/11/2031	9,905,966	0.05%
Australia Government Bond	AUD5,800,000	1.25%	21/5/2032	3,213,886	0.02%
Australia Government Bond	AUD11,000,000	1.75%	21/11/2032	6,288,106	0.03%
Australia Government Bond	AUD27,650,000	4.50%	21/4/2033	19,680,587	0.10%
Australia Government Bond	AUD6,000,000	3.75%	21/5/2034	4,018,785	0.02%
Australia Government Bond	AUD10,000,000	3.50%	21/12/2034	6,531,336	0.03%
Australia Government Bond	AUD4,648,000	2.75%	21/6/2035	2,807,373	0.01%
Australia Government Bond	AUD5,700,000	3.75%	21/4/2037	3,757,785	0.02%
Australia Government Bond	AUD4,000,000	3.25%	21/6/2039	2,443,351	0.01%
Australia Government Bond	AUD6,800,000	2.75%	21/5/2041	3,790,197	0.02%
Australia Government Bond	AUD5,960,000	3.00%	21/3/2047	3,283,702	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Australia Government Bond	AUD8,725,000	1.75%	21/6/2051	3,514,848	0.02%
Australia Government Bond	AUD5,000,000	4.75%	21/6/2054	3,676,343	0.02%
Australia Pacific Airports Melbourne Pty Ltd.	AUD1,500,000	3.76%	25/11/2031	905,394	0.01%
Australian Capital Territory	AUD300,000	4.50%	23/10/2034	202,335	0.00%
Australian Energy Market Operator Ltd.	AUD400,000	5.35%	6/12/2028	279,813	0.00%
BHP Billiton Finance Ltd.	£300,000	4.30%	25/9/2042	352,420	0.00%
BHP Billiton Finance USA Ltd.	\$600,000	4.75%	28/2/2028	606,161	0.00%
BHP Billiton Finance USA Ltd.	\$500,000	5.25%	8/9/2030	517,790	0.00%
BHP Billiton Finance USA Ltd.	\$500,000	4.90%	28/2/2033	511,583	0.00%
BHP Billiton Finance USA Ltd.	\$500,000	5.25%	8/9/2033	519,085	0.00%
BHP Billiton Finance USA Ltd.	\$350,000	4.13%	24/2/2042	317,662	0.00%
BHP Billiton Finance USA Ltd.	\$370,000	5.00%	30/9/2043	373,866	0.00%
BHP Billiton Finance USA Ltd.	\$500,000	5.50%	8/9/2053	546,433	0.00%
CIMIC Finance Ltd.	€100,000	1.50%	28/5/2029	95,894	0.00%
Coles Group Treasury Pty Ltd.	AUD400,000	5.80%	15/7/2031	283,215	0.00%
Commonwealth Bank of Australia	\$3,000,000	5.08%	10/1/2025	3,004,254	0.02%
Commonwealth Bank of Australia	\$500,000	2.30%	14/3/2025	485,212	0.00%
Commonwealth Bank of Australia	\$500,000	3.21%	27/5/2025	488,531	0.00%
Commonwealth Bank of Australia	AUD1,000,000	4.20%	18/8/2025	679,013	0.00%
Commonwealth Bank of Australia	\$250,000	4.93%	9/12/2025	250,794	0.00%
Commonwealth Bank of Australia	AUD1,500,000	2.40%	14/1/2027	961,561	0.01%
Commonwealth Bank of Australia	AUD500,000	4.40%	18/8/2027	339,326	0.00%
Commonwealth Bank of Australia	\$100,000	3.15%	19/9/2027	94,884	0.00%
Commonwealth Bank of Australia	AUD2,400,000	5.00%	13/1/2028	1,663,400	0.01%
Commonwealth Bank of Australia	€4,700,000	0.75%	28/2/2028	4,759,982	0.02%
Commonwealth Bank of Australia	AUD2,150,000	4.90%	17/8/2028	1,485,288	0.01%
Commonwealth Bank of Australia	\$500,000	5.07%	14/9/2028	511,052	0.00%
Commonwealth Bank of Australia	€520,000	0.13%	15/10/2029	489,485	0.00%
Commonwealth Bank of Australia	\$1,200,000	2.69%	11/3/2031	989,737	0.01%
Commonwealth Bank of Australia	\$1,200,000	1.88%	15/9/2031	979,105	0.01%
Commonwealth Bank of Australia	\$600,000	3.78%	14/3/2032	526,685	0.00%
Commonwealth Bank of Australia <sup>^</sup>	AUD1,300,000	6.45%	25/10/2033	922,794	0.01%
Commonwealth Bank of Australia <sup>^</sup>	\$400,000	3.61%	12/9/2034	357,018	0.00%
Commonwealth Bank of Australia <sup>^</sup>	AUD400,000	6.70%	15/3/2038	287,433	0.00%
Commonwealth Bank of Australia	\$400,000	3.74%	12/9/2039	314,012	0.00%
Commonwealth Bank of Australia	\$600,000	3.90%	12/7/2047	515,544	0.00%
Commonwealth Bank of Australia	\$650,000	4.32%	10/1/2048	518,349	0.00%
Computershare US, Inc.	€300,000	1.13%	7/10/2031	257,279	0.00%
CSL Finance plc	\$400,000	3.85%	27/4/2027	389,339	0.00%
CSL Finance plc	\$400,000	4.25%	27/4/2032	389,274	0.00%
CSL Finance plc	\$400,000	4.95%	27/4/2062	376,111	0.00%
DBNGP Finance Co. Pty Ltd.	AUD100,000	4.23%	28/5/2025	67,299	0.00%
Downer Group Finance Pty Ltd.	AUD1,000,000	3.70%	29/4/2026	655,065	0.00%
ElectraNet Pty Ltd.	AUD500,000	2.47%	15/12/2028	298,661	0.00%
GAIF Bond Issuer Pty Ltd.	\$375,000	3.40%	30/9/2026	358,907	0.00%
Glencore Capital Finance DAC	€800,000	1.13%	10/3/2028	813,948	0.01%
Glencore Capital Finance DAC	€700,000	0.75%	1/3/2029	677,091	0.00%
Glencore Finance Europe Ltd.	€900,000	3.13%	26/3/2026	1,102,421	0.01%
Glencore Finance Europe Ltd.	€1,000,000	1.50%	15/10/2026	1,051,929	0.01%
Glencore Funding LLC	\$250,000	1.63%	27/4/2026	231,548	0.00%
Glencore Funding LLC	\$400,000	4.00%	27/3/2027	388,547	0.00%
Glencore Funding LLC	\$2,075,000	3.88%	27/10/2027	1,996,048	0.01%
Glencore Funding LLC	\$450,000	2.50%	1/9/2030	385,268	0.00%
Glencore Funding LLC	\$575,000	2.85%	27/4/2031	496,003	0.00%
Goodman US Finance Four LLC	\$100,000	4.50%	15/10/2037	85,477	0.00%
Goodman US Finance Three LLC	\$800,000	3.70%	15/3/2028	745,742	0.00%
Housing Australia	AUD700,000	2.38%	28/3/2029	442,161	0.00%
Housing Australia	AUD3,360,000	1.52%	27/5/2030	1,966,927	0.01%
Housing Australia	AUD1,200,000	1.41%	29/6/2032	651,216	0.00%
Landeskreditbank Baden-Wuerttemberg Foerderbank	AUD4,204,000	4.25%	7/8/2025	2,857,555	0.01%
Lonsdale Finance Pty Ltd.	AUD1,500,000	2.45%	20/11/2026	956,388	0.01%
Macquarie Bank Ltd.	\$800,000	2.30%	22/1/2025	776,380	0.00%
Macquarie Bank Ltd.	\$200,000	4.88%	10/6/2025	197,363	0.00%
Macquarie Bank Ltd.	\$150,000	4.00%	29/7/2025	147,453	0.00%
Macquarie Bank Ltd.	\$525,000	3.90%	15/1/2026	514,191	0.00%
Macquarie Bank Ltd.	\$595,000	5.21%	15/6/2026	598,024	0.00%
Macquarie Bank Ltd.	\$650,000	5.39%	7/12/2026	658,441	0.00%
Macquarie Bank Ltd.	\$200,000	3.62%	3/6/2030	174,022	0.00%
Macquarie Bank Ltd. <sup>^</sup>	\$600,000	3.05%	3/3/2036	485,800	0.00%
Macquarie Group Ltd. <sup>^</sup>	\$600,000	5.11%	9/8/2026	597,846	0.00%
Macquarie Group Ltd.	€400,000	0.63%	3/2/2027	405,552	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Macquarie Group Ltd.	€900,000	0.35%	3/3/2028	879,426	0.01%
Macquarie Group Ltd. ^	\$500,000	1.94%	14/4/2028	446,448	0.00%
Macquarie Group Ltd. ^	\$1,000,000	4.10%	21/6/2028	960,165	0.01%
Macquarie Group Ltd. ^	\$265,000	3.76%	28/11/2028	248,191	0.00%
Macquarie Group Ltd. ^	\$275,000	4.65%	27/3/2029	266,105	0.00%
Macquarie Group Ltd. ^	CAD185,000	2.72%	21/8/2029	125,718	0.00%
Macquarie Group Ltd. ^	\$300,000	5.03%	15/1/2030	296,601	0.00%
Macquarie Group Ltd. ^	\$500,000	2.87%	14/1/2033	411,042	0.00%
Macquarie Group Ltd. ^	\$660,000	5.49%	9/11/2033	669,276	0.00%
Macquarie Group Ltd. ^	\$1,095,000	5.89%	15/6/2034	1,125,029	0.01%
Macquarie Group Ltd. ^	\$500,000	6.26%	7/12/2034	522,727	0.00%
National Australia Bank Ltd.	AUD1,950,000	1.65%	21/1/2025	1,291,117	0.01%
National Australia Bank Ltd.	\$500,000	5.20%	13/5/2025	502,502	0.00%
National Australia Bank Ltd.	AUD5,800,000	4.65%	25/11/2025	3,966,455	0.02%
National Australia Bank Ltd.	\$525,000	4.97%	12/1/2026	528,256	0.00%
National Australia Bank Ltd.	\$300,000	3.38%	14/1/2026	292,360	0.00%
National Australia Bank Ltd.	€1,200,000	0.75%	30/1/2026	1,265,649	0.01%
National Australia Bank Ltd.	£770,000	3.00%	4/9/2026	949,481	0.01%
National Australia Bank Ltd.	AUD300,000	2.90%	25/2/2027	194,750	0.00%
National Australia Bank Ltd.	\$500,000	4.63%	22/11/2027	502,028	0.00%
National Australia Bank Ltd.	AUD4,500,000	4.95%	25/11/2027	3,112,243	0.02%
National Australia Bank Ltd.	\$500,000	4.94%	12/1/2028	505,323	0.00%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	135,408	0.00%
National Australia Bank Ltd.	€1,000,000	2.13%	24/5/2028	1,066,682	0.01%
National Australia Bank Ltd.	\$500,000	4.90%	13/6/2028	504,971	0.00%
National Australia Bank Ltd.	€1,300,000	1.38%	30/8/2028	1,327,704	0.01%
National Australia Bank Ltd.	\$500,000	5.13%	28/11/2028	512,963	0.00%
National Australia Bank Ltd.	€2,000,000	0.01%	6/1/2029	1,908,762	0.01%
National Australia Bank Ltd. ^	CAD345,000	3.52%	12/6/2030	252,605	0.00%
National Australia Bank Ltd.	\$1,150,000	2.33%	21/8/2030	937,859	0.01%
National Australia Bank Ltd. ^	£600,000	1.70%	15/9/2031	682,238	0.00%
National Australia Bank Ltd. ^	AUD1,200,000	6.32%	3/8/2032	842,229	0.01%
National Australia Bank Ltd.	\$750,000	6.43%	12/1/2033	790,769	0.01%
National Australia Bank Ltd.	\$1,250,000	2.65%	14/1/2041	816,283	0.01%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	205,954	0.00%
NBN Co., Ltd.	AUD5,000,000	1.00%	3/12/2025	3,184,116	0.02%
NBN Co., Ltd.	€975,000	4.13%	15/3/2029	1,122,355	0.01%
Network Finance Co. Pty Ltd.	AUD1,100,000	2.58%	3/10/2028	666,594	0.00%
Network Finance Co. Pty Ltd.	AUD300,000	6.06%	19/6/2030	212,136	0.00%
New South Wales Treasury Corp.	AUD1,000,000	4.00%	20/5/2026	683,991	0.00%
New South Wales Treasury Corp.	AUD9,000,000	3.00%	20/5/2027	5,972,400	0.03%
New South Wales Treasury Corp.	AUD3,200,000	3.00%	20/3/2028	2,107,936	0.01%
New South Wales Treasury Corp.	AUD2,700,000	3.00%	20/4/2029	1,753,299	0.01%
New South Wales Treasury Corp.	AUD3,300,000	3.00%	20/2/2030	2,113,759	0.01%
New South Wales Treasury Corp.	AUD10,000,000	2.00%	20/3/2031	5,864,920	0.03%
New South Wales Treasury Corp.	AUD8,700,000	1.50%	20/2/2032	4,769,095	0.02%
New South Wales Treasury Corp.	AUD3,500,000	2.50%	22/11/2032	2,051,037	0.01%
New South Wales Treasury Corp.	AUD3,000,000	1.75%	20/3/2034	1,571,703	0.01%
New South Wales Treasury Corp.	AUD4,000,000	4.75%	20/2/2035	2,743,676	0.01%
New South Wales Treasury Corp.	AUD1,700,000	4.25%	20/2/2036	1,104,280	0.01%
New South Wales Treasury Corp.	AUD1,800,000	3.50%	20/11/2037	1,062,355	0.01%
Newcrest Finance Pty Ltd.	\$300,000	5.75%	15/11/2041	311,007	0.00%
Northern Star Resources Ltd.	\$400,000	6.13%	11/4/2033	401,809	0.00%
Northern Territory Treasury Corp.	AUD2,200,000	2.75%	21/4/2027	1,447,687	0.01%
Northern Territory Treasury Corp.	AUD500,000	3.50%	21/4/2028	334,045	0.00%
NSW Electricity Networks Finance Pty Ltd.	AUD2,000,000	2.73%	23/4/2029	1,194,562	0.01%
Optus Finance Pty Ltd.	AUD700,000	1.60%	1/7/2025	457,044	0.00%
Optus Finance Pty Ltd.	AUD2,500,000	2.60%	24/11/2028	1,542,169	0.01%
Optus Finance Pty Ltd.	AUD1,000,000	2.50%	1/7/2030	582,215	0.00%
Origin Energy Finance Ltd.	€200,000	1.00%	17/9/2029	192,412	0.00%
Pacific National Finance Pty Ltd.	AUD800,000	3.80%	8/9/2031	440,100	0.00%
Qantas Airways Ltd.	AUD1,800,000	3.15%	27/9/2028	1,110,783	0.01%
QBE Insurance Group Ltd. ^	\$300,000	5.88%	17/6/2046	293,466	0.00%
Queensland Treasury Corp.	AUD2,800,000	4.75%	21/7/2025	1,930,654	0.01%
Queensland Treasury Corp.	AUD500,000	3.25%	21/7/2026	335,956	0.00%
Queensland Treasury Corp.	AUD2,750,000	2.75%	20/8/2027	1,806,327	0.01%
Queensland Treasury Corp.	AUD3,500,000	3.25%	21/7/2028	2,323,725	0.01%
Queensland Treasury Corp.	AUD750,000	3.25%	21/8/2029	492,165	0.00%
Queensland Treasury Corp.	AUD10,900,000	3.50%	21/8/2030	7,160,295	0.04%
Queensland Treasury Corp.	AUD2,300,000	1.75%	21/8/2031	1,315,625	0.01%
Queensland Treasury Corp.	AUD5,700,000	1.50%	2/3/2032	3,144,465	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Queensland Treasury Corp.	AUD1,200,000	1.50%	20/8/2032	651,304	0.00%
Queensland Treasury Corp.	AUD400,000	4.50%	9/3/2033	275,233	0.00%
Queensland Treasury Corp.	AUD3,000,000	1.75%	20/7/2034	1,567,029	0.01%
Queensland Treasury Corp.	AUD3,200,000	2.25%	16/4/2040	1,514,694	0.01%
Rio Tinto Finance USA Ltd.	\$1,100,000	2.75%	2/11/2051	752,774	0.00%
Rio Tinto Finance USA plc	\$500,000	5.00%	9/3/2033	518,718	0.00%
Rio Tinto Finance USA plc	\$250,000	4.75%	22/3/2042	242,517	0.00%
Rio Tinto Finance USA plc	\$450,000	4.13%	21/8/2042	407,131	0.00%
Rio Tinto Finance USA plc	\$500,000	5.13%	9/3/2053	519,882	0.00%
Santos Finance Ltd.	\$500,000	3.65%	29/4/2031	434,995	0.00%
Santos Finance Ltd.	\$500,000	6.88%	19/9/2033	531,141	0.00%
Scentre Group Trust 1	£300,000	3.88%	16/7/2026	371,420	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$75,000	3.25%	28/10/2025	72,277	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$1,175,000	3.75%	23/3/2027	1,127,613	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€900,000	1.75%	11/4/2028	906,019	0.01%
Scentre Group Trust 2^	\$550,000	5.13%	24/9/2080	490,156	0.00%
Scentre Group Trust 2^	\$505,000	4.75%	24/9/2080	473,950	0.00%
South Australian Government Financing Authority	AUD600,000	3.00%	20/7/2026	400,650	0.00%
South Australian Government Financing Authority	AUD5,000,000	3.00%	20/9/2027	3,308,275	0.02%
South Australian Government Financing Authority	AUD1,200,000	3.00%	24/5/2028	788,538	0.00%
South Australian Government Financing Authority	AUD3,500,000	2.75%	24/5/2030	2,202,544	0.01%
South Australian Government Financing Authority	AUD6,500,000	2.00%	23/5/2036	3,263,891	0.02%
South32 Treasury Ltd.	\$425,000	4.35%	14/4/2032	384,101	0.00%
Stockland Trust	€1,000,000	1.63%	27/4/2026	1,049,011	0.01%
Sydney Airport Finance Co. Pty Ltd.	\$35,000	3.38%	30/4/2025	34,139	0.00%
Sydney Airport Finance Co. Pty Ltd.	\$535,000	3.63%	28/4/2026	517,476	0.00%
Tasmanian Public Finance Corp.	AUD300,000	3.25%	19/2/2026	201,638	0.00%
Tasmanian Public Finance Corp.	AUD800,000	4.75%	21/1/2031	562,225	0.00%
Telstra Group Ltd.	\$525,000	3.13%	7/4/2025	512,883	0.00%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	138,543	0.00%
Telstra Group Ltd.	€400,000	1.38%	26/3/2029	408,240	0.00%
Telstra Group Ltd.	€500,000	1.00%	23/4/2030	492,019	0.00%
Telstra Group Ltd.	€1,340,000	3.75%	4/5/2031	1,551,914	0.01%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	136,201	0.00%
Toyota Finance Australia Ltd.	€545,000	0.06%	13/1/2025	580,988	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	135,789	0.00%
Toyota Finance Australia Ltd.	£1,000,000	3.92%	28/6/2027	1,254,458	0.01%
Toyota Finance Australia Ltd.	€408,000	0.44%	13/1/2028	407,163	0.00%
Transurban Finance Co. Pty Ltd.	\$775,000	4.13%	2/2/2026	758,670	0.00%
Transurban Finance Co. Pty Ltd.	\$100,000	3.38%	22/3/2027	94,873	0.00%
Transurban Finance Co. Pty Ltd.	€400,000	1.75%	29/3/2028	416,267	0.00%
Transurban Finance Co. Pty Ltd.	\$500,000	2.45%	16/3/2031	416,448	0.00%
Transurban Queensland Finance Pty Ltd.	AUD600,000	3.25%	5/8/2031	349,248	0.00%
Treasury Corp. of Victoria	AUD2,700,000	5.50%	17/11/2026	1,918,647	0.01%
Treasury Corp. of Victoria	AUD5,000,000	1.25%	19/11/2027	3,079,673	0.02%
Treasury Corp. of Victoria	AUD1,900,000	3.00%	20/10/2028	1,238,157	0.01%
Treasury Corp. of Victoria	AUD11,500,000	1.50%	20/11/2030	6,538,487	0.03%
Treasury Corp. of Victoria	AUD11,700,000	1.50%	10/9/2031	6,459,011	0.03%
Treasury Corp. of Victoria	AUD2,000,000	4.25%	20/12/2032	1,333,879	0.01%
Treasury Corp. of Victoria	AUD4,500,000	2.25%	15/9/2033	2,494,040	0.01%
Treasury Corp. of Victoria	AUD2,000,000	2.25%	20/11/2034	1,072,306	0.01%
Treasury Corp. of Victoria	AUD7,000,000	2.00%	17/9/2035	3,555,449	0.02%
Treasury Corp. of Victoria	AUD4,000,000	2.00%	20/11/2037	1,894,549	0.01%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	273,680	0.00%
Vicinity Centres Trust	£100,000	3.38%	7/4/2026	123,193	0.00%
Vicinity Centres Trust	€300,000	1.13%	7/11/2029	280,925	0.00%
Victoria Power Networks Finance Pty Ltd.	AUD2,000,000	1.60%	21/4/2026	1,270,297	0.01%
Wesfarmers Ltd.	AUD750,000	1.94%	23/6/2028	455,991	0.00%
Wesfarmers Ltd.	AUD450,000	2.55%	23/6/2031	255,570	0.00%
Wesfarmers Ltd.	€1,044,000	0.95%	21/10/2033	927,790	0.01%
WestConnex Finance Co. Pty Ltd.	AUD200,000	6.15%	9/10/2030	142,275	0.00%
Western Australian Treasury Corp.	AUD2,400,000	3.00%	21/10/2026	1,599,990	0.01%
Western Australian Treasury Corp.	AUD5,350,000	3.25%	20/7/2028	3,553,687	0.02%
Western Australian Treasury Corp.	AUD2,500,000	1.75%	22/10/2031	1,425,135	0.01%
Westpac Banking Corp.	\$850,000	3.15%	16/1/2024	849,249	0.01%
Westpac Banking Corp.	\$2,525,000	2.00%	16/1/2025	2,446,671	0.01%
Westpac Banking Corp.	€1,000,000	0.50%	16/1/2025	1,071,597	0.01%
Westpac Banking Corp.	\$325,000	2.35%	19/2/2025	316,124	0.00%
Westpac Banking Corp.	\$500,000	5.51%	17/11/2025	508,315	0.00%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	136,649	0.00%
Westpac Banking Corp.	\$769,000	2.70%	19/8/2026	734,416	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westpac Banking Corp.	\$250,000	1.55%	30/9/2026	230,680	0.00%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	128,123	0.00%
Westpac Banking Corp.	€5,000,000	1.08%	5/4/2027	5,205,159	0.03%
Westpac Banking Corp.	\$1,000,000	5.46%	18/11/2027	1,032,915	0.01%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	137,543	0.00%
Westpac Banking Corp.	\$600,000	4.18%	22/5/2028	591,621	0.00%
Westpac Banking Corp.	AUD2,900,000	5.00%	19/9/2028	2,011,446	0.01%
Westpac Banking Corp.	\$500,000	5.54%	17/11/2028	519,208	0.00%
Westpac Banking Corp.	\$495,000	1.95%	20/11/2028	437,965	0.00%
Westpac Banking Corp.	\$430,000	2.65%	16/1/2030	385,269	0.00%
Westpac Banking Corp.^	\$575,000	2.89%	4/2/2030	554,111	0.00%
Westpac Banking Corp.^	€600,000	0.77%	13/5/2031	607,540	0.00%
Westpac Banking Corp.^	\$781,000	4.32%	23/11/2031	751,190	0.00%
Westpac Banking Corp.^	\$225,000	5.41%	10/8/2033	223,138	0.00%
Westpac Banking Corp.	\$500,000	6.82%	17/11/2033	542,961	0.00%
Westpac Banking Corp.^	\$90,000	4.11%	24/7/2034	82,497	0.00%
Westpac Banking Corp.^	\$480,000	3.02%	18/11/2036	389,695	0.00%
Westpac Banking Corp.^	AUD1,600,000	7.20%	15/11/2038	1,180,492	0.01%
Westpac Banking Corp.	\$515,000	4.42%	24/7/2039	449,146	0.00%
Westpac Banking Corp.	\$500,000	2.96%	16/11/2040	344,856	0.00%
Westpac Banking Corp.	\$1,200,000	3.13%	18/11/2041	837,311	0.01%
Woodside Finance Ltd.	\$600,000	3.65%	5/3/2025	587,207	0.00%
Woodside Finance Ltd.	\$605,000	3.70%	15/9/2026	581,517	0.00%
Woodside Finance Ltd.	\$450,000	3.70%	15/3/2028	421,749	0.00%
Woodside Finance Ltd.	\$345,000	4.50%	4/3/2029	331,615	0.00%
Woolworths Group Ltd.	AUD3,000,000	1.85%	20/5/2025	1,971,739	0.01%
Woolworths Group Ltd.	AUD1,650,000	1.85%	15/11/2027	1,020,588	0.01%
Woolworths Group Ltd.	€298,000	0.38%	15/11/2028	283,016	0.00%
Woolworths Group Ltd.	AUD500,000	5.76%	18/4/2031	352,994	0.00%
				<b>420,628,351</b>	<b>2.03%</b>
<b>Austria 0.74% (31 December 2022: 0.72%)</b>					
Autobahnen- und Schnell- strassen-Finanzierungs AG	€50,000	3.38%	22/9/2025	55,724	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€700,000	0.00%	16/7/2027	709,675	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€1,300,000	2.13%	13/9/2028	1,417,917	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€300,000	0.10%	9/7/2029	291,012	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€260,000	2.75%	11/6/2032	290,076	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€100,000	2.75%	20/6/2033	111,113	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€950,000	0.10%	16/7/2035	774,883	0.00%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€4,800,000	3.38%	4/5/2026	5,349,242	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€900,000	0.38%	3/9/2027	894,388	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€1,000,000	0.01%	21/1/2028	989,146	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€3,400,000	3.13%	12/1/2029	3,808,955	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€700,000	0.01%	2/10/2029	659,047	0.00%
Borealis AG	€500,000	1.75%	10/12/2025	534,165	0.00%
CA Immobilien Anlagen AG	€400,000	0.88%	5/2/2027	393,236	0.00%
Erste Group Bank AG	€500,000	0.75%	5/2/2025	536,417	0.00%
Erste Group Bank AG	€1,000,000	0.10%	15/1/2030	939,164	0.01%
Erste Group Bank AG	€3,700,000	2.50%	19/9/2030	4,004,724	0.02%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€800,000	1.38%	14/4/2025	854,956	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€1,100,000	0.01%	18/6/2027	1,104,409	0.01%
Hypo Vorarlberg Bank AG	€400,000	0.25%	21/5/2027	404,643	0.00%
JAB Holdings BV	€2,000,000	1.63%	30/4/2025	2,155,144	0.01%
JAB Holdings BV	€400,000	1.75%	25/6/2026	426,022	0.00%
JAB Holdings BV	€500,000	2.50%	25/6/2029	530,915	0.00%
OeBB-Infrastruktur AG	€500,000	2.25%	28/5/2029	545,198	0.00%
OeBB-Infrastruktur AG	€50,000	3.38%	18/5/2032	58,288	0.00%
OeBB-Infrastruktur AG	€100,000	3.00%	24/10/2033	113,407	0.00%
Oesterreichische Kontrollbank AG	\$400,000	1.50%	12/2/2025	385,888	0.00%
Oesterreichische Kontrollbank AG	\$800,000	0.38%	17/9/2025	746,442	0.00%
Oesterreichische Kontrollbank AG	€1,500,000	0.50%	15/12/2025	1,777,313	0.01%
Oesterreichische Kontrollbank AG	\$190,000	4.13%	20/1/2026	189,115	0.00%
Oesterreichische Kontrollbank AG	\$700,000	0.50%	2/2/2026	646,892	0.00%
Oesterreichische Kontrollbank AG	€619,000	4.25%	17/3/2026	787,126	0.00%
Oesterreichische Kontrollbank AG	€800,000	0.00%	8/10/2026	824,539	0.00%
Oesterreichische Kontrollbank AG	\$360,000	5.00%	23/10/2026	368,056	0.00%
Oesterreichische Kontrollbank AG	\$2,000,000	3.63%	9/9/2027	1,969,920	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oesterreichische Kontrollbank AG	\$150,000	4.25%	1/3/2028	150,975	0.00%
Oesterreichische Kontrollbank AG	CHF600,000	2.88%	25/2/2030	785,298	0.00%
OMV AG^	€400,000	2.50%	Perpetual	416,086	0.00%
OMV AG^	€200,000	2.88%	Perpetual	195,582	0.00%
OMV AG	€930,000	0.00%	3/7/2025	978,292	0.01%
OMV AG^	€200,000	6.25%	Perpetual	228,587	0.00%
OMV AG	€300,000	0.75%	16/6/2030	288,048	0.00%
OMV AG	€910,000	1.00%	3/7/2034	803,502	0.00%
Raiffeisen Bank International AG^	€1,200,000	4.75%	26/1/2027	1,340,284	0.01%
Raiffeisen Bank International AG	€900,000	5.75%	27/1/2028	1,063,753	0.01%
Raiffeisen Bank International AG^	€300,000	6.00%	15/9/2028	345,730	0.00%
Raiffeisen Bank International AG^	€300,000	7.38%	20/12/2032	348,767	0.00%
Raiffeisenlandesbank Niederoesterreich-Wien AG	€700,000	0.38%	15/1/2035	581,610	0.00%
Republic of Austria Government Bond	€22,726,000	0.00%	20/4/2025	24,225,523	0.12%
Republic of Austria Government Bond	€7,600,000	0.75%	20/10/2026	8,034,731	0.04%
Republic of Austria Government Bond	€7,898,000	0.50%	20/4/2027	8,231,135	0.04%
Republic of Austria Government Bond	€3,162,000	0.50%	20/2/2029	3,188,127	0.02%
Republic of Austria Government Bond	€7,018,000	2.90%	23/5/2029	7,984,355	0.04%
Republic of Austria Government Bond	€8,909,000	0.00%	20/2/2030	8,514,336	0.04%
Republic of Austria Government Bond	€4,520,000	0.00%	20/2/2031	4,197,919	0.02%
Republic of Austria Government Bond	€5,846,000	0.90%	20/2/2032	5,679,891	0.03%
Republic of Austria Government Bond	€7,329,000	2.90%	20/2/2033	8,300,892	0.04%
Republic of Austria Government Bond	€1,263,000	2.40%	23/5/2034	1,366,236	0.01%
Republic of Austria Government Bond	€2,058,000	0.25%	20/10/2036	1,668,176	0.01%
Republic of Austria Government Bond	€670,000	4.15%	15/3/2037	849,137	0.00%
Republic of Austria Government Bond	€2,006,000	0.00%	20/10/2040	1,386,852	0.01%
Republic of Austria Government Bond	€1,600,000	3.15%	20/6/2044	1,845,535	0.01%
Republic of Austria Government Bond	€4,400,000	1.50%	20/2/2047	3,732,639	0.02%
Republic of Austria Government Bond	€7,221,000	1.85%	23/5/2049	6,514,814	0.03%
Republic of Austria Government Bond	€4,000,000	0.75%	20/3/2051	2,687,958	0.01%
Republic of Austria Government Bond	€2,000,000	3.15%	20/10/2053	2,311,231	0.01%
Republic of Austria Government Bond	€1,400,000	3.80%	26/1/2062	1,855,909	0.01%
Republic of Austria Government Bond	€270,000	0.70%	20/4/2071	141,405	0.00%
Republic of Austria Government Bond	€1,102,000	1.50%	2/11/2086	766,307	0.00%
Republic of Austria Government Bond	€4,483,000	2.10%	20/9/2117	3,878,306	0.02%
Republic of Austria Government Bond	€1,222,000	0.85%	30/6/2120	636,078	0.00%
Republic of Austria Government International Bond	CAD100,000	5.38%	1/12/2034	86,078	0.00%
UniCredit Bank Austria AG	€900,000	0.63%	20/3/2029	891,270	0.01%
Verbund AG	€1,400,000	0.90%	1/4/2041	1,105,905	0.01%
				<b>153,254,416</b>	<b>0.74%</b>
<b>Belgium 1.12% (31 December 2022: 1.14%)</b>					
AG Insurance SA^	€1,000,000	3.50%	30/6/2047	1,060,241	0.01%
Aliaxis Finance SA	€300,000	0.88%	8/11/2028	280,784	0.00%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$886,000	3.65%	1/2/2026	869,629	0.00%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$2,225,000	4.70%	1/2/2036	2,220,637	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$6,250,000	4.90%	1/2/2046	6,166,336	0.03%
Anheuser-Busch InBev Finance, Inc.	\$500,000	4.90%	1/2/2046	487,449	0.00%
Anheuser-Busch InBev Finance, Inc.	CAD731,000	4.32%	15/5/2047	527,000	0.00%
Anheuser-Busch InBev SA	€1,000,000	1.15%	22/1/2027	1,049,255	0.01%
Anheuser-Busch InBev SA	€1,700,000	1.13%	1/7/2027	1,773,002	0.01%
Anheuser-Busch InBev SA	€1,700,000	1.65%	28/3/2031	1,722,613	0.01%
Anheuser-Busch InBev SA	€600,000	2.88%	2/4/2032	655,727	0.00%
Anheuser-Busch InBev SA	€1,800,000	2.75%	17/3/2036	1,895,033	0.01%
Anheuser-Busch InBev SA	€900,000	3.70%	2/4/2040	1,015,863	0.01%
Anheuser-Busch InBev Worldwide, Inc.	AUD1,200,000	4.10%	6/9/2027	804,646	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$975,000	4.00%	13/4/2028	963,659	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$1,700,000	4.75%	23/1/2029	1,728,464	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$550,000	4.38%	15/4/2038	522,467	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$135,000	8.20%	15/1/2039	180,333	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$2,020,000	5.45%	23/1/2039	2,131,271	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$500,000	4.35%	1/6/2040	467,876	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$650,000	4.95%	15/1/2042	651,384	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$390,000	4.60%	15/4/2048	370,006	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$485,000	4.44%	6/10/2048	447,749	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$1,500,000	5.55%	23/1/2049	1,617,764	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$850,000	5.80%	23/1/2059	953,441	0.01%
Argenta Spaarbank NV^	€1,000,000	1.00%	13/10/2026	1,042,607	0.01%
Argenta Spaarbank NV	€600,000	1.00%	29/1/2027	604,828	0.00%
Argenta Spaarbank NV^	€900,000	5.38%	29/11/2027	1,028,123	0.01%
Belfius Bank SA	€2,000,000	0.38%	2/9/2025	2,093,458	0.01%
Belfius Bank SA	€500,000	0.00%	28/8/2026	506,025	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Belfius Bank SA	€600,000	0.13%	8/2/2028	585,193	0.00%
Belfius Bank SA	€500,000	3.88%	12/6/2028	565,560	0.00%
BNP Paribas Fortis SA	€1,500,000	0.63%	4/10/2025	1,588,527	0.01%
Cofinimmo SA	€600,000	1.00%	24/1/2028	600,142	0.00%
Communaute Francaise de Belgique	€700,000	3.75%	22/6/2033	818,864	0.00%
Elia Transmission Belgium SA	€1,300,000	1.38%	14/1/2026	1,380,662	0.01%
Elia Transmission Belgium SA	€600,000	0.88%	28/4/2030	577,771	0.00%
Euroclear Bank SA	€3,970,000	0.13%	7/7/2025	4,185,928	0.02%
Euroclear Investments SA	€1,000,000	1.13%	7/12/2026	1,052,523	0.01%
Euroclear Investments SA^	€300,000	2.63%	11/4/2048	307,083	0.00%
FLUVIUS System Operator CVBA	€1,400,000	0.25%	14/6/2028	1,368,063	0.01%
FLUVIUS System Operator CVBA	€500,000	2.88%	7/5/2029	544,704	0.00%
FLUVIUS System Operator CVBA	€1,200,000	0.63%	24/11/2031	1,083,003	0.01%
Groupe Bruxelles Lambert NV	€200,000	3.13%	6/9/2029	221,577	0.00%
ING Belgium SA	€500,000	0.01%	20/2/2030	467,998	0.00%
KBC Group NV^	€800,000	1.50%	29/3/2026	859,691	0.00%
KBC Group NV^	€500,000	4.50%	6/6/2026	558,306	0.00%
KBC Group NV^	€3,000,000	0.13%	10/9/2026	3,124,945	0.02%
KBC Group NV^	€600,000	0.13%	14/1/2029	579,977	0.00%
KBC Group NV^	\$800,000	5.80%	19/1/2029	813,107	0.00%
KBC Group NV	€1,000,000	4.38%	6/12/2031	1,163,608	0.01%
Kingdom of Belgium Government Bond	€9,500,000	0.80%	22/6/2025	10,211,446	0.05%
Kingdom of Belgium Government Bond	€2,753,000	1.00%	22/6/2026	2,944,075	0.01%
Kingdom of Belgium Government Bond	€10,550,000	0.80%	22/6/2027	11,099,974	0.05%
Kingdom of Belgium Government Bond	€19,763,000	0.00%	22/10/2027	20,084,384	0.10%
Kingdom of Belgium Government Bond	€7,948,000	5.50%	28/3/2028	9,928,897	0.05%
Kingdom of Belgium Government Bond	€13,937,000	0.10%	22/6/2030	13,348,874	0.06%
Kingdom of Belgium Government Bond	€6,862,000	1.00%	22/6/2031	6,847,127	0.03%
Kingdom of Belgium Government Bond	€7,771,520	0.00%	22/10/2031	7,099,668	0.03%
Kingdom of Belgium Government Bond	€9,000,000	4.00%	28/3/2032	11,050,965	0.05%
Kingdom of Belgium Government Bond	€6,740,059	0.35%	22/6/2032	6,223,266	0.03%
Kingdom of Belgium Government Bond	€1,868,000	3.00%	22/6/2033	2,130,668	0.01%
Kingdom of Belgium Government Bond	€571,000	3.00%	22/6/2034	649,180	0.00%
Kingdom of Belgium Government Bond	€3,125,000	5.00%	28/3/2035	4,200,943	0.02%
Kingdom of Belgium Government Bond	€2,047,570	1.90%	22/6/2038	1,996,216	0.01%
Kingdom of Belgium Government Bond	€2,401,700	2.75%	22/4/2039	2,591,164	0.01%
Kingdom of Belgium Government Bond	€3,978,284	0.40%	22/6/2040	2,930,500	0.01%
Kingdom of Belgium Government Bond	€1,133,000	4.25%	28/3/2041	1,462,957	0.01%
Kingdom of Belgium Government Bond	€9,657,000	3.45%	22/6/2043	11,253,975	0.05%
Kingdom of Belgium Government Bond	€6,440,000	3.75%	22/6/2045	7,866,662	0.04%
Kingdom of Belgium Government Bond	€6,806,000	1.60%	22/6/2047	5,658,693	0.03%
Kingdom of Belgium Government Bond	€6,763,000	1.70%	22/6/2050	5,568,623	0.03%
Kingdom of Belgium Government Bond	€4,267,671	1.40%	22/6/2053	3,160,945	0.02%
Kingdom of Belgium Government Bond	€4,671,000	3.30%	22/6/2054	5,265,230	0.03%
Kingdom of Belgium Government Bond	€2,500,000	2.25%	22/6/2057	2,266,866	0.01%
Kingdom of Belgium Government Bond	€1,493,000	2.15%	22/6/2066	1,306,573	0.01%
Kingdom of Belgium Government Bond	€2,259,000	0.65%	22/6/2071	1,121,507	0.01%
Kingdom of Belgium Government International Bond	\$500,000	1.00%	28/5/2030	411,023	0.00%
Lonza Finance International NV	€300,000	1.63%	21/4/2027	317,608	0.00%
Ministeries Van de Vlaamse Gemeenschap	€1,000,000	0.38%	15/4/2030	959,665	0.01%
Ministeries Van de Vlaamse Gemeenschap	€1,100,000	0.30%	20/10/2031	1,006,878	0.01%
Ministeries Van de Vlaamse Gemeenschap	€1,700,000	3.25%	5/4/2033	1,929,527	0.01%
Ministeries Van de Vlaamse Gemeenschap	€600,000	0.13%	15/10/2035	474,919	0.00%
Ministeries Van de Vlaamse Gemeenschap	€4,000,000	4.00%	26/9/2042	4,840,649	0.02%
Ministeries Van de Vlaamse Gemeenschap	€400,000	1.50%	11/4/2044	324,709	0.00%
Ministeries Van de Vlaamse Gemeenschap	€600,000	1.00%	23/1/2051	391,049	0.00%
Proximus SADP	€100,000	1.88%	1/10/2025	107,815	0.00%
Region Wallonne Belgium	€1,700,000	0.50%	8/4/2030	1,635,399	0.01%
Region Wallonne Belgium	€1,500,000	1.38%	6/4/2032	1,470,605	0.01%
Region Wallonne Belgium	€1,100,000	2.88%	14/1/2038	1,159,039	0.01%
Region Wallonne Belgium	€800,000	1.05%	22/6/2040	622,874	0.00%
VGP NV	€400,000	1.63%	17/1/2027	386,978	0.00%
				<b>232,593,017</b>	<b>1.12%</b>
<b>Bermuda 0.02% (31 December 2022: 0.01%)</b>					
Athora Holding Ltd.	€800,000	6.63%	16/6/2028	913,226	0.01%
Bermuda Government International Bond	\$1,950,000	3.72%	25/1/2027	1,892,739	0.01%
Triton Container International Ltd.	\$200,000	3.15%	15/6/2031	159,890	0.00%
Triton Container International Ltd./TAL International Container Corp.	\$250,000	3.25%	15/3/2032	201,516	0.00%
				<b>3,167,371</b>	<b>0.02%</b>
<b>Brazil 0.03% (31 December 2022: 0.04%)</b>					
GUSAP III LP	\$600,000	4.25%	21/1/2030	568,997	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Raizen Fuels Finance SA	\$200,000	5.30%	20/1/2027	197,916	0.00%
Suzano Austria GmbH	\$500,000	5.75%	14/7/2026	505,092	0.00%
Suzano Austria GmbH	\$500,000	6.00%	15/1/2029	510,862	0.00%
Suzano Austria GmbH	\$200,000	5.00%	15/1/2030	192,941	0.00%
Suzano Austria GmbH	\$420,000	3.13%	15/1/2032	347,055	0.00%
Suzano Austria GmbH	\$900,000	7.00%	16/3/2047	947,915	0.01%
Suzano International Finance BV	\$150,000	4.00%	14/1/2025	146,685	0.00%
Vale Overseas Ltd.	\$400,000	6.13%	12/6/2033	414,421	0.00%
Vale Overseas Ltd.	\$425,000	8.25%	17/1/2034	500,217	0.00%
Vale Overseas Ltd.	\$873,000	6.88%	21/11/2036	948,756	0.01%
Vale Overseas Ltd.	\$755,000	6.88%	10/11/2039	820,702	0.01%
Vale SA	\$600,000	5.63%	11/9/2042	583,700	0.00%
Votorantim Cimentos International SA	\$200,000	7.25%	5/4/2041	223,270	0.00%
				<b>6,908,529</b>	<b>0.03%</b>
<b>Bulgaria 0.03% (31 December 2022: 0.01%)</b>					
Bulgaria Government International Bond	€2,312,000	4.38%	13/5/2031	2,685,615	0.01%
Bulgaria Government International Bond	€1,530,000	4.50%	27/1/2033	1,777,972	0.01%
Bulgaria Government International Bond	€1,532,000	4.88%	13/5/2036	1,815,519	0.01%
Bulgaria Government International Bond	€530,000	1.38%	23/9/2050	355,539	0.00%
				<b>6,634,645</b>	<b>0.03%</b>
<b>Canada 4.10% (31 December 2022: 3.92%)</b>					
407 International, Inc.	CAD540,000	2.43%	4/5/2027	390,575	0.00%
407 International, Inc.	CAD905,000	3.14%	6/3/2030	655,540	0.00%
407 International, Inc.	CAD250,000	5.75%	14/2/2036	206,639	0.00%
407 International, Inc.	CAD80,000	3.83%	11/5/2046	55,158	0.00%
407 International, Inc.	CAD250,000	3.60%	21/5/2047	165,774	0.00%
407 International, Inc.	CAD160,000	3.72%	11/5/2048	108,094	0.00%
407 International, Inc.	CAD365,000	3.67%	8/3/2049	244,257	0.00%
407 International, Inc.	CAD35,000	2.84%	7/3/2050	20,027	0.00%
407 International, Inc.	CAD100,000	3.98%	11/9/2052	70,258	0.00%
407 International, Inc.	CAD1,100,000	4.68%	7/10/2053	867,030	0.01%
55 Ontario School Board Trust	CAD235,000	5.90%	2/6/2033	202,630	0.00%
Aeroports de Montreal	CAD500,000	5.67%	16/10/2037	425,107	0.00%
Aeroports de Montreal	CAD100,000	3.03%	21/4/2050	60,595	0.00%
Aeroports de Montreal	CAD165,000	3.44%	26/4/2051	107,564	0.00%
AIMCo Realty Investors LP	CAD295,000	3.37%	1/6/2027	216,468	0.00%
AIMCo Realty Investors LP	CAD205,000	2.71%	1/6/2029	142,571	0.00%
Air Canada 2013-1 Class A Pass Through Trust	\$65,382	4.13%	15/5/2025	62,599	0.00%
Air Canada 2015-1 Class A Pass Through Trust	\$236,550	3.60%	15/3/2027	222,146	0.00%
Air Canada 2017-1 Class AA Pass Through Trust	\$930,000	3.30%	15/1/2030	835,610	0.01%
Alberta Powerline LP	CAD435,194	4.07%	1/3/2054	300,220	0.00%
Alectra, Inc.	CAD150,000	2.49%	17/5/2027	108,078	0.00%
Alectra, Inc.	CAD200,000	5.30%	29/4/2041	165,901	0.00%
Alectra, Inc.	CAD150,000	3.96%	30/7/2042	106,261	0.00%
Alectra, Inc.	CAD500,000	5.23%	14/11/2052	429,009	0.00%
Algonquin Power Co.	CAD171,000	4.60%	29/1/2029	128,549	0.00%
Algonquin Power Co.	CAD210,000	2.85%	15/7/2031	139,226	0.00%
Alimentation Couche-Tard, Inc.	CAD25,000	3.60%	2/6/2025	18,654	0.00%
Alimentation Couche-Tard, Inc.	\$200,000	3.55%	26/7/2027	191,986	0.00%
Alimentation Couche-Tard, Inc.	\$205,000	2.95%	25/1/2030	183,406	0.00%
Alimentation Couche-Tard, Inc.	\$850,000	4.50%	26/7/2047	711,572	0.01%
Alimentation Couche-Tard, Inc.	\$195,000	3.80%	25/1/2050	148,349	0.00%
Allied Properties	CAD1,400,000	1.73%	12/2/2026	976,138	0.01%
Allied Properties	CAD45,000	3.11%	8/4/2027	31,195	0.00%
Allied Properties	CAD400,000	3.39%	15/8/2029	262,868	0.00%
Allied Properties	CAD235,000	3.12%	21/2/2030	148,516	0.00%
AltaGas Ltd.	CAD1,330,000	3.98%	4/10/2027	984,835	0.01%
AltaGas Ltd.	CAD380,000	2.08%	30/5/2028	259,833	0.00%
AltaLink LP	CAD600,000	4.87%	15/11/2040	474,476	0.00%
AltaLink LP	CAD300,000	3.99%	30/6/2042	213,412	0.00%
AltaLink LP	CAD340,000	4.92%	17/9/2043	272,508	0.00%
Antares Holdings LP	\$500,000	3.95%	15/7/2026	464,260	0.00%
ARC Resources Ltd.	CAD335,000	3.47%	10/3/2031	233,896	0.00%
Atco Ltd.^	CAD58,000	5.50%	1/11/2078	42,807	0.00%
Bank of Montreal	\$200,000	5.20%	12/12/2024	199,771	0.00%
Bank of Montreal	\$500,000	1.50%	10/1/2025	481,674	0.00%
Bank of Montreal	CAD695,000	2.37%	3/2/2025	511,766	0.00%
Bank of Montreal	\$1,150,000	1.85%	1/5/2025	1,103,386	0.01%
Bank of Montreal	\$500,000	3.70%	7/6/2025	490,396	0.00%
Bank of Montreal	\$1,755,000	3.75%	25/7/2025	1,725,999	0.01%
Bank of Montreal	\$500,000	5.92%	25/9/2025	507,804	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Montreal	€1,000,000	1.00%	5/4/2026	1,056,809	0.01%
Bank of Montreal	CAD1,060,000	1.55%	28/5/2026	754,109	0.01%
Bank of Montreal	\$500,000	5.30%	5/6/2026	504,891	0.00%
Bank of Montreal	\$500,000	1.25%	15/9/2026	455,509	0.00%
Bank of Montreal	CAD500,000	2.70%	9/12/2026	364,062	0.00%
Bank of Montreal <sup>^</sup>	\$500,000	0.95%	22/1/2027	461,487	0.00%
Bank of Montreal	\$300,000	2.65%	8/3/2027	282,509	0.00%
Bank of Montreal	CAD775,000	3.65%	1/4/2027	573,427	0.00%
Bank of Montreal	CAD1,635,000	4.31%	1/6/2027	1,234,142	0.01%
Bank of Montreal	\$200,000	4.70%	14/9/2027	200,484	0.00%
Bank of Montreal	CAD1,000,000	4.71%	7/12/2027	765,065	0.01%
Bank of Montreal	\$200,000	5.20%	1/2/2028	203,792	0.00%
Bank of Montreal	CAD870,000	3.19%	1/3/2028	637,029	0.00%
Bank of Montreal	\$500,000	4.69%	28/6/2028	503,572	0.00%
Bank of Montreal	\$500,000	5.72%	25/9/2028	518,335	0.00%
Bank of Montreal <sup>^</sup>	CAD650,000	2.08%	17/6/2030	472,005	0.00%
Bank of Montreal <sup>^</sup>	CAD525,000	1.93%	22/7/2031	370,051	0.00%
Bank of Montreal <sup>^</sup>	CAD465,000	6.53%	27/10/2032	371,720	0.00%
Bank of Montreal <sup>^</sup>	\$660,000	3.80%	15/12/2032	606,769	0.00%
Bank of Montreal <sup>^</sup>	\$500,000	3.09%	10/1/2037	406,075	0.00%
Bank of Nova Scotia	\$100,000	1.45%	10/1/2025	96,318	0.00%
Bank of Nova Scotia	€1,000,000	0.50%	22/1/2025	1,071,171	0.01%
Bank of Nova Scotia	CAD765,000	2.16%	3/2/2025	561,816	0.00%
Bank of Nova Scotia	\$471,000	2.20%	3/2/2025	456,718	0.00%
Bank of Nova Scotia	\$500,000	3.45%	11/4/2025	489,616	0.00%
Bank of Nova Scotia	\$500,000	3.19%	3/6/2025	487,973	0.00%
Bank of Nova Scotia	\$600,000	1.30%	11/6/2025	568,807	0.00%
Bank of Nova Scotia	\$1,000,000	5.45%	12/6/2025	1,004,520	0.01%
Bank of Nova Scotia	\$130,000	4.50%	16/12/2025	127,899	0.00%
Bank of Nova Scotia	\$1,125,000	2.70%	3/8/2026	1,065,800	0.01%
Bank of Nova Scotia	\$470,000	1.30%	15/9/2026	428,145	0.00%
Bank of Nova Scotia	\$1,975,000	1.19%	13/10/2026	1,802,365	0.01%
Bank of Nova Scotia	CAD500,000	2.62%	2/12/2026	363,312	0.00%
Bank of Nova Scotia	€1,550,000	0.01%	14/1/2027	1,569,496	0.01%
Bank of Nova Scotia	\$200,000	1.95%	2/2/2027	184,257	0.00%
Bank of Nova Scotia	\$1,000,000	2.17%	9/3/2027	929,956	0.01%
Bank of Nova Scotia	CAD1,100,000	1.40%	1/11/2027	752,190	0.01%
Bank of Nova Scotia	€10,000,000	3.25%	18/1/2028	11,190,817	0.06%
Bank of Nova Scotia	CAD765,000	3.10%	2/2/2028	558,615	0.00%
Bank of Nova Scotia	€1,200,000	0.25%	1/11/2028	1,150,637	0.01%
Bank of Nova Scotia	\$200,000	2.45%	2/2/2032	167,625	0.00%
Bank of Nova Scotia <sup>^</sup>	CAD2,425,000	3.93%	3/5/2032	1,778,551	0.01%
Bank of Nova Scotia <sup>^</sup>	\$465,000	4.59%	4/5/2037	416,336	0.00%
Barrick North America Finance LLC	\$405,000	5.70%	30/5/2041	426,360	0.00%
Barrick North America Finance LLC	\$25,000	5.75%	1/5/2043	26,753	0.00%
Barrick PD Australia Finance Pty Ltd.	\$290,000	5.95%	15/10/2039	310,985	0.00%
BCI QuadReal Realty	CAD1,415,000	1.68%	3/3/2025	1,034,473	0.01%
BCI QuadReal Realty	CAD535,000	1.07%	4/2/2026	378,905	0.00%
BCI QuadReal Realty	CAD175,000	1.75%	24/7/2030	112,106	0.00%
bCMC Realty Corp.	CAD224,000	2.84%	3/6/2025	165,495	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD1,850,000	3.35%	12/3/2025	1,377,674	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD460,000	2.90%	12/8/2026	336,880	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD35,000	3.60%	29/9/2027	25,919	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD1,090,000	2.20%	29/5/2028	760,414	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD45,000	3.80%	21/8/2028	33,481	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD501,000	2.90%	10/9/2029	352,921	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD400,000	4.55%	9/2/2030	305,551	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	2.50%	14/5/2030	339,083	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD1,125,000	3.00%	17/3/2031	774,479	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	5.85%	10/11/2032	411,741	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$1,600,000	5.10%	11/5/2033	1,639,735	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	4.75%	29/9/2044	364,807	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	4.35%	18/12/2045	51,637	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD600,000	4.45%	27/2/2047	418,612	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$160,000	4.30%	29/7/2049	137,369	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD485,000	3.50%	30/9/2050	285,917	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD175,000	4.05%	17/3/2051	113,743	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	5.15%	9/2/2053	154,621	0.00%
Bridging North America GP	CAD150,000	4.34%	31/8/2053	100,803	0.00%
British Columbia Ferry Services, Inc.	CAD70,000	5.02%	20/3/2037	56,068	0.00%
British Columbia Ferry Services, Inc.	CAD253,000	4.70%	23/10/2043	198,614	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
British Columbia Ferry Services, Inc.	CAD700,000	2.79%	15/10/2049	402,595	0.00%
Brookfield Corp.	\$538,000	4.00%	15/1/2025	529,607	0.00%
Brookfield Corp.	CAD45,000	3.80%	16/3/2027	33,427	0.00%
Brookfield Corp.	CAD200,000	5.95%	14/6/2035	158,834	0.00%
Brookfield Finance II, Inc.	CAD385,000	5.43%	14/12/2032	299,473	0.00%
Brookfield Finance LLC/Brookfield Finance, Inc.	\$225,000	3.45%	15/4/2050	156,619	0.00%
Brookfield Finance, Inc.	\$700,000	3.90%	25/1/2028	673,788	0.00%
Brookfield Finance, Inc.	\$250,000	4.85%	29/3/2029	248,719	0.00%
Brookfield Finance, Inc.	\$600,000	4.35%	15/4/2030	578,179	0.00%
Brookfield Finance, Inc.	\$200,000	2.72%	15/4/2031	169,717	0.00%
Brookfield Finance, Inc.	\$500,000	6.35%	5/1/2034	531,926	0.00%
Brookfield Finance, Inc.	\$400,000	3.63%	15/2/2052	287,849	0.00%
Brookfield Infrastructure Finance ULC	CAD655,000	4.19%	11/9/2028	486,469	0.00%
Brookfield Infrastructure Finance ULC	CAD735,000	3.41%	9/10/2029	520,781	0.00%
Brookfield Infrastructure Finance ULC	CAD260,000	2.86%	1/9/2032	168,125	0.00%
Brookfield Infrastructure Finance ULC	CAD140,000	5.79%	25/4/2052	112,679	0.00%
Brookfield Renewable Partners ULC	CAD355,000	3.75%	2/6/2025	264,870	0.00%
Brookfield Renewable Partners ULC	CAD500,000	3.63%	15/1/2027	366,430	0.00%
Brookfield Renewable Partners ULC	CAD140,000	4.25%	15/1/2029	104,683	0.00%
Brookfield Renewable Partners ULC	CAD755,000	3.38%	15/1/2030	534,611	0.00%
Brookfield Renewable Partners ULC	CAD140,000	4.29%	5/11/2049	94,266	0.00%
Bruce Power LP	CAD300,000	4.01%	21/6/2029	223,810	0.00%
Bruce Power LP	CAD630,000	4.00%	21/6/2030	465,890	0.00%
Bruce Power LP	CAD300,000	4.13%	21/6/2033	218,565	0.00%
Bruce Power LP	CAD80,000	4.75%	21/6/2049	60,179	0.00%
Calgary Airport Authority	CAD975,000	3.45%	7/10/2041	645,609	0.00%
Cameco Corp.	CAD1,030,000	2.95%	21/10/2027	735,603	0.01%
Canada Government International Bond	\$490,000	1.63%	22/1/2025	474,930	0.00%
Canada Government International Bond	\$830,000	2.88%	28/4/2025	811,754	0.01%
Canada Government International Bond	\$2,400,000	0.75%	19/5/2026	2,215,977	0.01%
Canada Government International Bond	\$2,300,000	3.75%	26/4/2028	2,280,677	0.01%
Canada Housing Trust No 1	CAD2,855,000	2.55%	15/3/2025	2,120,121	0.01%
Canada Housing Trust No 1	CAD7,005,000	0.95%	15/6/2025	5,071,965	0.03%
Canada Housing Trust No 1	CAD4,505,000	1.95%	15/12/2025	3,288,702	0.02%
Canada Housing Trust No 1	CAD300,000	2.25%	15/12/2025	220,272	0.00%
Canada Housing Trust No 1	CAD3,400,000	1.25%	15/6/2026	2,427,623	0.01%
Canada Housing Trust No 1	CAD2,000,000	1.90%	15/9/2026	1,447,299	0.01%
Canada Housing Trust No 1	CAD2,800,000	1.10%	15/12/2026	1,974,431	0.01%
Canada Housing Trust No 1	CAD1,800,000	1.55%	15/12/2026	1,286,294	0.01%
Canada Housing Trust No 1	CAD1,910,000	2.35%	15/6/2027	1,392,903	0.01%
Canada Housing Trust No 1	CAD4,250,000	3.60%	15/12/2027	3,239,214	0.02%
Canada Housing Trust No 1	CAD3,665,000	2.65%	15/3/2028	2,694,811	0.01%
Canada Housing Trust No 1	CAD940,000	2.35%	15/3/2028	682,878	0.00%
Canada Housing Trust No 1	CAD1,950,000	3.10%	15/6/2028	1,459,557	0.01%
Canada Housing Trust No 1	CAD1,300,000	3.95%	15/6/2028	1,007,208	0.01%
Canada Housing Trust No 1	CAD2,605,000	2.65%	15/12/2028	1,909,506	0.01%
Canada Housing Trust No 1	CAD2,000,000	4.25%	15/12/2028	1,575,359	0.01%
Canada Housing Trust No 1	CAD2,090,000	2.10%	15/9/2029	1,480,400	0.01%
Canada Housing Trust No 1	CAD4,150,000	1.75%	15/6/2030	2,850,611	0.02%
Canada Housing Trust No 1	CAD1,785,000	1.90%	15/3/2031	1,223,704	0.01%
Canada Housing Trust No 1	CAD1,725,000	1.40%	15/3/2031	1,140,947	0.01%
Canada Housing Trust No 1	CAD1,310,000	1.10%	15/3/2031	847,594	0.01%
Canada Housing Trust No 1	CAD2,675,000	1.60%	15/12/2031	1,771,285	0.01%
Canada Housing Trust No 1	CAD2,100,000	2.15%	15/12/2031	1,451,018	0.01%
Canada Housing Trust No 1	CAD1,355,000	2.45%	15/12/2031	957,522	0.01%
Canada Housing Trust No 1	CAD3,400,000	3.55%	15/9/2032	2,596,250	0.01%
Canada Housing Trust No 1	CAD4,350,000	3.65%	15/6/2033	3,343,104	0.02%
Canada Housing Trust No 1	CAD875,000	4.15%	15/6/2033	698,560	0.01%
Canada Life Capital Trust	CAD250,000	7.53%	30/6/2032	225,874	0.00%
Canada Post Corp.	CAD200,000	4.36%	16/7/2040	159,383	0.00%
Canadian Government Bond	CAD8,760,000	3.75%	1/2/2025	6,595,297	0.03%
Canadian Government Bond	CAD14,240,000	3.75%	1/5/2025	10,734,267	0.05%
Canadian Government Bond	CAD4,390,000	2.25%	1/6/2025	3,246,544	0.02%
Canadian Government Bond	CAD13,100,000	3.50%	1/8/2025	9,849,409	0.05%
Canadian Government Bond	CAD8,405,000	0.50%	1/9/2025	6,027,027	0.03%
Canadian Government Bond	CAD4,000,000	3.00%	1/10/2025	2,986,701	0.02%
Canadian Government Bond	CAD11,220,000	4.50%	1/11/2025	8,600,389	0.04%
Canadian Government Bond	CAD4,120,000	0.25%	1/3/2026	2,907,382	0.02%
Canadian Government Bond	CAD2,800,000	3.00%	1/4/2026	2,093,053	0.01%
Canadian Government Bond	CAD2,135,000	1.50%	1/6/2026	1,542,937	0.01%
Canadian Government Bond	CAD8,195,000	1.00%	1/9/2026	5,828,242	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Government Bond	CAD5,285,000	1.25%	1/3/2027	3,754,143	0.02%
Canadian Government Bond	CAD2,500,000	1.00%	1/6/2027	1,759,730	0.01%
Canadian Government Bond	CAD250,000	8.00%	1/6/2027	218,321	0.00%
Canadian Government Bond	CAD3,000,000	3.25%	24/8/2027	2,270,082	0.01%
Canadian Government Bond	CAD4,985,000	2.75%	1/9/2027	3,708,723	0.02%
Canadian Government Bond	CAD4,680,000	3.50%	1/3/2028	3,587,517	0.02%
Canadian Government Bond	CAD1,875,000	2.00%	1/6/2028	1,356,870	0.01%
Canadian Government Bond	CAD2,000,000	5.75%	1/6/2029	1,716,630	0.01%
Canadian Government Bond	CAD1,315,000	2.25%	1/6/2029	957,657	0.01%
Canadian Government Bond	CAD12,197,000	1.25%	1/6/2030	8,271,580	0.04%
Canadian Government Bond	CAD8,365,000	0.50%	1/12/2030	5,334,164	0.03%
Canadian Government Bond	CAD16,280,000	1.50%	1/6/2031	11,044,661	0.05%
Canadian Government Bond	CAD16,025,000	1.50%	1/12/2031	10,797,761	0.05%
Canadian Government Bond	CAD8,865,000	2.00%	1/6/2032	6,180,540	0.03%
Canadian Government Bond	CAD8,335,000	2.50%	1/12/2032	6,032,260	0.03%
Canadian Government Bond	CAD6,711,000	5.75%	1/6/2033	6,170,070	0.03%
Canadian Government Bond	CAD1,765,000	2.75%	1/6/2033	1,302,279	0.01%
Canadian Government Bond	CAD5,870,000	3.25%	1/12/2033	4,514,379	0.02%
Canadian Government Bond	CAD1,320,000	5.00%	1/6/2037	1,207,398	0.01%
Canadian Government Bond	CAD2,739,000	4.00%	1/6/2041	2,331,555	0.01%
Canadian Government Bond	CAD2,921,000	3.50%	1/12/2045	2,370,783	0.01%
Canadian Government Bond	CAD3,835,000	2.75%	1/12/2048	2,769,327	0.02%
Canadian Government Bond	CAD15,081,000	2.00%	1/12/2051	9,239,523	0.05%
Canadian Government Bond	CAD11,927,000	1.75%	1/12/2053	6,822,373	0.03%
Canadian Government Bond	CAD2,710,000	2.75%	1/12/2055	1,944,458	0.01%
Canadian Government Bond	CAD5,425,000	2.75%	1/12/2064	3,919,753	0.02%
Canadian Imperial Bank of Commerce	\$495,000	3.30%	7/4/2025	483,564	0.00%
Canadian Imperial Bank of Commerce	CAD905,000	2.00%	17/4/2025	661,524	0.00%
Canadian Imperial Bank of Commerce	\$500,000	5.14%	28/4/2025	500,178	0.00%
Canadian Imperial Bank of Commerce	CAD735,000	3.30%	26/5/2025	547,685	0.00%
Canadian Imperial Bank of Commerce	\$905,000	0.95%	23/10/2025	844,453	0.01%
Canadian Imperial Bank of Commerce	\$325,000	1.25%	22/6/2026	297,907	0.00%
Canadian Imperial Bank of Commerce	\$600,000	1.15%	8/7/2026	551,108	0.00%
Canadian Imperial Bank of Commerce	CAD700,000	1.70%	15/7/2026	498,338	0.00%
Canadian Imperial Bank of Commerce	\$500,000	5.62%	17/7/2026	509,587	0.00%
Canadian Imperial Bank of Commerce	CAD1,250,000	2.25%	7/1/2027	890,551	0.01%
Canadian Imperial Bank of Commerce	\$800,000	1.85%	19/1/2027	737,420	0.01%
Canadian Imperial Bank of Commerce	\$500,000	3.45%	7/4/2027	480,608	0.00%
Canadian Imperial Bank of Commerce	CAD1,530,000	4.95%	29/6/2027	1,176,590	0.01%
Canadian Imperial Bank of Commerce	\$500,000	5.00%	28/4/2028	502,869	0.00%
Canadian Imperial Bank of Commerce	\$575,000	4.41%	8/6/2028	572,715	0.00%
Canadian Imperial Bank of Commerce	\$500,000	5.99%	3/10/2028	523,063	0.00%
Canadian Imperial Bank of Commerce^	CAD520,000	2.01%	21/7/2030	376,534	0.00%
Canadian Imperial Bank of Commerce^	CAD1,155,000	1.96%	21/4/2031	819,184	0.01%
Canadian Imperial Bank of Commerce^	CAD410,000	4.20%	7/4/2032	303,279	0.00%
Canadian Imperial Bank of Commerce^	CAD410,000	5.33%	20/1/2033	314,382	0.00%
Canadian Imperial Bank of Commerce^	CAD600,000	5.35%	20/4/2033	460,857	0.00%
Canadian Imperial Bank of Commerce	\$500,000	6.09%	3/10/2033	533,680	0.00%
Canadian National Railway Co.	CAD345,000	2.80%	22/9/2025	254,053	0.00%
Canadian National Railway Co.	\$200,000	2.75%	1/3/2026	192,621	0.00%
Canadian National Railway Co.	\$500,000	3.85%	5/8/2032	475,534	0.00%
Canadian National Railway Co.	\$75,000	6.38%	15/11/2037	85,086	0.00%
Canadian National Railway Co.	CAD820,000	3.95%	22/9/2045	572,384	0.00%
Canadian National Railway Co.	\$105,000	3.20%	2/8/2046	81,169	0.00%
Canadian National Railway Co.	CAD85,000	3.60%	8/2/2049	55,654	0.00%
Canadian National Railway Co.	CAD100,000	3.05%	8/2/2050	58,964	0.00%
Canadian National Railway Co.	\$1,100,000	2.45%	1/5/2050	722,203	0.01%
Canadian National Railway Co.	\$250,000	4.40%	5/8/2052	234,975	0.00%
Canadian National Railway Co.	CAD500,000	4.70%	10/5/2053	390,756	0.00%
Canadian Natural Resources Ltd.	\$695,000	3.90%	1/2/2025	683,700	0.01%
Canadian Natural Resources Ltd.	\$300,000	2.05%	15/7/2025	285,918	0.00%
Canadian Natural Resources Ltd.	CAD225,000	3.42%	1/12/2026	165,935	0.00%
Canadian Natural Resources Ltd.	\$200,000	3.85%	1/6/2027	194,251	0.00%
Canadian Natural Resources Ltd.	CAD200,000	2.50%	17/1/2028	140,752	0.00%
Canadian Natural Resources Ltd.	\$200,000	2.95%	15/7/2030	176,132	0.00%
Canadian Natural Resources Ltd.	\$100,000	7.20%	15/1/2032	111,221	0.00%
Canadian Natural Resources Ltd.	\$600,000	6.50%	15/2/2037	636,959	0.00%
Canadian Natural Resources Ltd.	\$500,000	6.75%	1/2/2039	542,671	0.00%
Canadian Natural Resources Ltd.	CAD45,000	4.85%	30/5/2047	32,408	0.00%
Canadian Natural Resources Ltd.	\$160,000	4.95%	1/6/2047	145,287	0.00%
Canadian Pacific Railway Co.	\$300,000	1.35%	2/12/2024	289,255	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Pacific Railway Co.	\$597,000	2.90%	1/2/2025	581,586	0.00%
Canadian Pacific Railway Co.	\$300,000	1.75%	2/12/2026	276,886	0.00%
Canadian Pacific Railway Co.	CAD35,000	3.15%	13/3/2029	25,271	0.00%
Canadian Pacific Railway Co.	\$800,000	2.45%	2/12/2031	741,670	0.01%
Canadian Pacific Railway Co.	\$265,000	5.95%	15/5/2037	283,083	0.00%
Canadian Pacific Railway Co.	CAD200,000	6.45%	17/11/2039	182,505	0.00%
Canadian Pacific Railway Co.	\$725,000	3.00%	2/12/2041	646,584	0.00%
Canadian Pacific Railway Co.	\$100,000	4.30%	15/5/2043	87,364	0.00%
Canadian Pacific Railway Co.	\$175,000	4.80%	1/8/2045	164,919	0.00%
Canadian Pacific Railway Co.	\$275,000	4.95%	15/8/2045	261,323	0.00%
Canadian Pacific Railway Co.	CAD175,000	3.05%	9/3/2050	102,626	0.00%
Canadian Pacific Railway Co.	\$200,000	3.50%	1/5/2050	153,392	0.00%
Canadian Pacific Railway Co.	\$975,000	3.10%	2/12/2051	705,701	0.01%
Canadian Pacific Railway Co.	\$600,000	6.13%	15/9/2115	669,912	0.00%
Canadian Tire Corp., Ltd.	CAD900,000	6.57%	24/2/2034	741,336	0.01%
Canadian Western Bank	CAD1,000,000	1.93%	16/4/2026	714,020	0.01%
Canadian Western Bank	CAD270,000	1.82%	16/12/2027	184,845	0.00%
Capital City Link General Partnership	CAD173,635	4.39%	31/3/2046	125,076	0.00%
Capital Power Corp.	CAD93,000	4.42%	8/2/2030	68,505	0.00%
Capital Power Corp.	CAD130,000	3.15%	1/10/2032	84,387	0.00%
Capital Power Corp.	CAD200,000	5.97%	25/1/2034	158,092	0.00%
CCL Industries, Inc.	\$50,000	3.25%	1/10/2026	47,483	0.00%
CCL Industries, Inc.	CAD90,000	3.86%	13/4/2028	65,998	0.00%
CCL Industries, Inc.	\$250,000	3.05%	1/6/2030	219,088	0.00%
CDP Financial, Inc.	\$1,505,000	0.88%	10/6/2025	1,424,681	0.01%
CDP Financial, Inc.	\$975,000	4.50%	13/2/2026	974,790	0.01%
CDP Financial, Inc.	\$800,000	1.75%	1/2/2027	740,708	0.01%
CDP Financial, Inc.	€3,800,000	1.13%	6/4/2027	3,991,510	0.02%
CDP Financial, Inc.	\$500,000	4.25%	25/7/2028	499,352	0.00%
Cenovus Energy, Inc.	CAD500,000	3.60%	10/3/2027	370,147	0.00%
Cenovus Energy, Inc.	\$1,000,000	4.25%	15/4/2027	976,659	0.01%
Cenovus Energy, Inc.	CAD422,000	3.50%	7/2/2028	308,807	0.00%
Cenovus Energy, Inc.	\$500,000	2.65%	15/1/2032	414,883	0.00%
Cenovus Energy, Inc.	\$85,000	5.25%	15/6/2037	80,890	0.00%
Cenovus Energy, Inc.	\$87,000	6.75%	15/11/2039	94,989	0.00%
Cenovus Energy, Inc.	\$122,000	5.40%	15/6/2047	115,372	0.00%
Cenovus Energy, Inc.	\$300,000	3.75%	15/2/2052	221,181	0.00%
CGI, Inc.	\$500,000	1.45%	14/9/2026	453,292	0.00%
CGI, Inc.	CAD50,000	2.10%	18/9/2028	34,451	0.00%
Choice Properties	CAD585,000	4.18%	8/3/2028	435,876	0.00%
Choice Properties	CAD585,000	3.53%	11/6/2029	419,437	0.00%
Choice Properties	CAD260,000	2.98%	4/3/2030	178,562	0.00%
Choice Properties	CAD380,000	5.40%	1/3/2033	295,706	0.00%
CI Financial Corp.	\$220,000	3.20%	17/12/2030	173,946	0.00%
CI Financial Corp.	\$350,000	4.10%	15/6/2051	206,172	0.00%
City of Greater Sudbury Canada	CAD80,000	2.42%	12/3/2050	42,594	0.00%
City of Montreal Canada	CAD450,000	2.75%	1/9/2026	331,747	0.00%
City of Montreal Canada	CAD725,000	3.00%	1/9/2027	536,524	0.00%
City of Montreal Canada	CAD400,000	3.15%	1/9/2028	296,827	0.00%
City of Montreal Canada	CAD340,000	2.30%	1/9/2029	239,795	0.00%
City of Montreal Canada	CAD500,000	1.75%	1/9/2030	335,162	0.00%
City of Montreal Canada	CAD285,000	2.00%	1/9/2031	190,344	0.00%
City of Montreal Canada	CAD200,000	4.25%	1/12/2032	155,798	0.00%
City of Montreal Canada	CAD100,000	4.25%	1/9/2033	77,645	0.00%
City of Montreal Canada	CAD300,000	4.10%	1/12/2034	229,144	0.00%
City of Montreal Canada	CAD165,000	3.15%	1/12/2036	112,946	0.00%
City of Montreal Canada	CAD1,000,000	3.50%	1/12/2038	700,770	0.01%
City of Montreal Canada	CAD255,000	4.70%	1/12/2041	204,100	0.00%
City of Montreal Canada	CAD220,000	2.40%	1/12/2041	128,121	0.00%
City of Montreal Canada	CAD150,000	6.00%	1/6/2043	139,510	0.00%
City of Ottawa Ontario	CAD135,000	3.25%	10/11/2047	86,992	0.00%
City of Ottawa Ontario	CAD90,000	3.10%	27/7/2048	56,232	0.00%
City of Ottawa Ontario	CAD160,000	2.50%	11/5/2051	88,393	0.00%
City of Ottawa Ontario	CAD550,000	4.20%	30/7/2053	418,702	0.00%
City of Toronto Canada	CAD540,000	2.40%	7/6/2027	392,728	0.00%
City of Toronto Canada	CAD585,000	2.65%	9/11/2029	422,240	0.00%
City of Toronto Canada	CAD150,000	2.95%	28/4/2035	102,945	0.00%
City of Toronto Canada	CAD250,000	3.50%	2/6/2036	179,412	0.00%
City of Toronto Canada	CAD100,000	5.20%	1/6/2040	84,701	0.00%
City of Toronto Canada	CAD350,000	2.15%	25/8/2040	200,421	0.00%
City of Toronto Canada	CAD100,000	4.70%	10/6/2041	79,824	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
City of Toronto Canada	CAD105,000	3.80%	13/12/2042	74,800	0.00%
City of Toronto Canada	CAD355,000	4.40%	14/12/2042	273,419	0.00%
City of Toronto Canada	CAD165,000	4.15%	10/3/2044	122,764	0.00%
City of Toronto Canada	CAD170,000	3.25%	24/6/2046	109,817	0.00%
City of Toronto Canada	CAD100,000	3.20%	1/8/2048	63,555	0.00%
City of Toronto Canada	CAD335,000	2.80%	22/11/2049	196,152	0.00%
City of Toronto Canada	CAD395,000	2.90%	29/4/2051	237,782	0.00%
City of Toronto Canada	CAD230,000	4.30%	1/6/2052	177,033	0.00%
City of Vancouver	CAD75,000	3.70%	18/10/2052	52,286	0.00%
City of Winnipeg Canada	CAD105,000	4.10%	1/6/2045	77,241	0.00%
City of Winnipeg Canada	CAD282,000	4.30%	15/11/2051	216,456	0.00%
Clover LP	CAD48,207	4.22%	31/3/2034	35,238	0.00%
Clover LP	CAD102,845	4.22%	30/6/2034	75,178	0.00%
Co.-operators Financial Services Ltd.	CAD150,000	3.33%	13/5/2030	100,219	0.00%
Cogeco Communications, Inc.	CAD220,000	2.99%	22/9/2031	145,903	0.00%
Connect 6ix GP	CAD220,000	6.11%	30/11/2046	184,479	0.00%
Connect 6ix GP	CAD200,000	6.21%	30/11/2060	175,914	0.00%
Cordelio Amalco GP I	CAD111,571	4.09%	30/6/2034	80,704	0.00%
CPPIB Capital, Inc.	£1,295,000	6.00%	7/6/2025	1,677,701	0.01%
CPPIB Capital, Inc.	AUD4,000,000	4.40%	16/1/2026	2,736,715	0.01%
CPPIB Capital, Inc.	£3,282,000	4.38%	2/3/2026	4,182,514	0.02%
CPPIB Capital, Inc.	€500,000	0.25%	6/4/2027	511,800	0.00%
CPPIB Capital, Inc.	\$1,025,000	3.25%	15/6/2027	992,743	0.01%
CPPIB Capital, Inc.	AUD370,000	4.45%	1/9/2027	253,775	0.00%
CPPIB Capital, Inc.	\$875,000	2.75%	2/11/2027	829,825	0.01%
CPPIB Capital, Inc.	£700,000	1.25%	7/12/2027	804,207	0.01%
CPPIB Capital, Inc.	CAD2,750,000	3.25%	8/3/2028	2,061,307	0.01%
CPPIB Capital, Inc.	AUD1,019,000	4.20%	2/5/2028	691,198	0.01%
CPPIB Capital, Inc.	CAD1,410,000	3.00%	15/6/2028	1,046,150	0.01%
CPPIB Capital, Inc.	\$500,000	4.25%	20/7/2028	501,233	0.00%
CPPIB Capital, Inc.	CAD435,000	1.95%	30/9/2029	302,858	0.00%
CPPIB Capital, Inc.	\$1,485,000	1.25%	28/1/2031	1,211,833	0.01%
CPPIB Capital, Inc.	CAD570,000	3.95%	2/6/2032	439,317	0.00%
CPPIB Capital, Inc.	CAD800,000	4.75%	2/6/2033	652,681	0.00%
CPPIB Capital, Inc.	€350,000	0.75%	2/2/2037	290,604	0.00%
CPPIB Capital, Inc.	£400,000	1.63%	22/10/2071	225,917	0.00%
Crombie	CAD275,000	4.80%	31/1/2025	206,597	0.00%
Crombie	CAD125,000	3.21%	9/10/2030	83,634	0.00%
Crosslinx Transit Solutions GP	CAD165,906	4.65%	30/9/2046	118,168	0.00%
CT	CAD250,000	3.53%	9/6/2025	185,073	0.00%
CU, Inc.	CAD300,000	4.54%	24/10/2041	227,872	0.00%
CU, Inc.	CAD375,000	3.81%	10/9/2042	259,061	0.00%
CU, Inc.	CAD110,000	4.72%	9/9/2043	85,453	0.00%
CU, Inc.	CAD390,000	4.09%	2/9/2044	278,810	0.00%
CU, Inc.	CAD210,000	3.76%	19/11/2046	142,931	0.00%
CU, Inc.	CAD100,000	3.55%	22/11/2047	65,496	0.00%
CU, Inc.	CAD255,000	3.95%	23/11/2048	178,442	0.00%
CU, Inc.	CAD220,000	2.96%	7/9/2049	128,553	0.00%
CU, Inc.	CAD175,000	3.17%	5/9/2051	106,512	0.00%
CU, Inc.	CAD100,000	4.56%	7/11/2053	77,324	0.00%
CU, Inc.	CAD600,000	4.59%	24/10/2061	465,157	0.00%
Daimler Truck Finance Canada, Inc.	CAD745,000	5.18%	19/9/2025	567,688	0.00%
Dollarama, Inc.	CAD720,000	1.87%	8/7/2026	514,367	0.00%
Dollarama, Inc.	CAD65,000	2.44%	9/7/2029	44,790	0.00%
Dream Industrial	CAD305,000	2.06%	17/6/2027	210,529	0.00%
Dream Summit Industrial LP	CAD240,000	2.44%	14/7/2028	163,701	0.00%
Element Fleet Management Corp.	\$500,000	6.27%	26/6/2026	508,058	0.00%
Element Fleet Management Corp.	\$550,000	6.32%	4/12/2028	568,027	0.00%
Emera US Finance LP	\$175,000	2.64%	15/6/2031	143,566	0.00%
Emera US Finance LP	\$540,000	4.75%	15/6/2046	444,940	0.00%
Empower Finance 2020 LP	\$500,000	3.08%	17/9/2051	345,960	0.00%
Enbridge Gas, Inc.	CAD650,000	2.81%	1/6/2026	475,563	0.00%
Enbridge Gas, Inc.	CAD580,000	2.37%	9/8/2029	402,958	0.00%
Enbridge Gas, Inc.	CAD415,000	2.90%	1/4/2030	293,092	0.00%
Enbridge Gas, Inc.	CAD600,000	6.16%	16/12/2033	513,943	0.00%
Enbridge Gas, Inc.	CAD200,000	4.20%	2/6/2044	143,410	0.00%
Enbridge Gas, Inc.	CAD80,000	3.80%	1/6/2046	53,851	0.00%
Enbridge Gas, Inc.	CAD400,000	3.59%	22/11/2047	259,609	0.00%
Enbridge Gas, Inc.	CAD500,000	3.51%	29/11/2047	320,151	0.00%
Enbridge Gas, Inc.	CAD70,000	3.01%	9/8/2049	40,656	0.00%
Enbridge Gas, Inc.	CAD440,000	3.65%	1/4/2050	287,087	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge Gas, Inc.	CAD195,000	3.20%	15/9/2051	116,302	0.00%
Enbridge Pipelines, Inc.	CAD40,000	3.52%	22/2/2029	29,134	0.00%
Enbridge Pipelines, Inc.	CAD500,000	2.82%	12/5/2031	338,918	0.00%
Enbridge Pipelines, Inc.	CAD400,000	4.55%	29/9/2045	278,035	0.00%
Enbridge Pipelines, Inc.	CAD135,000	4.13%	9/8/2046	87,961	0.00%
Enbridge Pipelines, Inc.	CAD275,000	4.33%	22/2/2049	184,112	0.00%
Enbridge Pipelines, Inc.	CAD260,000	4.20%	12/5/2051	169,363	0.00%
Enbridge, Inc.	\$155,000	2.50%	15/1/2025	150,379	0.00%
Enbridge, Inc.	\$300,000	2.50%	14/2/2025	290,801	0.00%
Enbridge, Inc.	\$200,000	1.60%	4/10/2026	183,161	0.00%
Enbridge, Inc.	\$500,000	5.90%	15/11/2026	513,443	0.00%
Enbridge, Inc.	\$500,000	4.25%	1/12/2026	493,864	0.00%
Enbridge, Inc.	CAD755,000	3.20%	8/6/2027	550,690	0.00%
Enbridge, Inc.	\$180,000	3.70%	15/7/2027	173,883	0.00%
Enbridge, Inc.	\$500,000	6.00%	15/11/2028	525,369	0.00%
Enbridge, Inc.	CAD635,000	2.99%	3/10/2029	444,873	0.00%
Enbridge, Inc.	\$1,140,000	3.13%	15/11/2029	1,042,902	0.01%
Enbridge, Inc.	\$500,000	6.20%	15/11/2030	535,135	0.00%
Enbridge, Inc.	CAD475,000	6.10%	9/11/2032	391,911	0.00%
Enbridge, Inc.	\$910,000	5.70%	8/3/2033	946,387	0.01%
Enbridge, Inc.	CAD290,000	3.10%	21/9/2033	190,479	0.00%
Enbridge, Inc.	CAD200,000	4.24%	27/8/2042	132,954	0.00%
Enbridge, Inc.	CAD75,000	4.57%	11/3/2044	51,833	0.00%
Enbridge, Inc.	\$200,000	4.50%	10/6/2044	171,879	0.00%
Enbridge, Inc.	CAD55,000	4.87%	21/11/2044	39,536	0.00%
Enbridge, Inc.	\$250,000	5.50%	1/12/2046	246,543	0.00%
Enbridge, Inc.	\$280,000	4.00%	15/11/2049	223,315	0.00%
Enbridge, Inc.	\$300,000	3.40%	1/8/2051	218,599	0.00%
Enbridge, Inc.	CAD395,000	4.10%	21/9/2051	249,978	0.00%
Enbridge, Inc.	CAD375,000	6.51%	9/11/2052	337,566	0.00%
Enbridge, Inc.	CAD300,000	5.76%	26/5/2053	244,953	0.00%
Enbridge, Inc.	\$1,000,000	6.70%	15/11/2053	1,165,335	0.01%
Energir LP	CAD240,000	4.83%	2/6/2053	193,735	0.00%
Energir, Inc.	CAD980,000	2.10%	16/4/2027	697,631	0.01%
ENMAX Corp.	CAD420,000	3.88%	18/10/2029	302,617	0.00%
EPCOR Utilities, Inc.	CAD9,000	6.80%	28/6/2029	7,665	0.00%
EPCOR Utilities, Inc.	CAD335,000	6.65%	15/4/2038	310,377	0.00%
EPCOR Utilities, Inc.	CAD75,000	4.55%	28/2/2042	57,225	0.00%
EPCOR Utilities, Inc.	CAD160,000	3.55%	27/11/2047	105,211	0.00%
EPCOR Utilities, Inc.	CAD65,000	3.95%	26/11/2048	45,495	0.00%
EPCOR Utilities, Inc.	CAD180,000	3.11%	8/7/2049	108,619	0.00%
EPCOR Utilities, Inc.	CAD165,000	2.90%	19/5/2050	95,152	0.00%
EPCOR Utilities, Inc.	CAD110,000	4.73%	2/9/2052	87,283	0.00%
Export Development Canada	€2,000,000	0.00%	27/1/2025	2,135,617	0.01%
Export Development Canada	\$1,425,000	3.38%	26/8/2025	1,399,994	0.01%
Export Development Canada	€430,000	0.25%	7/3/2026	451,243	0.00%
Export Development Canada	\$1,025,000	4.38%	29/6/2026	1,029,368	0.01%
Export Development Canada	€1,200,000	0.50%	25/2/2027	1,245,864	0.01%
Export Development Canada	\$1,000,000	3.00%	25/5/2027	965,550	0.01%
Export Development Canada	\$625,000	3.88%	14/2/2028	621,163	0.00%
Fair Hydro Trust	CAD275,000	3.36%	15/5/2033	198,214	0.00%
Fair Hydro Trust	CAD150,000	3.52%	15/5/2038	105,799	0.00%
Fairfax Financial Holdings Ltd.	CAD530,000	4.70%	16/12/2026	401,684	0.00%
Fairfax Financial Holdings Ltd.	CAD25,000	4.25%	6/12/2027	18,661	0.00%
Fairfax Financial Holdings Ltd.	\$210,000	4.85%	17/4/2028	206,957	0.00%
Fairfax Financial Holdings Ltd.	\$400,000	4.63%	29/4/2030	384,631	0.00%
Fairfax Financial Holdings Ltd.	CAD425,000	3.95%	3/3/2031	303,061	0.00%
Fairfax Financial Holdings Ltd.	\$175,000	3.38%	3/3/2031	153,947	0.00%
Fairfax Financial Holdings Ltd.	\$500,000	5.63%	16/8/2032	500,480	0.00%
Fairfax Financial Holdings Ltd.	\$500,000	6.00%	7/12/2033	513,428	0.00%
Federated Co.-Operatives Ltd.	CAD89,000	3.92%	17/6/2025	65,950	0.00%
Federation des Caisses Desjardins du Quebec	\$250,000	2.05%	10/2/2025	241,109	0.00%
Federation des Caisses Desjardins du Quebec	\$500,000	4.40%	23/8/2025	493,607	0.00%
Federation des Caisses Desjardins du Quebec	€1,300,000	0.01%	24/9/2025	1,362,459	0.01%
Federation des Caisses Desjardins du Quebec	\$250,000	1.20%	14/10/2026	228,214	0.00%
Federation des Caisses Desjardins du Quebec	CAD1,030,000	4.41%	19/5/2027	779,064	0.01%
Federation des Caisses Desjardins du Quebec	\$700,000	4.55%	23/8/2027	695,862	0.01%
Federation des Caisses Desjardins du Quebec	€400,000	0.05%	26/11/2027	396,266	0.00%
Federation des Caisses Desjardins du Quebec	\$1,000,000	5.70%	14/3/2028	1,030,241	0.01%
Federation des Caisses Desjardins du Quebec^	CAD145,000	2.86%	26/5/2030	106,301	0.00%
Federation des Caisses Desjardins du Quebec^	CAD1,315,000	1.99%	28/5/2031	930,199	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Financement-Quebec	CAD455,000	5.25%	1/6/2034	385,734	0.00%
First Capital	CAD125,000	3.60%	6/5/2026	91,035	0.00%
First Capital	CAD190,000	3.75%	12/7/2027	135,613	0.00%
First Capital	CAD30,000	3.45%	1/3/2028	20,892	0.00%
First Nations Finance Authority	CAD220,000	3.05%	1/6/2028	163,125	0.00%
First Nations Finance Authority	CAD100,000	1.71%	16/6/2030	67,404	0.00%
Ford Credit Canada Co.	CAD515,000	6.78%	15/9/2025	398,891	0.00%
Ford Credit Canada Co.	CAD190,000	7.00%	10/2/2026	148,466	0.00%
Ford Credit Canada Co.	CAD250,000	2.96%	16/9/2026	178,669	0.00%
Fortis, Inc.	\$432,000	3.06%	4/10/2026	410,176	0.00%
FortisAlberta, Inc.	CAD300,000	6.22%	31/10/2034	260,918	0.00%
FortisAlberta, Inc.	CAD140,000	4.27%	22/9/2045	101,892	0.00%
FortisAlberta, Inc.	CAD300,000	2.63%	8/6/2051	161,872	0.00%
FortisAlberta, Inc.	CAD500,000	4.86%	26/5/2053	404,381	0.00%
FortisBC Energy, Inc.	CAD500,000	5.90%	26/2/2035	422,245	0.00%
FortisBC Energy, Inc.	CAD395,000	6.00%	2/10/2037	341,144	0.00%
FortisBC Energy, Inc.	CAD200,000	6.05%	15/2/2038	174,288	0.00%
FortisBC Energy, Inc.	CAD75,000	3.85%	7/12/2048	51,356	0.00%
FortisBC Energy, Inc.	CAD210,000	2.54%	13/7/2050	111,756	0.00%
Gibson Energy, Inc.	CAD121,000	2.85%	14/7/2027	86,435	0.00%
Gibson Energy, Inc.	CAD155,000	3.60%	17/9/2029	111,040	0.00%
Gibson Energy, Inc.	CAD500,000	6.20%	12/7/2053	424,229	0.00%
Granite Holdings LP	CAD990,000	2.38%	18/12/2030	637,534	0.00%
Greater Toronto Airports Authority	CAD170,000	2.73%	3/4/2029	122,081	0.00%
Greater Toronto Airports Authority	CAD200,000	6.98%	15/10/2032	180,306	0.00%
Greater Toronto Airports Authority	CAD150,000	3.26%	1/6/2037	101,083	0.00%
Greater Toronto Airports Authority	CAD875,000	2.75%	17/10/2039	541,729	0.00%
Greater Toronto Airports Authority	CAD300,000	5.30%	25/2/2041	252,858	0.00%
Great-West Lifeco Finance 2018 LP	\$200,000	4.58%	17/5/2048	180,184	0.00%
Great-West Lifeco, Inc.	CAD220,000	3.34%	28/2/2028	161,461	0.00%
Great-West Lifeco, Inc.	CAD300,000	6.00%	16/11/2039	261,096	0.00%
Great-West Lifeco, Inc.	CAD793,000	2.98%	8/7/2050	466,437	0.00%
H&R	CAD785,000	2.91%	2/6/2026	562,030	0.00%
Honda Canada Finance, Inc.	CAD350,000	1.65%	25/2/2028	239,095	0.00%
Hospital for Sick Children	CAD150,000	3.42%	7/12/2057	95,423	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD134,065	5.44%	31/1/2045	105,788	0.00%
HSBC Bank Canada	CAD655,000	1.78%	20/5/2026	469,203	0.00%
HSBC Bank Canada	€4,300,000	0.01%	14/9/2026	4,399,389	0.02%
Hydro One, Inc.	CAD535,000	1.76%	28/2/2025	392,535	0.00%
Hydro One, Inc.	CAD100,000	2.97%	26/6/2025	74,128	0.00%
Hydro One, Inc.	CAD700,000	2.77%	24/2/2026	516,329	0.00%
Hydro One, Inc.	CAD480,000	2.16%	28/2/2030	327,753	0.00%
Hydro One, Inc.	CAD75,000	7.35%	3/6/2030	66,387	0.00%
Hydro One, Inc.	CAD60,000	2.23%	17/9/2031	40,027	0.00%
Hydro One, Inc.	CAD300,000	6.93%	1/6/2032	267,253	0.00%
Hydro One, Inc.	CAD520,000	4.16%	27/1/2033	394,696	0.00%
Hydro One, Inc.	CAD200,000	5.36%	20/5/2036	164,732	0.00%
Hydro One, Inc.	CAD100,000	5.49%	16/7/2040	84,529	0.00%
Hydro One, Inc.	CAD145,000	4.39%	26/9/2041	108,573	0.00%
Hydro One, Inc.	CAD250,000	4.59%	9/10/2043	192,302	0.00%
Hydro One, Inc.	CAD200,000	4.17%	6/6/2044	145,311	0.00%
Hydro One, Inc.	CAD120,000	3.91%	23/2/2046	83,794	0.00%
Hydro One, Inc.	CAD200,000	3.72%	18/11/2047	135,379	0.00%
Hydro One, Inc.	CAD340,000	3.63%	25/6/2049	225,692	0.00%
Hydro One, Inc.	CAD420,000	2.71%	28/2/2050	234,371	0.00%
Hydro One, Inc.	CAD140,000	3.64%	5/4/2050	93,276	0.00%
Hydro One, Inc.	CAD80,000	3.10%	15/9/2051	47,937	0.00%
Hydro One, Inc.	CAD90,000	4.00%	22/12/2051	63,595	0.00%
Hydro One, Inc.	CAD360,000	4.46%	27/1/2053	275,159	0.00%
Hydro One, Inc.	CAD175,000	3.79%	31/7/2062	115,864	0.00%
Hydro-Quebec	CAD520,000	2.00%	1/9/2028	368,655	0.00%
Hydro-Quebec	CAD300,000	3.40%	1/9/2029	225,910	0.00%
Hydro-Quebec	\$100,000	8.50%	1/12/2029	119,448	0.00%
Hydro-Quebec	CAD600,000	6.00%	15/8/2031	525,624	0.00%
Hydro-Quebec	CAD150,000	6.50%	16/1/2035	139,893	0.00%
Hydro-Quebec	CAD1,510,000	6.50%	15/2/2035	1,417,113	0.01%
Hydro-Quebec	CAD1,475,000	6.00%	15/2/2040	1,389,559	0.01%
Hydro-Quebec	CAD2,260,000	5.00%	15/2/2045	1,949,757	0.01%
Hydro-Quebec	CAD3,030,000	5.00%	15/2/2050	2,692,570	0.01%
Hydro-Quebec	CAD2,930,000	4.00%	15/2/2055	2,257,423	0.01%
Hydro-Quebec	CAD2,560,000	2.10%	15/2/2060	1,285,866	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hydro-Quebec	CAD1,110,000	4.00%	15/2/2063	866,303	0.01%
Hyundai Capital Canada, Inc.	CAD675,000	2.01%	12/5/2026	482,123	0.00%
IGM Financial, Inc.	CAD775,000	3.44%	26/1/2027	567,469	0.00%
IGM Financial, Inc.	CAD40,000	4.56%	25/1/2047	29,078	0.00%
IGM Financial, Inc.	CAD400,000	4.12%	9/12/2047	274,586	0.00%
IGM Financial, Inc.	CAD100,000	4.21%	21/3/2050	69,156	0.00%
InPower BC General Partnership	CAD75,956	4.47%	31/3/2033	56,394	0.00%
Intact Financial Corp.	CAD590,000	2.85%	7/6/2027	427,438	0.00%
Intact Financial Corp.	CAD580,000	1.93%	16/12/2030	377,242	0.00%
Intact Financial Corp.	\$150,000	5.46%	22/9/2032	149,245	0.00%
Intact Financial Corp.	CAD120,000	2.95%	16/12/2050	69,446	0.00%
Inter Pipeline Ltd.	CAD152,000	3.48%	16/12/2026	111,142	0.00%
Inter Pipeline Ltd.	CAD1,020,000	4.23%	1/6/2027	760,974	0.01%
Inter Pipeline Ltd.	CAD675,000	3.98%	25/11/2031	467,309	0.00%
Inter Pipeline Ltd.	CAD470,000	6.38%	17/2/2033	378,734	0.00%
Inter Pipeline Ltd.	CAD700,000	6.59%	9/2/2034	572,341	0.00%
Keyera Corp.	CAD135,000	3.93%	21/6/2028	99,627	0.00%
Keyera Corp.	CAD160,000	3.96%	29/5/2030	115,686	0.00%
Kingston Solar LP	CAD30,876	3.57%	31/7/2035	21,656	0.00%
Kinross Gold Corp.	\$105,000	4.50%	15/7/2027	102,667	0.00%
Kinross Gold Corp.	\$500,000	6.25%	15/7/2033	524,236	0.00%
Labrador-Island Link Funding Trust	CAD300,000	3.76%	1/6/2033	228,485	0.00%
Labrador-Island Link Funding Trust	CAD200,000	3.86%	1/12/2045	149,670	0.00%
Labrador-Island Link Funding Trust	CAD400,000	3.85%	1/12/2053	303,703	0.00%
Loblaw Cos Ltd.	CAD605,000	4.49%	11/12/2028	464,795	0.00%
Loblaw Cos Ltd.	CAD535,000	2.28%	7/5/2030	361,767	0.00%
Loblaw Cos Ltd.	CAD80,000	5.90%	18/1/2036	65,868	0.00%
Loblaw Cos Ltd.	CAD665,000	5.34%	13/9/2052	548,317	0.00%
Lower Mattagami Energy LP	CAD500,000	2.31%	21/10/2026	360,320	0.00%
Lower Mattagami Energy LP	CAD320,000	2.43%	14/5/2031	217,079	0.00%
Lower Mattagami Energy LP	CAD360,000	4.94%	21/9/2043	291,910	0.00%
Magna International, Inc.	\$100,000	4.15%	1/10/2025	98,502	0.00%
Magna International, Inc.	\$400,000	2.45%	15/6/2030	350,175	0.00%
Magna International, Inc.	\$450,000	5.50%	21/3/2033	476,801	0.00%
Manulife Bank of Canada	CAD1,215,000	1.34%	26/2/2026	866,179	0.01%
Manulife Finance Delaware LP <sup>^</sup>	CAD300,000	5.06%	15/12/2041	226,701	0.00%
Manulife Financial Corp. <sup>^</sup>	CAD190,000	2.24%	12/5/2030	138,878	0.00%
Manulife Financial Corp. <sup>^</sup>	\$1,555,000	4.06%	24/2/2032	1,470,283	0.01%
Manulife Financial Corp.	\$500,000	3.70%	16/3/2032	469,049	0.00%
Manulife Financial Corp. <sup>^</sup>	CAD455,000	2.82%	13/5/2035	307,018	0.00%
Manulife Financial Corp.	\$150,000	5.38%	4/3/2046	152,657	0.00%
Maritime Link Financing Trust	CAD178,462	3.50%	1/12/2052	129,549	0.00%
Metro, Inc.	CAD520,000	3.39%	6/12/2027	384,010	0.00%
Metro, Inc.	CAD200,000	5.97%	15/10/2035	167,632	0.00%
Metro, Inc.	CAD390,000	4.27%	4/12/2047	274,488	0.00%
Municipal Finance Authority of British Columbia	CAD1,000,000	2.50%	19/4/2026	734,698	0.01%
Municipal Finance Authority of British Columbia	CAD345,000	3.05%	23/10/2028	255,880	0.00%
Municipal Finance Authority of British Columbia	CAD425,000	2.30%	15/4/2031	294,326	0.00%
Municipal Finance Authority of British Columbia	CAD275,000	3.30%	8/4/2032	202,141	0.00%
Municipal Finance Authority of British Columbia	CAD190,000	2.50%	27/9/2041	113,865	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD300,000	3.63%	1/6/2029	229,513	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD385,000	3.83%	1/6/2037	291,023	0.00%
Muskrat Falls/Labrador Transmission Assets Funding Trust	CAD450,000	3.86%	1/12/2048	337,238	0.00%
National Bank of Canada	\$250,000	5.25%	17/1/2025	249,886	0.00%
National Bank of Canada	CAD520,000	1.53%	15/6/2026	368,426	0.00%
National Bank of Canada	CAD950,000	2.24%	4/11/2026	678,616	0.00%
National Bank of Canada	\$500,000	2.90%	6/4/2027	474,257	0.00%
National Bank of Canada	CAD1,035,000	5.22%	14/6/2028	808,640	0.01%
National Bank of Canada	\$500,000	5.60%	18/12/2028	513,130	0.00%
NAV Canada	CAD490,000	3.53%	23/2/2046	331,935	0.00%
NAV Canada	CAD150,000	2.92%	29/9/2051	89,529	0.00%
New Brunswick F-M Project Co., Inc.	CAD42,700	6.47%	30/11/2027	33,955	0.00%
Newfoundland & Labrador Hydro	CAD100,000	6.65%	27/8/2031	89,789	0.00%
Newfoundland & Labrador Hydro	CAD175,000	3.60%	1/12/2045	118,246	0.00%
North Battleford Power LP	CAD199,940	4.96%	31/12/2032	152,039	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD1,055,000	3.20%	24/4/2026	779,079	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD210,000	2.80%	1/6/2027	151,921	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD270,000	4.25%	1/6/2029	204,659	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	4.15%	1/6/2033	147,448	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD380,000	3.65%	1/6/2035	264,816	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD210,000	4.35%	10/1/2039	153,142	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	3.70%	23/2/2043	99,279	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD425,000	4.05%	22/7/2044	294,756	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD335,000	3.75%	1/6/2051	218,780	0.00%
Northern Courier Pipeline LP	CAD810,789	3.37%	30/6/2042	553,576	0.00%
Northwestern Hydro Acquisition Co. II LP	CAD173,000	3.88%	31/12/2036	116,068	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD313,000	3.94%	31/12/2038	208,496	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD298,839	4.11%	31/3/2042	206,033	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD149,152	4.12%	30/6/2042	103,045	0.00%
Nova Scotia Power, Inc.	CAD230,000	5.67%	14/11/2035	185,033	0.00%
Nova Scotia Power, Inc.	CAD150,000	5.61%	15/6/2040	121,002	0.00%
Nova Scotia Power, Inc.	CAD165,000	3.57%	5/4/2049	99,844	0.00%
Nova Scotia Power, Inc.	CAD545,000	3.31%	25/4/2050	312,162	0.00%
Nutrien Ltd.	\$250,000	3.00%	1/4/2025	242,953	0.00%
Nutrien Ltd.	\$400,000	5.95%	7/11/2025	407,289	0.00%
Nutrien Ltd.	\$100,000	4.00%	15/12/2026	97,835	0.00%
Nutrien Ltd.	\$450,000	4.90%	27/3/2028	454,736	0.00%
Nutrien Ltd.	\$375,000	2.95%	13/5/2030	339,001	0.00%
Nutrien Ltd.	\$1,800,000	4.13%	15/3/2035	1,668,081	0.01%
Nutrien Ltd.	\$140,000	5.88%	1/12/2036	146,323	0.00%
Nutrien Ltd.	\$143,000	5.25%	15/1/2045	138,693	0.00%
Nutrien Ltd.	\$200,000	5.00%	1/4/2049	190,229	0.00%
Nutrien Ltd.	\$650,000	5.80%	27/3/2053	697,187	0.01%
OMERS Finance Trust	€1,000,000	0.45%	13/5/2025	1,064,260	0.01%
OMERS Finance Trust	\$700,000	1.10%	26/3/2026	648,475	0.00%
OMERS Finance Trust	CAD1,285,000	1.55%	21/4/2027	907,501	0.01%
OMERS Finance Trust	\$500,000	4.00%	20/4/2028	491,823	0.00%
OMERS Finance Trust	CAD345,000	2.60%	14/5/2029	247,819	0.00%
OMERS Finance Trust	\$750,000	3.50%	19/4/2032	690,182	0.01%
OMERS Finance Trust	\$500,000	5.50%	15/11/2033	530,193	0.00%
OMERS Realty Corp.	CAD600,000	3.33%	5/6/2025	446,378	0.00%
OMERS Realty Corp.	CAD700,000	3.24%	4/10/2027	510,057	0.00%
OMERS Realty Corp.	CAD310,000	5.38%	14/11/2028	245,019	0.00%
Ontario Electricity Financial Corp.	CAD300,000	9.00%	26/5/2025	241,610	0.00%
Ontario Electricity Financial Corp.	CAD703,000	8.25%	22/6/2026	586,664	0.00%
Ontario Infrastructure & Lands Corp.	CAD107,000	4.70%	1/6/2037	85,151	0.00%
Ontario Power Generation, Inc.	CAD435,000	3.32%	4/10/2027	320,182	0.00%
Ontario Power Generation, Inc.	CAD295,000	3.22%	8/4/2030	211,366	0.00%
Ontario Power Generation, Inc.	CAD260,000	3.84%	22/6/2048	175,363	0.00%
Ontario Power Generation, Inc.	CAD130,000	4.25%	18/1/2049	93,558	0.00%
Ontario Power Generation, Inc.	CAD165,000	3.65%	13/9/2050	107,022	0.00%
Ontario Power Generation, Inc.	CAD220,000	2.95%	21/2/2051	124,364	0.00%
Ontario School Boards Financing Corp.	CAD2,991	5.48%	26/11/2029	2,347	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	\$745,000	3.88%	20/3/2027	707,037	0.01%
Ontario Teachers' Cadillac Fairview Properties Trust	\$2,255,000	4.13%	1/2/2029	2,113,301	0.01%
Ontario Teachers' Finance Trust	€1,800,000	0.50%	6/5/2025	1,916,828	0.01%
Ontario Teachers' Finance Trust	£1,960,000	1.13%	15/5/2026	2,312,717	0.01%
Ontario Teachers' Finance Trust	\$700,000	0.88%	21/9/2026	638,105	0.00%
Ontario Teachers' Finance Trust	\$1,600,000	3.00%	13/4/2027	1,533,915	0.01%
Ontario Teachers' Finance Trust	\$725,000	4.25%	25/4/2028	722,681	0.01%
Ontario Teachers' Finance Trust	€2,590,000	0.10%	19/5/2028	2,544,453	0.01%
Ontario Teachers' Finance Trust	\$500,000	1.25%	27/9/2030	407,257	0.00%
Ontario Teachers' Finance Trust	€800,000	0.95%	24/11/2051	498,215	0.00%
OPB Finance Trust	CAD100,000	2.95%	2/2/2026	74,073	0.00%
OPB Finance Trust	CAD1,230,000	2.98%	25/1/2027	906,868	0.01%
OPB Finance Trust	CAD215,000	3.89%	4/7/2042	154,376	0.00%
Original Wempi, Inc.	CAD30,668	4.06%	13/2/2024	23,185	0.00%
Pembina Pipeline Corp.	CAD500,000	3.54%	3/2/2025	372,146	0.00%
Pembina Pipeline Corp.	CAD505,000	4.02%	27/3/2028	375,138	0.00%
Pembina Pipeline Corp.	CAD150,000	3.62%	3/4/2029	108,588	0.00%
Pembina Pipeline Corp.	CAD405,000	3.31%	1/2/2030	284,991	0.00%
Pembina Pipeline Corp.	CAD140,000	4.75%	30/4/2043	97,333	0.00%
Pembina Pipeline Corp.	CAD300,000	4.81%	25/3/2044	209,931	0.00%
Pembina Pipeline Corp.	CAD350,000	4.75%	26/3/2048	241,221	0.00%
Pembina Pipeline Corp.	CAD265,000	4.54%	3/4/2049	176,748	0.00%
Pembina Pipeline Corp.	CAD270,000	4.67%	28/5/2050	183,424	0.00%
Pembina Pipeline Corp.	CAD320,000	4.49%	10/12/2051	210,833	0.00%
Plenary Properties LTAP LP	CAD211,393	6.29%	31/1/2044	180,095	0.00%
Power Corp. of Canada	CAD200,000	4.46%	27/7/2048	145,555	0.00%
Power Financial Corp.	CAD72,000	6.90%	11/3/2033	62,158	0.00%
Province of Alberta Canada	€2,200,000	0.63%	18/4/2025	2,354,676	0.01%
Province of Alberta Canada	\$1,105,000	1.00%	20/5/2025	1,049,947	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Alberta Canada	CAD1,040,000	2.35%	1/6/2025	768,023	0.01%
Province of Alberta Canada	CAD825,000	2.20%	1/6/2026	601,963	0.00%
Province of Alberta Canada	\$1,700,000	2.05%	17/8/2026	1,604,565	0.01%
Province of Alberta Canada	CAD2,675,000	2.55%	1/6/2027	1,959,233	0.01%
Province of Alberta Canada	CAD2,250,000	2.90%	1/12/2028	1,659,468	0.01%
Province of Alberta Canada	CAD1,010,000	2.90%	20/9/2029	741,712	0.01%
Province of Alberta Canada	CAD3,345,000	2.05%	1/6/2030	2,319,080	0.01%
Province of Alberta Canada	\$1,156,000	1.30%	22/7/2030	963,750	0.01%
Province of Alberta Canada	CAD1,160,000	1.65%	1/6/2031	767,016	0.01%
Province of Alberta Canada	CAD785,000	3.50%	1/6/2031	589,663	0.00%
Province of Alberta Canada	CAD1,000,000	4.15%	1/6/2033	781,274	0.01%
Province of Alberta Canada	CAD900,000	3.90%	1/12/2033	688,241	0.01%
Province of Alberta Canada	CAD120,000	4.50%	1/12/2040	96,397	0.00%
Province of Alberta Canada	CAD920,000	3.45%	1/12/2043	639,006	0.00%
Province of Alberta Canada	CAD1,900,000	3.30%	1/12/2046	1,277,395	0.01%
Province of Alberta Canada	CAD2,868,000	3.05%	1/12/2048	1,835,527	0.01%
Province of Alberta Canada	CAD3,100,000	3.10%	1/6/2050	2,006,179	0.01%
Province of Alberta Canada	CAD1,220,000	2.95%	1/6/2052	766,446	0.01%
Province of British Columbia Canada	CAD1,675,000	2.85%	18/6/2025	1,245,181	0.01%
Province of British Columbia Canada	\$1,795,000	2.25%	2/6/2026	1,710,687	0.01%
Province of British Columbia Canada	CAD790,000	2.30%	18/6/2026	577,755	0.00%
Province of British Columbia Canada	\$325,000	0.90%	20/7/2026	298,655	0.00%
Province of British Columbia Canada	CAD1,700,000	2.55%	18/6/2027	1,245,448	0.01%
Province of British Columbia Canada	\$400,000	4.80%	15/11/2028	411,986	0.00%
Province of British Columbia Canada	CAD600,000	2.95%	18/12/2028	443,695	0.00%
Province of British Columbia Canada	CAD1,000,000	5.70%	18/6/2029	840,589	0.01%
Province of British Columbia Canada	CAD3,335,000	2.20%	18/6/2030	2,332,469	0.01%
Province of British Columbia Canada	CAD2,760,000	1.55%	18/6/2031	1,810,996	0.01%
Province of British Columbia Canada	CAD300,000	6.35%	18/6/2031	267,373	0.00%
Province of British Columbia Canada	\$450,000	4.20%	6/7/2033	445,536	0.00%
Province of British Columbia Canada	CAD180,000	5.40%	18/6/2035	155,851	0.00%
Province of British Columbia Canada	CAD150,000	4.70%	18/6/2037	122,888	0.00%
Province of British Columbia Canada	CAD830,000	4.95%	18/6/2040	705,135	0.01%
Province of British Columbia Canada	CAD1,590,000	4.30%	18/6/2042	1,250,104	0.01%
Province of British Columbia Canada	CAD1,605,000	3.20%	18/6/2044	1,077,531	0.01%
Province of British Columbia Canada	CAD1,895,000	2.80%	18/6/2048	1,170,090	0.01%
Province of British Columbia Canada	CAD510,000	4.90%	18/6/2048	440,657	0.00%
Province of British Columbia Canada	CAD2,580,000	2.95%	18/6/2050	1,633,314	0.01%
Province of British Columbia Canada	CAD3,210,000	2.75%	18/6/2052	1,952,184	0.01%
Province of British Columbia Canada	CAD320,000	4.25%	18/12/2053	257,608	0.00%
Province of Manitoba Canada	CAD1,030,000	2.45%	2/6/2025	761,623	0.01%
Province of Manitoba Canada	CAD420,000	2.55%	2/6/2026	308,948	0.00%
Province of Manitoba Canada	CAD1,380,000	2.60%	2/6/2027	1,012,117	0.01%
Province of Manitoba Canada	CAD955,000	3.00%	2/6/2028	708,455	0.01%
Province of Manitoba Canada	\$800,000	1.50%	25/10/2028	708,368	0.01%
Province of Manitoba Canada	CAD845,000	2.75%	2/6/2029	616,503	0.00%
Province of Manitoba Canada	CAD1,150,000	3.25%	5/9/2029	858,544	0.01%
Province of Manitoba Canada	CAD525,000	2.05%	2/6/2030	363,273	0.00%
Province of Manitoba Canada	CAD395,000	2.05%	2/6/2031	268,243	0.00%
Province of Manitoba Canada	CAD435,000	3.90%	2/12/2032	333,555	0.00%
Province of Manitoba Canada	\$600,000	4.30%	27/7/2033	596,598	0.00%
Province of Manitoba Canada	CAD150,000	4.60%	5/3/2038	120,410	0.00%
Province of Manitoba Canada	CAD1,150,000	4.65%	5/3/2040	927,715	0.01%
Province of Manitoba Canada	CAD725,000	4.10%	5/3/2041	546,731	0.00%
Province of Manitoba Canada	CAD300,000	3.35%	5/3/2043	203,054	0.00%
Province of Manitoba Canada	CAD510,000	4.05%	5/9/2045	379,689	0.00%
Province of Manitoba Canada	CAD800,000	2.85%	5/9/2046	492,055	0.00%
Province of Manitoba Canada	CAD855,000	3.40%	5/9/2048	573,685	0.00%
Province of Manitoba Canada	CAD1,245,000	3.20%	5/3/2050	804,825	0.01%
Province of Manitoba Canada	CAD600,000	2.05%	5/9/2052	300,718	0.00%
Province of Manitoba Canada	CAD450,000	3.15%	5/9/2052	288,443	0.00%
Province of Manitoba Canada	CAD740,000	3.80%	5/9/2053	535,152	0.00%
Province of New Brunswick Canada	CAD2,155,000	2.35%	14/8/2027	1,563,640	0.01%
Province of New Brunswick Canada	\$180,000	3.63%	24/2/2028	174,990	0.00%
Province of New Brunswick Canada	CAD1,060,000	3.10%	14/8/2028	788,372	0.01%
Province of New Brunswick Canada	CAD335,000	5.65%	27/12/2028	278,218	0.00%
Province of New Brunswick Canada	CAD675,000	3.95%	14/8/2032	518,891	0.00%
Province of New Brunswick Canada	CAD100,000	5.50%	27/1/2034	86,103	0.00%
Province of New Brunswick Canada	CAD470,000	4.65%	26/9/2035	379,992	0.00%
Province of New Brunswick Canada	CAD200,000	4.55%	26/3/2037	160,020	0.00%
Province of New Brunswick Canada	CAD350,000	4.80%	26/9/2039	288,045	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of New Brunswick Canada	CAD310,000	4.80%	3/6/2041	254,017	0.00%
Province of New Brunswick Canada	CAD600,000	3.55%	3/6/2043	419,477	0.00%
Province of New Brunswick Canada	CAD490,000	3.80%	14/8/2045	353,073	0.00%
Province of New Brunswick Canada	CAD490,000	3.10%	14/8/2048	313,118	0.00%
Province of New Brunswick Canada	CAD625,000	3.05%	14/8/2050	394,864	0.00%
Province of New Brunswick Canada	CAD245,000	2.90%	14/8/2052	150,446	0.00%
Province of New Brunswick Canada	CAD100,000	3.55%	3/6/2055	68,459	0.00%
Province of Newfoundland & Labrador Canada	CAD1,075,000	3.00%	2/6/2026	798,097	0.01%
Province of Newfoundland & Labrador Canada	CAD150,000	6.15%	17/4/2028	124,890	0.00%
Province of Newfoundland & Labrador Canada	CAD755,000	2.85%	2/6/2028	554,222	0.00%
Province of Newfoundland & Labrador Canada	CAD535,000	2.85%	2/6/2029	390,442	0.00%
Province of Newfoundland & Labrador Canada	CAD565,000	1.75%	2/6/2030	380,512	0.00%
Province of Newfoundland & Labrador Canada	CAD675,000	2.05%	2/6/2031	454,267	0.00%
Province of Newfoundland & Labrador Canada	CAD115,000	5.60%	17/10/2033	98,474	0.00%
Province of Newfoundland & Labrador Canada	CAD300,000	5.70%	17/10/2035	260,210	0.00%
Province of Newfoundland & Labrador Canada	CAD230,000	4.65%	17/10/2040	182,133	0.00%
Province of Newfoundland & Labrador Canada	CAD820,000	3.30%	17/10/2046	525,848	0.00%
Province of Newfoundland & Labrador Canada	CAD560,000	3.70%	17/10/2048	382,249	0.00%
Province of Newfoundland & Labrador Canada	CAD925,000	2.65%	17/10/2050	516,893	0.00%
Province of Newfoundland & Labrador Canada	CAD300,000	3.15%	2/12/2052	185,383	0.00%
Province of Newfoundland & Labrador Canada	CAD120,000	4.10%	17/10/2054	88,412	0.00%
Province of Nova Scotia Canada	CAD700,000	1.10%	1/6/2028	478,565	0.00%
Province of Nova Scotia Canada	CAD910,000	2.00%	1/9/2030	625,526	0.00%
Province of Nova Scotia Canada	CAD500,000	6.60%	1/12/2031	453,860	0.00%
Province of Nova Scotia Canada	CAD200,000	5.80%	1/6/2033	175,183	0.00%
Province of Nova Scotia Canada	CAD300,000	4.90%	1/6/2035	247,589	0.00%
Province of Nova Scotia Canada	CAD615,000	4.70%	1/6/2041	499,911	0.00%
Province of Nova Scotia Canada	CAD515,000	4.40%	1/6/2042	403,525	0.00%
Province of Nova Scotia Canada	CAD300,000	3.45%	1/6/2045	205,775	0.00%
Province of Nova Scotia Canada	CAD685,000	3.15%	1/12/2051	442,847	0.00%
Province of Nova Scotia Canada	CAD450,000	3.50%	2/6/2062	307,900	0.00%
Province of Ontario Canada	CAD1,465,000	2.65%	5/2/2025	1,089,438	0.01%
Province of Ontario Canada	CAD6,240,000	2.60%	2/6/2025	4,624,844	0.02%
Province of Ontario Canada	AUD2,000,000	3.10%	26/8/2025	1,335,263	0.01%
Province of Ontario Canada	CAD5,115,000	1.75%	8/9/2025	3,731,692	0.02%
Province of Ontario Canada	\$200,000	2.50%	27/4/2026	191,866	0.00%
Province of Ontario Canada	CAD3,635,000	2.40%	2/6/2026	2,665,459	0.01%
Province of Ontario Canada	\$350,000	2.30%	15/6/2026	333,653	0.00%
Province of Ontario Canada	£1,490,000	0.25%	15/12/2026	1,696,599	0.01%
Province of Ontario Canada	CAD2,080,000	1.85%	1/2/2027	1,495,330	0.01%
Province of Ontario Canada	\$4,100,000	3.10%	19/5/2027	3,958,889	0.02%
Province of Ontario Canada	CAD3,700,000	2.60%	2/6/2027	2,715,517	0.01%
Province of Ontario Canada	CAD950,000	7.60%	2/6/2027	811,439	0.01%
Province of Ontario Canada	CAD2,255,000	1.05%	8/9/2027	1,563,713	0.01%
Province of Ontario Canada	CAD1,650,000	3.60%	8/3/2028	1,254,668	0.01%
Province of Ontario Canada	CAD4,190,000	2.90%	2/6/2028	3,098,238	0.02%
Province of Ontario Canada	CAD1,000,000	3.40%	8/9/2028	754,992	0.01%
Province of Ontario Canada	CAD700,000	6.50%	8/3/2029	604,978	0.00%
Province of Ontario Canada	CAD3,815,000	2.70%	2/6/2029	2,779,562	0.02%
Province of Ontario Canada	CAD2,830,000	1.55%	1/11/2029	1,925,986	0.01%
Province of Ontario Canada	CAD5,145,000	2.05%	2/6/2030	3,567,413	0.02%
Province of Ontario Canada	€2,500,000	0.01%	25/11/2030	2,290,924	0.01%
Province of Ontario Canada	CAD3,190,000	1.35%	2/12/2030	2,091,571	0.01%
Province of Ontario Canada	CAD3,480,000	2.15%	2/6/2031	2,386,373	0.01%
Province of Ontario Canada	CAD1,200,000	6.20%	2/6/2031	1,061,085	0.01%
Province of Ontario Canada	€2,000,000	0.25%	9/6/2031	1,833,082	0.01%
Province of Ontario Canada	\$600,000	1.80%	14/10/2031	505,075	0.00%
Province of Ontario Canada	CAD2,550,000	2.25%	2/12/2031	1,747,730	0.01%
Province of Ontario Canada	CAD3,510,000	3.75%	2/6/2032	2,671,924	0.01%
Province of Ontario Canada	CAD1,990,000	5.85%	8/3/2033	1,748,609	0.01%
Province of Ontario Canada	CAD3,200,000	3.65%	2/6/2033	2,405,756	0.01%
Province of Ontario Canada	CAD3,300,000	5.60%	2/6/2035	2,900,231	0.02%
Province of Ontario Canada	CAD3,895,000	4.70%	2/6/2037	3,191,990	0.02%
Province of Ontario Canada	CAD3,950,000	4.60%	2/6/2039	3,216,230	0.02%
Province of Ontario Canada	CAD4,670,000	4.65%	2/6/2041	3,824,578	0.02%
Province of Ontario Canada	CAD4,425,000	3.50%	2/6/2043	3,116,424	0.02%
Province of Ontario Canada	CAD6,185,000	3.45%	2/6/2045	4,305,642	0.02%
Province of Ontario Canada	CAD6,020,000	2.90%	2/12/2046	3,814,625	0.02%
Province of Ontario Canada	CAD4,920,000	2.80%	2/6/2048	3,041,684	0.02%
Province of Ontario Canada	CAD5,415,000	2.90%	2/6/2049	3,401,312	0.02%
Province of Ontario Canada	CAD5,765,000	2.65%	2/12/2050	3,436,976	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Ontario Canada	CAD4,975,000	1.90%	2/12/2051	2,497,914	0.01%
Province of Ontario Canada	CAD2,955,000	2.55%	2/12/2052	1,718,062	0.01%
Province of Ontario Canada	CAD4,935,000	3.75%	2/12/2053	3,643,111	0.02%
Province of Ontario Canada	CAD300,000	4.15%	2/12/2054	237,727	0.00%
Province of Prince Edward Island Canada	CAD405,000	2.65%	1/12/2051	232,797	0.00%
Province of Prince Edward Island Canada	CAD125,000	3.60%	17/1/2053	86,473	0.00%
Province of Quebec Canada	€1,400,000	0.88%	15/1/2025	1,508,566	0.01%
Province of Quebec Canada	\$686,000	1.50%	11/2/2025	661,343	0.00%
Province of Quebec Canada	CAD550,000	2.60%	6/7/2025	407,575	0.00%
Province of Quebec Canada	CAD5,070,000	2.75%	1/9/2025	3,761,915	0.02%
Province of Quebec Canada	\$3,900,000	2.50%	20/4/2026	3,743,603	0.02%
Province of Quebec Canada	CAD2,440,000	2.50%	1/9/2026	1,794,182	0.01%
Province of Quebec Canada	CAD525,000	1.85%	13/2/2027	377,851	0.00%
Province of Quebec Canada	\$1,000,000	2.75%	12/4/2027	955,707	0.01%
Province of Quebec Canada	CAD3,350,000	2.75%	1/9/2027	2,473,418	0.01%
Province of Quebec Canada	\$575,000	3.63%	13/4/2028	563,642	0.00%
Province of Quebec Canada	CAD2,980,000	2.75%	1/9/2028	2,188,652	0.01%
Province of Quebec Canada	CAD3,475,000	2.30%	1/9/2029	2,474,550	0.01%
Province of Quebec Canada	\$250,000	7.50%	15/9/2029	291,791	0.00%
Province of Quebec Canada	CAD1,345,000	6.00%	1/10/2029	1,150,002	0.01%
Province of Quebec Canada	€1,000,000	0.00%	15/10/2029	947,919	0.01%
Province of Quebec Canada	\$300,000	1.35%	28/5/2030	252,555	0.00%
Province of Quebec Canada	CAD4,430,000	1.90%	1/9/2030	3,033,289	0.02%
Province of Quebec Canada	€1,025,000	0.00%	29/10/2030	942,108	0.01%
Province of Quebec Canada	\$3,000,000	1.90%	21/4/2031	2,568,700	0.01%
Province of Quebec Canada	€1,800,000	0.25%	5/5/2031	1,660,989	0.01%
Province of Quebec Canada	CAD1,155,000	2.10%	27/5/2031	792,794	0.01%
Province of Quebec Canada	CAD2,425,000	1.50%	1/9/2031	1,579,858	0.01%
Province of Quebec Canada	CAD475,000	3.65%	20/5/2032	360,333	0.00%
Province of Quebec Canada	CAD1,990,000	6.25%	1/6/2032	1,781,990	0.01%
Province of Quebec Canada	CAD4,325,000	3.25%	1/9/2032	3,173,644	0.02%
Province of Quebec Canada	CAD2,000,000	3.60%	1/9/2033	1,499,365	0.01%
Province of Quebec Canada	\$500,000	4.50%	8/9/2033	506,238	0.00%
Province of Quebec Canada	CAD850,000	0.00%	1/4/2035	405,463	0.00%
Province of Quebec Canada	CAD1,250,000	5.75%	1/12/2036	1,125,577	0.01%
Province of Quebec Canada	CAD1,950,000	5.00%	1/12/2038	1,655,793	0.01%
Province of Quebec Canada	CAD2,815,000	5.00%	1/12/2041	2,404,765	0.01%
Province of Quebec Canada	CAD2,960,000	4.25%	1/12/2043	2,317,515	0.01%
Province of Quebec Canada	CAD4,240,000	3.50%	1/12/2045	2,979,611	0.02%
Province of Quebec Canada	CAD4,635,000	3.50%	1/12/2048	3,252,469	0.02%
Province of Quebec Canada	CAD5,090,000	3.10%	1/12/2051	3,327,710	0.02%
Province of Quebec Canada	CAD4,600,000	2.85%	1/12/2053	2,851,908	0.02%
Province of Quebec Canada	CAD3,410,000	4.40%	1/12/2055	2,830,288	0.02%
Province of Saskatchewan Canada	CAD985,000	2.55%	2/6/2026	724,530	0.01%
Province of Saskatchewan Canada	CAD700,000	2.65%	2/6/2027	514,163	0.00%
Province of Saskatchewan Canada	CAD780,000	3.05%	2/12/2028	578,887	0.00%
Province of Saskatchewan Canada	CAD500,000	5.75%	5/3/2029	418,793	0.00%
Province of Saskatchewan Canada	CAD620,000	2.20%	2/6/2030	433,575	0.00%
Province of Saskatchewan Canada	CAD370,000	4.75%	1/6/2040	306,457	0.00%
Province of Saskatchewan Canada	CAD515,000	3.40%	3/2/2042	357,692	0.00%
Province of Saskatchewan Canada	CAD685,000	3.90%	2/6/2045	508,008	0.00%
Province of Saskatchewan Canada	CAD1,005,000	2.75%	2/12/2046	615,078	0.00%
Province of Saskatchewan Canada	CAD1,010,000	3.30%	2/6/2048	678,902	0.00%
Province of Saskatchewan Canada	CAD1,070,000	3.10%	2/6/2050	693,558	0.01%
Province of Saskatchewan Canada	CAD920,000	2.80%	2/12/2052	560,748	0.00%
Province of Saskatchewan Canada	CAD395,000	3.75%	5/3/2054	288,471	0.00%
Province of Saskatchewan Canada	CAD150,000	2.95%	2/6/2058	92,535	0.00%
PSP Capital, Inc.	CAD680,000	3.00%	5/11/2025	505,599	0.00%
PSP Capital, Inc.	\$1,500,000	3.50%	29/6/2027	1,463,081	0.01%
PSP Capital, Inc.	CAD2,100,000	2.05%	15/1/2030	1,460,795	0.01%
PSP Capital, Inc.	CAD510,000	4.15%	1/6/2033	397,132	0.00%
Regional Municipality of Peel Ontario	CAD425,000	5.10%	29/6/2040	355,835	0.00%
Regional Municipality of York	CAD380,000	2.50%	2/6/2026	278,895	0.00%
Regional Municipality of York	CAD435,000	2.65%	18/4/2029	315,525	0.00%
Regional Municipality of York	CAD300,000	4.00%	31/5/2032	231,370	0.00%
Regional Municipality of York	CAD100,000	4.05%	1/5/2034	76,930	0.00%
Reliance LP	CAD225,000	3.75%	15/3/2026	165,901	0.00%
Reliance LP	CAD120,000	2.67%	1/8/2028	82,267	0.00%
Rio Tinto Alcan, Inc.	\$180,000	7.25%	15/3/2031	205,648	0.00%
Rio Tinto Alcan, Inc.	\$60,000	6.13%	15/12/2033	65,704	0.00%
Rio Tinto Alcan, Inc.	\$325,000	5.75%	1/6/2035	344,634	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
RioCan	CAD50,000	2.58%	12/2/2025	36,798	0.00%
RioCan	CAD380,000	1.97%	15/6/2026	268,190	0.00%
RioCan	CAD25,000	2.36%	10/3/2027	17,427	0.00%
RioCan	CAD290,000	2.83%	8/11/2028	197,498	0.00%
Rogers Communications, Inc.	CAD790,000	3.10%	15/4/2025	585,273	0.00%
Rogers Communications, Inc.	\$50,000	2.90%	15/11/2026	47,445	0.00%
Rogers Communications, Inc.	\$1,000,000	3.20%	15/3/2027	954,162	0.01%
Rogers Communications, Inc.	CAD600,000	3.65%	31/3/2027	443,878	0.00%
Rogers Communications, Inc.	CAD300,000	4.40%	2/11/2028	226,764	0.00%
Rogers Communications, Inc.	CAD65,000	3.25%	1/5/2029	46,313	0.00%
Rogers Communications, Inc.	CAD240,000	3.30%	10/12/2029	170,037	0.00%
Rogers Communications, Inc.	CAD345,000	2.90%	9/12/2030	234,612	0.00%
Rogers Communications, Inc.	\$2,710,000	3.80%	15/3/2032	2,495,996	0.01%
Rogers Communications, Inc.	\$100,000	7.50%	15/8/2038	115,587	0.00%
Rogers Communications, Inc.	CAD200,000	6.68%	4/11/2039	172,627	0.00%
Rogers Communications, Inc.	CAD900,000	6.75%	9/11/2039	780,850	0.01%
Rogers Communications, Inc.	CAD350,000	6.11%	25/8/2040	286,259	0.00%
Rogers Communications, Inc.	CAD160,000	6.56%	22/3/2041	137,029	0.00%
Rogers Communications, Inc.	\$385,000	4.50%	15/3/2042	340,474	0.00%
Rogers Communications, Inc.	\$25,000	3.70%	15/11/2049	18,955	0.00%
Rogers Communications, Inc.	CAD175,000	4.25%	9/12/2049	114,243	0.00%
Rogers Communications, Inc.	\$1,265,000	4.55%	15/3/2052	1,105,421	0.01%
Rogers Communications, Inc.	CAD675,000	5.25%	15/4/2052	512,814	0.00%
Royal Bank of Canada	\$250,000	1.60%	21/1/2025	240,926	0.00%
Royal Bank of Canada	\$1,000,000	3.38%	14/4/2025	980,519	0.01%
Royal Bank of Canada	\$1,000,000	4.95%	25/4/2025	1,000,445	0.01%
Royal Bank of Canada	CAD965,000	1.94%	1/5/2025	705,395	0.01%
Royal Bank of Canada	\$500,000	3.40%	9/6/2025	489,679	0.00%
Royal Bank of Canada	\$1,800,000	1.15%	10/6/2025	1,706,853	0.01%
Royal Bank of Canada	CAD500,000	4.93%	16/7/2025	381,383	0.00%
Royal Bank of Canada	€1,000,000	0.63%	10/9/2025	1,060,929	0.01%
Royal Bank of Canada	CAD1,200,000	3.37%	29/9/2025	890,055	0.01%
Royal Bank of Canada	\$115,000	4.65%	27/1/2026	114,063	0.00%
Royal Bank of Canada	CAD500,000	1.59%	4/5/2026	356,789	0.00%
Royal Bank of Canada	\$600,000	1.05%	14/9/2026	546,733	0.00%
Royal Bank of Canada	\$500,000	4.85%	14/12/2026	503,884	0.00%
Royal Bank of Canada	\$250,000	2.05%	21/1/2027	232,092	0.00%
Royal Bank of Canada	CAD1,315,000	2.33%	28/1/2027	939,699	0.01%
Royal Bank of Canada	\$1,050,000	2.60%	24/3/2027	988,441	0.01%
Royal Bank of Canada	\$1,187,000	3.63%	4/5/2027	1,146,632	0.01%
Royal Bank of Canada	AUD500,000	4.50%	13/7/2027	339,790	0.00%
Royal Bank of Canada	\$425,000	4.24%	3/8/2027	420,372	0.00%
Royal Bank of Canada	\$400,000	6.00%	1/11/2027	419,245	0.00%
Royal Bank of Canada	CAD940,000	4.64%	17/1/2028	718,627	0.01%
Royal Bank of Canada	£600,000	5.00%	24/1/2028	773,736	0.01%
Royal Bank of Canada	CAD1,000,000	4.63%	1/5/2028	764,841	0.01%
Royal Bank of Canada	CAD460,000	1.83%	31/7/2028	315,131	0.00%
Royal Bank of Canada	AUD500,000	5.70%	4/10/2028	351,001	0.00%
Royal Bank of Canada	€3,563,000	1.75%	8/6/2029	3,703,245	0.02%
Royal Bank of Canada	CAD900,000	5.23%	24/6/2030	711,948	0.01%
Royal Bank of Canada^	CAD805,000	2.09%	30/6/2030	584,975	0.00%
Royal Bank of Canada	\$500,000	2.30%	3/11/2031	421,832	0.00%
Royal Bank of Canada^	CAD985,000	2.94%	3/5/2032	702,114	0.01%
Royal Bank of Canada	\$500,000	3.88%	4/5/2032	471,203	0.00%
Royal Bank of Canada^	CAD430,000	1.67%	28/1/2033	290,937	0.00%
Royal Bank of Canada	\$1,000,000	5.00%	1/2/2033	1,017,219	0.01%
Royal Bank of Canada^	CAD590,000	5.01%	1/2/2033	448,643	0.00%
Royal Bank of Canada	\$700,000	5.00%	2/5/2033	713,282	0.01%
Royal Office Finance LP	CAD359,251	5.21%	12/11/2032	288,979	0.00%
Saputo, Inc.	CAD305,000	2.24%	16/6/2027	215,585	0.00%
Saputo, Inc.	CAD280,000	2.30%	22/6/2028	194,504	0.00%
Scotiabank Capital Trust^	CAD217,000	5.65%	31/12/2056	174,677	0.00%
SEC LP & Arci Ltd.	CAD132,174	5.19%	29/8/2033	97,268	0.00%
SmartCentres	CAD600,000	3.44%	28/8/2026	435,927	0.00%
SmartCentres	CAD520,000	3.53%	20/12/2029	359,931	0.00%
SmartCentres	CAD165,000	3.65%	11/12/2030	112,790	0.00%
South Coast British Columbia Transportation Authority	CAD820,000	1.60%	3/7/2030	549,701	0.00%
South Coast British Columbia Transportation Authority	CAD525,000	3.15%	16/11/2048	329,307	0.00%
SSL Finance, Inc.	CAD456,781	4.10%	31/10/2045	319,853	0.00%
Sun Life Financial, Inc.^	CAD860,000	2.58%	10/5/2032	609,926	0.00%
Sun Life Financial, Inc.^	CAD520,000	3.15%	18/11/2036	349,981	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sun Life Financial, Inc.^	CAD500,000	5.40%	29/5/2042	391,548	0.00%
Suncor Energy, Inc.	\$100,000	7.15%	1/2/2032	111,872	0.00%
Suncor Energy, Inc.	\$280,000	5.95%	1/12/2034	293,305	0.00%
Suncor Energy, Inc.	\$315,000	6.80%	15/5/2038	344,742	0.00%
Suncor Energy, Inc.	\$460,000	6.50%	15/6/2038	492,162	0.00%
Suncor Energy, Inc.	\$300,000	6.85%	1/6/2039	330,723	0.00%
Suncor Energy, Inc.	CAD300,000	4.34%	13/9/2046	201,781	0.00%
Suncor Energy, Inc.	\$285,000	4.00%	15/11/2047	225,821	0.00%
Suncor Energy, Inc.	CAD600,000	3.95%	4/3/2051	379,820	0.00%
Suncor Energy, Inc.	\$305,000	3.75%	4/3/2051	229,092	0.00%
TCHC Issuer Trust	CAD165,000	4.88%	11/5/2037	132,034	0.00%
Teck Resources Ltd.	\$400,000	6.13%	1/10/2035	419,168	0.00%
Teck Resources Ltd.	\$72,000	6.00%	15/8/2040	73,327	0.00%
Teck Resources Ltd.	\$400,000	6.25%	15/7/2041	411,831	0.00%
TELUS Corp.	CAD400,000	3.75%	17/1/2025	299,156	0.00%
TELUS Corp.	CAD350,000	3.75%	10/3/2026	261,516	0.00%
TELUS Corp.	CAD50,000	2.75%	8/7/2026	36,514	0.00%
TELUS Corp.	\$195,000	2.80%	16/2/2027	183,816	0.00%
TELUS Corp.	\$250,000	3.70%	15/9/2027	240,321	0.00%
TELUS Corp.	CAD570,000	2.35%	27/1/2028	400,988	0.00%
TELUS Corp.	CAD35,000	3.30%	2/5/2029	25,157	0.00%
TELUS Corp.	CAD645,000	3.15%	19/2/2030	453,768	0.00%
TELUS Corp.	CAD600,000	2.05%	7/10/2030	390,574	0.00%
TELUS Corp.	\$360,000	3.40%	13/5/2032	320,906	0.00%
TELUS Corp.	CAD740,000	5.25%	15/11/2032	581,717	0.00%
TELUS Corp.	CAD700,000	5.75%	8/9/2033	567,837	0.00%
TELUS Corp.	CAD500,000	4.85%	5/4/2044	360,913	0.00%
TELUS Corp.	CAD110,000	4.40%	29/1/2046	74,645	0.00%
TELUS Corp.	CAD600,000	4.70%	6/3/2048	423,015	0.00%
TELUS Corp.	\$200,000	4.30%	15/6/2049	167,553	0.00%
TELUS Corp.	CAD390,000	3.95%	16/2/2050	243,461	0.00%
TELUS Corp.	CAD430,000	4.10%	5/4/2051	274,766	0.00%
Teranet Holdings LP	CAD400,000	3.54%	11/6/2025	295,092	0.00%
Teranet Holdings LP	CAD325,000	5.75%	17/12/2040	243,248	0.00%
Thomson Reuters Corp.	CAD690,000	2.24%	14/5/2025	505,731	0.00%
Thomson Reuters Corp.	\$350,000	3.35%	15/5/2026	336,928	0.00%
Thomson Reuters Corp.	\$90,000	5.50%	15/8/2035	92,807	0.00%
Thomson Reuters Corp.	\$300,000	5.85%	15/4/2040	311,858	0.00%
Toronto Hydro Corp.	CAD450,000	4.08%	16/9/2044	325,705	0.00%
Toronto Hydro Corp.	CAD150,000	2.99%	10/12/2049	89,250	0.00%
Toronto Hydro Corp.	CAD125,000	3.27%	18/10/2051	77,951	0.00%
Toronto Hydro Corp.	CAD160,000	4.95%	13/10/2052	132,490	0.00%
Toronto-Dominion Bank	\$1,875,000	1.25%	13/12/2024	1,806,059	0.01%
Toronto-Dominion Bank	CAD960,000	1.94%	13/3/2025	703,616	0.01%
Toronto-Dominion Bank	\$1,600,000	3.77%	6/6/2025	1,573,929	0.01%
Toronto-Dominion Bank	\$400,000	1.15%	12/6/2025	378,715	0.00%
Toronto-Dominion Bank	\$1,000,000	3.82%	25/7/2025	984,107	0.01%
Toronto-Dominion Bank	AUD300,000	4.50%	28/7/2025	204,629	0.00%
Toronto-Dominion Bank	CAD1,475,000	2.67%	9/9/2025	1,082,016	0.01%
Toronto-Dominion Bank	\$345,000	0.75%	11/9/2025	321,977	0.00%
Toronto-Dominion Bank	CAD1,315,000	1.13%	9/12/2025	936,919	0.01%
Toronto-Dominion Bank	\$2,050,000	0.75%	6/1/2026	1,893,358	0.01%
Toronto-Dominion Bank	\$600,000	5.10%	9/1/2026	604,152	0.00%
Toronto-Dominion Bank	€10,000,000	3.88%	13/3/2026	11,248,063	0.06%
Toronto-Dominion Bank	\$500,000	4.70%	5/6/2026	500,786	0.00%
Toronto-Dominion Bank	\$500,000	5.53%	17/7/2026	509,594	0.00%
Toronto-Dominion Bank	\$500,000	5.26%	11/12/2026	509,844	0.00%
Toronto-Dominion Bank	CAD1,025,000	2.26%	7/1/2027	731,478	0.01%
Toronto-Dominion Bank	€2,000,000	0.50%	18/1/2027	2,045,442	0.01%
Toronto-Dominion Bank	€1,200,000	0.86%	24/3/2027	1,242,386	0.01%
Toronto-Dominion Bank	€1,000,000	2.88%	5/4/2027	1,209,326	0.01%
Toronto-Dominion Bank	\$400,000	3.30%	20/4/2027	383,844	0.00%
Toronto-Dominion Bank	CAD1,855,000	4.21%	1/6/2027	1,396,735	0.01%
Toronto-Dominion Bank	\$1,500,000	4.11%	8/6/2027	1,473,602	0.01%
Toronto-Dominion Bank	€1,000,000	0.10%	19/7/2027	1,001,148	0.01%
Toronto-Dominion Bank	€1,900,000	2.55%	3/8/2027	2,053,480	0.01%
Toronto-Dominion Bank	\$1,460,000	4.69%	15/9/2027	1,460,344	0.01%
Toronto-Dominion Bank	\$600,000	5.16%	10/1/2028	610,758	0.00%
Toronto-Dominion Bank	CAD765,000	1.89%	8/3/2028	529,219	0.00%
Toronto-Dominion Bank	CAD300,000	1.90%	11/9/2028	205,567	0.00%
Toronto-Dominion Bank	\$800,000	5.14%	13/9/2028	821,060	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	AUD3,000,000	4.95%	15/9/2028	2,067,213	0.01%
Toronto-Dominion Bank	CAD1,700,000	4.68%	8/1/2029	1,304,954	0.01%
Toronto-Dominion Bank	€1,150,000	3.63%	13/12/2029	1,285,259	0.01%
Toronto-Dominion Bank <sup>^</sup>	CAD825,000	3.11%	22/4/2030	608,728	0.00%
Toronto-Dominion Bank <sup>^</sup>	CAD500,000	4.86%	4/3/2031	379,714	0.00%
Toronto-Dominion Bank	\$750,000	2.00%	10/9/2031	623,652	0.00%
Toronto-Dominion Bank <sup>^</sup>	\$500,000	3.63%	15/9/2031	480,347	0.00%
Toronto-Dominion Bank	\$200,000	2.45%	12/1/2032	167,847	0.00%
Toronto-Dominion Bank <sup>^</sup>	CAD635,000	3.06%	26/1/2032	456,750	0.00%
Toronto-Dominion Bank	\$100,000	3.20%	10/3/2032	88,581	0.00%
Toyota Credit Canada, Inc.	CAD2,000,000	1.18%	23/2/2026	1,420,977	0.01%
TransCanada PipeLines Ltd.	CAD520,000	3.30%	17/7/2025	385,816	0.00%
TransCanada PipeLines Ltd.	CAD695,000	3.80%	5/4/2027	517,088	0.00%
TransCanada PipeLines Ltd.	\$1,825,000	4.25%	15/5/2028	1,778,308	0.01%
TransCanada PipeLines Ltd.	CAD755,000	3.00%	18/9/2029	530,490	0.00%
TransCanada PipeLines Ltd.	\$1,320,000	4.10%	15/4/2030	1,255,874	0.01%
TransCanada PipeLines Ltd.	\$500,000	2.50%	12/10/2031	418,457	0.00%
TransCanada PipeLines Ltd.	CAD575,000	5.33%	12/5/2032	451,128	0.00%
TransCanada PipeLines Ltd.	\$550,000	4.63%	1/3/2034	520,621	0.00%
TransCanada PipeLines Ltd.	\$135,000	5.60%	31/3/2034	136,634	0.00%
TransCanada PipeLines Ltd.	\$200,000	5.85%	15/3/2036	206,596	0.00%
TransCanada PipeLines Ltd.	\$390,000	6.20%	15/10/2037	415,192	0.00%
TransCanada PipeLines Ltd.	\$200,000	4.75%	15/5/2038	185,270	0.00%
TransCanada PipeLines Ltd.	\$295,000	6.10%	1/6/2040	311,569	0.00%
TransCanada PipeLines Ltd.	CAD530,000	4.55%	15/11/2041	365,602	0.00%
TransCanada PipeLines Ltd.	\$250,000	5.00%	16/10/2043	234,151	0.00%
TransCanada PipeLines Ltd.	CAD680,000	4.35%	6/6/2046	452,324	0.00%
TransCanada PipeLines Ltd.	CAD55,000	4.33%	16/9/2047	36,354	0.00%
TransCanada PipeLines Ltd.	\$395,000	4.88%	15/5/2048	362,141	0.00%
TransCanada PipeLines Ltd.	CAD500,000	4.18%	3/7/2048	321,030	0.00%
TransCanada PipeLines Ltd.	\$400,000	5.10%	15/3/2049	383,024	0.00%
TransCanada PipeLines Ltd.	CAD420,000	4.34%	15/10/2049	275,795	0.00%
TriSummit Utilities, Inc.	CAD130,000	3.15%	6/4/2026	95,135	0.00%
TriSummit Utilities, Inc.	CAD87,000	4.26%	5/12/2028	64,878	0.00%
University of Toronto	CAD750,000	4.25%	7/12/2051	549,320	0.00%
Vancouver Airport Authority	CAD485,000	2.80%	21/9/2050	282,598	0.00%
Waste Connections, Inc.	\$500,000	2.20%	15/1/2032	417,529	0.00%
Waste Connections, Inc.	\$435,000	3.20%	1/6/2032	391,113	0.00%
Waste Connections, Inc.	\$350,000	2.95%	15/1/2052	246,716	0.00%
Westcoast Energy, Inc.	CAD400,000	3.77%	8/12/2025	297,880	0.00%
Westcoast Energy, Inc.	CAD129,000	4.79%	28/10/2041	93,166	0.00%
York University	CAD700,000	6.48%	7/3/2042	651,641	0.00%
				<b>850,947,692</b>	<b>4.10%</b>

**Chile 0.24% (31 December 2022: 0.23%)**

Antofagasta plc	\$200,000	5.63%	13/5/2032	198,726	0.00%
Banco del Estado de Chile	\$600,000	2.70%	9/1/2025	581,852	0.00%
Banco Santander Chile	\$700,000	2.70%	10/1/2025	678,642	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP3,650,000,000	4.50%	1/3/2026	4,175,525	0.02%
Bonos de la Tesoreria de la Republica en pesos	CLP645,000,000	5.00%	1/10/2028	738,375	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,600,000,000	4.70%	1/9/2030	1,797,859	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,060,000,000	6.00%	1/4/2033	1,292,704	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP2,000,000,000	5.00%	1/3/2035	2,280,827	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP710,000,000	5.30%	1/11/2037	810,082	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP2,065,000,000	6.00%	1/1/2043	2,565,495	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP360,000,000	5.10%	15/7/2050	410,817	0.00%
Celeo Redes Operacion Chile SA	\$188,168	5.20%	22/6/2047	168,611	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	186,323	0.00%
Celulosa Arauco y Constitucion SA	\$400,000	4.20%	29/1/2030	368,406	0.00%
Celulosa Arauco y Constitucion SA	\$450,000	5.50%	2/11/2047	387,064	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	5.15%	29/1/2050	164,048	0.00%
Cencosud SA	\$1,500,000	5.15%	12/2/2025	1,484,407	0.01%
Cencosud SA	\$700,000	4.38%	17/7/2027	673,147	0.00%
Chile Electricity Lux MPC Sarl	\$1,400,000	6.01%	20/1/2033	1,439,546	0.01%
Chile Government International Bond	\$1,200,000	3.13%	21/1/2026	1,163,033	0.01%
Chile Government International Bond	€1,600,000	0.10%	26/1/2027	1,604,490	0.01%
Chile Government International Bond	\$200,000	2.75%	31/1/2027	188,613	0.00%
Chile Government International Bond	\$1,100,000	3.24%	6/2/2028	1,046,650	0.01%
Chile Government International Bond	€1,000,000	0.56%	21/1/2029	964,189	0.01%
Chile Government International Bond	\$1,000,000	2.45%	31/1/2031	869,649	0.01%
Chile Government International Bond	\$600,000	2.55%	27/1/2032	514,944	0.00%
Chile Government International Bond	\$900,000	2.55%	27/7/2033	743,071	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chile Government International Bond	\$200,000	3.50%	31/1/2034	178,160	0.00%
Chile Government International Bond	€809,460	4.13%	5/7/2034	913,763	0.01%
Chile Government International Bond	\$600,000	4.95%	5/1/2036	592,430	0.00%
Chile Government International Bond	€1,000,000	1.30%	26/7/2036	839,044	0.01%
Chile Government International Bond	\$1,200,000	3.10%	7/5/2041	910,806	0.01%
Chile Government International Bond	\$1,400,000	4.34%	7/3/2042	1,249,917	0.01%
Chile Government International Bond	\$200,000	3.86%	21/6/2047	163,595	0.00%
Chile Government International Bond	€1,107,000	1.25%	22/1/2051	686,833	0.01%
Chile Government International Bond	\$500,000	4.00%	31/1/2052	411,103	0.00%
Chile Government International Bond	\$500,000	5.33%	5/1/2054	496,810	0.00%
Chile Government International Bond	\$1,000,000	3.10%	22/1/2061	668,927	0.00%
Chile Government International Bond	\$800,000	3.25%	21/9/2071	534,983	0.00%
Colbun SA	\$100,000	3.95%	11/10/2027	95,796	0.00%
Colbun SA	\$450,000	3.15%	19/1/2032	388,294	0.00%
Corp. Nacional del Cobre de Chile	\$800,000	3.63%	1/8/2027	758,331	0.01%
Corp. Nacional del Cobre de Chile	\$400,000	3.00%	30/9/2029	357,059	0.00%
Corp. Nacional del Cobre de Chile	\$250,000	5.13%	2/2/2033	241,721	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	5.95%	8/1/2034	202,505	0.00%
Corp. Nacional del Cobre de Chile	\$500,000	6.15%	24/10/2036	511,506	0.00%
Corp. Nacional del Cobre de Chile	\$600,000	5.63%	18/10/2043	578,636	0.00%
Corp. Nacional del Cobre de Chile	\$700,000	4.88%	4/11/2044	606,183	0.00%
Corp. Nacional del Cobre de Chile	\$650,000	4.38%	5/2/2049	524,794	0.00%
Corp. Nacional del Cobre de Chile	\$1,300,000	3.70%	30/1/2050	937,123	0.01%
Corp. Nacional del Cobre de Chile	\$400,000	3.15%	15/1/2051	261,186	0.00%
Corp. Nacional del Cobre de Chile	\$550,000	6.30%	8/9/2053	556,016	0.00%
Empresa de los Ferrocarriles del Estado	\$600,000	3.07%	18/8/2050	364,548	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$200,000	5.00%	25/1/2047	172,628	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$600,000	4.70%	7/5/2050	494,667	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$400,000	3.69%	13/9/2061	267,454	0.00%
Empresa Nacional de Telecomunicaciones SA	\$668,000	4.75%	1/8/2026	652,928	0.00%
Empresa Nacional de Telecomunicaciones SA	\$200,000	3.05%	14/9/2032	159,925	0.00%
Empresa Nacional del Petroleo	\$500,000	4.50%	14/9/2047	376,184	0.00%
Enel Americas SA	\$175,000	4.00%	25/10/2026	170,332	0.00%
Enel Chile SA	\$400,000	4.88%	12/6/2028	393,723	0.00%
Engie Energia Chile SA	\$1,050,000	4.50%	29/1/2025	1,029,551	0.01%
Engie Energia Chile SA	\$600,000	3.40%	28/1/2030	516,634	0.00%
GNL Quintero SA	\$70,600	4.63%	31/7/2029	69,173	0.00%
Inversiones CMPC SA	\$500,000	4.75%	15/9/2024	496,810	0.00%
Inversiones CMPC SA	\$200,000	4.38%	4/4/2027	194,135	0.00%
Inversiones CMPC SA	\$400,000	3.85%	13/1/2030	370,013	0.00%
Inversiones CMPC SA	\$400,000	6.13%	23/6/2033	414,952	0.00%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	7/5/2029	188,879	0.00%
Sociedad Quimica y Minera de Chile SA	\$550,000	6.50%	7/11/2033	582,872	0.00%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	22/1/2050	156,619	0.00%
Sociedad Quimica y Minera de Chile SA	\$200,000	3.50%	10/9/2051	135,392	0.00%
Telefonica Moviles Chile SA	\$200,000	3.54%	18/11/2031	147,786	0.00%
Transec SA	\$375,000	3.88%	12/1/2029	350,105	0.00%
				<b>48,867,926</b>	<b>0.24%</b>
<b>China 1.03% (31 December 2022: 1.16%)</b>					
Agricultural Bank of China Ltd.	\$200,000	2.00%	18/1/2027	186,041	0.00%
Agricultural Bank of China Ltd.	\$200,000	2.25%	1/3/2027	186,771	0.00%
Agricultural Development Bank of China	CNY29,000,000	4.00%	12/11/2025	4,208,439	0.02%
Agricultural Development Bank of China	CNY14,600,000	3.75%	25/1/2029	2,173,717	0.01%
Agricultural Development Bank of China	CNY20,000,000	3.79%	26/10/2030	3,013,649	0.02%
Agricultural Development Bank of China	CNY20,000,000	3.52%	24/5/2031	2,969,685	0.02%
Alibaba Group Holding Ltd.	\$700,000	3.40%	6/12/2027	663,613	0.00%
Alibaba Group Holding Ltd.	\$650,000	2.13%	9/2/2031	538,283	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.50%	28/11/2034	187,699	0.00%
Alibaba Group Holding Ltd.	\$600,000	4.00%	6/12/2037	516,916	0.00%
Alibaba Group Holding Ltd.	\$725,000	4.20%	6/12/2047	591,910	0.00%
Alibaba Group Holding Ltd.	\$750,000	3.15%	9/2/2051	497,629	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.40%	6/12/2057	162,607	0.00%
Alibaba Group Holding Ltd.	\$800,000	3.25%	9/2/2061	505,508	0.00%
Amipeace Ltd.	\$563,000	1.50%	22/10/2025	529,464	0.00%
Amipeace Ltd.	\$500,000	2.25%	22/10/2030	426,707	0.00%
Avi Funding Co., Ltd.	\$1,200,000	3.80%	16/9/2025	1,176,989	0.01%
AVIC International Finance & Investment Ltd.	\$200,000	2.75%	29/1/2026	188,912	0.00%
AVIC International Finance & Investment Ltd.	\$200,000	2.50%	17/11/2026	183,679	0.00%
Baidu, Inc.	\$200,000	3.08%	7/4/2025	194,679	0.00%
Baidu, Inc.	\$200,000	4.13%	30/6/2025	196,729	0.00%
Baidu, Inc.	\$200,000	1.72%	9/4/2026	185,621	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baidu, Inc.	\$275,000	3.63%	6/7/2027	263,722	0.00%
Baidu, Inc.	\$200,000	4.38%	29/3/2028	196,321	0.00%
Baidu, Inc.	\$400,000	4.88%	14/11/2028	400,183	0.00%
Baidu, Inc.	\$200,000	3.43%	7/4/2030	181,869	0.00%
Baidu, Inc.	\$575,000	2.38%	23/8/2031	474,955	0.00%
Bank of China Ltd.	\$300,000	3.13%	16/6/2025	292,408	0.00%
Bank of China Ltd.	\$200,000	4.75%	5/12/2025	199,371	0.00%
Bank of China Ltd.	\$200,000	2.38%	24/2/2027	187,856	0.00%
Bank of China Ltd.	\$500,000	3.50%	20/4/2027	485,043	0.00%
BCEG HongKong Co., Ltd.	\$350,000	2.22%	2/7/2026	324,537	0.00%
Beijing Gas Singapore Capital Corp.	\$300,000	1.88%	18/1/2025	289,707	0.00%
Beijing State-Owned Assets Management Hong Kong Co., Ltd.	\$300,000	4.13%	26/5/2025	294,554	0.00%
BOC Aviation Ltd.	\$1,000,000	3.88%	27/4/2026	972,448	0.01%
BOC Aviation Ltd.	\$500,000	3.50%	18/9/2027	475,052	0.00%
BOC Aviation Ltd.	\$200,000	3.00%	11/9/2029	180,148	0.00%
BOC Aviation Ltd.	\$500,000	2.63%	17/9/2030	429,979	0.00%
BOC Aviation USA Corp.	\$450,000	4.88%	3/5/2033	440,697	0.00%
BOCOM International Blossom Ltd.	\$200,000	1.75%	28/6/2026	183,807	0.00%
Bright Galaxy International Ltd.	\$200,000	3.25%	15/7/2026	177,083	0.00%
CCBL Cayman 1 Corp., Ltd.	\$500,000	1.80%	22/7/2026	461,626	0.00%
CCBL Cayman 1 Corp., Ltd.	\$650,000	1.60%	15/9/2026	594,023	0.00%
CCCI Treasury Ltd.^	\$1,500,000	3.43%	Perpetual	1,461,566	0.01%
CDBL Funding 2	\$275,000	2.75%	2/3/2025	267,380	0.00%
Central Plaza Development Ltd.	\$250,000	4.65%	19/1/2026	200,877	0.00%
Chalco Hong Kong Investment Co., Ltd.	\$200,000	2.10%	28/7/2026	185,885	0.00%
Charming Light Investments Ltd.	\$400,000	4.38%	21/12/2027	380,310	0.00%
Chengdu Communications Investment Group Co., Ltd.	\$400,000	2.20%	1/12/2024	385,262	0.00%
Chengdu Communications Investment Group Co., Ltd.	\$300,000	4.75%	13/12/2027	287,825	0.00%
Chengdu Hi-tech Investment Group Co., Ltd.	\$200,000	2.70%	28/10/2026	179,365	0.00%
China Cinda 2020 I Management Ltd.	\$300,000	2.50%	18/3/2025	289,102	0.00%
China Cinda Finance 2015 I Ltd.	\$850,000	4.25%	23/4/2025	835,250	0.01%
China Cinda Finance 2017 I Ltd.	\$1,100,000	4.40%	9/3/2027	1,068,524	0.01%
China Cinda Finance 2017 I Ltd.	\$2,000,000	4.75%	21/2/2029	1,934,341	0.01%
China Construction Bank Corp.	\$700,000	1.46%	22/4/2026	651,560	0.00%
China Construction Bank Corp.^	\$600,000	2.45%	24/6/2030	574,583	0.00%
China Construction Bank Corp.^	\$825,000	2.85%	21/1/2032	779,967	0.01%
China Development Bank	CNY30,000,000	3.34%	14/7/2025	4,294,295	0.02%
China Development Bank	CNY55,000,000	3.68%	26/2/2026	7,974,000	0.04%
China Development Bank	\$500,000	3.00%	1/6/2026	482,367	0.00%
China Development Bank	CNY35,500,000	3.50%	13/8/2026	5,143,601	0.03%
China Development Bank	CNY40,000,000	3.43%	14/1/2027	5,808,578	0.03%
China Development Bank	\$850,000	3.38%	24/1/2027	830,452	0.01%
China Development Bank	CNY15,000,000	3.40%	8/1/2028	2,191,161	0.01%
China Development Bank	CNY20,000,000	2.68%	13/9/2029	2,827,726	0.02%
China Development Bank	CNY30,000,000	3.70%	20/10/2030	4,494,543	0.02%
China Development Bank	CNY7,000,000	3.41%	7/6/2031	1,032,619	0.01%
China Development Bank	CNY10,000,000	3.00%	17/1/2032	1,435,690	0.01%
China Development Bank	CNY5,800,000	4.01%	9/1/2037	920,924	0.01%
China Development Bank	\$1,450,000	4.00%	24/1/2037	1,375,611	0.01%
China Development Bank	CNY10,000,000	3.90%	3/8/2040	1,596,529	0.01%
China Government Bond	CNY20,000,000	3.02%	22/10/2025	2,862,638	0.02%
China Government Bond	CNY15,000,000	3.22%	6/12/2025	2,158,442	0.01%
China Government Bond	CNY20,200,000	3.25%	6/6/2026	2,922,025	0.02%
China Government Bond	CNY15,000,000	2.74%	4/8/2026	2,138,666	0.01%
China Government Bond	CNY40,900,000	2.50%	25/7/2027	5,793,484	0.03%
China Government Bond	CNY30,000,000	3.01%	13/5/2028	4,343,025	0.02%
China Government Bond	CNY20,000,000	2.91%	14/10/2028	2,884,803	0.02%
China Government Bond	CNY20,000,000	3.13%	21/11/2029	2,921,773	0.02%
China Government Bond	CNY20,000,000	3.02%	27/5/2031	2,909,704	0.02%
China Government Bond	CNY26,000,000	2.76%	15/5/2032	3,710,724	0.02%
China Government Bond	CNY19,300,000	2.69%	15/8/2032	2,739,695	0.01%
China Government Bond	CNY25,000,000	2.60%	1/9/2032	3,525,281	0.02%
China Government Bond	CNY37,000,000	2.80%	15/11/2032	5,302,401	0.03%
China Government Bond	CNY10,000,000	3.52%	25/4/2046	1,555,963	0.01%
China Government Bond	CNY23,200,000	4.08%	22/10/2048	3,957,137	0.02%
China Government Bond	CNY18,500,000	3.39%	16/3/2050	2,838,439	0.02%
China Government Bond	CNY8,000,000	3.72%	12/4/2051	1,300,245	0.01%
China Government Bond	CNY17,500,000	3.32%	15/4/2052	2,665,146	0.01%
China Government Bond	CNY2,100,000	3.73%	25/5/2070	356,901	0.00%
China Government International Bond	\$650,000	0.55%	21/10/2025	606,546	0.00%
China Government International Bond	€700,000	0.13%	12/11/2026	710,472	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Government International Bond	\$400,000	2.63%	2/11/2027	382,209	0.00%
China Government International Bond	€700,000	0.50%	12/11/2031	639,619	0.00%
China Government International Bond	€950,000	1.00%	12/11/2039	730,729	0.01%
China Government International Bond	\$1,000,000	2.75%	3/12/2039	810,230	0.01%
China Government International Bond	\$200,000	4.00%	19/10/2048	188,220	0.00%
China Government International Bond	\$200,000	2.25%	21/10/2050	132,870	0.00%
China Government International Bond	\$575,000	2.50%	26/10/2051	399,034	0.00%
China Great Wall International Holdings III Ltd.	\$300,000	3.88%	31/8/2027	271,907	0.00%
China Great Wall International Holdings V Ltd.	\$200,000	2.88%	23/11/2026	178,716	0.00%
China Great Wall International Holdings V Ltd.	\$250,000	2.38%	18/8/2030	192,974	0.00%
China Great Wall International Holdings VI Ltd.	\$200,000	4.25%	28/4/2025	194,110	0.00%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.^	\$1,200,000	3.08%	Perpetual	1,145,560	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$1,400,000	2.60%	10/12/2024	1,367,547	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$200,000	2.70%	20/1/2031	175,347	0.00%
China Mengniu Dairy Co., Ltd.	\$1,400,000	1.88%	17/6/2025	1,333,121	0.01%
China Merchants Bank Co., Ltd.	\$200,000	1.25%	1/9/2026	182,707	0.00%
China Merchants Finance Co., Ltd.	\$700,000	4.75%	3/8/2025	695,360	0.01%
China Overseas Finance Cayman III Ltd.	\$200,000	6.38%	29/10/2043	194,405	0.00%
China Railway Xunjie Co., Ltd.	\$400,000	3.25%	28/7/2026	384,189	0.00%
China Railway Xunjie Co., Ltd.	\$200,000	4.00%	6/7/2027	195,762	0.00%
China Resources Land Ltd.	\$206,000	4.13%	26/2/2029	192,185	0.00%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	\$200,000	4.25%	18/9/2028	197,972	0.00%
China Southern Power Grid International Finance BVI Co., Ltd.	\$300,000	3.50%	8/5/2027	290,636	0.00%
China State Construction Finance Cayman III Ltd.^	\$200,000	4.00%	Perpetual	196,620	0.00%
China Taiping Insurance Holdings Co., Ltd.^	\$725,000	6.40%	Perpetual	754,980	0.01%
Chinalco Capital Holdings Ltd.	\$300,000	2.13%	3/6/2026	279,861	0.00%
Chinalco Capital Holdings Ltd.	\$250,000	2.95%	24/2/2027	236,270	0.00%
Chongqing Nan'an Urban Construction & Development Group Co., Ltd.	\$200,000	4.98%	6/5/2025	195,201	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$250,000	5.42%	22/11/2025	251,207	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	2.00%	26/1/2026	188,431	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$500,000	5.49%	1/3/2026	504,708	0.00%
CITIC Ltd.	\$800,000	3.70%	14/6/2026	777,337	0.01%
CITIC Ltd.	\$325,000	2.88%	17/2/2027	307,566	0.00%
CITIC Ltd.	\$800,000	3.88%	28/2/2027	780,055	0.01%
CITIC Ltd.	\$200,000	3.50%	17/2/2032	179,087	0.00%
CMB International Leasing Management Ltd.	\$200,000	1.88%	12/8/2025	189,571	0.00%
CMB International Leasing Management Ltd.	\$400,000	2.88%	4/2/2031	340,742	0.00%
CMHI Finance BVI Co., Ltd.	\$200,000	4.00%	1/6/2027	195,684	0.00%
CMHI Finance BVI Co., Ltd.	\$250,000	5.00%	6/8/2028	253,624	0.00%
CNAC HK Finbridge Co., Ltd.	\$200,000	4.88%	14/3/2025	198,778	0.00%
CNAC HK Finbridge Co., Ltd.	\$350,000	2.00%	22/9/2025	330,682	0.00%
CNAC HK Finbridge Co., Ltd.	\$200,000	4.13%	19/7/2027	193,342	0.00%
CNAC HK Finbridge Co., Ltd.	\$1,100,000	5.13%	14/3/2028	1,098,605	0.01%
CNAC HK Finbridge Co., Ltd.	\$250,000	3.88%	19/6/2029	234,570	0.00%
CNAC HK Finbridge Co., Ltd.	\$400,000	3.00%	22/9/2030	350,180	0.00%
CNOOC Finance 2012 Ltd.	\$1,300,000	5.00%	2/5/2042	1,289,538	0.01%
CNOOC Finance 2013 Ltd.	\$200,000	3.30%	30/9/2049	149,619	0.00%
CNOOC Finance 2015 USA LLC	\$850,000	4.38%	2/5/2028	846,478	0.01%
CNOOC Petroleum North America ULC	\$875,000	6.40%	15/5/2037	969,830	0.01%
CNPC Global Capital Ltd.	\$800,000	2.00%	23/6/2030	689,576	0.00%
Coastal Emerald Ltd.	\$200,000	4.10%	15/6/2025	194,670	0.00%
Contemporary Ruiding Development Ltd.	\$400,000	2.63%	17/9/2030	342,447	0.00%
Dianjian Haiyu Ltd.^	\$200,000	4.25%	Perpetual	192,329	0.00%
Elect Global Investments Ltd.^	\$350,000	4.10%	Perpetual	306,492	0.00%
ENN Energy Holdings Ltd.	\$400,000	4.63%	17/5/2027	395,603	0.00%
ENN Energy Holdings Ltd.	\$400,000	2.63%	17/9/2030	342,710	0.00%
Export-Import Bank of China	\$200,000	2.88%	26/4/2026	193,089	0.00%
Export-Import Bank of China	CNY30,000,000	2.82%	17/6/2027	4,280,336	0.02%
Export-Import Bank of China	\$700,000	3.25%	28/11/2027	675,399	0.00%
Export-Import Bank of China	CNY20,000,000	3.74%	16/11/2030	3,001,410	0.02%
Export-Import Bank of China	\$200,000	4.00%	28/11/2047	179,860	0.00%
Far East Horizon Ltd.	\$200,000	3.38%	18/2/2025	190,081	0.00%
Far East Horizon Ltd.	\$200,000	4.25%	26/10/2026	180,846	0.00%
Foxconn Far East Ltd.	\$500,000	3.00%	23/9/2026	471,891	0.00%
Foxconn Far East Ltd.	\$500,000	2.50%	28/10/2030	421,561	0.00%
Franshion Brilliant Ltd.	\$250,000	3.20%	9/4/2026	207,722	0.00%
Fujian Zhanglong Group Co., Ltd.	\$375,000	4.80%	20/6/2025	367,168	0.00%
Geely Automobile Holdings Ltd.^	\$500,000	4.00%	Perpetual	484,411	0.00%
Geely Finance Hong Kong Ltd.	\$200,000	3.00%	5/3/2025	192,151	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Guangzhou Metro Investment Finance BVI Ltd.	\$200,000	1.51%	17/9/2025	187,851	0.00%
Guangzhou Metro Investment Finance BVI Ltd.	\$200,000	2.31%	17/9/2030	164,844	0.00%
Guoren Property & Casualty Insurance Co., Ltd.	\$200,000	3.35%	1/6/2026	175,246	0.00%
Haitong International Securities Group Ltd.	\$500,000	2.13%	20/5/2026	458,069	0.00%
Henan Railway Construction & Investment Group Co., Ltd.	\$200,000	2.20%	26/1/2025	191,259	0.00%
Henan Water Conservancy Investment Group Co., Ltd.	\$305,000	2.80%	18/9/2025	287,589	0.00%
Horse Gallop Finance Ltd.	\$300,000	1.70%	28/7/2025	283,746	0.00%
Huarong Finance II Co., Ltd.	\$450,000	5.00%	19/11/2025	434,775	0.00%
Huarong Finance II Co., Ltd.	\$500,000	4.63%	3/6/2026	475,200	0.00%
Huzhou City Investment Development Group Co., Ltd.	\$200,000	2.85%	25/1/2025	193,275	0.00%
ICBCIL Finance Co., Ltd.	\$200,000	1.75%	2/8/2026	184,420	0.00%
ICBCIL Finance Co., Ltd.	\$1,200,000	2.25%	2/11/2026	1,114,012	0.01%
Industrial & Commercial Bank of China Ltd.	\$900,000	4.88%	21/9/2025	894,418	0.01%
Industrial & Commercial Bank of China Ltd.	\$1,500,000	1.63%	28/10/2026	1,379,001	0.01%
Industrial & Commercial Bank of China Ltd.	\$1,050,000	3.54%	8/11/2027	1,013,278	0.01%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	194,829	0.00%
JD.com, Inc.	\$200,000	3.38%	14/1/2030	180,995	0.00%
JD.com, Inc.	\$200,000	4.13%	14/1/2050	156,150	0.00%
JIC Zhixin Ltd.	\$200,000	2.13%	27/8/2030	168,305	0.00%
Jinan Urban Construction International Investment Co., Ltd.	\$318,000	2.40%	23/9/2026	287,512	0.00%
Joy Treasure Assets Holdings, Inc.	\$900,000	3.50%	24/9/2029	798,884	0.01%
Joy Treasure Assets Holdings, Inc.	\$200,000	2.75%	17/11/2030	164,038	0.00%
Lenovo Group Ltd.	\$300,000	3.42%	2/11/2030	264,758	0.00%
Lenovo Group Ltd.	\$311,000	6.54%	27/7/2032	332,151	0.00%
Link Finance Cayman 2009 Ltd.	\$200,000	2.88%	21/7/2026	190,052	0.00%
Mega Advance Investments Ltd.	\$200,000	6.38%	12/5/2041	215,731	0.00%
Meituan	\$600,000	3.05%	28/10/2030	505,741	0.00%
Minmetals Bounteous Finance BVI Ltd.	\$700,000	4.20%	27/7/2026	685,712	0.00%
Pioneer Reward Ltd.	\$1,000,000	5.25%	9/8/2026	1,010,417	0.01%
Powerchina Roadbridge Group British Virgin Islands Ltd. ^	\$700,000	3.08%	Perpetual	663,579	0.00%
Prosus NV	€500,000	1.54%	3/8/2028	476,460	0.00%
Prosus NV	€500,000	1.29%	13/7/2029	448,720	0.00%
Prosus NV	\$600,000	3.68%	21/1/2030	523,519	0.00%
Prosus NV	\$725,000	3.06%	13/7/2031	584,759	0.00%
Prosus NV	\$450,000	4.19%	19/1/2032	387,546	0.00%
Prosus NV	€200,000	1.99%	13/7/2033	163,210	0.00%
Prosus NV	\$375,000	4.03%	3/8/2050	245,300	0.00%
Prosus NV	\$650,000	3.83%	8/2/2051	409,793	0.00%
Prosus NV	\$550,000	4.99%	19/1/2052	412,099	0.00%
Rongshi International Finance Ltd.	\$200,000	1.88%	22/11/2026	184,110	0.00%
SDG Finance Ltd.	\$200,000	2.80%	25/8/2026	183,751	0.00%
SF Holding Investment 2021 Ltd.	\$300,000	3.13%	17/11/2031	258,267	0.00%
SF Holding Investment Ltd.	\$300,000	2.88%	20/2/2030	263,675	0.00%
SFG International Holdings Co., Ltd.	\$300,000	2.40%	3/6/2026	270,342	0.00%
Shanghai Port Group BVI Development 2 Co., Ltd.	\$300,000	1.50%	13/7/2025	284,100	0.00%
Shanghai Pudong Development Bank Co., Ltd.	\$200,000	3.25%	14/7/2025	195,049	0.00%
Sinochem Offshore Capital Co., Ltd.	\$307,000	1.63%	29/10/2025	287,443	0.00%
Sinochem Offshore Capital Co., Ltd.	\$250,000	1.50%	23/9/2026	226,539	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	2.25%	24/11/2026	184,033	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	2.38%	23/9/2031	163,545	0.00%
Sinopec Group Overseas Development 2015 Ltd.	\$1,000,000	3.25%	28/4/2025	977,843	0.01%
Sinopec Group Overseas Development 2016 Ltd.	\$2,000,000	2.75%	29/9/2026	1,896,463	0.01%
Sinopec Group Overseas Development 2017 Ltd.	\$200,000	3.63%	12/4/2027	194,893	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$250,000	3.25%	13/9/2027	239,966	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$200,000	4.00%	13/9/2047	172,530	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$500,000	4.25%	12/9/2028	496,129	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	2.95%	8/8/2029	185,986	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$1,900,000	2.70%	13/5/2030	1,724,362	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$500,000	2.30%	8/1/2031	437,765	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$1,000,000	3.44%	12/11/2049	781,790	0.01%
Sinosing Services Pte Ltd.	\$200,000	2.63%	20/2/2030	174,884	0.00%
SP PowerAssets Ltd.	\$200,000	3.25%	24/11/2025	194,580	0.00%
State Grid Overseas Investment 2014 Ltd.	\$200,000	4.85%	7/5/2044	197,663	0.00%
State Grid Overseas Investment BVI Ltd.	€220,000	0.80%	5/8/2026	226,813	0.00%
State Grid Overseas Investment BVI Ltd.	\$700,000	3.50%	4/5/2027	679,595	0.00%
State Grid Overseas Investment BVI Ltd.	\$2,000,000	4.25%	2/5/2028	1,987,602	0.01%
State Grid Overseas Investment BVI Ltd.	\$200,000	1.63%	5/8/2030	167,902	0.00%
State Grid Overseas Investment BVI Ltd.	\$700,000	4.00%	4/5/2047	609,465	0.00%
Sunny Express Enterprises Corp.	\$275,000	2.95%	1/3/2027	261,513	0.00%
Sunny Express Enterprises Corp.	\$800,000	3.13%	23/4/2030	726,875	0.01%
Sunny Optical Technology Group Co., Ltd.	\$200,000	5.95%	17/7/2026	202,265	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sunshine Life Insurance Corp., Ltd.	\$750,000	4.50%	20/4/2026	674,569	0.00%
Tencent Holdings Ltd.	\$700,000	3.80%	11/2/2025	689,588	0.00%
Tencent Holdings Ltd.	\$1,050,000	3.60%	19/1/2028	998,212	0.01%
Tencent Holdings Ltd.	\$750,000	3.98%	11/4/2029	712,676	0.01%
Tencent Holdings Ltd.	\$3,000,000	2.39%	3/6/2030	2,554,218	0.01%
Tencent Holdings Ltd.	\$525,000	3.93%	19/1/2038	446,061	0.00%
Tencent Holdings Ltd.	\$1,329,000	3.24%	3/6/2050	890,663	0.01%
Tencent Holdings Ltd.	\$750,000	3.29%	3/6/2060	476,822	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.63%	28/7/2025	196,043	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$400,000	3.15%	2/6/2026	385,866	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	2.15%	22/9/2030	173,039	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.20%	16/10/2049	145,229	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	\$550,000	3.98%	9/11/2027	360,465	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	\$200,000	3.50%	12/11/2029	116,072	0.00%
Vertex Capital Investment Ltd.	\$200,000	2.85%	28/7/2026	178,897	0.00%
Weibo Corp.	\$400,000	3.38%	8/7/2030	343,883	0.00%
Xiaomi Best Time International Ltd.	\$300,000	2.88%	14/7/2031	248,236	0.00%
Xiaomi Best Time International Ltd.	\$200,000	4.10%	14/7/2051	141,556	0.00%
Xin Yue Co., Ltd.	\$400,000	2.36%	25/1/2027	364,263	0.00%
Yieldking Investment Ltd.	\$200,000	2.80%	18/8/2026	183,800	0.00%
Yunda Holding Investment Ltd.	\$300,000	2.25%	19/8/2025	274,678	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$500,000	3.13%	16/7/2025	460,135	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	178,497	0.00%
Zhongsheng Group Holdings Ltd.	\$200,000	3.00%	13/1/2026	185,984	0.00%
				<b>213,486,199</b>	<b>1.03%</b>
<b>Colombia 0.14% (31 December 2022: 0.10%)</b>					
Colombian TES	COP7,500,000,000	6.25%	26/11/2025	1,835,891	0.01%
Colombian TES	COP12,000,000,000	7.50%	26/8/2026	2,961,684	0.02%
Colombian TES	COP7,600,000,000	5.75%	3/11/2027	1,735,019	0.01%
Colombian TES	COP11,700,000,000	6.00%	28/4/2028	2,664,536	0.01%
Colombian TES	COP8,700,000,000	7.75%	18/9/2030	2,043,582	0.01%
Colombian TES	COP13,030,000,000	7.00%	26/3/2031	2,900,675	0.01%
Colombian TES	COP11,500,000,000	7.00%	30/6/2032	2,488,558	0.01%
Colombian TES	COP8,600,000,000	13.25%	9/2/2033	2,643,000	0.01%
Colombian TES	COP11,300,000,000	7.25%	18/10/2034	2,401,900	0.01%
Colombian TES	COP5,000,000,000	6.25%	9/7/2036	940,114	0.01%
Colombian TES	COP12,238,000,000	9.25%	28/5/2042	2,865,881	0.01%
Colombian TES	COP10,081,000,000	7.25%	26/10/2050	1,890,749	0.01%
Grupo Energia Bogota SA ESP	\$200,000	4.88%	15/5/2030	189,147	0.00%
Grupo Energia Bogota SA ESP	\$1,500,000	7.85%	9/11/2033	1,630,134	0.01%
SURA Asset Management SA	\$300,000	4.38%	11/4/2027	287,426	0.00%
Transportadora de Gas Internacional SA ESP	\$250,000	5.55%	1/11/2028	244,329	0.00%
				<b>29,722,625</b>	<b>0.14%</b>
<b>Croatia 0.04% (31 December 2022: 0.02%)</b>					
Croatia Government International Bond	€1,800,000	1.13%	19/6/2029	1,806,735	0.01%
Croatia Government International Bond	€1,302,000	1.50%	17/6/2031	1,288,249	0.01%
Croatia Government International Bond	€500,000	2.88%	22/4/2032	540,366	0.00%
Croatia Government International Bond	€1,800,000	1.13%	4/3/2033	1,672,556	0.01%
Croatia Government International Bond	€1,651,000	4.00%	14/6/2035	1,944,406	0.01%
				<b>7,252,312</b>	<b>0.04%</b>
<b>Cyprus 0.03% (31 December 2022: 0.00%)</b>					
Cyprus Government International Bond	€1,098,000	2.38%	25/9/2028	1,189,124	0.01%
Cyprus Government International Bond	€3,306,000	4.13%	13/4/2033	3,947,583	0.02%
				<b>5,136,707</b>	<b>0.03%</b>
<b>Czech Republic 0.21% (31 December 2022: 0.19%)</b>					
CEZ A.S.	€1,000,000	0.88%	2/12/2026	1,021,693	0.01%
CEZ A.S.	€500,000	3.00%	5/6/2028	538,726	0.00%
CPI Property Group SA	€300,000	2.75%	12/5/2026	275,723	0.00%
CPI Property Group SA	€700,000	1.75%	14/1/2030	440,762	0.00%
CPI Property Group SA	€200,000	1.50%	27/1/2031	115,046	0.00%
Czech Republic Government Bond	CZK98,000,000	2.40%	17/9/2025	4,232,712	0.02%
Czech Republic Government Bond	CZK121,400,000	6.00%	26/2/2026	5,648,796	0.03%
Czech Republic Government Bond	CZK30,000,000	1.00%	26/6/2026	1,242,677	0.01%
Czech Republic Government Bond	CZK116,840,000	0.25%	10/2/2027	4,662,606	0.02%
Czech Republic Government Bond	CZK5,000,000	2.50%	25/8/2028	211,986	0.00%
Czech Republic Government Bond	CZK90,000,000	5.75%	29/3/2029	4,403,470	0.02%
Czech Republic Government Bond	CZK60,000,000	2.75%	23/7/2029	2,546,961	0.01%
Czech Republic Government Bond	CZK82,000,000	0.95%	15/5/2030	3,097,216	0.02%
Czech Republic Government Bond	CZK70,200,000	5.00%	30/9/2030	3,374,309	0.02%
Czech Republic Government Bond	CZK168,150,000	1.20%	13/3/2031	6,334,520	0.03%
Czech Republic Government Bond	CZK50,000,000	2.00%	13/10/2033	1,918,770	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Czech Republic Government Bond	CZK37,450,000	3.50%	30/5/2035	1,625,887	0.01%
Czech Republic Government Bond	CZK10,800,000	4.20%	4/12/2036	501,672	0.00%
Czech Republic Government Bond	CZK24,500,000	1.95%	30/7/2037	878,987	0.00%
Czech Republic Government Bond	CZK14,200,000	1.50%	24/4/2040	453,413	0.00%
EP Infrastructure A.S.	€660,000	1.82%	2/3/2031	563,410	0.00%
EPH Financing International A.S.	€200,000	6.65%	13/11/2028	224,366	0.00%
				<b>44,313,708</b>	<b>0.21%</b>
<b>Denmark 0.40% (31 December 2022: 0.42%)</b>					
AP Moller-Maersk A/S	€2,800,000	1.75%	16/3/2026	2,993,398	0.02%
AP Moller-Maersk A/S	\$175,000	4.50%	20/6/2029	172,218	0.00%
AP Moller-Maersk A/S	€473,000	0.75%	25/11/2031	427,968	0.00%
AP Moller-Maersk A/S	\$500,000	5.88%	14/9/2033	520,425	0.00%
Carlsberg Breweries A/S	€800,000	0.38%	30/6/2027	805,659	0.00%
Danfoss Finance I BV	€500,000	0.13%	28/4/2026	513,052	0.00%
Danfoss Finance I BV	€100,000	0.38%	28/10/2028	96,726	0.00%
Danfoss Finance II BV	€1,700,000	4.13%	2/12/2029	1,953,127	0.01%
Danfoss Finance II BV	€400,000	0.75%	28/4/2031	366,584	0.00%
Danske Bank A/S	€550,000	0.63%	26/5/2025	584,045	0.00%
Danske Bank A/S^	\$960,000	6.47%	9/1/2026	966,987	0.01%
Danske Bank A/S^	£1,274,000	4.63%	13/4/2027	1,610,935	0.01%
Danske Bank A/S^	£1,000,000	2.25%	14/1/2028	1,164,293	0.01%
Danske Bank A/S^	\$1,100,000	4.30%	1/4/2028	1,064,681	0.01%
Danske Bank A/S	\$400,000	4.38%	12/6/2028	386,593	0.00%
Danske Bank A/S^	€1,600,000	1.38%	12/2/2030	1,704,051	0.01%
Danske Bank A/S^	€1,000,000	4.75%	21/6/2030	1,164,774	0.01%
Danske Bank A/S^	€1,900,000	4.13%	10/1/2031	2,174,473	0.01%
Danske Mortgage Bank plc	€4,700,000	0.01%	24/11/2026	4,801,295	0.02%
Danske Mortgage Bank plc	€1,000,000	0.01%	14/1/2028	987,775	0.01%
Denmark Government Bond	DKK31,000,000	1.75%	15/11/2025	4,535,851	0.02%
Denmark Government Bond	DKK23,000,000	0.50%	15/11/2027	3,210,464	0.02%
Denmark Government Bond	DKK21,800,000	0.50%	15/11/2029	2,952,034	0.01%
Denmark Government Bond	DKK90,000,000	0.00%	15/11/2031	11,293,626	0.06%
Denmark Government Bond	DKK29,610,000	2.25%	15/11/2033	4,391,745	0.02%
Denmark Government Bond	DKK45,850,000	4.50%	15/11/2039	8,676,586	0.04%
Denmark Government International Bond	\$500,000	5.00%	14/11/2025	505,312	0.00%
ISS Global A/S	€1,000,000	0.88%	18/6/2026	1,035,672	0.01%
Jyske Bank A/S^	€308,000	5.00%	26/10/2028	353,759	0.00%
Jyske Realkredit A/S	€500,000	0.50%	1/10/2026	518,882	0.00%
Kommunekredit	€1,000,000	0.50%	24/1/2025	1,073,638	0.01%
Kommunekredit	€1,320,000	0.00%	3/3/2031	1,218,559	0.01%
Kommunekredit	€400,000	0.88%	3/11/2036	350,683	0.00%
Nordea Kredit Realkreditaktieselskab	DKK21,728	3.50%	1/10/2044	3,213	0.00%
Nykredit Realkredit A/S	DKK46,053,000	2.00%	1/1/2025	6,738,195	0.03%
Nykredit Realkredit A/S	DKK31,815,000	1.00%	1/7/2026	4,528,528	0.02%
Nykredit Realkredit A/S	€1,200,000	0.75%	20/1/2027	1,219,650	0.01%
Nykredit Realkredit A/S	€1,000,000	4.00%	17/7/2028	1,118,638	0.01%
Nykredit Realkredit A/S	DKK104,251	3.00%	1/10/2031	15,329	0.00%
Nykredit Realkredit A/S	DKK271,476	2.00%	1/10/2047	35,610	0.00%
Orsted A/S	€700,000	2.25%	14/6/2028	743,077	0.00%
Orsted A/S	€500,000	1.50%	26/11/2029	499,747	0.00%
Orsted A/S	£400,000	4.88%	12/1/2032	506,636	0.00%
Orsted A/S	£200,000	2.50%	16/5/2033	207,004	0.00%
Orsted A/S	€656,000	2.88%	14/6/2033	685,124	0.00%
Orsted A/S^	€200,000	1.75%	9/12/2019	193,616	0.00%
Orsted A/S^	£600,000	2.50%	18/2/2021	506,854	0.00%
Sydbank A/S^	€800,000	0.50%	10/11/2026	828,857	0.00%
				<b>82,405,948</b>	<b>0.40%</b>
<b>Estonia 0.00% (31 December 2022: 0.00%)</b>					
Luminor Bank A/S^	€800,000	0.54%	23/9/2026	811,386	0.00%
				<b>811,386</b>	<b>0.00%</b>
<b>Finland 0.43% (31 December 2022: 0.45%)</b>					
Balder Finland OYJ	€300,000	1.00%	18/1/2027	280,725	0.00%
Castellum Helsinki Finance Holding Abp	€500,000	2.00%	24/3/2025	532,999	0.00%
Castellum Helsinki Finance Holding Abp	€1,300,000	0.88%	17/9/2029	1,107,661	0.01%
Elenia Verkko OYJ	€800,000	0.38%	6/2/2027	804,398	0.00%
Elisa OYJ	€100,000	1.13%	26/2/2026	105,922	0.00%
Finland Government Bond	€800,000	4.00%	4/7/2025	900,256	0.01%
Finland Government Bond	€3,200,000	0.88%	15/9/2025	3,434,482	0.02%
Finland Government Bond	€500,000	2.75%	4/7/2028	563,422	0.00%
Finland Government Bond	€14,259,000	2.88%	15/4/2029	16,179,718	0.08%
Finland Government Bond	€4,599,000	0.50%	15/9/2029	4,594,943	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Finland Government Bond	€6,000,000	0.00%	15/9/2030	5,661,135	0.03%
Finland Government Bond	€1,300,000	0.75%	15/4/2031	1,278,929	0.01%
Finland Government Bond	€5,363,000	0.13%	15/9/2031	4,961,976	0.02%
Finland Government Bond	€7,886,000	1.50%	15/9/2032	8,029,724	0.04%
Finland Government Bond	€4,517,000	2.75%	15/4/2038	4,972,495	0.03%
Finland Government Bond	€1,000,000	0.25%	15/9/2040	733,345	0.00%
Finland Government Bond	€575,000	2.63%	4/7/2042	618,076	0.00%
Finland Government International Bond	\$800,000	0.88%	20/5/2030	656,763	0.00%
Finnvera OYJ	\$500,000	2.38%	4/6/2025	483,653	0.00%
Finnvera OYJ	€1,000,000	0.50%	13/4/2026	1,052,595	0.01%
Finnvera OYJ	\$700,000	1.13%	27/10/2026	642,451	0.00%
Finnvera OYJ	\$500,000	4.00%	15/6/2028	497,776	0.00%
Finnvera OYJ	€650,000	0.38%	9/4/2029	644,810	0.00%
Fortum OYJ	€550,000	1.63%	27/2/2026	585,345	0.00%
Kojamo OYJ	€600,000	1.88%	27/5/2027	592,492	0.00%
Kuntarahoitus OYJ	\$300,000	0.63%	20/3/2026	276,538	0.00%
Kuntarahoitus OYJ	\$850,000	0.88%	2/9/2026	778,352	0.00%
Kuntarahoitus OYJ	€1,850,000	0.63%	26/11/2026	1,938,735	0.01%
Kuntarahoitus OYJ	\$500,000	4.13%	15/12/2027	500,524	0.00%
Kuntarahoitus OYJ	€700,000	1.50%	17/5/2029	736,327	0.00%
Kuntarahoitus OYJ	€1,900,000	0.00%	2/3/2031	1,753,632	0.01%
Nokia OYJ	€291,000	4.38%	21/8/2031	323,168	0.00%
Nordea Bank Abp	\$350,000	0.75%	28/8/2025	326,577	0.00%
Nordea Bank Abp	\$800,000	4.75%	22/9/2025	796,654	0.00%
Nordea Bank Abp^	£600,000	6.00%	2/6/2026	773,119	0.00%
Nordea Bank Abp	\$500,000	1.50%	30/9/2026	455,760	0.00%
Nordea Bank Abp	€1,000,000	0.50%	14/5/2027	1,019,818	0.01%
Nordea Bank Abp	\$900,000	5.38%	22/9/2027	915,227	0.01%
Nordea Bank Abp	€1,000,000	4.13%	5/5/2028	1,140,383	0.01%
Nordea Bank Abp^	€1,400,000	0.63%	18/8/2031	1,421,369	0.01%
Nordea Bank Abp	€1,000,000	2.88%	24/8/2032	1,070,205	0.01%
Nordea Bank Abp^	£400,000	1.63%	9/12/2032	436,794	0.00%
Nordea Bank Abp^	\$200,000	4.63%	13/9/2033	188,142	0.00%
Nordea Kiinnitysluottopankki OYJ	€6,500,000	1.00%	30/3/2029	6,576,544	0.03%
Oma Saastopankki OYJ	€900,000	3.13%	15/6/2028	1,005,060	0.01%
OP Corporate Bank plc	£1,000,000	3.38%	14/1/2026	1,242,237	0.01%
OP Corporate Bank plc	€1,500,000	0.38%	8/12/2028	1,432,454	0.01%
OP Corporate Bank plc^	€1,600,000	1.63%	9/6/2030	1,689,099	0.01%
Sampo OYJ^	€500,000	3.38%	23/5/2049	519,859	0.00%
Sampo OYJ^	€1,240,000	2.50%	3/9/2052	1,151,078	0.01%
Stora Enso OYJ	€300,000	2.50%	7/6/2027	323,975	0.00%
Transmission Finance DAC	€500,000	0.38%	18/6/2028	482,258	0.00%
UPM-Kymmene OYJ	\$425,000	7.45%	26/11/2027	448,699	0.00%
				<b>89,638,678</b>	<b>0.43%</b>
<b>France 6.32% (31 December 2022: 6.13%)</b>					
Action Logement Services	€2,100,000	0.38%	5/10/2031	1,939,595	0.01%
Action Logement Services	€100,000	0.50%	30/10/2034	84,873	0.00%
Action Logement Services	€400,000	4.13%	3/10/2038	481,490	0.00%
Action Logement Services	€800,000	3.63%	25/5/2043	905,572	0.01%
Aeroports de Paris SA	€5,000,000	1.50%	7/4/2025	5,386,934	0.03%
Aeroports de Paris SA	€1,300,000	2.13%	2/10/2026	1,406,050	0.01%
Aeroports de Paris SA	€700,000	1.00%	5/1/2029	700,660	0.00%
Aeroports de Paris SA	€900,000	1.50%	2/7/2032	873,472	0.01%
Aeroports de Paris SA	€200,000	2.13%	11/10/2038	191,132	0.00%
Agence Francaise de Developpement EPIC	€400,000	0.00%	25/3/2025	425,080	0.00%
Agence Francaise de Developpement EPIC	€100,000	2.25%	27/5/2025	109,184	0.00%
Agence Francaise de Developpement EPIC	£400,000	4.38%	16/3/2026	507,970	0.00%
Agence Francaise de Developpement EPIC	€100,000	2.25%	28/5/2026	109,082	0.00%
Agence Francaise de Developpement EPIC	€2,800,000	0.25%	21/7/2026	2,905,626	0.01%
Agence Francaise de Developpement EPIC	€700,000	0.25%	29/6/2029	677,825	0.00%
Agence Francaise de Developpement EPIC	€200,000	0.50%	25/5/2030	192,543	0.00%
Agence Francaise de Developpement EPIC	€600,000	0.88%	25/5/2031	579,596	0.00%
Agence Francaise de Developpement EPIC	€1,400,000	0.13%	29/9/2031	1,261,018	0.01%
Agence Francaise de Developpement EPIC	€4,200,000	3.38%	25/5/2033	4,815,181	0.02%
Agence Francaise de Developpement EPIC	€1,000,000	0.50%	31/5/2035	845,552	0.01%
Agence France Locale	€1,500,000	0.00%	20/9/2027	1,500,187	0.01%
Air Liquide Finance SA	\$200,000	2.25%	10/9/2029	182,389	0.00%
Air Liquide Finance SA	€1,400,000	0.38%	27/5/2031	1,304,970	0.01%
Air Liquide Finance SA	€500,000	2.88%	16/9/2032	550,627	0.00%
Airbus SE	€500,000	1.38%	9/6/2026	531,630	0.00%
Airbus SE	€1,200,000	1.63%	9/6/2030	1,224,794	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Airbus SE	€300,000	1.38%	13/5/2031	296,985	0.00%
Airbus SE	€800,000	2.38%	9/6/2040	756,849	0.00%
Airbus SE	\$620,000	3.95%	10/4/2047	534,263	0.00%
ALD SA	€600,000	4.25%	18/1/2027	677,592	0.00%
ALD SA	€500,000	4.00%	5/7/2027	564,418	0.00%
Alstom SA	€1,000,000	0.25%	14/10/2026	1,000,657	0.01%
Alstom SA	€800,000	0.13%	27/7/2027	775,398	0.00%
Altearea SCA	€200,000	1.75%	16/1/2030	169,998	0.00%
APRR SA	€1,000,000	0.13%	18/1/2029	965,080	0.01%
APRR SA	€700,000	1.50%	25/1/2030	712,298	0.00%
APRR SA	€300,000	1.63%	13/1/2032	299,392	0.00%
APRR SA	€300,000	1.50%	17/1/2033	290,663	0.00%
Arkea Home Loans SFH SA	€2,400,000	0.01%	4/10/2030	2,207,376	0.01%
Arkema SA^	€300,000	1.50%	Perpetual	306,542	0.00%
Arkema SA	€1,100,000	0.13%	14/10/2026	1,123,732	0.01%
Arkema SA	€700,000	1.50%	20/4/2027	736,594	0.00%
Arkema SA	€700,000	3.50%	23/1/2031	774,845	0.00%
Arval Service Lease SA	€500,000	4.13%	13/4/2026	558,856	0.00%
Autoroutes du Sud de la France SA	€2,000,000	1.38%	27/6/2028	2,082,367	0.01%
Autoroutes du Sud de la France SA	€600,000	1.38%	21/2/2031	595,564	0.00%
Autoroutes du Sud de la France SA	€500,000	2.75%	2/9/2032	536,067	0.00%
Autoroutes du Sud de la France SA	€600,000	3.25%	19/1/2033	666,533	0.00%
AXA Bank Europe SCF	€500,000	0.01%	22/1/2027	508,078	0.00%
AXA Home Loan SFH SA	€1,000,000	0.05%	5/7/2027	1,005,729	0.01%
AXA SA^	€250,000	5.45%	Perpetual	315,026	0.00%
AXA SA	€376,000	1.13%	15/5/2028	389,881	0.00%
AXA SA	€854,000	3.75%	12/10/2030	994,876	0.01%
AXA SA	\$300,000	8.60%	15/12/2030	360,951	0.00%
AXA SA^	\$100,000	6.38%	Perpetual	108,161	0.00%
AXA SA^	€1,170,000	1.88%	10/7/2042	1,062,987	0.01%
AXA SA^	€990,000	4.25%	10/3/2043	1,079,828	0.01%
AXA SA^	€344,000	5.50%	11/7/2043	406,973	0.00%
AXA SA^	\$200,000	5.13%	17/1/2047	195,462	0.00%
AXA SA^	€1,565,000	3.25%	28/5/2049	1,657,789	0.01%
Banque Federative du Credit Mutuel SA	€700,000	1.00%	23/5/2025	747,221	0.00%
Banque Federative du Credit Mutuel SA	\$500,000	4.52%	13/7/2025	495,501	0.00%
Banque Federative du Credit Mutuel SA	€1,200,000	0.75%	17/7/2025	1,271,407	0.01%
Banque Federative du Credit Mutuel SA	€700,000	1.25%	5/12/2025	835,807	0.00%
Banque Federative du Credit Mutuel SA	\$1,900,000	4.94%	26/1/2026	1,892,199	0.01%
Banque Federative du Credit Mutuel SA	€700,000	0.75%	8/6/2026	727,743	0.00%
Banque Federative du Credit Mutuel SA	\$700,000	5.90%	13/7/2026	714,258	0.00%
Banque Federative du Credit Mutuel SA	€1,600,000	1.00%	16/7/2026	1,867,031	0.01%
Banque Federative du Credit Mutuel SA	\$500,000	4.75%	13/7/2027	496,588	0.00%
Banque Federative du Credit Mutuel SA	€1,200,000	3.13%	14/9/2027	1,321,089	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.88%	14/2/2028	566,567	0.00%
Banque Federative du Credit Mutuel SA	€1,100,000	0.25%	29/6/2028	1,070,260	0.01%
Banque Federative du Credit Mutuel SA	\$500,000	5.79%	13/7/2028	516,788	0.00%
Banque Federative du Credit Mutuel SA	€1,300,000	0.25%	19/7/2028	1,243,105	0.01%
Banque Federative du Credit Mutuel SA	€1,200,000	0.63%	3/11/2028	1,159,487	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	4.13%	13/3/2029	1,146,666	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.75%	15/3/2029	505,357	0.00%
Banque Federative du Credit Mutuel SA	€2,000,000	1.88%	18/6/2029	2,015,496	0.01%
Banque Federative du Credit Mutuel SA	€700,000	4.00%	21/11/2029	800,895	0.00%
Banque Federative du Credit Mutuel SA	€1,000,000	4.38%	2/5/2030	1,147,165	0.01%
Banque Federative du Credit Mutuel SA	€700,000	1.25%	3/6/2030	668,535	0.00%
Banque Federative du Credit Mutuel SA	€1,500,000	1.13%	19/11/2031	1,339,771	0.01%
Banque Federative du Credit Mutuel SA^	€800,000	3.88%	16/6/2032	872,875	0.01%
Banque Federative du Credit Mutuel SA	€400,000	3.63%	14/9/2032	447,552	0.00%
Banque Federative du Credit Mutuel SA	€1,600,000	4.00%	26/1/2033	1,814,016	0.01%
Banque Federative du Credit Mutuel SA	€1,500,000	3.75%	1/2/2033	1,691,412	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	4.13%	14/6/2033	1,158,788	0.01%
BNP Paribas SA	\$1,025,000	3.38%	9/1/2025	1,003,561	0.01%
BNP Paribas SA	\$310,000	4.38%	28/9/2025	303,216	0.00%
BNP Paribas SA	€2,172,000	1.50%	17/11/2025	2,325,300	0.01%
BNP Paribas SA	\$400,000	4.38%	12/5/2026	390,106	0.00%
BNP Paribas SA^	€500,000	0.50%	4/6/2026	528,243	0.00%
BNP Paribas SA^	\$500,000	2.22%	9/6/2026	477,363	0.00%
BNP Paribas SA^	\$100,000	1.32%	13/1/2027	92,232	0.00%
BNP Paribas SA^	€2,200,000	2.13%	23/1/2027	2,361,058	0.01%
BNP Paribas SA	\$350,000	4.63%	13/3/2027	343,085	0.00%
BNP Paribas SA^	\$726,000	2.59%	20/1/2028	671,787	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA <sup>^</sup>	€900,000	0.50%	30/5/2028	900,195	0.01%
BNP Paribas SA <sup>^</sup>	€1,200,000	2.75%	25/7/2028	1,290,798	0.01%
BNP Paribas SA	\$700,000	4.40%	14/8/2028	681,962	0.00%
BNP Paribas SA <sup>^</sup>	€600,000	0.50%	1/9/2028	594,579	0.00%
BNP Paribas SA <sup>^</sup>	\$500,000	1.90%	30/9/2028	443,511	0.00%
BNP Paribas SA <sup>^</sup>	\$1,100,000	5.13%	13/1/2029	1,107,364	0.01%
BNP Paribas SA <sup>^</sup>	\$900,000	5.34%	12/6/2029	912,748	0.01%
BNP Paribas SA <sup>^</sup>	CAD500,000	2.54%	13/7/2029	340,524	0.00%
BNP Paribas SA <sup>^</sup>	£700,000	6.00%	18/8/2029	943,539	0.01%
BNP Paribas SA <sup>^</sup>	\$400,000	2.16%	15/9/2029	347,991	0.00%
BNP Paribas SA <sup>^</sup>	€1,300,000	0.88%	11/7/2030	1,237,733	0.01%
BNP Paribas SA <sup>^</sup>	\$1,075,000	3.05%	13/1/2031	945,282	0.01%
BNP Paribas SA <sup>^</sup>	€1,000,000	4.25%	13/4/2031	1,142,372	0.01%
BNP Paribas SA <sup>^</sup>	£300,000	2.00%	24/5/2031	346,790	0.00%
BNP Paribas SA	€500,000	1.63%	2/7/2031	471,686	0.00%
BNP Paribas SA <sup>^</sup>	€1,000,000	1.13%	15/1/2032	1,007,299	0.01%
BNP Paribas SA <sup>^</sup>	€400,000	2.50%	31/3/2032	418,197	0.00%
BNP Paribas SA	€1,300,000	2.10%	7/4/2032	1,282,643	0.01%
BNP Paribas SA <sup>^</sup>	\$950,000	2.87%	19/4/2032	804,833	0.00%
BNP Paribas SA	£1,600,000	5.75%	13/6/2032	2,150,936	0.01%
BNP Paribas SA <sup>^</sup>	\$518,000	3.13%	20/1/2033	440,302	0.00%
BNP Paribas SA <sup>^</sup>	\$400,000	4.38%	1/3/2033	376,554	0.00%
BNP Paribas SA	€1,000,000	4.13%	24/5/2033	1,164,636	0.01%
BNP Paribas SA <sup>^</sup>	\$800,000	5.89%	5/12/2034	836,617	0.00%
BNP Paribas SA <sup>^</sup>	\$700,000	2.59%	12/8/2035	572,357	0.00%
BNP Paribas SA	\$500,000	2.82%	26/1/2041	347,003	0.00%
Bouygues SA	€400,000	2.25%	29/6/2029	427,137	0.00%
Bouygues SA	€3,800,000	0.50%	11/2/2030	3,643,342	0.02%
Bouygues SA	€1,200,000	3.88%	17/7/2031	1,382,535	0.01%
Bouygues SA	€500,000	4.63%	7/6/2032	606,765	0.00%
Bouygues SA	€400,000	3.25%	30/6/2037	432,309	0.00%
Bouygues SA	€300,000	5.38%	30/6/2042	393,728	0.00%
BPCE SA	\$500,000	1.63%	14/1/2025	481,456	0.00%
BPCE SA	\$200,000	4.50%	15/3/2025	196,130	0.00%
BPCE SA	€1,500,000	1.00%	1/4/2025	1,605,418	0.01%
BPCE SA	€800,000	0.63%	28/4/2025	850,936	0.01%
BPCE SA	AUD400,000	5.20%	29/9/2025	272,817	0.00%
BPCE SA	€500,000	0.38%	2/2/2026	520,642	0.00%
BPCE SA <sup>^</sup>	\$100,000	1.65%	6/10/2026	93,082	0.00%
BPCE SA	\$250,000	3.38%	2/12/2026	241,724	0.00%
BPCE SA <sup>^</sup>	\$1,300,000	5.98%	18/1/2027	1,309,236	0.01%
BPCE SA	€300,000	0.50%	24/2/2027	303,427	0.00%
BPCE SA	€3,000,000	1.75%	26/4/2027	3,172,369	0.02%
BPCE SA	\$1,000,000	4.75%	19/7/2027	987,605	0.01%
BPCE SA <sup>^</sup>	€2,100,000	0.50%	15/9/2027	2,140,169	0.01%
BPCE SA <sup>^</sup>	\$500,000	6.61%	19/10/2027	514,572	0.00%
BPCE SA	\$850,000	3.50%	23/10/2027	796,456	0.00%
BPCE SA	AUD1,000,000	4.50%	26/4/2028	645,940	0.00%
BPCE SA	€400,000	4.38%	13/7/2028	456,777	0.00%
BPCE SA	\$250,000	4.63%	12/9/2028	244,593	0.00%
BPCE SA	£300,000	5.25%	16/4/2029	376,401	0.00%
BPCE SA <sup>^</sup>	\$500,000	6.71%	19/10/2029	526,700	0.00%
BPCE SA	€700,000	0.63%	15/1/2030	662,180	0.00%
BPCE SA <sup>^</sup>	€500,000	4.63%	2/3/2030	577,178	0.00%
BPCE SA	€600,000	1.00%	14/1/2032	546,556	0.00%
BPCE SA <sup>^</sup>	\$900,000	2.28%	20/1/2032	719,987	0.00%
BPCE SA <sup>^</sup>	\$600,000	3.12%	19/10/2032	488,757	0.00%
BPCE SA	€1,200,000	4.00%	29/11/2032	1,384,889	0.01%
BPCE SA <sup>^</sup>	€700,000	5.75%	1/6/2033	817,260	0.00%
BPCE SA <sup>^</sup>	\$400,000	5.75%	19/7/2033	401,971	0.00%
BPCE SA <sup>^</sup>	€200,000	4.75%	14/6/2034	234,937	0.00%
BPCE SA <sup>^</sup>	\$680,000	7.00%	19/10/2034	737,734	0.00%
BPCE SA <sup>^</sup>	€700,000	5.13%	25/1/2035	795,277	0.00%
BPCE SA <sup>^</sup>	\$500,000	3.58%	19/10/2042	354,465	0.00%
BPCE SFH SA	€1,800,000	0.01%	8/11/2026	1,842,148	0.01%
BPCE SFH SA	€7,200,000	3.13%	20/7/2027	8,057,249	0.04%
BPCE SFH SA	€1,500,000	0.01%	10/11/2027	1,493,101	0.01%
BPCE SFH SA	€4,000,000	3.25%	12/4/2028	4,499,822	0.02%
BPCE SFH SA	€4,200,000	3.13%	20/1/2033	4,725,770	0.02%
Bpifrance SACA	€1,000,000	0.13%	25/3/2025	1,064,236	0.01%
Bpifrance SACA	€1,000,000	0.50%	25/5/2025	1,066,337	0.01%

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Bpifrance SACA	€1,500,000	2.13%	29/11/2027	1,628,414	0.01%
Bpifrance SACA	€1,900,000	0.00%	25/5/2028	1,879,955	0.01%
Bpifrance SACA	€800,000	0.05%	26/9/2029	763,547	0.00%
Bpifrance SACA	€1,700,000	2.88%	25/11/2029	1,901,572	0.01%
Bpifrance SACA	€800,000	0.25%	29/3/2030	763,368	0.00%
Caisse Centrale du Credit Immobilier de France SA	€700,000	0.05%	25/3/2025	743,734	0.00%
Caisse d'Amortissement de la Dette Sociale	\$475,000	3.38%	20/3/2024	472,855	0.00%
Caisse d'Amortissement de la Dette Sociale	\$2,200,000	0.38%	23/9/2025	2,050,488	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,360,000	4.00%	25/1/2026	1,350,049	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,750,000	0.63%	18/2/2026	1,617,895	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,000,000	4.88%	19/9/2026	1,016,540	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,300,000	1.25%	28/10/2026	1,198,204	0.01%
Caisse d'Amortissement de la Dette Sociale	€400,000	0.00%	25/11/2026	410,928	0.00%
Caisse d'Amortissement de la Dette Sociale	€5,800,000	2.88%	25/5/2027	6,475,453	0.03%
Caisse d'Amortissement de la Dette Sociale	€3,000,000	1.75%	25/11/2027	3,221,234	0.02%
Caisse d'Amortissement de la Dette Sociale	\$2,125,000	3.75%	24/5/2028	2,096,582	0.01%
Caisse d'Amortissement de la Dette Sociale	€8,200,000	3.00%	25/5/2028	9,240,079	0.05%
Caisse d'Amortissement de la Dette Sociale	€3,100,000	3.13%	1/3/2030	3,540,113	0.02%
Caisse d'Amortissement de la Dette Sociale	\$1,700,000	1.00%	21/10/2030	1,384,115	0.01%
Caisse d'Amortissement de la Dette Sociale	\$2,400,000	1.38%	20/1/2031	1,991,199	0.01%
Caisse d'Amortissement de la Dette Sociale	€1,100,000	0.00%	25/5/2031	1,004,982	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,500,000	0.13%	15/9/2031	2,291,674	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,500,000	0.45%	19/1/2032	2,331,526	0.01%
Caisse d'Amortissement de la Dette Sociale	\$5,100,000	2.13%	26/1/2032	4,384,165	0.02%
Caisse d'Amortissement de la Dette Sociale	€3,300,000	1.50%	25/5/2032	3,340,355	0.02%
Caisse de Refinancement de l'Habitat SA	€800,000	0.13%	30/4/2027	810,987	0.00%
Caisse de Refinancement de l'Habitat SA	€1,300,000	0.01%	7/2/2028	1,287,253	0.01%
Caisse de Refinancement de l'Habitat SA	€2,900,000	3.00%	11/1/2030	3,239,741	0.02%
Caisse des Depots et Consignations	€800,000	3.13%	25/5/2033	914,813	0.01%
Caisse Francaise de Financement Local	€2,000,000	0.50%	16/1/2025	2,144,229	0.01%
Caisse Francaise de Financement Local	€3,000,000	0.63%	13/4/2026	3,151,195	0.02%
Caisse Francaise de Financement Local	€4,200,000	0.01%	27/4/2029	4,011,484	0.02%
Caisse Francaise de Financement Local	€2,000,000	0.01%	24/6/2030	1,851,181	0.01%
Caisse Francaise de Financement Local	€4,000,000	0.01%	18/3/2031	3,622,153	0.02%
Caisse Francaise de Financement Local	€1,500,000	0.50%	1/10/2046	970,846	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€1,500,000	3.38%	24/9/2028	1,643,391	0.01%
Capgemini SE	€500,000	0.63%	23/6/2025	530,599	0.00%
Capgemini SE	€1,800,000	1.13%	23/6/2030	1,775,512	0.01%
Carmila SA	€100,000	2.38%	16/9/2024	108,785	0.00%
Carrefour SA	€500,000	1.88%	30/10/2026	533,913	0.00%
Carrefour SA	€600,000	1.00%	17/5/2027	619,139	0.00%
Carrefour SA	€600,000	2.63%	15/12/2027	650,073	0.00%
Carrefour SA	€400,000	4.13%	12/10/2028	459,757	0.00%
Cie de Financement Foncier SA	€500,000	0.75%	21/1/2025	537,318	0.00%
Cie de Financement Foncier SA	€1,900,000	4.00%	24/10/2025	2,135,703	0.01%
Cie de Financement Foncier SA	€1,000,000	0.23%	14/9/2026	1,031,029	0.01%
Cie de Financement Foncier SA	€7,900,000	3.13%	18/5/2027	8,816,139	0.04%
Cie de Saint-Gobain SA	€300,000	1.00%	17/3/2025	322,426	0.00%
Cie de Saint-Gobain SA	€600,000	2.38%	4/10/2027	649,869	0.00%
Cie de Saint-Gobain SA	€400,000	1.88%	21/9/2028	420,329	0.00%
Cie de Saint-Gobain SA	€400,000	3.50%	18/1/2029	451,248	0.00%
Cie de Saint-Gobain SA	€400,000	2.63%	10/8/2032	424,173	0.00%
Cie Generale des Etablissements Michelin SCA	€300,000	0.25%	2/11/2032	266,216	0.00%
Cie Generale des Etablissements Michelin SCA	€400,000	0.63%	2/11/2040	299,597	0.00%
CNP Assurances SACA	€500,000	1.25%	27/1/2029	488,204	0.00%
CNP Assurances SACA^	€600,000	4.50%	10/6/2047	668,758	0.00%
CNP Assurances SACA^	€600,000	2.50%	30/6/2051	577,621	0.00%
CNP Assurances SACA^	€400,000	5.25%	18/7/2053	457,242	0.00%
Cofiroute SA	€1,700,000	0.38%	7/2/2025	1,814,897	0.01%
Covivio Hotels SACA	€400,000	1.00%	27/7/2029	385,976	0.00%
Covivio SA	€400,000	1.63%	23/6/2030	391,704	0.00%
Covivio SA	€500,000	1.13%	17/9/2031	454,468	0.00%
Credit Agricole Assurances SA^	€1,000,000	4.25%	Perpetual	1,098,388	0.01%
Credit Agricole Assurances SA	€200,000	2.00%	17/7/2030	193,855	0.00%
Credit Agricole Assurances SA	€1,700,000	1.50%	6/10/2031	1,531,854	0.01%
Credit Agricole Home Loan SFH SA	€1,000,000	0.88%	11/8/2028	1,016,553	0.01%
Credit Agricole Home Loan SFH SA	€3,200,000	3.38%	4/9/2028	3,625,688	0.02%
Credit Agricole Home Loan SFH SA	€1,000,000	1.38%	3/2/2032	987,023	0.01%
Credit Agricole Home Loan SFH SA	€4,700,000	3.25%	28/9/2032	5,335,592	0.03%
Credit Agricole Home Loan SFH SA	€1,800,000	3.25%	8/6/2033	2,041,588	0.01%
Credit Agricole Home Loan SFH SA	€500,000	1.50%	28/9/2038	449,034	0.00%

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Credit Agricole Public Sector SCF SA	€1,000,000	0.50%	10/10/2025	1,058,204	0.01%
Credit Agricole Public Sector SCF SA	€1,000,000	0.01%	13/9/2028	973,932	0.01%
Credit Agricole SA	\$890,000	4.38%	17/3/2025	875,831	0.01%
Credit Agricole SA	€2,000,000	1.00%	18/9/2025	2,133,601	0.01%
Credit Agricole SA	€600,000	1.25%	14/4/2026	635,133	0.00%
Credit Agricole SA^	€1,600,000	1.00%	22/4/2026	1,705,401	0.01%
Credit Agricole SA^	\$1,100,000	1.91%	16/6/2026	1,044,013	0.01%
Credit Agricole SA^	€1,500,000	4.00%	12/10/2026	1,670,522	0.01%
Credit Agricole SA	\$1,015,000	2.02%	11/1/2027	933,491	0.01%
Credit Agricole SA^	\$50,000	1.25%	26/1/2027	46,025	0.00%
Credit Agricole SA^	€400,000	1.88%	22/4/2027	426,122	0.00%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	698,472	0.00%
Credit Agricole SA^	£100,000	5.75%	29/11/2027	130,449	0.00%
Credit Agricole SA^	€100,000	0.63%	12/1/2028	101,582	0.00%
Credit Agricole SA	€700,000	0.38%	20/4/2028	683,150	0.00%
Credit Agricole SA	\$1,550,000	5.30%	12/7/2028	1,583,404	0.01%
Credit Agricole SA^	€1,000,000	4.25%	11/7/2029	1,139,687	0.01%
Credit Agricole SA	€1,500,000	2.50%	29/8/2029	1,597,408	0.01%
Credit Agricole SA^	\$500,000	6.32%	3/10/2029	524,312	0.00%
Credit Agricole SA	\$555,000	3.25%	14/1/2030	488,865	0.00%
Credit Agricole SA	€1,000,000	4.13%	7/3/2030	1,153,777	0.01%
Credit Agricole SA	€1,000,000	3.88%	20/4/2031	1,141,656	0.01%
Credit Agricole SA^	\$500,000	4.00%	10/1/2033	465,144	0.00%
Credit Agricole SA	€2,000,000	4.00%	18/1/2033	2,323,568	0.01%
Credit Agricole SA	€2,900,000	4.38%	27/11/2033	3,364,113	0.02%
Credit Agricole SA	\$600,000	2.81%	11/1/2041	411,887	0.00%
Credit Mutuel Arkea SA	€100,000	0.88%	7/5/2027	102,182	0.00%
Credit Mutuel Arkea SA	€700,000	3.38%	19/9/2027	776,434	0.00%
Credit Mutuel Arkea SA	€1,000,000	0.38%	3/10/2028	966,735	0.01%
Credit Mutuel Arkea SA^	€400,000	1.25%	11/6/2029	401,120	0.00%
Credit Mutuel Arkea SA	€500,000	3.38%	11/3/2031	531,978	0.00%
Credit Mutuel Arkea SA	€1,200,000	0.88%	25/10/2031	1,089,129	0.01%
Credit Mutuel Home Loan SFH SA	€2,500,000	0.13%	9/4/2025	2,654,884	0.01%
Credit Mutuel Home Loan SFH SA	€1,200,000	0.63%	2/2/2026	1,265,097	0.01%
Credit Mutuel Home Loan SFH SA	€1,000,000	1.00%	30/1/2029	1,015,427	0.01%
Danone SA	€1,500,000	0.00%	1/12/2025	1,564,489	0.01%
Dassault Systemes SE	€600,000	0.13%	16/9/2026	617,702	0.00%
Dassault Systemes SE	€300,000	0.38%	16/9/2029	291,955	0.00%
Dexia Credit Local SA	\$1,000,000	1.13%	9/4/2026	926,317	0.01%
Dexia Credit Local SA	€1,000,000	0.01%	22/1/2027	1,021,815	0.01%
Dexia Credit Local SA	€800,000	0.00%	21/1/2028	797,941	0.00%
Edenred SE	€400,000	1.88%	6/3/2026	430,291	0.00%
Edenred SE	€400,000	3.63%	13/6/2031	449,522	0.00%
Electricite de France SA	\$625,000	3.63%	13/10/2025	610,918	0.00%
Electricite de France SA	€100,000	4.00%	12/11/2025	112,404	0.00%
Electricite de France SA	€300,000	3.88%	12/1/2027	337,789	0.00%
Electricite de France SA	€3,100,000	3.75%	5/6/2027	3,492,387	0.02%
Electricite de France SA	\$500,000	5.70%	23/5/2028	516,873	0.00%
Electricite de France SA	€600,000	4.38%	12/10/2029	701,756	0.00%
Electricite de France SA	€900,000	4.63%	26/4/2030	1,067,406	0.01%
Electricite de France SA	\$600,000	6.25%	23/5/2033	649,028	0.00%
Electricite de France SA	€1,200,000	1.00%	29/11/2033	1,041,680	0.01%
Electricite de France SA	£800,000	6.13%	2/6/2034	1,087,708	0.01%
Electricite de France SA	€300,000	4.75%	12/10/2034	357,482	0.00%
Electricite de France SA	£1,000,000	5.50%	25/1/2035	1,287,866	0.01%
Electricite de France SA	\$400,000	4.75%	13/10/2035	379,307	0.00%
Electricite de France SA	£800,000	5.50%	27/3/2037	1,010,801	0.01%
Electricite de France SA	\$500,000	4.88%	21/9/2038	461,375	0.00%
Electricite de France SA	\$250,000	6.95%	26/1/2039	284,369	0.00%
Electricite de France SA	£700,000	5.50%	17/10/2041	877,815	0.01%
Electricite de France SA	€500,000	4.63%	25/1/2043	581,566	0.00%
Electricite de France SA	\$500,000	4.88%	22/1/2044	449,046	0.00%
Electricite de France SA	\$200,000	4.95%	13/10/2045	181,301	0.00%
Electricite de France SA	\$675,000	5.00%	21/9/2048	615,361	0.00%
Electricite de France SA	€500,000	2.00%	9/12/2049	367,237	0.00%
Electricite de France SA	£300,000	5.63%	25/1/2053	374,932	0.00%
Electricite de France SA	\$500,000	6.90%	23/5/2053	567,489	0.00%
Electricite de France SA	\$325,000	5.25%	13/10/2055	283,666	0.00%
Electricite de France SA	\$1,000,000	4.50%	4/12/2069	750,033	0.00%
Electricite de France SA	\$460,000	6.00%	22/1/2114	447,711	0.00%
Electricite de France SA	£400,000	6.00%	23/1/2114	496,850	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ELO SACA	€500,000	2.88%	29/1/2026	537,147	0.00%
ELO SACA	€500,000	6.00%	22/3/2029	561,195	0.00%
Engie SA^	€600,000	1.63%	Perpetual	637,173	0.00%
Engie SA^	€500,000	1.50%	Perpetual	486,494	0.00%
Engie SA	€500,000	0.00%	4/3/2027	501,867	0.00%
Engie SA	€1,200,000	1.75%	27/3/2028	1,257,543	0.01%
Engie SA	€200,000	1.38%	22/6/2028	205,526	0.00%
Engie SA	€100,000	7.00%	30/10/2028	141,704	0.00%
Engie SA	€800,000	0.38%	26/10/2029	755,690	0.00%
Engie SA	€400,000	0.50%	24/10/2030	369,162	0.00%
Engie SA	€1,200,000	3.88%	6/12/2033	1,370,180	0.01%
Engie SA	€1,200,000	1.00%	26/10/2036	985,658	0.01%
Engie SA	€700,000	1.38%	21/6/2039	561,112	0.00%
Engie SA	€500,000	4.50%	6/9/2042	594,884	0.00%
Engie SA	€400,000	4.25%	11/1/2043	462,537	0.00%
Engie SA	£1,000,000	5.63%	3/4/2053	1,355,702	0.01%
Engie SA	£350,000	5.00%	1/10/2060	441,995	0.00%
EssilorLuxottica SA	€1,000,000	0.38%	5/1/2026	1,048,891	0.01%
EssilorLuxottica SA	€600,000	0.50%	5/6/2028	604,611	0.00%
EssilorLuxottica SA	€1,000,000	0.75%	27/11/2031	952,704	0.01%
French Republic Government Bond OAT	€32,919,000	0.00%	25/2/2025	35,179,206	0.17%
French Republic Government Bond OAT	€7,750,000	0.00%	25/3/2025	8,267,502	0.04%
French Republic Government Bond OAT	€17,475,000	0.50%	25/5/2025	18,729,137	0.09%
French Republic Government Bond OAT	€14,500,000	1.00%	25/11/2025	15,592,791	0.08%
French Republic Government Bond OAT <sup>1</sup>	€37,967,000	0.00%	25/2/2026	39,889,258	0.19%
French Republic Government Bond OAT	€10,456,000	3.50%	25/4/2026	11,843,716	0.06%
French Republic Government Bond OAT <sup>1</sup>	€20,000,000	0.50%	25/5/2026	21,155,922	0.10%
French Republic Government Bond OAT	€51,451,000	0.00%	25/2/2027	52,997,795	0.26%
French Republic Government Bond OAT <sup>1</sup>	€15,569,000	1.00%	25/5/2027	16,506,693	0.08%
French Republic Government Bond OAT	€17,132,000	2.75%	25/10/2027	19,274,800	0.09%
French Republic Government Bond OAT <sup>1</sup>	€43,650,000	0.75%	25/2/2028	45,433,616	0.22%
French Republic Government Bond OAT	€14,092,948	0.75%	25/11/2028	14,516,592	0.07%
French Republic Government Bond OAT	€16,236,000	5.50%	25/4/2029	20,788,276	0.10%
French Republic Government Bond OAT <sup>1</sup>	€38,330,000	0.50%	25/5/2029	38,653,489	0.19%
French Republic Government Bond OAT <sup>1</sup>	€39,470,000	0.00%	25/11/2029	38,254,060	0.19%
French Republic Government Bond OAT	€22,518,000	2.50%	25/5/2030	25,188,666	0.12%
French Republic Government Bond OAT	€15,059,000	0.00%	25/11/2030	14,224,028	0.07%
French Republic Government Bond OAT <sup>1</sup>	€22,490,000	1.50%	25/5/2031	23,452,191	0.11%
French Republic Government Bond OAT <sup>1</sup>	€36,102,000	0.00%	25/11/2031	33,120,197	0.16%
French Republic Government Bond OAT	€20,000,000	0.00%	25/5/2032	18,068,706	0.09%
French Republic Government Bond OAT	€23,000,000	5.75%	25/10/2032	31,927,540	0.15%
French Republic Government Bond OAT	€1,381,400	2.00%	25/11/2032	1,469,335	0.01%
French Republic Government Bond OAT	€6,000,000	3.00%	25/5/2033	6,894,521	0.03%
French Republic Government Bond OAT	€35,581,946	1.25%	25/5/2034	34,539,267	0.17%
French Republic Government Bond OAT	€8,008,000	4.75%	25/4/2035	10,647,929	0.05%
French Republic Government Bond OAT	€8,250,000	1.25%	25/5/2036	7,710,013	0.04%
French Republic Government Bond OAT	€11,000,000	1.25%	25/5/2038	9,888,836	0.05%
French Republic Government Bond OAT	€11,500,000	4.00%	25/10/2038	14,530,440	0.07%
French Republic Government Bond OAT	€1,577,000	1.75%	25/6/2039	1,514,882	0.01%
French Republic Government Bond OAT	€22,644,843	0.50%	25/5/2040	17,323,559	0.08%
French Republic Government Bond OAT	€10,197,000	4.50%	25/4/2041	13,735,416	0.07%
French Republic Government Bond OAT	€9,258,841	2.50%	25/5/2043	9,516,466	0.05%
French Republic Government Bond OAT	€8,301,000	0.50%	25/6/2044	5,745,504	0.03%
French Republic Government Bond OAT	€7,443,282	3.25%	25/5/2045	8,579,988	0.04%
French Republic Government Bond OAT	€11,147,894	2.00%	25/5/2048	10,187,103	0.05%
French Republic Government Bond OAT	€16,500,000	1.50%	25/5/2050	13,242,103	0.06%
French Republic Government Bond OAT	€13,176,000	0.75%	25/5/2052	8,345,553	0.04%
French Republic Government Bond OAT	€12,707,000	0.75%	25/5/2053	7,881,654	0.04%
French Republic Government Bond OAT	€9,324,000	3.00%	25/5/2054	10,117,201	0.05%
French Republic Government Bond OAT	€7,558,000	4.00%	25/4/2055	9,861,861	0.05%
French Republic Government Bond OAT	€8,530,000	4.00%	25/4/2060	11,281,127	0.06%
French Republic Government Bond OAT	€7,280,000	1.75%	25/5/2066	5,746,957	0.03%
French Republic Government Bond OAT	€1,300,000	0.50%	25/5/2072	601,141	0.00%
Gecina SA	€100,000	1.38%	26/1/2028	103,552	0.00%
Gecina SA	€300,000	0.88%	25/1/2033	273,628	0.00%
Gecina SA	€200,000	1.63%	29/5/2034	191,975	0.00%
GELF Bond Issuer I SA	€300,000	1.13%	18/7/2029	281,109	0.00%
Gestion Securite de Stocks Securite SA	€2,800,000	3.50%	25/11/2029	3,218,670	0.02%
Holding d'Infrastructures de Transport SASU	€300,000	1.63%	18/9/2029	297,952	0.00%
Holding d'Infrastructures de Transport SASU	€500,000	1.48%	18/1/2031	473,470	0.00%
Holding d'Infrastructures des Metiers de l'Environnement	€1,551,000	0.13%	16/9/2025	1,609,672	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Holding d'Infrastructures des Metiers de l'Environnement	€859,000	0.63%	16/9/2028	824,261	0.00%
HSBC SFH France SA	€4,500,000	2.50%	28/6/2028	4,906,276	0.02%
ICADE	€100,000	1.13%	17/11/2025	105,156	0.00%
Ile-de-France Mobilites	€900,000	3.05%	3/2/2033	1,010,034	0.01%
Ile-de-France Mobilites	€200,000	0.20%	16/11/2035	159,424	0.00%
Ile-de-France Mobilites	€600,000	3.40%	25/5/2043	667,165	0.00%
Imerys SA	€200,000	1.00%	15/7/2031	173,967	0.00%
In'li SA	€200,000	1.13%	2/7/2029	195,275	0.00%
JCDecaux SE	€400,000	1.63%	7/2/2030	385,090	0.00%
Kering SA	€300,000	1.25%	10/5/2026	318,505	0.00%
Kering SA	£600,000	5.00%	23/11/2032	799,799	0.00%
Kering SA	€800,000	3.88%	5/9/2035	926,465	0.01%
Klepierre SA	€700,000	0.63%	1/7/2030	644,402	0.00%
Klepierre SA	€500,000	1.63%	13/12/2032	472,573	0.00%
La Banque Postale Home Loan SFH SA	€2,000,000	0.88%	7/2/2028	2,054,777	0.01%
La Banque Postale Home Loan SFH SA	€900,000	0.25%	12/2/2035	742,239	0.00%
La Banque Postale SA^	€1,900,000	1.00%	9/2/2028	1,931,072	0.01%
La Banque Postale SA	€1,000,000	4.38%	17/1/2030	1,140,618	0.01%
La Banque Postale SA	€600,000	0.75%	23/6/2031	543,627	0.00%
La Banque Postale SA^	€200,000	0.75%	2/8/2032	194,305	0.00%
La Mondiale SAM^	\$200,000	4.80%	18/1/2048	181,951	0.00%
La Poste SA	€400,000	1.13%	4/6/2025	428,195	0.00%
La Poste SA	€1,000,000	0.63%	21/10/2026	1,034,776	0.01%
La Poste SA	€500,000	0.38%	17/9/2027	502,485	0.00%
La Poste SA	€1,700,000	3.75%	12/6/2030	1,943,604	0.01%
La Poste SA	€900,000	3.13%	14/3/2033	985,341	0.01%
La Poste SA	€600,000	0.63%	18/1/2036	488,823	0.00%
Legrand France SA	\$936,000	8.50%	15/2/2025	972,006	0.01%
Legrand SA	€100,000	1.88%	16/12/2027	106,011	0.00%
Legrand SA	€200,000	0.38%	6/10/2031	184,629	0.00%
LVMH Moet Hennessy Louis Vuitton SE	€1,500,000	0.75%	7/4/2025	1,606,888	0.01%
LVMH Moet Hennessy Louis Vuitton SE	£1,000,000	1.13%	11/2/2027	1,171,797	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€1,000,000	0.38%	11/2/2031	942,799	0.01%
Mercialys SA	€300,000	2.50%	28/2/2029	302,501	0.00%
MMB SCF SACA	€1,000,000	0.75%	31/10/2025	1,058,736	0.01%
MMS USA Holdings, Inc.	€400,000	0.63%	13/6/2025	423,382	0.00%
MMS USA Holdings, Inc.	€500,000	1.75%	13/6/2031	499,834	0.00%
Orange SA^	€1,000,000	5.38%	Perpetual	1,156,979	0.01%
Orange SA^	€800,000	1.75%	Perpetual	797,899	0.00%
Orange SA^	€500,000	1.38%	Perpetual	470,886	0.00%
Orange SA	€1,000,000	1.00%	12/9/2025	1,064,773	0.01%
Orange SA	€600,000	0.88%	3/2/2027	624,443	0.00%
Orange SA	€2,100,000	1.25%	7/7/2027	2,197,911	0.01%
Orange SA	€200,000	2.00%	15/1/2029	212,256	0.00%
Orange SA	€400,000	0.13%	16/9/2029	381,531	0.00%
Orange SA	€400,000	1.38%	16/1/2030	406,113	0.00%
Orange SA	\$700,000	9.00%	1/3/2031	865,205	0.01%
Orange SA	€1,500,000	3.63%	16/11/2031	1,729,005	0.01%
Orange SA	£800,000	3.25%	15/1/2032	949,769	0.01%
Orange SA	€1,000,000	1.63%	7/4/2032	999,576	0.01%
Orange SA	€300,000	2.38%	18/5/2032	317,711	0.00%
Orange SA	€500,000	0.50%	4/9/2032	450,644	0.00%
Orange SA	€300,000	0.63%	16/12/2033	265,187	0.00%
Orange SA	€300,000	0.75%	29/6/2034	263,873	0.00%
Orange SA	\$450,000	5.38%	13/1/2042	458,536	0.00%
Orange SA	\$500,000	5.50%	6/2/2044	519,777	0.00%
Orange SA	£200,000	5.38%	22/11/2050	276,701	0.00%
Orano SA	€400,000	5.38%	15/5/2027	462,140	0.00%
Pernod Ricard SA	€1,000,000	1.13%	7/4/2025	1,073,461	0.01%
Pernod Ricard SA	\$500,000	3.25%	8/6/2026	485,133	0.00%
Pernod Ricard SA	€1,900,000	3.75%	15/9/2027	2,152,618	0.01%
Pernod Ricard SA	€2,500,000	3.75%	2/11/2032	2,892,496	0.01%
Pernod Ricard SA	\$500,000	5.50%	15/1/2042	523,046	0.00%
Praemia Healthcare SACA	€1,600,000	0.88%	4/11/2029	1,463,126	0.01%
RCI Banque SA	€807,000	4.13%	1/12/2025	897,892	0.01%
RCI Banque SA	€700,000	4.63%	2/10/2026	793,376	0.00%
RCI Banque SA	€537,000	4.50%	6/4/2027	609,383	0.00%
RCI Banque SA	€770,000	4.88%	14/6/2028	895,112	0.01%
RCI Banque SA	€350,000	4.88%	21/9/2028	409,063	0.00%
Regie Autonome des Transports Parisiens EPIC	€700,000	0.88%	25/5/2027	729,037	0.00%
Region of Ile de France	€3,000,000	0.50%	14/6/2025	3,193,331	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Region of Ile de France	€100,000	2.38%	24/4/2026	109,419	0.00%
Region of Ile de France	€300,000	0.63%	23/4/2027	310,281	0.00%
Region of Ile de France	€200,000	1.38%	14/3/2029	207,412	0.00%
Region of Ile de France	€800,000	0.10%	2/7/2030	746,793	0.00%
Region of Ile de France	€600,000	2.90%	30/4/2031	668,549	0.00%
Region of Ile de France	€500,000	2.23%	19/7/2032	524,660	0.00%
RTE Reseau de Transport d'Electricite SADIR	€200,000	1.63%	27/11/2025	214,923	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	1.00%	19/10/2026	104,770	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	2.75%	20/6/2029	109,068	0.00%
RTE Reseau de Transport d'Electricite SADIR	€500,000	1.50%	27/9/2030	504,671	0.00%
RTE Reseau de Transport d'Electricite SADIR	€1,200,000	3.75%	4/7/2035	1,384,878	0.01%
RTE Reseau de Transport d'Electricite SADIR	€100,000	2.00%	18/4/2036	95,483	0.00%
RTE Reseau de Transport d'Electricite SADIR	€600,000	1.13%	8/7/2040	479,403	0.00%
RTE Reseau de Transport d'Electricite SADIR	€800,000	1.13%	9/9/2049	577,314	0.00%
Safran SA	€400,000	0.13%	16/3/2026	413,819	0.00%
Safran SA	€500,000	0.75%	17/3/2031	480,861	0.00%
SANEF SA	€100,000	0.95%	19/10/2028	99,653	0.00%
Sanofi SA	€2,000,000	1.00%	1/4/2025	2,146,062	0.01%
Sanofi SA	€400,000	0.88%	6/4/2025	428,726	0.00%
Sanofi SA	€1,400,000	1.00%	21/3/2026	1,485,815	0.01%
Sanofi SA	€500,000	1.13%	5/4/2028	518,858	0.00%
Sanofi SA	\$250,000	3.63%	19/6/2028	244,935	0.00%
Sanofi SA	€1,000,000	0.88%	21/3/2029	1,009,935	0.01%
Sanofi SA	€1,000,000	1.25%	6/4/2029	1,028,080	0.01%
Sanofi SA	€1,000,000	1.25%	21/3/2034	960,774	0.01%
Schneider Electric SE	€1,100,000	3.38%	6/4/2025	1,215,975	0.01%
Schneider Electric SE	€500,000	1.00%	9/4/2027	523,102	0.00%
Schneider Electric SE	€100,000	3.25%	9/11/2027	112,166	0.00%
Schneider Electric SE	€800,000	1.50%	15/1/2028	842,216	0.00%
Schneider Electric SE	€400,000	3.13%	13/10/2029	449,976	0.00%
Schneider Electric SE	€1,000,000	3.50%	9/11/2032	1,152,395	0.01%
Schneider Electric SE	€500,000	3.38%	13/4/2034	568,514	0.00%
SCOR SE^	€500,000	3.00%	8/6/2046	536,667	0.00%
SCOR SE^	€500,000	3.63%	27/5/2048	543,772	0.00%
SFIL SA	€400,000	0.00%	23/11/2028	389,599	0.00%
SFIL SA	€1,900,000	0.05%	4/6/2029	1,826,134	0.01%
SNCF Reseau	€500,000	2.63%	29/12/2025	550,344	0.00%
SNCF Reseau	€100,000	4.25%	7/10/2026	114,967	0.00%
SNCF Reseau	€3,000,000	0.88%	22/1/2029	3,039,270	0.02%
SNCF Reseau	€500,000	1.13%	25/5/2030	501,648	0.00%
SNCF Reseau	€1,000,000	1.88%	30/3/2034	998,503	0.01%
SNCF Reseau	£500,000	5.25%	31/1/2035	688,124	0.00%
SNCF Reseau	€3,500,000	0.75%	25/5/2036	2,936,924	0.02%
SNCF Reseau	€1,200,000	1.50%	29/5/2037	1,089,585	0.01%
SNCF Reseau	£200,000	4.83%	25/3/2060	258,159	0.00%
Societe Du Grand Paris EPIC	€500,000	1.13%	22/10/2028	516,046	0.00%
Societe Du Grand Paris EPIC	€600,000	0.30%	25/11/2031	547,596	0.00%
Societe Du Grand Paris EPIC	€600,000	1.13%	25/5/2034	553,124	0.00%
Societe Du Grand Paris EPIC	€1,800,000	0.30%	2/9/2036	1,406,658	0.01%
Societe Du Grand Paris EPIC	€500,000	1.63%	8/4/2042	424,565	0.00%
Societe Du Grand Paris EPIC	€400,000	3.50%	25/5/2043	449,458	0.00%
Societe Du Grand Paris EPIC	€600,000	0.88%	10/5/2046	402,134	0.00%
Societe Du Grand Paris EPIC	€1,400,000	1.00%	26/11/2051	868,936	0.01%
Societe Du Grand Paris EPIC	€400,000	3.70%	25/5/2053	461,906	0.00%
Societe Du Grand Paris EPIC	€1,100,000	0.70%	15/10/2060	517,780	0.00%
Societe Du Grand Paris EPIC	€1,600,000	1.00%	18/2/2070	787,938	0.00%
Societe Fonciere Lyonnaise SA	€400,000	1.50%	5/6/2027	423,196	0.00%
Societe Generale SA	€500,000	1.13%	23/1/2025	536,781	0.00%
Societe Generale SA	€1,000,000	2.63%	27/2/2025	1,088,421	0.01%
Societe Generale SA	\$500,000	4.25%	14/4/2025	488,506	0.00%
Societe Generale SA	\$500,000	4.35%	13/6/2025	495,087	0.00%
Societe Generale SA	\$900,000	4.75%	24/11/2025	880,003	0.01%
Societe Generale SA^	\$420,000	6.45%	12/1/2027	427,055	0.00%
Societe Generale SA	€800,000	0.75%	25/1/2027	812,791	0.00%
Societe Generale SA	€1,000,000	4.13%	2/6/2027	1,133,191	0.01%
Societe Generale SA	\$500,000	4.68%	15/6/2027	495,287	0.00%
Societe Generale SA	€2,000,000	4.00%	16/11/2027	2,261,924	0.01%
Societe Generale SA^	\$1,160,000	2.80%	19/1/2028	1,073,080	0.01%
Societe Generale SA^	\$300,000	6.45%	10/1/2029	310,627	0.00%
Societe Generale SA^	€1,500,000	0.50%	12/6/2029	1,436,951	0.01%
Societe Generale SA	\$945,000	3.00%	22/1/2030	821,174	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Societe Generale SA	€500,000	1.25%	12/6/2030	475,021	0.00%
Societe Generale SA^	€1,000,000	4.25%	6/12/2030	1,122,826	0.01%
Societe Generale SA^	€1,500,000	1.13%	30/6/2031	1,523,445	0.01%
Societe Generale SA^	€2,700,000	4.88%	21/11/2031	3,119,224	0.02%
Societe Generale SA^	\$1,000,000	2.89%	9/6/2032	824,795	0.00%
Societe Generale SA^	\$875,000	3.34%	21/1/2033	734,524	0.00%
Societe Generale SA^	\$500,000	6.69%	10/1/2034	526,772	0.00%
Societe Generale SA	\$400,000	3.63%	1/3/2041	272,435	0.00%
Societe Generale SA	\$600,000	7.37%	10/1/2053	631,235	0.00%
Societe Generale SFH SA	€2,000,000	0.50%	30/1/2025	2,143,090	0.01%
Societe Generale SFH SA	€1,000,000	0.50%	28/1/2026	1,053,261	0.01%
Societe Generale SFH SA	€5,400,000	0.01%	2/12/2026	5,520,243	0.03%
Societe Generale SFH SA	€5,000,000	0.13%	2/2/2029	4,845,894	0.02%
Societe Nationale SNCF SACA	CHF1,000,000	0.23%	18/6/2030	1,103,944	0.01%
Societe Nationale SNCF SACA	€500,000	3.38%	25/5/2033	572,194	0.00%
Societe Nationale SNCF SACA	€800,000	0.88%	28/2/2051	459,589	0.00%
Societe Nationale SNCF SACA	€1,100,000	1.00%	19/1/2061	548,817	0.00%
Sodexo, Inc.	\$400,000	1.63%	16/4/2026	370,455	0.00%
Sodexo, Inc.	\$500,000	2.72%	16/4/2031	425,075	0.00%
Suez SACA	€400,000	5.00%	3/11/2032	488,454	0.00%
Suez SACA	€800,000	4.50%	13/11/2033	942,749	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	107,733	0.00%
TDF Infrastructure SASU	€3,200,000	5.63%	21/7/2028	3,716,374	0.02%
TDF Infrastructure SASU	€100,000	1.75%	1/12/2029	96,461	0.00%
Terega SA	€200,000	2.20%	5/8/2025	217,106	0.00%
Terega SA	€600,000	0.88%	17/9/2030	560,560	0.00%
Terega SASU	€300,000	0.63%	27/2/2028	295,488	0.00%
Thales SA	€500,000	0.25%	29/1/2027	508,833	0.00%
Tikehau Capital SCA	€300,000	6.63%	14/3/2030	361,729	0.00%
TotalEnergies Capital International SA	\$400,000	2.43%	10/1/2025	390,144	0.00%
TotalEnergies Capital International SA	€400,000	1.38%	19/3/2025	430,321	0.00%
TotalEnergies Capital International SA	£200,000	1.75%	7/7/2025	245,284	0.00%
TotalEnergies Capital International SA	€100,000	2.88%	19/11/2025	109,955	0.00%
TotalEnergies Capital International SA	€300,000	2.50%	25/3/2026	327,512	0.00%
TotalEnergies Capital International SA	€400,000	0.70%	31/5/2028	402,494	0.00%
TotalEnergies Capital International SA	\$505,000	3.46%	19/2/2029	487,142	0.00%
TotalEnergies Capital International SA	\$505,000	2.83%	10/1/2030	464,471	0.00%
TotalEnergies Capital International SA	£300,000	1.41%	3/9/2031	319,370	0.00%
TotalEnergies Capital International SA	€300,000	1.62%	18/5/2040	259,818	0.00%
TotalEnergies Capital International SA	\$320,000	2.99%	29/6/2041	249,358	0.00%
TotalEnergies Capital International SA	\$400,000	3.46%	12/7/2049	316,138	0.00%
TotalEnergies Capital International SA	\$995,000	3.13%	29/5/2050	732,079	0.00%
TotalEnergies Capital International SA	\$320,000	3.39%	29/6/2060	238,281	0.00%
TotalEnergies Capital SA	\$150,000	3.88%	11/10/2028	147,243	0.00%
TotalEnergies SE^	€1,000,000	1.63%	Perpetual	988,733	0.01%
TotalEnergies SE^	€700,000	2.13%	Perpetual	618,935	0.00%
TotalEnergies SE^	€200,000	2.63%	Perpetual	215,904	0.00%
TotalEnergies SE^	€400,000	3.37%	Perpetual	430,433	0.00%
UNEDIC A.S.SEO	€400,000	0.63%	3/3/2026	422,663	0.00%
UNEDIC A.S.SEO	€600,000	1.25%	21/10/2027	632,682	0.00%
UNEDIC A.S.SEO	€1,000,000	0.00%	25/11/2028	980,052	0.01%
UNEDIC A.S.SEO	€700,000	0.50%	20/3/2029	699,711	0.00%
UNEDIC A.S.SEO	€800,000	0.25%	25/11/2029	777,211	0.00%
UNEDIC A.S.SEO	€1,000,000	0.00%	19/11/2030	932,495	0.01%
UNEDIC A.S.SEO	€2,000,000	0.01%	25/5/2031	1,838,433	0.01%
UNEDIC A.S.SEO	€1,600,000	0.10%	25/5/2034	1,355,915	0.01%
UNEDIC A.S.SEO	€2,100,000	0.50%	25/5/2036	1,747,684	0.01%
Unibail-Rodamco-Westfield SE	€500,000	2.13%	9/4/2025	541,609	0.00%
Unibail-Rodamco-Westfield SE	€1,000,000	1.13%	15/9/2025	1,064,456	0.01%
Unibail-Rodamco-Westfield SE^	€400,000	2.88%	Perpetual	388,001	0.00%
Unibail-Rodamco-Westfield SE	€1,400,000	0.63%	4/5/2027	1,414,235	0.01%
Unibail-Rodamco-Westfield SE	€250,000	1.50%	22/2/2028	258,497	0.00%
Unibail-Rodamco-Westfield SE	€1,000,000	0.75%	25/10/2028	990,666	0.01%
Unibail-Rodamco-Westfield SE	€3,100,000	4.13%	11/12/2030	3,526,464	0.02%
Unibail-Rodamco-Westfield SE	€900,000	1.88%	15/1/2031	892,857	0.01%
Unibail-Rodamco-Westfield SE	€600,000	1.38%	4/12/2031	560,510	0.00%
Unibail-Rodamco-Westfield SE	€100,000	0.88%	29/3/2032	88,326	0.00%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	29/6/2032	293,552	0.00%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	28/4/2036	276,384	0.00%
Unibail-Rodamco-Westfield SE	€200,000	2.25%	14/5/2038	181,356	0.00%
Unibail-Rodamco-Westfield SE	€200,000	1.75%	1/7/2049	143,892	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Veolia Environnement SA	€200,000	1.63%	17/9/2030	201,508	0.00%
Vinci SA	€400,000	0.00%	27/11/2028	387,880	0.00%
Vinci SA	€700,000	1.63%	18/1/2029	729,327	0.00%
Vinci SA	\$300,000	3.75%	10/4/2029	288,373	0.00%
Vinci SA	€400,000	3.38%	17/10/2032	449,807	0.00%
WEA Finance LLC	\$145,000	2.88%	15/1/2027	129,193	0.00%
WEA Finance LLC	\$125,000	4.13%	20/9/2028	111,635	0.00%
WEA Finance LLC	\$125,000	4.63%	20/9/2048	84,198	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$200,000	4.75%	17/9/2044	143,330	0.00%
Wendel SE	€100,000	2.50%	9/2/2027	106,913	0.00%
Wendel SE	€400,000	1.38%	18/1/2034	351,577	0.00%
Westfield America Management Ltd.	£300,000	2.13%	30/3/2025	365,437	0.00%
Westfield America Management Ltd.	£500,000	2.63%	30/3/2029	551,510	0.00%
				<b>1,311,929,729</b>	<b>6.32%</b>
<b>Germany 5.68% (31 December 2022: 5.40%)</b>					
Aareal Bank AG	€5,000,000	0.01%	3/8/2026	5,131,561	0.03%
Aareal Bank AG	€5,900,000	2.38%	14/9/2029	6,378,369	0.03%
Adidas AG	€300,000	0.00%	5/10/2028	292,512	0.00%
Adidas AG	€400,000	0.63%	10/9/2035	340,599	0.00%
Allianz Finance II BV	€500,000	0.88%	15/1/2026	530,890	0.00%
Allianz Finance II BV	€500,000	0.50%	14/1/2031	476,419	0.00%
Allianz SE^	€500,000	4.60%	7/9/2038	565,918	0.00%
Allianz SE^	€1,400,000	1.30%	25/9/2049	1,334,403	0.01%
Allianz SE^	€500,000	5.82%	25/7/2053	604,624	0.00%
Allianz SE^	\$500,000	6.35%	6/9/2053	517,184	0.00%
alstria office-AG	€900,000	0.50%	26/9/2025	858,201	0.00%
Amprion GmbH	€1,900,000	3.45%	22/9/2027	2,122,481	0.01%
Amprion GmbH	€400,000	3.97%	22/9/2032	460,312	0.00%
Aroundtown SA^	€200,000	1.63%	Perpetual	71,298	0.00%
Aroundtown SA	CAD75,000	4.63%	18/9/2025	55,066	0.00%
Aroundtown SA	€1,100,000	1.50%	28/5/2026	1,083,879	0.01%
Aroundtown SA	€700,000	0.38%	15/4/2027	621,502	0.00%
Aroundtown SA	\$200,000	5.38%	21/3/2029	164,009	0.00%
Aroundtown SA	£267,000	3.00%	16/10/2029	245,293	0.00%
BASF SE	€1,000,000	0.88%	22/5/2025	1,071,645	0.01%
BASF SE	€800,000	0.25%	5/6/2027	809,371	0.00%
BASF SE	€400,000	1.45%	13/12/2032	380,322	0.00%
Bayer AG	€1,600,000	0.05%	12/1/2025	1,699,994	0.01%
Bayer AG	€900,000	4.25%	26/8/2029	1,029,770	0.01%
Bayer AG	€1,100,000	1.13%	6/1/2030	1,046,079	0.01%
Bayer AG	€400,000	1.38%	6/7/2032	360,344	0.00%
Bayer AG	€1,070,000	4.63%	26/5/2033	1,233,291	0.01%
Bayer AG	€500,000	1.00%	12/1/2036	388,674	0.00%
Bayer US Finance II LLC	\$500,000	2.85%	15/4/2025	479,884	0.00%
Bayer US Finance II LLC	\$850,000	5.50%	15/8/2025	842,617	0.00%
Bayer US Finance II LLC	\$500,000	4.25%	15/12/2025	486,901	0.00%
Bayer US Finance II LLC	\$100,000	4.20%	15/7/2034	89,026	0.00%
Bayer US Finance II LLC	\$200,000	5.88%	15/4/2038	189,263	0.00%
Bayer US Finance II LLC	\$225,000	4.40%	15/7/2044	176,070	0.00%
Bayer US Finance II LLC	\$125,000	3.95%	15/4/2045	91,538	0.00%
Bayer US Finance II LLC	\$1,200,000	4.88%	25/6/2048	1,013,805	0.01%
Bayer US Finance II LLC	\$175,000	4.70%	15/7/2064	135,594	0.00%
Bayerische Landesbodenkreditanstalt	€200,000	0.75%	28/5/2025	214,046	0.00%
Bayerische Landesbodenkreditanstalt	€1,000,000	0.63%	23/11/2026	1,045,492	0.01%
Berlin Hyp AG	€1,700,000	0.01%	24/1/2028	1,693,145	0.01%
Berlin Hyp AG	€7,039,000	3.38%	23/8/2028	8,034,060	0.04%
Berlin Hyp AG	€750,000	0.01%	2/9/2030	696,423	0.00%
BMW Canada, Inc.	CAD1,750,000	0.99%	14/1/2025	1,273,639	0.01%
BMW Finance NV	€953,000	0.50%	22/2/2025	1,017,464	0.01%
BMW Finance NV	€480,000	0.75%	13/7/2026	502,451	0.00%
BMW Finance NV	€600,000	1.50%	6/2/2029	619,827	0.00%
BMW US Capital LLC	\$460,000	2.80%	11/4/2026	441,900	0.00%
BMW US Capital LLC	\$450,000	3.30%	6/4/2027	431,863	0.00%
BMW US Capital LLC	\$150,000	3.75%	12/4/2028	145,185	0.00%
BMW US Capital LLC	\$500,000	5.05%	11/8/2028	509,416	0.00%
BMW US Capital LLC	\$25,000	4.15%	9/4/2030	24,454	0.00%
BMW US Capital LLC	\$800,000	2.55%	1/4/2031	694,937	0.00%
Bundesobligation	€65,465,000	0.00%	11/4/2025	69,858,196	0.34%
Bundesobligation	€20,000,000	0.00%	9/10/2026	20,849,482	0.10%
Bundesobligation	€12,000,000	0.00%	16/4/2027	12,415,220	0.06%
Bundesobligation	€10,000,000	2.20%	13/4/2028	11,151,697	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bundesrepublik Deutschland Bundesanleihe	€6,000,000	1.00%	15/8/2025	6,468,006	0.03%
Bundesrepublik Deutschland Bundesanleihe	€8,000,000	0.50%	15/2/2026	8,514,953	0.04%
Bundesrepublik Deutschland Bundesanleihe	€8,000,000	0.00%	15/8/2026	8,365,107	0.04%
Bundesrepublik Deutschland Bundesanleihe	€4,331,000	0.25%	15/2/2027	4,530,017	0.02%
Bundesrepublik Deutschland Bundesanleihe	€45,700,000	0.00%	15/11/2027	46,819,308	0.23%
Bundesrepublik Deutschland Bundesanleihe	€6,965,000	5.63%	4/1/2028	8,761,021	0.04%
Bundesrepublik Deutschland Bundesanleihe	€11,950,000	0.50%	15/2/2028	12,467,871	0.06%
Bundesrepublik Deutschland Bundesanleihe	€79,000,000	0.00%	15/8/2029	78,632,416	0.38%
Bundesrepublik Deutschland Bundesanleihe	€20,000,000	2.40%	15/11/2030	22,747,041	0.11%
Bundesrepublik Deutschland Bundesanleihe	€32,061,974	0.00%	15/2/2032	30,297,250	0.15%
Bundesrepublik Deutschland Bundesanleihe	€7,000,000	2.30%	15/2/2033	7,928,629	0.04%
Bundesrepublik Deutschland Bundesanleihe	€9,085,526	2.60%	15/8/2033	10,536,948	0.05%
Bundesrepublik Deutschland Bundesanleihe	€552,330	4.75%	4/7/2034	763,277	0.00%
Bundesrepublik Deutschland Bundesanleihe	€19,605,691	0.00%	15/5/2035	17,063,116	0.08%
Bundesrepublik Deutschland Bundesanleihe	€49,783,000	0.00%	15/5/2036	42,176,573	0.20%
Bundesrepublik Deutschland Bundesanleihe	€26,000,000	1.00%	15/5/2038	24,422,835	0.12%
Bundesrepublik Deutschland Bundesanleihe	€2,393,856	4.75%	4/7/2040	3,540,214	0.02%
Bundesrepublik Deutschland Bundesanleihe	€5,411,000	3.25%	4/7/2042	6,832,008	0.03%
Bundesrepublik Deutschland Bundesanleihe	€24,550,000	2.50%	4/7/2044	28,043,089	0.14%
Bundesrepublik Deutschland Bundesanleihe	€11,656,000	2.50%	15/8/2046	13,377,948	0.07%
Bundesrepublik Deutschland Bundesanleihe	€4,180,000	1.25%	15/8/2048	3,752,143	0.02%
Bundesrepublik Deutschland Bundesanleihe	€16,200,000	0.00%	15/8/2050	9,979,248	0.05%
Bundesrepublik Deutschland Bundesanleihe	€13,000,000	0.00%	15/8/2052	7,658,363	0.04%
Bundesrepublik Deutschland Bundesanleihe	€10,908,625	1.80%	15/8/2053	10,874,882	0.05%
Bundesschatzanweisungen	€10,000,000	2.50%	13/3/2025	11,002,670	0.05%
Bundesschatzanweisungen	€22,000,000	2.80%	12/6/2025	24,346,186	0.12%
Commerzbank AG	€2,000,000	0.13%	15/12/2026	2,050,809	0.01%
Commerzbank AG	€1,000,000	0.38%	1/9/2027	1,010,110	0.01%
Commerzbank AG	€7,000,000	3.13%	20/4/2029	7,896,236	0.04%
Commerzbank AG^	€900,000	5.13%	18/1/2030	1,040,408	0.01%
Covestro AG	€230,000	0.88%	3/2/2026	243,486	0.00%
Covestro AG	€500,000	4.75%	15/11/2028	588,360	0.00%
Covestro AG	€500,000	1.38%	12/6/2030	497,987	0.00%
Daimler Truck Finance North America LLC	\$1,100,000	5.40%	20/9/2028	1,121,332	0.01%
Daimler Truck Finance North America LLC	\$1,000,000	2.38%	14/12/2028	889,276	0.01%
Daimler Truck Finance North America LLC	\$950,000	5.50%	20/9/2033	968,951	0.01%
Daimler Truck International Finance BV	€300,000	3.88%	19/6/2026	336,982	0.00%
Daimler Truck International Finance BV	€300,000	3.88%	19/6/2029	342,227	0.00%
Deutsche Bahn Finance GmbH^	€300,000	0.95%	Perpetual	316,479	0.00%
Deutsche Bahn Finance GmbH	€590,000	1.88%	13/2/2026	717,241	0.00%
Deutsche Bahn Finance GmbH	€100,000	3.13%	24/7/2026	124,497	0.00%
Deutsche Bahn Finance GmbH	€500,000	0.38%	3/12/2026	576,648	0.00%
Deutsche Bahn Finance GmbH	€2,350,000	3.50%	20/9/2027	2,669,292	0.01%
Deutsche Bahn Finance GmbH	€1,100,000	1.00%	17/12/2027	1,137,791	0.01%
Deutsche Bahn Finance GmbH	€500,000	0.63%	26/9/2028	503,699	0.00%
Deutsche Bahn Finance GmbH	€1,000,000	1.13%	18/12/2028	1,024,645	0.01%
Deutsche Bahn Finance GmbH	€500,000	2.75%	19/3/2029	553,230	0.00%
Deutsche Bahn Finance GmbH	€700,000	3.25%	19/5/2033	797,159	0.00%
Deutsche Bahn Finance GmbH	€232,000	1.63%	16/8/2033	227,702	0.00%
Deutsche Bahn Finance GmbH	€400,000	0.75%	16/7/2035	339,784	0.00%
Deutsche Bahn Finance GmbH	€1,200,000	0.63%	15/4/2036	988,946	0.01%
Deutsche Bahn Finance GmbH	€769,000	3.88%	13/10/2042	916,856	0.01%
Deutsche Bahn Finance GmbH	€3,200,000	4.00%	23/11/2043	3,857,412	0.02%
Deutsche Bahn Finance GmbH	€650,000	0.63%	8/12/2050	394,861	0.00%
Deutsche Bahn Finance GmbH	€250,000	1.13%	29/5/2051	174,300	0.00%
Deutsche Bank AG	\$600,000	4.50%	1/4/2025	589,246	0.00%
Deutsche Bank AG	€500,000	0.63%	21/8/2025	531,145	0.00%
Deutsche Bank AG	\$1,014,000	4.10%	13/1/2026	987,733	0.01%
Deutsche Bank AG^	\$500,000	6.12%	14/7/2026	505,144	0.00%
Deutsche Bank AG^	€2,000,000	1.38%	3/9/2026	2,115,902	0.01%
Deutsche Bank AG	€154,938	0.00%	15/10/2026	151,138	0.00%
Deutsche Bank AG^	\$2,250,000	2.13%	24/11/2026	2,108,814	0.01%
Deutsche Bank AG	€1,000,000	1.63%	20/1/2027	1,038,003	0.01%
Deutsche Bank AG^	\$500,000	7.15%	13/7/2027	519,375	0.00%
Deutsche Bank AG	€5,900,000	2.25%	20/9/2027	6,419,626	0.03%
Deutsche Bank AG^	\$1,485,000	2.31%	16/11/2027	1,357,614	0.01%
Deutsche Bank AG^	\$418,000	2.55%	7/1/2028	383,886	0.00%
Deutsche Bank AG^	€100,000	1.88%	23/2/2028	103,825	0.00%
Deutsche Bank AG^	€700,000	3.25%	24/5/2028	756,758	0.00%
Deutsche Bank AG^	\$500,000	6.72%	18/1/2029	523,670	0.00%
Deutsche Bank AG	€1,400,000	0.01%	2/10/2029	1,329,077	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG^	\$500,000	6.82%	20/11/2029	526,008	0.00%
Deutsche Bank AG^	€2,500,000	5.63%	19/5/2031	2,793,977	0.01%
Deutsche Bank AG^	\$600,000	3.55%	18/9/2031	526,493	0.00%
Deutsche Bank AG^	\$500,000	3.73%	14/1/2032	419,136	0.00%
Deutsche Bank AG^	€500,000	1.38%	17/2/2032	453,684	0.00%
Deutsche Bank AG^	€1,000,000	4.00%	24/6/2032	1,062,344	0.01%
Deutsche Bank AG^	\$775,000	4.88%	1/12/2032	724,286	0.00%
Deutsche Bank AG^	\$375,000	7.08%	10/2/2034	385,300	0.00%
Deutsche Boerse AG	€1,700,000	3.75%	28/9/2029	1,953,054	0.01%
Deutsche Boerse AG	€800,000	3.88%	28/9/2033	940,351	0.01%
Deutsche Kreditbank AG	€1,500,000	0.88%	2/10/2028	1,530,687	0.01%
Deutsche Lufthansa AG	€3,000,000	2.88%	16/5/2027	3,184,089	0.02%
Deutsche Pfandbriefbank AG	\$400,000	0.50%	19/1/2024	399,089	0.00%
Deutsche Pfandbriefbank AG	€5,800,000	1.00%	13/4/2026	6,128,787	0.03%
Deutsche Pfandbriefbank AG	€3,100,000	0.01%	25/8/2026	3,173,451	0.02%
Deutsche Post AG	€500,000	1.63%	5/12/2028	525,919	0.00%
Deutsche Post AG	€2,000,000	0.75%	20/5/2029	2,018,897	0.01%
Deutsche Post AG	€700,000	3.38%	3/7/2033	789,508	0.00%
Deutsche Telekom AG	£78,000	3.13%	6/2/2034	88,960	0.00%
Deutsche Telekom AG	€300,000	1.38%	5/7/2034	286,419	0.00%
Deutsche Telekom AG	€600,000	2.25%	29/3/2039	621,564	0.00%
Deutsche Telekom AG	€200,000	1.75%	9/12/2049	173,698	0.00%
Deutsche Telekom AG	\$650,000	3.63%	21/1/2050	520,589	0.00%
Deutsche Telekom International Finance BV	\$300,000	3.60%	19/1/2027	291,109	0.00%
Deutsche Telekom International Finance BV	€900,000	1.38%	30/1/2027	955,861	0.01%
Deutsche Telekom International Finance BV	\$475,000	4.38%	21/6/2028	470,953	0.00%
Deutsche Telekom International Finance BV	£100,000	8.88%	27/11/2028	153,350	0.00%
Deutsche Telekom International Finance BV	£200,000	2.25%	13/4/2029	234,042	0.00%
Deutsche Telekom International Finance BV	€200,000	2.00%	1/12/2029	213,828	0.00%
Deutsche Telekom International Finance BV	\$1,143,000	8.75%	15/6/2030	1,377,875	0.01%
Deutsche Telekom International Finance BV	€300,000	7.50%	24/1/2033	445,070	0.00%
Deutsche Telekom International Finance BV	\$1,268,000	4.75%	21/6/2038	1,228,730	0.01%
Deutsche Wohnen SE	€100,000	1.50%	30/4/2030	96,557	0.00%
DZ HYP AG	€4,000,000	0.01%	26/10/2026	4,094,281	0.02%
DZ HYP AG	€305,000	0.01%	15/11/2030	281,116	0.00%
E.ON International Finance BV	€500,000	1.63%	30/5/2026	536,585	0.00%
E.ON International Finance BV	€1,000,000	1.50%	31/7/2029	1,027,098	0.01%
E.ON International Finance BV	£550,000	6.25%	3/6/2030	760,526	0.00%
E.ON International Finance BV	£600,000	6.38%	7/6/2032	844,794	0.00%
E.ON International Finance BV	£500,000	4.75%	31/1/2034	625,573	0.00%
E.ON International Finance BV	\$400,000	6.65%	30/4/2038	442,043	0.00%
E.ON International Finance BV	£50,000	6.75%	27/1/2039	73,696	0.00%
E.ON SE	€840,000	0.88%	8/1/2025	904,556	0.01%
E.ON SE	€400,000	1.00%	7/10/2025	426,393	0.00%
E.ON SE	€1,000,000	3.50%	12/1/2028	1,130,362	0.01%
E.ON SE	€500,000	1.63%	22/5/2029	520,174	0.00%
E.ON SE	€1,200,000	1.63%	29/3/2031	1,196,925	0.01%
E.ON SE	€300,000	0.63%	7/11/2031	275,358	0.00%
E.ON SE	€300,000	0.88%	18/10/2034	266,698	0.00%
E.ON SE	€500,000	3.88%	12/1/2035	574,130	0.00%
EEW Energy from Waste GmbH	€500,000	0.36%	30/6/2026	504,206	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€500,000	1.63%	5/8/2079	496,644	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€700,000	1.88%	29/6/2080	721,493	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€700,000	1.38%	31/8/2081	658,844	0.00%
EnBW International Finance BV	€1,000,000	0.63%	17/4/2025	1,064,867	0.01%
EnBW International Finance BV	€400,000	3.63%	22/11/2026	449,656	0.00%
EnBW International Finance BV	€1,300,000	0.13%	1/3/2028	1,294,395	0.01%
EnBW International Finance BV	€1,000,000	3.50%	24/7/2028	1,122,597	0.01%
EnBW International Finance BV	€200,000	4.05%	22/11/2029	231,724	0.00%
EnBW International Finance BV	€400,000	1.88%	31/10/2033	390,126	0.00%
EnBW International Finance BV	€1,000,000	4.00%	24/1/2035	1,139,512	0.01%
Eurogrid GmbH	€100,000	1.88%	10/6/2025	107,975	0.00%
Eurogrid GmbH	€300,000	1.50%	18/4/2028	309,710	0.00%
Eurogrid GmbH	€1,000,000	3.72%	27/4/2030	1,126,664	0.01%
Eurogrid GmbH	€200,000	3.28%	5/9/2031	219,649	0.00%
Eurogrid GmbH	€500,000	1.11%	15/5/2032	463,522	0.00%
Eurogrid GmbH	€1,300,000	0.74%	21/4/2033	1,132,077	0.01%
EWE AG	€680,000	0.38%	22/10/2032	580,935	0.00%
FMS Wertmanagement	€400,000	0.38%	29/4/2030	387,447	0.00%
Free & Hanseatic City of Hamburg	€2,000,000	0.25%	20/1/2025	2,143,180	0.01%
Free & Hanseatic City of Hamburg	€100,000	0.38%	1/4/2025	106,879	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Free & Hanseatic City of Hamburg	€900,000	0.01%	3/6/2030	850,228	0.00%
Free & Hanseatic City of Hamburg	€485,000	1.45%	5/11/2038	444,963	0.00%
Free & Hanseatic City of Hamburg	€400,000	0.20%	3/9/2049	222,508	0.00%
Free State of Bavaria	€500,000	0.15%	3/4/2030	478,646	0.00%
Free State of Bavaria	€1,000,000	0.01%	18/1/2035	829,722	0.00%
Free State of Saxony	€2,000,000	0.01%	5/11/2029	1,919,116	0.01%
Free State of Saxony	€1,500,000	0.01%	17/12/2035	1,202,646	0.01%
Fresenius Finance Ireland plc	€700,000	0.00%	1/10/2025	728,145	0.00%
Fresenius Medical Care AG	€400,000	1.50%	11/7/2025	426,536	0.00%
Fresenius Medical Care US Finance III, Inc.	\$450,000	1.88%	1/12/2026	406,289	0.00%
Fresenius Medical Care US Finance III, Inc.	\$450,000	3.75%	15/6/2029	394,440	0.00%
Fresenius SE & Co. KGaA	€300,000	1.88%	15/2/2025	324,874	0.00%
Fresenius SE & Co. KGaA	€800,000	2.88%	15/2/2029	875,768	0.00%
Gemeinsame Deutsche Bundeslaender	€2,100,000	0.50%	5/2/2025	2,254,127	0.01%
Gemeinsame Deutsche Bundeslaender	€2,000,000	0.38%	17/4/2025	2,136,139	0.01%
Gemeinsame Deutsche Bundeslaender	€1,050,000	0.00%	25/9/2029	1,009,142	0.01%
Grand City Properties SA	€300,000	1.38%	3/8/2026	305,389	0.00%
Grand City Properties SA	€600,000	0.13%	11/1/2028	556,206	0.00%
Hamburg Commercial Bank AG^	€2,200,000	0.50%	22/9/2026	2,238,503	0.01%
Hamburg Commercial Bank AG	€12,900,000	2.00%	20/7/2027	13,868,853	0.07%
Hannover Rueck SE^	€1,000,000	3.38%	Perpetual	1,085,066	0.01%
Hannover Rueck SE^	€1,000,000	1.13%	9/10/2039	939,055	0.01%
Hannover Rueck SE^	€400,000	5.88%	26/8/2043	492,995	0.00%
Heidelberg Materials AG	€455,000	1.50%	7/2/2025	493,217	0.00%
Heidelberg Materials AG	€500,000	3.75%	31/5/2032	557,877	0.00%
Heidelberg Materials Finance Luxembourg SA	€1,200,000	1.13%	1/12/2027	1,252,110	0.01%
HOCHTIEF AG	€500,000	0.50%	3/9/2027	501,665	0.00%
HOWOGE Wohnungsbaugesellschaft mbH	€200,000	0.63%	1/11/2028	194,134	0.00%
HOWOGE Wohnungsbaugesellschaft mbH	€300,000	1.13%	1/11/2033	262,549	0.00%
Infineon Technologies AG	€400,000	2.00%	24/6/2032	401,249	0.00%
ING-DiBa AG	€2,900,000	0.01%	7/10/2028	2,831,026	0.01%
Investitionsbank Berlin	€2,100,000	3.13%	13/9/2028	2,382,647	0.01%
KFW	€950,000	0.63%	15/1/2025	1,023,187	0.01%
KFW	\$1,375,000	1.25%	31/1/2025	1,324,681	0.01%
KFW	CAD700,000	5.05%	4/2/2025	532,200	0.00%
KFW	€1,910,000	0.00%	18/2/2025	2,039,252	0.01%
KFW	AUD1,000,000	4.00%	27/2/2025	679,641	0.00%
KFW	€1,100,000	0.01%	31/3/2025	1,171,457	0.01%
KFW	\$175,000	2.00%	2/5/2025	169,106	0.00%
KFW	€7,600,000	0.13%	30/6/2025	8,070,913	0.04%
KFW	£500,000	1.13%	4/7/2025	606,212	0.00%
KFW	\$4,000,000	0.38%	18/7/2025	3,755,112	0.02%
KFW	€2,000,000	0.25%	15/9/2025	2,121,970	0.01%
KFW	\$825,000	5.13%	29/9/2025	834,153	0.00%
KFW	£1,500,000	1.38%	15/12/2025	1,813,561	0.01%
KFW	\$2,500,000	0.63%	22/1/2026	2,321,235	0.01%
KFW	£5,363,000	4.13%	18/2/2026	6,823,181	0.03%
KFW	€1,000,000	0.38%	9/3/2026	1,055,718	0.01%
KFW	\$1,225,000	3.63%	1/4/2026	1,209,555	0.01%
KFW	€3,000,000	0.00%	15/6/2026	3,120,918	0.02%
KFW	\$1,500,000	4.63%	7/8/2026	1,516,642	0.01%
KFW	£1,000,000	0.88%	15/9/2026	1,173,558	0.01%
KFW	€6,478,000	0.00%	30/9/2026	6,693,399	0.03%
KFW	\$11,000,000	1.00%	1/10/2026	10,121,394	0.05%
KFW	£1,600,000	0.13%	30/12/2026	1,827,404	0.01%
KFW	€1,587,000	0.00%	31/3/2027	1,622,467	0.01%
KFW	€5,000,000	0.00%	30/4/2027	5,102,438	0.03%
KFW	€1,991,000	0.50%	15/9/2027	2,051,914	0.01%
KFW	€1,588,000	0.00%	15/12/2027	1,597,076	0.01%
KFW	€4,000,000	0.63%	7/1/2028	4,120,517	0.02%
KFW	\$1,200,000	3.75%	15/2/2028	1,188,143	0.01%
KFW	€6,344,000	2.75%	15/3/2028	7,108,261	0.04%
KFW	\$3,000,000	2.88%	3/4/2028	2,866,241	0.01%
KFW	\$1,725,000	3.88%	15/6/2028	1,715,388	0.01%
KFW	€800,000	0.75%	28/6/2028	822,105	0.00%
KFW	€350,000	0.00%	15/9/2028	345,855	0.00%
KFW	€11,314,000	3.13%	10/10/2028	12,905,976	0.06%
KFW	£100,000	6.00%	7/12/2028	140,321	0.00%
KFW	€3,400,000	0.00%	15/6/2029	3,295,347	0.02%
KFW	\$250,000	1.75%	14/9/2029	222,100	0.00%
KFW	\$775,000	4.75%	29/10/2030	809,270	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KFW	€1,610,000	0.00%	10/1/2031	1,497,090	0.01%
KFW	£2,000,000	4.88%	3/2/2031	2,732,879	0.01%
KFW	€12,100,000	3.25%	24/3/2031	14,060,682	0.07%
KFW	£50,000	5.75%	7/6/2032	73,035	0.00%
KFW	€700,000	2.75%	14/2/2033	786,540	0.00%
KFW	€83,000	1.13%	9/5/2033	80,779	0.00%
KFW	€6,342,000	2.88%	7/6/2033	7,184,441	0.04%
KFW	\$1,500,000	4.13%	15/7/2033	1,508,800	0.01%
KFW	\$540,000	0.00%	18/4/2036	324,169	0.00%
KFW	€3,000,000	0.38%	20/5/2036	2,505,018	0.01%
KFW	€800,000	1.25%	4/7/2036	744,545	0.00%
KFW	£300,000	4.88%	15/3/2037	415,403	0.00%
KFW	€700,000	0.88%	4/7/2039	587,613	0.00%
Land Baden-Wuerttemberg	€400,000	0.63%	27/1/2026	423,831	0.00%
Land Baden-Wuerttemberg	€1,900,000	0.01%	2/9/2030	1,785,843	0.01%
Land Baden-Wuerttemberg	€2,000,000	0.01%	7/3/2031	1,850,465	0.01%
Land Baden-Wuerttemberg	€550,000	0.01%	9/7/2032	491,531	0.00%
Land Berlin	€500,000	0.25%	22/4/2025	533,066	0.00%
Land Berlin	€500,000	0.63%	20/3/2026	528,924	0.00%
Land Berlin	€3,662,000	0.01%	26/10/2028	3,601,138	0.02%
Land Berlin	€3,324,000	2.88%	5/4/2029	3,747,839	0.02%
Land Berlin	€1,000,000	0.10%	18/1/2030	958,671	0.01%
Land Berlin	€2,500,000	1.63%	2/8/2032	2,562,039	0.01%
Land Berlin	€1,000,000	1.30%	13/6/2033	986,013	0.01%
Land Berlin	€700,000	0.13%	4/6/2035	578,150	0.00%
Land Berlin	€2,000,000	0.63%	25/8/2036	1,701,907	0.01%
Land Berlin	€500,000	1.38%	27/8/2038	454,972	0.00%
Land Berlin	€740,000	0.35%	9/9/2050	421,058	0.00%
Land Thuringen	€2,137,000	0.13%	13/1/2051	1,107,478	0.01%
Landesbank Baden-Wuerttemberg	€1,490,000	0.01%	16/7/2027	1,501,519	0.01%
Landesbank Baden-Wuerttemberg	€1,600,000	0.38%	7/5/2029	1,479,756	0.01%
Landesbank Hessen-Thuringen Girozentrale	€1,000,000	0.50%	25/9/2025	1,059,175	0.01%
Landesbank Hessen-Thuringen Girozentrale	€2,000,000	4.00%	4/2/2030	2,284,291	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	€3,000,000	0.38%	13/4/2026	3,149,951	0.02%
Landwirtschaftliche Rentenbank	\$3,504,000	2.00%	13/1/2025	3,406,773	0.02%
Landwirtschaftliche Rentenbank	\$1,200,000	0.50%	27/5/2025	1,133,137	0.01%
Landwirtschaftliche Rentenbank	\$150,000	2.38%	10/6/2025	145,321	0.00%
Landwirtschaftliche Rentenbank	€1,000,000	0.25%	29/8/2025	1,062,191	0.01%
Landwirtschaftliche Rentenbank	£1,010,000	1.38%	8/9/2025	1,225,271	0.01%
Landwirtschaftliche Rentenbank	\$500,000	0.88%	30/3/2026	464,016	0.00%
Landwirtschaftliche Rentenbank	\$200,000	1.75%	27/7/2026	188,227	0.00%
Landwirtschaftliche Rentenbank	€3,400,000	0.00%	28/9/2026	3,510,765	0.02%
Landwirtschaftliche Rentenbank	€2,000,000	0.63%	18/5/2027	2,078,399	0.01%
Landwirtschaftliche Rentenbank	€1,960,000	0.00%	22/9/2027	1,979,298	0.01%
Landwirtschaftliche Rentenbank	\$325,000	2.50%	15/11/2027	307,184	0.00%
Landwirtschaftliche Rentenbank	AUD700,000	3.25%	12/4/2028	460,364	0.00%
Landwirtschaftliche Rentenbank	\$525,000	3.88%	14/6/2028	522,641	0.00%
Landwirtschaftliche Rentenbank	€3,020,000	0.00%	19/7/2028	2,992,851	0.02%
Landwirtschaftliche Rentenbank	\$800,000	0.88%	3/9/2030	652,181	0.00%
Landwirtschaftliche Rentenbank	€667,000	1.90%	12/7/2032	700,378	0.00%
Landwirtschaftliche Rentenbank	\$500,000	5.00%	24/10/2033	537,810	0.00%
Landwirtschaftliche Rentenbank	€1,300,000	0.01%	26/11/2040	885,588	0.01%
LANXESS AG	€100,000	1.13%	16/5/2025	106,612	0.00%
LANXESS AG	€942,000	0.00%	8/9/2027	902,433	0.01%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	103,406	0.00%
LEG Immobilien SE	€200,000	0.88%	28/11/2027	199,849	0.00%
LEG Immobilien SE	€900,000	1.00%	19/11/2032	773,615	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD805,000	1.65%	22/9/2025	581,775	0.00%
Mercedes-Benz Finance North America LLC	\$450,000	4.95%	30/3/2025	450,132	0.00%
Mercedes-Benz Finance North America LLC	\$50,000	3.30%	19/5/2025	48,957	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	5.38%	26/11/2025	403,914	0.00%
Mercedes-Benz Finance North America LLC	\$450,000	4.80%	30/3/2026	450,379	0.00%
Mercedes-Benz Finance North America LLC	\$500,000	5.20%	3/8/2026	506,604	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	3.45%	6/1/2027	145,011	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	5.25%	29/11/2027	408,769	0.00%
Mercedes-Benz Finance North America LLC	\$450,000	4.80%	30/3/2028	454,478	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	3.10%	15/8/2029	370,196	0.00%
Mercedes-Benz Finance North America LLC	\$1,700,000	2.63%	10/3/2030	1,515,260	0.01%
Mercedes-Benz Group AG	€1,300,000	0.75%	8/2/2030	1,258,935	0.01%
Mercedes-Benz Group AG	€1,000,000	1.13%	6/11/2031	966,621	0.01%
Mercedes-Benz Group AG	€425,000	0.75%	11/3/2033	387,391	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mercedes-Benz Group AG	€1,000,000	1.13%	8/8/2034	914,221	0.01%
Mercedes-Benz International Finance BV	€1,000,000	2.63%	7/4/2025	1,094,146	0.01%
Mercedes-Benz International Finance BV	€1,000,000	1.00%	11/11/2025	1,060,200	0.01%
Mercedes-Benz International Finance BV	€1,755,000	1.38%	26/6/2026	1,862,226	0.01%
Merck Financial Services GmbH	€500,000	0.13%	16/7/2025	525,671	0.00%
Merck KGaA^	€200,000	2.88%	25/6/2079	202,774	0.00%
Merck KGaA^	€400,000	1.63%	9/9/2080	409,944	0.00%
Muenchener Hypothekenbank eG	€1,000,000	0.01%	19/10/2039	693,776	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€300,000	1.25%	26/5/2041	274,678	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	\$600,000	5.88%	23/5/2042	602,372	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€400,000	3.25%	26/5/2049	427,886	0.00%
Niedersachsen Invest GmbH	€800,000	0.00%	16/7/2025	843,986	0.00%
Niedersachsen Invest GmbH	€700,000	0.25%	16/7/2035	590,661	0.00%
Norddeutsche Landesbank-Girozentrale	€1,900,000	0.01%	23/9/2026	1,950,660	0.01%
Norddeutsche Landesbank-Girozentrale	€1,000,000	0.75%	5/3/2029	1,004,773	0.01%
NRW Bank	\$400,000	0.63%	19/5/2025	378,014	0.00%
NRW Bank	€4,365,000	3.13%	30/8/2028	4,955,500	0.02%
NRW Bank	€938,000	0.38%	16/5/2029	926,564	0.01%
NRW Bank	€6,139,000	3.00%	31/5/2030	6,974,632	0.03%
NRW Bank	€500,000	1.63%	3/8/2032	511,990	0.00%
REWE International Finance BV	€1,500,000	4.88%	13/9/2030	1,756,653	0.01%
Robert Bosch GmbH	€400,000	4.00%	2/6/2035	468,218	0.00%
Robert Bosch GmbH	€700,000	4.38%	2/6/2043	829,698	0.00%
RWE AG	€720,000	2.50%	24/8/2025	784,312	0.00%
RWE AG	€910,000	0.50%	26/11/2028	896,221	0.01%
RWE AG	€680,000	3.63%	13/2/2029	775,206	0.00%
RWE AG	€1,300,000	2.75%	24/5/2030	1,388,934	0.01%
RWE AG	€966,000	1.00%	26/11/2033	852,290	0.00%
RWE AG	€285,000	4.13%	13/2/2035	326,997	0.00%
Santander Consumer Bank AG	€600,000	4.50%	30/6/2026	677,640	0.00%
SAP SE	€800,000	0.13%	18/5/2026	831,449	0.00%
SAP SE	€500,000	1.25%	10/3/2028	523,322	0.00%
SAP SE	€500,000	1.63%	10/3/2031	515,249	0.00%
Siemens Financieringsmaatschappij NV	€600,000	1.00%	20/2/2025	733,311	0.00%
Siemens Financieringsmaatschappij NV	€200,000	2.25%	10/3/2025	218,011	0.00%
Siemens Financieringsmaatschappij NV	\$975,000	3.25%	27/5/2025	954,664	0.01%
Siemens Financieringsmaatschappij NV	£100,000	2.75%	10/9/2025	124,412	0.00%
Siemens Financieringsmaatschappij NV	\$950,000	1.20%	11/3/2026	883,043	0.01%
Siemens Financieringsmaatschappij NV	€2,300,000	0.38%	5/6/2026	2,396,786	0.01%
Siemens Financieringsmaatschappij NV	\$125,000	6.13%	17/8/2026	129,598	0.00%
Siemens Financieringsmaatschappij NV	\$740,000	2.35%	15/10/2026	698,189	0.00%
Siemens Financieringsmaatschappij NV	\$450,000	3.40%	16/3/2027	434,388	0.00%
Siemens Financieringsmaatschappij NV	€1,400,000	0.25%	20/2/2029	1,365,840	0.01%
Siemens Financieringsmaatschappij NV	€500,000	0.13%	5/9/2029	492,653	0.00%
Siemens Financieringsmaatschappij NV	€500,000	2.75%	9/9/2030	549,933	0.00%
Siemens Financieringsmaatschappij NV	€1,000,000	0.50%	20/2/2032	914,736	0.01%
Siemens Financieringsmaatschappij NV	€300,000	0.50%	5/9/2034	257,725	0.00%
Siemens Financieringsmaatschappij NV	€900,000	1.25%	25/2/2035	829,587	0.00%
Siemens Financieringsmaatschappij NV	€200,000	3.50%	24/2/2036	228,541	0.00%
Siemens Financieringsmaatschappij NV	€300,000	1.75%	28/2/2039	274,693	0.00%
Siemens Financieringsmaatschappij NV	£600,000	3.75%	10/9/2042	699,255	0.00%
Siemens Financieringsmaatschappij NV	\$1,460,000	4.40%	27/5/2045	1,373,723	0.01%
Siemens Financieringsmaatschappij NV	\$150,000	3.30%	15/9/2046	118,493	0.00%
Siemens Financieringsmaatschappij NV	\$800,000	4.20%	16/3/2047	727,863	0.00%
State of Brandenburg	€1,000,000	0.01%	26/6/2028	991,508	0.01%
State of Brandenburg	€1,708,000	3.00%	27/2/2032	1,949,536	0.01%
State of Brandenburg	€850,000	0.38%	29/1/2035	731,455	0.00%
State of Brandenburg	€1,000,000	0.30%	4/10/2049	575,262	0.00%
State of Brandenburg	€1,200,000	0.60%	13/10/2051	728,851	0.00%
State of Bremen	€500,000	1.50%	12/11/2038	458,491	0.00%
State of Bremen	€280,000	0.40%	20/8/2049	164,299	0.00%
State of Hesse	€300,000	0.50%	17/2/2025	321,779	0.00%
State of Hesse	€3,100,000	1.75%	5/7/2027	3,342,077	0.02%
State of Hesse	€500,000	0.00%	22/9/2027	504,469	0.00%
State of Hesse	€1,400,000	1.75%	12/7/2029	1,490,256	0.01%
State of Hesse	€900,000	0.00%	8/11/2030	840,559	0.00%
State of Hesse	€2,703,000	2.88%	4/7/2033	3,063,577	0.02%
State of Hesse	€1,000,000	1.30%	10/10/2033	982,354	0.01%
State of Hesse	€500,000	0.75%	4/8/2036	433,993	0.00%
State of Lower Saxony	€500,000	0.63%	20/1/2025	537,853	0.00%
State of Lower Saxony	€5,233,000	0.50%	13/6/2025	5,589,307	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State of Lower Saxony	€1,500,000	0.40%	27/10/2025	1,589,484	0.01%
State of Lower Saxony	€1,000,000	0.00%	10/7/2026	1,035,529	0.01%
State of Lower Saxony	€2,365,000	0.00%	11/2/2027	2,419,854	0.01%
State of Lower Saxony	€1,000,000	0.13%	8/4/2027	1,023,968	0.01%
State of Lower Saxony	€1,000,000	0.01%	13/8/2030	939,142	0.01%
State of Lower Saxony	€3,125,000	0.01%	10/1/2031	2,903,457	0.01%
State of Lower Saxony	€650,000	0.05%	9/3/2035	535,441	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.00%	16/1/2025	108,010	0.00%
State of North Rhine-Westphalia Germany	€2,000,000	0.00%	5/5/2025	2,123,889	0.01%
State of North Rhine-Westphalia Germany	€50,000	2.00%	15/10/2025	54,493	0.00%
State of North Rhine-Westphalia Germany	€6,125,000	0.25%	13/3/2026	6,425,728	0.03%
State of North Rhine-Westphalia Germany	€3,000,000	0.50%	16/4/2026	3,158,328	0.02%
State of North Rhine-Westphalia Germany	€2,200,000	0.95%	13/3/2028	2,286,216	0.01%
State of North Rhine-Westphalia Germany	€500,000	0.00%	26/11/2029	477,934	0.00%
State of North Rhine-Westphalia Germany	€3,800,000	0.20%	9/4/2030	3,651,220	0.02%
State of North Rhine-Westphalia Germany	€100,000	1.63%	24/10/2030	104,437	0.00%
State of North Rhine-Westphalia Germany	€2,211,000	2.75%	15/1/2032	2,477,158	0.01%
State of North Rhine-Westphalia Germany	€1,209,000	2.90%	7/6/2033	1,369,202	0.01%
State of North Rhine-Westphalia Germany	€1,140,000	0.00%	12/10/2035	914,034	0.01%
State of North Rhine-Westphalia Germany	€700,000	1.25%	12/5/2036	652,086	0.00%
State of North Rhine-Westphalia Germany	€4,350,000	0.60%	4/6/2041	3,264,060	0.02%
State of North Rhine-Westphalia Germany	€1,300,000	0.75%	16/8/2041	998,144	0.01%
State of North Rhine-Westphalia Germany	€500,000	1.00%	16/10/2046	372,390	0.00%
State of North Rhine-Westphalia Germany	€500,000	1.65%	16/5/2047	428,507	0.00%
State of North Rhine-Westphalia Germany	€2,150,000	0.50%	15/1/2052	1,245,072	0.01%
State of North Rhine-Westphalia Germany	€4,868,000	2.90%	15/1/2053	5,220,709	0.03%
State of North Rhine-Westphalia Germany	€1,000,000	1.75%	26/10/2057	801,591	0.00%
State of North Rhine-Westphalia Germany	€1,300,000	1.75%	11/7/2068	997,108	0.01%
State of North Rhine-Westphalia Germany	€1,300,000	1.95%	26/9/2078	1,027,474	0.01%
State of North Rhine-Westphalia Germany	€480,000	2.15%	21/3/2119	387,042	0.00%
State of North Rhine-Westphalia Germany	€1,080,000	1.38%	15/1/2120	631,349	0.00%
State of North Rhine-Westphalia Germany	€1,600,000	0.95%	10/1/2121	805,298	0.00%
State of North Rhine-Westphalia Germany	€925,000	1.45%	19/1/2122	539,312	0.00%
State of Rhineland-Palatinate	€500,000	0.50%	21/1/2025	537,110	0.00%
State of Rhineland-Palatinate	€500,000	0.75%	19/1/2026	531,234	0.00%
State of Saarland	€1,230,000	0.05%	5/11/2040	848,443	0.00%
State of Saxony-Anhalt	€4,000,000	0.01%	9/11/2026	4,118,659	0.02%
State of Schleswig-Holstein Germany	€1,970,000	0.01%	16/7/2025	2,084,545	0.01%
State of Schleswig-Holstein Germany	€3,900,000	2.38%	22/9/2032	4,247,998	0.02%
Talanx AG <sup>^</sup>	€900,000	2.25%	5/12/2047	927,172	0.01%
Traton Finance Luxembourg SA	€500,000	0.13%	24/3/2025	528,096	0.00%
Traton Finance Luxembourg SA	€1,600,000	4.50%	23/11/2026	1,805,590	0.01%
Traton Finance Luxembourg SA	€600,000	1.25%	24/3/2033	531,513	0.00%
UniCredit Bank GmbH	€1,600,000	0.63%	20/11/2025	1,694,365	0.01%
UniCredit Bank GmbH	€1,000,000	0.50%	4/5/2026	1,046,942	0.01%
UniCredit Bank GmbH	€950,000	0.01%	19/11/2027	948,245	0.01%
UniCredit Bank GmbH	€1,000,000	0.88%	11/1/2029	1,012,349	0.01%
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	227,111	0.00%
Vier Gas Transport GmbH	€400,000	1.50%	25/9/2028	412,237	0.00%
Vier Gas Transport GmbH	€200,000	0.13%	10/9/2029	188,876	0.00%
Volkswagen Bank GmbH	€1,300,000	4.25%	7/1/2026	1,453,119	0.01%
Volkswagen Bank GmbH	€700,000	2.50%	31/7/2026	753,373	0.00%
Volkswagen Bank GmbH	€700,000	4.38%	3/5/2028	797,295	0.00%
Volkswagen Bank GmbH	€800,000	4.63%	3/5/2031	926,686	0.01%
Volkswagen Financial Services AG	€1,185,000	0.25%	31/1/2025	1,262,294	0.01%
Volkswagen Financial Services AG	€500,000	0.00%	12/2/2025	530,416	0.00%
Volkswagen Financial Services AG	€2,000,000	3.00%	6/4/2025	2,195,781	0.01%
Volkswagen Financial Services AG	€780,000	2.25%	16/10/2026	841,376	0.00%
Volkswagen Financial Services AG	€1,100,000	0.88%	31/1/2028	1,099,470	0.01%
Volkswagen Financial Services AG	€500,000	3.38%	6/4/2028	556,633	0.00%
Volkswagen Financial Services AG	€900,000	0.38%	12/2/2030	821,371	0.00%
Volkswagen Financial Services NV	€500,000	1.38%	14/9/2028	542,007	0.00%
Volkswagen Financial Services NV	€700,000	5.88%	23/5/2029	923,070	0.01%
Volkswagen Group of America Finance LLC	\$350,000	3.35%	13/5/2025	340,793	0.00%
Volkswagen Group of America Finance LLC	\$2,000,000	1.25%	24/11/2025	1,857,571	0.01%
Volkswagen Group of America Finance LLC	\$400,000	3.20%	26/9/2026	380,119	0.00%
Volkswagen Group of America Finance LLC	\$200,000	4.75%	13/11/2028	198,050	0.00%
Volkswagen Group of America Finance LLC	\$600,000	3.75%	13/5/2030	552,708	0.00%
Volkswagen International Finance NV <sup>^</sup>	€1,500,000	3.88%	Perpetual	1,518,128	0.01%
Volkswagen International Finance NV <sup>^</sup>	€1,100,000	3.50%	Perpetual	1,181,800	0.01%
Volkswagen International Finance NV <sup>^</sup>	€500,000	3.75%	Perpetual	517,341	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen International Finance NV^	€500,000	4.38%	Perpetual	500,499	0.00%
Volkswagen International Finance NV	€4,900,000	4.13%	15/11/2025	5,480,139	0.03%
Volkswagen International Finance NV	€700,000	3.88%	29/3/2026	778,978	0.00%
Volkswagen International Finance NV	£400,000	3.38%	16/11/2026	488,446	0.00%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	422,338	0.00%
Volkswagen International Finance NV^	€1,000,000	3.88%	Perpetual	1,052,423	0.01%
Volkswagen International Finance NV	€400,000	3.75%	28/9/2027	448,212	0.00%
Volkswagen International Finance NV^	€600,000	4.63%	Perpetual	642,122	0.00%
Volkswagen International Finance NV	€600,000	0.88%	22/9/2028	593,142	0.00%
Volkswagen International Finance NV	€1,100,000	4.25%	29/3/2029	1,263,174	0.01%
Volkswagen International Finance NV	€500,000	4.38%	15/5/2030	580,162	0.00%
Volkswagen International Finance NV	€800,000	4.13%	16/11/2038	914,919	0.01%
Volkswagen Leasing GmbH	€300,000	1.38%	20/1/2025	323,324	0.00%
Volkswagen Leasing GmbH	€900,000	0.25%	12/1/2026	932,184	0.01%
Volkswagen Leasing GmbH	€6,660,000	4.50%	25/3/2026	7,517,968	0.04%
Volkswagen Leasing GmbH	€800,000	0.38%	20/7/2026	819,413	0.00%
Volkswagen Leasing GmbH	€1,500,000	0.50%	12/1/2029	1,437,062	0.01%
Volkswagen Leasing GmbH	€400,000	0.63%	19/7/2029	379,614	0.00%
Volkswagen Leasing GmbH	€750,000	4.75%	25/9/2031	883,699	0.01%
Vonovia Finance BV	€300,000	1.80%	29/6/2025	320,580	0.00%
Vonovia Finance BV	€900,000	0.63%	9/7/2026	927,183	0.01%
Vonovia Finance BV	€800,000	1.50%	14/1/2028	809,375	0.00%
Vonovia Finance BV	€600,000	1.00%	9/7/2030	549,393	0.00%
Vonovia Finance BV	€1,000,000	1.13%	14/9/2034	823,767	0.00%
Vonovia SE	€600,000	0.00%	16/9/2024	643,364	0.00%
Vonovia SE	€400,000	0.00%	1/12/2025	411,988	0.00%
Vonovia SE	€1,100,000	4.75%	23/5/2027	1,260,067	0.01%
Vonovia SE	€500,000	0.38%	16/6/2027	493,779	0.00%
Vonovia SE	€600,000	0.25%	1/9/2028	562,764	0.00%
Vonovia SE	€800,000	0.63%	14/12/2029	728,920	0.00%
Vonovia SE	€1,200,000	2.38%	25/3/2032	1,162,245	0.01%
Vonovia SE	€1,000,000	1.50%	14/6/2041	718,357	0.00%
Vonovia SE	€400,000	1.63%	1/9/2051	255,708	0.00%
VW Credit Canada, Inc.	CAD295,000	1.50%	23/9/2025	211,571	0.00%
VW Credit Canada, Inc.	CAD525,000	2.45%	10/12/2026	374,385	0.00%
Wintershall Dea Finance BV	€1,000,000	1.33%	25/9/2028	987,934	0.01%
Wintershall Dea Finance BV	€2,000,000	1.82%	25/9/2031	1,902,512	0.01%
				<b>1,179,182,697</b>	<b>5.68%</b>
<b>Guernsey 0.00% (31 December 2022: 0.00%)</b>					
States of Guernsey Bond	£100,000	3.38%	12/12/2046	103,116	0.00%
				<b>103,116</b>	<b>0.00%</b>
<b>Hong Kong 0.10% (31 December 2022: 0.10%)</b>					
AIA Group Ltd.^	\$275,000	2.70%	Perpetual	250,511	0.00%
AIA Group Ltd.	\$600,000	3.20%	11/3/2025	587,921	0.00%
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	206,411	0.00%
AIA Group Ltd.	\$425,000	3.60%	9/4/2029	402,233	0.00%
AIA Group Ltd.	\$200,000	3.38%	7/4/2030	184,128	0.00%
AIA Group Ltd.	\$200,000	4.95%	4/4/2033	201,160	0.00%
AIA Group Ltd.	\$1,000,000	3.20%	16/9/2040	756,907	0.01%
AIA Group Ltd.	\$500,000	4.50%	16/3/2046	457,304	0.00%
Airport Authority	\$300,000	4.88%	12/1/2026	301,535	0.00%
Airport Authority	\$300,000	1.75%	12/1/2027	277,840	0.00%
Airport Authority	\$400,000	4.75%	12/1/2028	405,364	0.00%
Airport Authority	\$700,000	4.88%	12/1/2030	712,794	0.01%
Airport Authority	\$250,000	1.63%	4/2/2031	206,394	0.00%
Airport Authority	\$300,000	2.50%	12/1/2032	259,555	0.00%
Airport Authority	\$500,000	4.88%	12/1/2033	512,840	0.00%
Airport Authority	\$250,000	2.63%	4/2/2051	171,561	0.00%
Airport Authority	\$600,000	3.25%	12/1/2052	461,363	0.00%
Airport Authority	\$300,000	3.50%	12/1/2062	232,842	0.00%
Bank of Communications Hong Kong Ltd.^	\$900,000	2.30%	8/7/2031	833,938	0.01%
Bank of East Asia Ltd.^	\$270,000	4.00%	29/5/2030	254,122	0.00%
Castle Peak Power Finance Co., Ltd.	\$200,000	2.20%	22/6/2030	169,971	0.00%
China Ping An Insurance Overseas Holdings Ltd.	\$225,000	2.85%	12/8/2031	181,535	0.00%
CK Hutchison Group Telecom Finance SA	€1,000,000	1.13%	17/10/2028	996,082	0.01%
CLP Power Hong Kong Financing Ltd.	\$1,200,000	2.13%	30/6/2030	1,018,873	0.01%
HKT Capital No 4 Ltd.	\$300,000	3.00%	14/7/2026	285,560	0.00%
HKT Capital No 5 Ltd.	\$800,000	3.25%	30/9/2029	727,394	0.01%
Hong Kong Government Bond Programme	HKD6,000,000	1.25%	29/6/2027	718,992	0.01%
Hong Kong Government Bond Programme	HKD4,000,000	1.97%	17/1/2029	485,821	0.00%
Hong Kong Government Bond Programme	HKD10,350,000	2.13%	16/7/2030	1,250,016	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hong Kong Government Bond Programme	HKD5,000,000	2.02%	7/3/2034	571,028	0.00%
Hong Kong Government International Bond	\$600,000	4.38%	11/1/2026	600,726	0.00%
Hong Kong Government International Bond	\$400,000	4.50%	11/1/2028	407,529	0.00%
Hong Kong Government International Bond	\$200,000	1.75%	24/11/2031	168,236	0.00%
Hong Kong Government International Bond	\$300,000	4.63%	11/1/2033	312,189	0.00%
Hong Kong Government International Bond	\$1,800,000	2.38%	2/2/2051	1,208,550	0.01%
Hong Kong Government International Bond	\$500,000	5.25%	11/1/2053	558,355	0.00%
Hongkong Electric Finance Ltd.	\$700,000	2.25%	9/6/2030	597,808	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	2.25%	15/7/2031	163,353	0.00%
HPHT Finance 21 Ltd.	\$625,000	2.00%	19/3/2026	585,418	0.00%
Hutchison Whampoa Finance UK plc	£200,000	5.63%	24/11/2026	262,960	0.00%
JMH Co., Ltd.	\$550,000	2.50%	9/4/2031	466,377	0.00%
MTR Corp., Ltd.	\$900,000	1.63%	19/8/2030	750,580	0.01%
Nan Fung Treasury Ltd.	\$200,000	3.88%	3/10/2027	183,155	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$550,000	2.75%	13/5/2030	478,425	0.00%
Swire Pacific MTN Financing HK Ltd.	\$200,000	2.88%	30/1/2030	176,671	0.00%
Wharf REIC Finance BVI Ltd.	\$200,000	2.38%	7/5/2025	192,176	0.00%
Zhejiang Energy International Ltd.	\$200,000	1.74%	20/7/2026	184,151	0.00%
				<b>21,378,654</b>	<b>0.10%</b>
<b>Hungary 0.14% (31 December 2022: 0.11%)</b>					
Hungary Government Bond	HUF582,570,000	5.50%	24/6/2025	1,664,280	0.01%
Hungary Government Bond	HUF1,157,000,000	1.00%	26/11/2025	3,040,333	0.02%
Hungary Government Bond	HUF1,000,000,000	1.50%	22/4/2026	2,605,932	0.01%
Hungary Government Bond	HUF424,250,000	6.75%	22/10/2028	1,273,376	0.01%
Hungary Government Bond	HUF1,333,330,000	3.00%	21/8/2030	3,299,665	0.02%
Hungary Government Bond	HUF1,400,000,000	4.75%	24/11/2032	3,729,326	0.02%
Hungary Government Bond	HUF600,000,000	2.25%	20/4/2033	1,310,611	0.01%
Hungary Government Bond	HUF396,000,000	3.00%	27/10/2038	800,916	0.00%
Hungary Government International Bond	€1,000,000	1.13%	28/4/2026	1,037,734	0.01%
Hungary Government International Bond	€667,000	5.00%	22/2/2027	768,189	0.00%
Hungary Government International Bond	\$600,000	6.13%	22/5/2028	624,000	0.00%
Hungary Government International Bond	€1,150,000	0.13%	21/9/2028	1,062,896	0.01%
Hungary Government International Bond	\$1,100,000	5.25%	16/6/2029	1,106,903	0.01%
Hungary Government International Bond	\$325,000	2.13%	22/9/2031	261,765	0.00%
Hungary Government International Bond	\$600,000	6.25%	22/9/2032	639,960	0.00%
Hungary Government International Bond	\$500,000	5.50%	16/6/2034	507,632	0.00%
Hungary Government International Bond	\$386,000	7.63%	29/3/2041	460,316	0.00%
Hungary Government International Bond	€600,000	1.50%	17/11/2050	387,395	0.00%
Hungary Government International Bond	\$1,025,000	3.13%	21/9/2051	692,405	0.00%
Hungary Government International Bond	\$675,000	6.75%	25/9/2052	753,445	0.00%
Magyar Export-Import Bank Zrt	\$500,000	6.13%	4/12/2027	509,615	0.00%
MFB Magyar Fejlesztési Bank Zrt	€1,790,000	1.38%	24/6/2025	1,893,272	0.01%
MVM Energetika Zrt	€400,000	0.88%	18/11/2027	377,967	0.00%
MVM Energetika Zrt	\$600,000	7.50%	9/6/2028	626,921	0.00%
				<b>29,434,854</b>	<b>0.14%</b>
<b>India 0.07% (31 December 2022: 0.09%)</b>					
ABJA Investment Co. Pte Ltd.	\$400,000	5.45%	24/1/2028	400,213	0.00%
Adani Electricity Mumbai Ltd.	\$400,000	3.95%	12/2/2030	327,164	0.00%
Adani Ports & Special Economic Zone Ltd.	\$400,000	4.38%	3/7/2029	344,737	0.00%
Adani Ports & Special Economic Zone Ltd.	\$300,000	3.10%	2/2/2031	229,599	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	5.00%	2/8/2041	147,018	0.00%
Adani Transmission Step-One Ltd.	\$1,100,000	4.00%	3/8/2026	1,009,160	0.01%
Bharat Petroleum Corp., Ltd.	\$200,000	4.00%	8/5/2025	196,507	0.00%
Bharti Airtel Ltd.	\$400,000	4.38%	10/6/2025	394,764	0.00%
Bharti Airtel Ltd.	\$300,000	3.25%	3/6/2031	264,028	0.00%
BPRL International Singapore Pte Ltd.	\$250,000	4.38%	18/1/2027	243,620	0.00%
Export-Import Bank of India	\$200,000	3.38%	5/8/2026	192,448	0.00%
Export-Import Bank of India	\$400,000	5.50%	18/1/2033	413,137	0.00%
HDFC Bank Ltd.	\$300,000	5.69%	2/3/2026	303,766	0.00%
Hindustan Petroleum Corp., Ltd.	\$200,000	4.00%	12/7/2027	192,991	0.00%
ICICI Bank Ltd.	\$950,000	4.00%	18/3/2026	929,096	0.01%
Indian Railway Finance Corp., Ltd.	\$200,000	3.84%	13/12/2027	191,365	0.00%
Indian Railway Finance Corp., Ltd.	\$275,000	3.25%	13/2/2030	247,991	0.00%
Indian Railway Finance Corp., Ltd.	\$400,000	2.80%	10/2/2031	344,539	0.00%
Indian Railway Finance Corp., Ltd.	\$200,000	3.57%	21/1/2032	179,779	0.00%
Indian Railway Finance Corp., Ltd.	\$200,000	3.95%	13/2/2050	161,576	0.00%
Oil & Natural Gas Corp., Ltd.	\$200,000	3.38%	5/12/2029	182,648	0.00%
Oil India International Pte Ltd.	\$200,000	4.00%	21/4/2027	193,073	0.00%
Oil India Ltd.	\$225,000	5.13%	4/2/2029	225,101	0.00%
ONGC Videsh Vankorneft Pte Ltd.	\$250,000	3.75%	27/7/2026	241,840	0.00%
Power Finance Corp., Ltd.	\$200,000	6.15%	6/12/2028	208,702	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Power Finance Corp., Ltd.	\$1,250,000	3.95%	23/4/2030	1,154,978	0.01%
REC Ltd.	\$200,000	2.75%	13/1/2027	186,299	0.00%
REC Ltd.	\$200,000	3.88%	7/7/2027	191,530	0.00%
REC Ltd.	\$300,000	5.63%	11/4/2028	304,680	0.00%
Reliance Industries Ltd.	\$400,000	4.13%	28/1/2025	395,217	0.00%
Reliance Industries Ltd.	\$750,000	3.67%	30/11/2027	716,860	0.01%
Reliance Industries Ltd.	\$500,000	2.88%	12/1/2032	427,814	0.01%
Reliance Industries Ltd.	\$550,000	4.88%	10/2/2045	505,406	0.01%
Reliance Industries Ltd.	\$500,000	3.63%	12/1/2052	364,520	0.00%
Reliance Industries Ltd.	\$500,000	3.75%	12/1/2062	358,016	0.00%
State Bank of India	\$300,000	4.88%	5/5/2028	299,376	0.00%
Summit Digital Infrastructure Ltd.	\$300,000	2.88%	12/8/2031	246,429	0.00%
UltraTech Cement, Ltd.	\$200,000	2.80%	16/2/2031	169,234	0.00%
UPL Corp., Ltd.	\$500,000	4.50%	8/3/2028	444,567	0.01%
				<b>13,529,788</b>	<b>0.07%</b>
<b>Indonesia 0.76% (31 December 2022: 0.78%)</b>					
Freeport Indonesia PT	\$300,000	4.76%	14/4/2027	296,134	0.00%
Freeport Indonesia PT	\$400,000	5.32%	14/4/2032	393,143	0.00%
Freeport Indonesia PT	\$400,000	6.20%	14/4/2052	397,223	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$675,000	3.40%	9/6/2031	583,711	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$450,000	4.75%	9/6/2051	364,635	0.00%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$1,000,000	4.75%	15/5/2025	987,997	0.01%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$500,000	6.53%	15/11/2028	526,927	0.00%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$500,000	5.45%	15/5/2030	504,283	0.00%
Indonesia Government International Bond	\$900,000	4.13%	15/1/2025	891,513	0.01%
Indonesia Government International Bond	€300,000	1.75%	24/4/2025	321,570	0.00%
Indonesia Government International Bond	\$1,600,000	4.75%	8/1/2026	1,601,021	0.01%
Indonesia Government International Bond	€2,970,000	1.45%	18/9/2026	3,093,354	0.02%
Indonesia Government International Bond	\$300,000	4.35%	8/1/2027	298,290	0.00%
Indonesia Government International Bond	€660,000	0.90%	14/2/2027	669,750	0.00%
Indonesia Government International Bond	\$600,000	3.85%	18/7/2027	585,025	0.00%
Indonesia Government International Bond	\$400,000	4.55%	11/1/2028	399,507	0.00%
Indonesia Government International Bond	\$200,000	3.50%	11/1/2028	191,687	0.00%
Indonesia Government International Bond	\$200,000	4.10%	24/4/2028	196,193	0.00%
Indonesia Government International Bond	\$750,000	4.75%	11/2/2029	755,874	0.01%
Indonesia Government International Bond	\$2,500,000	3.40%	18/9/2029	2,344,850	0.01%
Indonesia Government International Bond	\$500,000	1.85%	12/3/2031	415,587	0.00%
Indonesia Government International Bond	\$425,000	3.55%	31/3/2032	392,942	0.00%
Indonesia Government International Bond	\$1,000,000	4.85%	11/1/2033	1,021,594	0.01%
Indonesia Government International Bond	€390,000	1.10%	12/3/2033	340,867	0.00%
Indonesia Government International Bond	\$625,000	8.50%	12/10/2035	830,928	0.01%
Indonesia Government International Bond	\$750,000	6.63%	17/2/2037	878,902	0.01%
Indonesia Government International Bond	\$425,000	7.75%	17/1/2038	545,716	0.00%
Indonesia Government International Bond	\$600,000	5.25%	17/1/2042	622,797	0.00%
Indonesia Government International Bond	\$600,000	4.63%	15/4/2043	588,919	0.00%
Indonesia Government International Bond	\$800,000	6.75%	15/1/2044	981,375	0.01%
Indonesia Government International Bond	\$1,500,000	5.13%	15/1/2045	1,555,628	0.01%
Indonesia Government International Bond	\$700,000	5.95%	8/1/2046	788,408	0.01%
Indonesia Government International Bond	\$700,000	4.35%	11/1/2048	648,383	0.00%
Indonesia Government International Bond	\$700,000	3.70%	30/10/2049	586,162	0.00%
Indonesia Government International Bond	\$750,000	3.50%	14/2/2050	603,921	0.00%
Indonesia Government International Bond	\$850,000	4.20%	15/10/2050	764,082	0.01%
Indonesia Government International Bond	\$300,000	4.30%	31/3/2052	272,595	0.00%
Indonesia Government International Bond	\$200,000	5.45%	20/9/2052	212,903	0.00%
Indonesia Government International Bond	\$300,000	5.65%	11/1/2053	328,375	0.00%
Indonesia Government International Bond	\$1,000,000	4.45%	15/4/2070	900,841	0.01%
Indonesia Treasury Bond	IDR0	8.38%	15/3/2024	—	0.00%
Indonesia Treasury Bond	IDR55,000,000,000	6.50%	15/6/2025	3,573,279	0.02%
Indonesia Treasury Bond	IDR95,000,000,000	5.50%	15/4/2026	6,058,442	0.03%
Indonesia Treasury Bond	IDR50,000,000,000	8.38%	15/9/2026	3,406,227	0.02%
Indonesia Treasury Bond	IDR30,000,000,000	5.13%	15/4/2027	1,879,990	0.01%
Indonesia Treasury Bond	IDR65,869,000,000	7.00%	15/5/2027	4,350,768	0.02%
Indonesia Treasury Bond	IDR99,160,000,000	6.13%	15/5/2028	6,361,159	0.03%
Indonesia Treasury Bond	IDR100,000,000,000	6.38%	15/8/2028	6,478,535	0.03%
Indonesia Treasury Bond	IDR70,000,000,000	6.88%	15/4/2029	4,622,719	0.02%
Indonesia Treasury Bond	IDR128,000,000,000	8.25%	15/5/2029	8,959,726	0.04%
Indonesia Treasury Bond	IDR120,000,000,000	7.00%	15/9/2030	7,976,741	0.04%
Indonesia Treasury Bond	IDR26,937,000,000	8.75%	15/5/2031	1,962,344	0.01%
Indonesia Treasury Bond	IDR5,000,000,000	6.38%	15/4/2032	321,352	0.00%
Indonesia Treasury Bond	IDR35,000,000,000	7.50%	15/8/2032	2,406,823	0.01%
Indonesia Treasury Bond	IDR95,000,000,000	7.00%	15/2/2033	6,389,072	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indonesia Treasury Bond	IDR79,454,000,000	6.63%	15/5/2033	5,183,121	0.03%
Indonesia Treasury Bond	IDR117,473,000,000	8.38%	15/3/2034	8,619,395	0.04%
Indonesia Treasury Bond	IDR30,000,000,000	7.50%	15/6/2035	2,082,804	0.01%
Indonesia Treasury Bond	IDR50,000,000,000	8.25%	15/5/2036	3,664,386	0.02%
Indonesia Treasury Bond	IDR45,000,000,000	7.50%	15/5/2038	3,128,249	0.02%
Indonesia Treasury Bond	IDR90,700,000,000	8.38%	15/4/2039	6,776,078	0.03%
Indonesia Treasury Bond	IDR22,658,000,000	7.50%	15/4/2040	1,572,302	0.01%
Indonesia Treasury Bond	IDR25,000,000,000	9.50%	15/5/2041	2,032,910	0.01%
Indonesia Treasury Bond	IDR63,643,000,000	7.13%	15/6/2042	4,285,825	0.02%
Indonesia Treasury Bond	IDR87,000,000,000	7.13%	15/6/2043	5,862,013	0.03%
Indonesia Treasury Bond	IDR33,000,000,000	7.38%	15/5/2048	2,259,550	0.01%
Indonesia Treasury Bond	IDR5,000,000,000	6.88%	15/8/2051	324,676	0.00%
LLPL Capital Pte Ltd.	\$160,920	6.88%	4/2/2039	155,146	0.00%
Minejasa Capital BV	\$1,000,000	4.63%	10/8/2030	950,146	0.01%
Minejasa Capital BV	\$350,000	5.63%	10/8/2037	303,976	0.00%
Pelabuhan Indonesia Persero PT	\$200,000	4.88%	1/10/2024	198,592	0.00%
Pelabuhan Indonesia Persero PT	\$400,000	4.25%	5/5/2025	393,114	0.00%
Pelabuhan Indonesia Persero PT	\$200,000	5.38%	5/5/2045	194,604	0.00%
Pertamina Geothermal Energy PT	\$300,000	5.15%	27/4/2028	301,095	0.00%
Pertamina Persero PT	\$2,250,000	3.10%	21/1/2030	2,049,476	0.01%
Pertamina Persero PT	\$233,000	6.50%	27/5/2041	255,576	0.00%
Pertamina Persero PT	\$200,000	6.00%	3/5/2042	209,763	0.00%
Pertamina Persero PT	\$700,000	5.63%	20/5/2043	710,096	0.01%
Pertamina Persero PT	\$400,000	6.45%	30/5/2044	436,903	0.00%
Pertamina Persero PT	\$300,000	6.50%	7/11/2048	333,955	0.00%
Pertamina Persero PT	\$600,000	4.18%	21/1/2050	497,864	0.00%
Pertamina Persero PT	\$400,000	4.15%	25/2/2060	318,045	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$1,250,000	4.33%	28/5/2025	1,243,148	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$300,000	4.55%	29/3/2026	300,115	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$500,000	1.50%	9/6/2026	463,411	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$1,000,000	4.40%	1/3/2028	996,261	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$775,000	2.80%	23/6/2030	699,539	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$850,000	2.55%	9/6/2031	739,732	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$300,000	4.70%	6/6/2032	301,376	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$400,000	5.60%	15/11/2033	425,320	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$700,000	3.80%	23/6/2050	581,995	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$1,925,000	4.13%	15/5/2027	1,881,785	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	5.45%	21/5/2028	203,697	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$500,000	3.88%	17/7/2029	473,049	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$750,000	3.00%	30/6/2030	668,575	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	5.25%	24/10/2042	190,182	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	6.15%	21/5/2048	206,226	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$600,000	6.25%	25/1/2049	626,140	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$500,000	4.88%	17/7/2049	441,064	0.00%
PT Tower Bersama Infrastructure Tbk	\$200,000	2.75%	20/1/2026	187,230	0.00%
PT Tower Bersama Infrastructure Tbk	\$200,000	2.80%	2/5/2027	182,171	0.00%
Sarana Multi Infrastruktur Perusahaan Perseroan Persero PT	\$700,000	2.05%	11/5/2026	639,473	0.00%
				<b>157,980,938</b>	<b>0.76%</b>
<b>Ireland 0.43% (31 December 2022: 0.41%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	6.50%	15/7/2025	152,232	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$125,000	4.45%	1/10/2025	122,728	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	1.75%	30/1/2026	464,938	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$677,000	4.45%	3/4/2026	664,761	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,975,000	2.45%	29/10/2026	1,829,471	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	6.10%	15/1/2027	510,743	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$850,000	3.65%	21/7/2027	808,095	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$225,000	4.63%	15/10/2027	221,056	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$850,000	3.88%	23/1/2028	810,322	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	5.75%	6/6/2028	512,011	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,850,000	3.00%	29/10/2028	1,688,858	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	6.15%	30/9/2030	527,519	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,825,000	3.30%	30/1/2032	1,589,294	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$700,000	3.40%	29/10/2033	601,415	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$750,000	3.85%	29/10/2041	606,546	0.00%
AIB Group plc^	\$500,000	6.61%	13/9/2029	526,622	0.00%
Avolon Holdings Funding Ltd.	\$335,000	2.88%	15/2/2025	323,502	0.00%
Avolon Holdings Funding Ltd.	\$1,000,000	2.13%	21/2/2026	927,416	0.01%
Avolon Holdings Funding Ltd.	\$400,000	4.25%	15/4/2026	386,870	0.00%
Avolon Holdings Funding Ltd.	\$625,000	4.38%	1/5/2026	605,799	0.00%
Avolon Holdings Funding Ltd.	\$150,000	3.25%	15/2/2027	138,922	0.00%
Avolon Holdings Funding Ltd.	\$2,008,000	2.53%	18/11/2027	1,781,072	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Avolon Holdings Funding Ltd.	\$600,000	2.75%	21/2/2028	532,994	0.00%
Bank of Ireland Group plc^	\$500,000	6.25%	16/9/2026	505,540	0.00%
Bank of Ireland Group plc^	€2,000,000	4.88%	16/7/2028	2,309,834	0.01%
Bank of Ireland Group plc^	€500,000	5.00%	4/7/2031	589,268	0.00%
Bank of Ireland Group plc^	€1,000,000	6.75%	1/3/2033	1,193,659	0.01%
Bank of Ireland Mortgage Bank	€700,000	0.63%	14/3/2025	748,945	0.00%
CRH America Finance, Inc.	\$625,000	3.40%	9/5/2027	596,576	0.00%
CRH America Finance, Inc.	\$800,000	3.95%	4/4/2028	773,269	0.00%
CRH America Finance, Inc.	\$473,000	4.40%	9/5/2047	424,519	0.00%
CRH America Finance, Inc.	\$150,000	4.50%	4/4/2048	139,695	0.00%
CRH SMW Finance DAC	€2,000,000	1.25%	5/11/2026	2,105,021	0.01%
DAA Finance plc	€1,220,000	1.55%	7/6/2028	1,258,486	0.01%
Dell Bank International DAC	€895,000	0.50%	27/10/2026	914,633	0.01%
DXC Capital Funding DAC	€300,000	0.45%	15/9/2027	294,171	0.00%
DXC Capital Funding DAC	€300,000	0.95%	15/9/2031	265,328	0.00%
ESB Finance DAC	€300,000	2.13%	8/6/2027	319,531	0.00%
ESB Finance DAC	€1,000,000	1.13%	11/6/2030	980,174	0.01%
ESB Finance DAC	€300,000	2.13%	5/11/2033	300,840	0.00%
ESB Finance DAC	€428,000	1.00%	19/7/2034	379,733	0.00%
ESB Finance DAC	€1,300,000	1.88%	21/7/2035	1,252,750	0.01%
Experian Europe DAC	€100,000	1.56%	16/5/2031	99,455	0.00%
Freshwater Finance plc	£200,000	4.61%	17/10/2036	224,441	0.00%
GAS Networks Ireland	€200,000	1.38%	5/12/2026	210,695	0.00%
Ireland Government Bond	€720,000	1.00%	15/5/2026	772,193	0.00%
Ireland Government Bond	€3,000,000	0.20%	15/5/2027	3,104,426	0.02%
Ireland Government Bond	€4,101,000	0.90%	15/5/2028	4,300,039	0.02%
Ireland Government Bond	€15,000,000	1.10%	15/5/2029	15,672,976	0.08%
Ireland Government Bond	€2,081,000	0.00%	18/10/2031	1,928,755	0.01%
Ireland Government Bond	€9,000,000	0.35%	18/10/2032	8,370,129	0.04%
Ireland Government Bond	€2,000,000	1.30%	15/5/2033	2,007,513	0.01%
Ireland Government Bond	€3,579,000	0.40%	15/5/2035	3,134,296	0.02%
Ireland Government Bond	€485,611	1.70%	15/5/2037	477,882	0.00%
Ireland Government Bond	€2,536,936	0.55%	22/4/2041	1,959,490	0.01%
Ireland Government Bond	€4,074,000	3.00%	18/10/2043	4,666,062	0.02%
Ireland Government Bond	€1,666,908	2.00%	18/2/2045	1,590,408	0.01%
Ireland Government Bond	€3,402,000	1.50%	15/5/2050	2,821,771	0.01%
Kerry Group Financial Services Unltd Co.	€500,000	0.63%	20/9/2029	486,809	0.00%
Kerry Group Financial Services Unltd Co.	€1,170,000	0.88%	1/12/2031	1,095,750	0.01%
Linde plc	€1,000,000	0.00%	30/9/2026	1,019,977	0.01%
Linde plc	€500,000	1.63%	31/3/2035	474,206	0.00%
Park Aerospace Holdings Ltd.	\$224,000	5.50%	15/2/2024	223,634	0.00%
Ryanair DAC	€473,000	0.88%	25/5/2026	493,261	0.00%
SMBC Aviation Capital Finance DAC	\$900,000	5.45%	3/5/2028	904,948	0.01%
Smurfit Kappa Acquisitions ULC	€400,000	2.88%	15/1/2026	435,315	0.00%
Smurfit Kappa Treasury ULC	€1,000,000	1.00%	22/9/2033	881,941	0.01%
Vodafone International Financing DAC	€487,000	4.00%	10/2/2043	544,979	0.00%
				<b>89,586,509</b>	<b>0.43%</b>
<b>Isle of Man 0.01% (31 December 2022: 0.00%)</b>					
Isle of Man Government International Bond	£1,500,000	1.63%	14/9/2051	996,116	0.01%
				<b>996,116</b>	<b>0.01%</b>
<b>Israel 0.22% (31 December 2022: 0.23%)</b>					
Bank Leumi Le-Israel BM^	\$300,000	7.13%	18/7/2033	295,023	0.00%
ICL Group Ltd.	\$300,000	6.38%	31/5/2038	285,533	0.00%
Israel Electric Corp., Ltd.	\$600,000	4.25%	14/8/2028	560,646	0.00%
Israel Government Bond-Fixed	ILS27,000,000	0.50%	30/4/2025	7,200,313	0.04%
Israel Government Bond-Fixed	ILS10,500,000	1.75%	31/8/2025	2,836,896	0.01%
Israel Government Bond-Fixed	ILS16,100,000	0.50%	27/2/2026	4,193,368	0.02%
Israel Government Bond-Fixed	ILS1,500,000	6.25%	30/10/2026	449,556	0.00%
Israel Government Bond-Fixed	ILS12,000,000	2.00%	31/3/2027	3,216,233	0.02%
Israel Government Bond-Fixed	ILS7,200,000	2.25%	28/9/2028	1,889,434	0.01%
Israel Government Bond-Fixed	ILS23,100,000	1.00%	31/3/2030	5,479,123	0.03%
Israel Government Bond-Fixed	ILS12,000,000	1.30%	30/4/2032	2,742,548	0.01%
Israel Government Bond-Fixed	ILS2,470,000	1.50%	31/5/2037	498,109	0.00%
Israel Government Bond-Fixed	ILS1,300,000	5.50%	31/1/2042	427,831	0.00%
Israel Government Bond-Fixed	ILS17,740,000	3.75%	31/3/2047	4,500,150	0.02%
Israel Government Bond-Fixed	ILS2,300,000	2.80%	29/11/2052	457,532	0.00%
Israel Government International Bond	\$1,515,000	2.88%	16/3/2026	1,444,064	0.01%
Israel Government International Bond	€1,210,000	1.50%	18/1/2027	1,238,999	0.01%
Israel Government International Bond	€1,000,000	0.63%	18/1/2032	852,547	0.01%
Israel Government International Bond	\$2,525,000	4.50%	17/1/2033	2,399,418	0.01%
Israel Government International Bond	\$500,000	4.50%	30/1/2043	439,979	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Israel Government International Bond	\$400,000	4.13%	17/1/2048	322,637	0.00%
Israel Government International Bond	€450,000	2.50%	16/1/2049	373,988	0.00%
Israel Government International Bond	\$400,000	3.88%	3/7/2050	307,853	0.00%
Israel Government International Bond	\$300,000	4.50%	3/4/2120	233,695	0.00%
State of Israel	\$1,100,000	2.50%	15/1/2030	958,105	0.01%
State of Israel	\$1,200,000	3.38%	15/1/2050	849,189	0.00%
State of Israel	\$1,400,000	3.80%	13/5/2060	1,001,803	0.01%
				<b>45,454,572</b>	<b>0.22%</b>
<b>Italy 3.71% (31 December 2022: 3.66%)</b>					
Zi Rete Gas SpA	€1,100,000	2.20%	11/9/2025	1,190,907	0.01%
A2A SpA	€200,000	1.50%	16/3/2028	206,896	0.00%
AMCO-Asset Management Co. SpA	€397,000	4.63%	6/2/2027	450,041	0.00%
Assicurazioni Generali SpA	€300,000	2.12%	1/10/2030	291,947	0.00%
Assicurazioni Generali SpA	€690,000	2.43%	14/7/2031	665,631	0.00%
Assicurazioni Generali SpA	€200,000	5.40%	20/4/2033	234,482	0.00%
ASTM SpA	€400,000	1.00%	25/11/2026	411,880	0.00%
ASTM SpA	€400,000	1.50%	25/1/2030	384,185	0.00%
ASTM SpA	€612,000	2.38%	25/11/2033	567,227	0.00%
Autostrade per l'Italia SpA	€500,000	1.63%	25/1/2028	507,279	0.00%
Autostrade per l'Italia SpA	€1,000,000	2.00%	15/1/2030	978,647	0.01%
Autostrade per l'Italia SpA	€164,000	4.75%	24/1/2031	186,651	0.00%
Autostrade per l'Italia SpA	€700,000	5.13%	14/6/2033	808,640	0.00%
Banca Monte dei Paschi di Siena SpA	€700,000	0.88%	8/10/2026	721,424	0.00%
Banco BPM SpA	€2,200,000	3.88%	18/9/2026	2,474,578	0.01%
Banco BPM SpA	€3,240,000	4.63%	29/11/2027	3,689,383	0.02%
BPER Banca	€3,095,000	3.75%	22/10/2028	3,506,715	0.02%
Cassa Depositi e Prestiti SpA	€800,000	2.13%	21/3/2026	864,337	0.00%
Cassa Depositi e Prestiti SpA	\$825,000	5.75%	5/5/2026	824,172	0.00%
Cassa Depositi e Prestiti SpA	€1,100,000	3.50%	19/9/2027	1,223,927	0.01%
Cassa Depositi e Prestiti SpA	€1,000,000	0.75%	30/6/2029	956,237	0.01%
Cassa Depositi e Prestiti SpA	€2,700,000	4.75%	18/10/2030	3,152,773	0.02%
Credit Agricole Italia SpA	€1,000,000	0.25%	17/1/2028	991,157	0.01%
Credit Agricole Italia SpA	€2,900,000	3.50%	15/1/2030	3,269,057	0.02%
Credit Agricole Italia SpA	€500,000	1.00%	17/1/2045	345,163	0.00%
Enel Finance America LLC	\$300,000	2.88%	12/7/2041	203,581	0.00%
Enel Finance International NV	\$200,000	4.25%	15/6/2025	196,992	0.00%
Enel Finance International NV	€300,000	0.25%	17/11/2025	313,667	0.00%
Enel Finance International NV	€1,700,000	0.00%	28/5/2026	1,742,056	0.01%
Enel Finance International NV	\$700,000	1.38%	12/7/2026	638,125	0.00%
Enel Finance International NV	€300,000	1.13%	16/9/2026	315,088	0.00%
Enel Finance International NV	\$220,000	4.63%	15/6/2027	217,552	0.00%
Enel Finance International NV	€1,240,000	0.00%	17/6/2027	1,234,229	0.01%
Enel Finance International NV	£1,490,000	1.00%	20/10/2027	1,675,146	0.01%
Enel Finance International NV	\$625,000	3.50%	6/4/2028	585,866	0.00%
Enel Finance International NV	\$675,000	1.88%	12/7/2028	588,842	0.00%
Enel Finance International NV	€500,000	3.88%	9/3/2029	570,558	0.00%
Enel Finance International NV	£400,000	2.88%	11/4/2029	467,520	0.00%
Enel Finance International NV	€400,000	0.38%	28/5/2029	380,392	0.00%
Enel Finance International NV	\$320,000	4.88%	14/6/2029	316,680	0.00%
Enel Finance International NV	€500,000	0.50%	17/6/2030	462,558	0.00%
Enel Finance International NV	€1,000,000	0.88%	17/1/2031	931,868	0.01%
Enel Finance International NV	\$600,000	2.25%	12/7/2031	487,448	0.00%
Enel Finance International NV	\$295,000	5.00%	15/6/2032	287,596	0.00%
Enel Finance International NV	€500,000	1.25%	17/1/2035	433,305	0.00%
Enel Finance International NV	€400,000	0.88%	17/6/2036	315,525	0.00%
Enel Finance International NV	\$400,000	6.80%	15/9/2037	436,127	0.00%
Enel Finance International NV	\$650,000	6.00%	7/10/2039	659,938	0.00%
Enel Finance International NV	£350,000	5.75%	14/9/2040	466,515	0.00%
Enel Finance International NV	\$550,000	4.75%	25/5/2047	478,393	0.00%
Enel Finance International NV	\$420,000	5.50%	15/6/2052	395,477	0.00%
Enel SpA^	€1,300,000	1.88%	Perpetual	1,136,780	0.01%
Enel SpA^	€600,000	2.25%	Perpetual	606,677	0.00%
Enel SpA^	€230,000	6.38%	Perpetual	265,397	0.00%
Enel SpA^	€100,000	6.63%	Perpetual	117,440	0.00%
Enel SpA	£400,000	5.75%	22/6/2037	534,732	0.00%
Enel SpA^	€500,000	3.50%	Perpetual	542,341	0.00%
Enel SpA^	€200,000	3.38%	Perpetual	210,365	0.00%
Enel SpA^	€920,000	1.38%	Perpetual	887,346	0.00%
Eni SpA^	€700,000	3.38%	Perpetual	708,827	0.00%
Eni SpA^	€400,000	2.00%	Perpetual	402,885	0.00%
Eni SpA^	€400,000	2.75%	Perpetual	379,721	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eni SpA^	€200,000	2.63%	Perpetual	212,009	0.00%
Eni SpA	€1,000,000	1.00%	14/3/2025	1,072,414	0.01%
Eni SpA	€100,000	3.75%	12/9/2025	111,156	0.00%
Eni SpA	€100,000	1.50%	2/2/2026	106,306	0.00%
Eni SpA	€3,000,000	1.25%	18/5/2026	3,176,582	0.02%
Eni SpA	€1,775,000	3.63%	19/5/2027	1,990,884	0.01%
Eni SpA	\$200,000	4.25%	9/5/2029	194,626	0.00%
Eni SpA	€1,000,000	0.63%	23/1/2030	951,149	0.01%
Eni SpA	€1,295,000	4.25%	19/5/2033	1,501,286	0.01%
Eni SpA	\$400,000	5.70%	1/10/2040	387,918	0.00%
ERG SpA	€400,000	1.88%	11/4/2025	433,142	0.00%
Ferrovie dello Stato Italiane SpA	€2,000,000	4.13%	23/5/2029	2,270,952	0.01%
Hera SpA	€620,000	2.50%	25/5/2029	659,413	0.00%
Intesa Sanpaolo SpA	€850,000	2.13%	26/5/2025	920,204	0.01%
Intesa Sanpaolo SpA	€1,000,000	1.00%	25/9/2025	1,065,037	0.01%
Intesa Sanpaolo SpA	\$1,000,000	7.00%	21/11/2025	1,024,754	0.01%
Intesa Sanpaolo SpA	€973,000	4.00%	19/5/2026	1,090,557	0.01%
Intesa Sanpaolo SpA	€340,000	1.00%	19/11/2026	352,077	0.00%
Intesa Sanpaolo SpA	\$200,000	3.88%	14/7/2027	186,500	0.00%
Intesa Sanpaolo SpA^	€500,000	5.00%	8/3/2028	571,404	0.00%
Intesa Sanpaolo SpA	€1,050,000	0.75%	16/3/2028	1,044,805	0.01%
Intesa Sanpaolo SpA	€3,308,000	3.63%	30/6/2028	3,747,160	0.02%
Intesa Sanpaolo SpA	€1,000,000	1.75%	4/7/2029	1,006,345	0.01%
Intesa Sanpaolo SpA	€1,100,000	2.50%	15/1/2030	1,185,946	0.01%
Intesa Sanpaolo SpA	€1,000,000	1.35%	24/2/2031	905,245	0.00%
Intesa Sanpaolo SpA	€1,250,000	5.13%	29/8/2031	1,473,516	0.01%
Intesa Sanpaolo SpA	€500,000	6.63%	31/5/2033	673,203	0.00%
Intesa Sanpaolo SpA	\$400,000	6.63%	20/6/2033	408,959	0.00%
Intesa Sanpaolo SpA^	\$1,000,000	8.25%	21/11/2033	1,087,547	0.01%
Intesa Sanpaolo SpA	\$500,000	7.20%	28/11/2033	533,615	0.00%
Intesa Sanpaolo SpA	\$500,000	7.80%	28/11/2053	549,228	0.00%
Intesa Sanpaolo SpA^	\$600,000	7.78%	20/6/2054	623,513	0.00%
Iren SpA	€400,000	1.95%	19/9/2025	431,825	0.00%
Italgas SpA	€500,000	4.13%	8/6/2032	571,135	0.00%
Italy Buoni Poliennali Del Tesoro	€10,256,000	5.00%	1/3/2025	11,558,658	0.06%
Italy Buoni Poliennali Del Tesoro	€16,645,000	3.40%	28/3/2025	18,436,082	0.09%
Italy Buoni Poliennali Del Tesoro	€8,340,000	1.50%	1/6/2025	9,017,413	0.04%
Italy Buoni Poliennali Del Tesoro	€13,993,000	1.85%	1/7/2025	15,193,670	0.07%
Italy Buoni Poliennali Del Tesoro	€19,540,000	1.20%	15/8/2025	20,985,914	0.10%
Italy Buoni Poliennali Del Tesoro	€7,241,000	3.60%	29/9/2025	8,082,219	0.04%
Italy Buoni Poliennali Del Tesoro	€24,961,000	3.50%	15/1/2026	27,927,320	0.14%
Italy Buoni Poliennali Del Tesoro	€10,000,000	4.50%	1/3/2026	11,428,861	0.06%
Italy Buoni Poliennali Del Tesoro	€18,984,000	3.80%	15/4/2026	21,426,428	0.10%
Italy Buoni Poliennali Del Tesoro	€9,999,000	2.10%	15/7/2026	10,863,732	0.05%
Italy Buoni Poliennali Del Tesoro	€7,535,000	0.00%	1/8/2026	7,752,915	0.04%
Italy Buoni Poliennali Del Tesoro	€4,926,000	7.25%	1/11/2026	6,096,934	0.03%
Italy Buoni Poliennali Del Tesoro	€7,740,000	0.85%	15/1/2027	8,073,715	0.04%
Italy Buoni Poliennali Del Tesoro	€24,444,000	1.10%	1/4/2027	25,594,068	0.12%
Italy Buoni Poliennali Del Tesoro	€10,500,000	0.95%	15/9/2027	10,839,905	0.05%
Italy Buoni Poliennali Del Tesoro	€3,803,000	2.65%	1/12/2027	4,168,179	0.02%
Italy Buoni Poliennali Del Tesoro	€21,110,000	0.25%	15/3/2028	20,903,497	0.10%
Italy Buoni Poliennali Del Tesoro	€21,026,000	3.40%	1/4/2028	23,660,180	0.11%
Italy Buoni Poliennali Del Tesoro	€12,923,000	0.50%	15/7/2028	12,815,950	0.06%
Italy Buoni Poliennali Del Tesoro	€22,314,000	3.80%	1/8/2028	25,495,581	0.12%
Italy Buoni Poliennali Del Tesoro	€8,320,000	2.80%	15/6/2029	9,056,728	0.04%
Italy Buoni Poliennali Del Tesoro	€8,698,000	3.00%	1/8/2029	9,571,189	0.05%
Italy Buoni Poliennali Del Tesoro	€13,756,000	3.85%	15/12/2029	15,744,382	0.08%
Italy Buoni Poliennali Del Tesoro	€6,350,000	3.50%	1/3/2030	7,145,856	0.04%
Italy Buoni Poliennali Del Tesoro	€6,000,000	1.35%	1/4/2030	5,941,050	0.03%
Italy Buoni Poliennali Del Tesoro	€3,223,000	3.70%	15/6/2030	3,652,190	0.02%
Italy Buoni Poliennali Del Tesoro	€7,092,000	0.95%	1/8/2030	6,772,481	0.03%
Italy Buoni Poliennali Del Tesoro	€9,562,000	1.65%	1/12/2030	9,493,333	0.05%
Italy Buoni Poliennali Del Tesoro	€12,762,000	0.90%	1/4/2031	11,920,337	0.06%
Italy Buoni Poliennali Del Tesoro	€11,957,000	6.00%	1/5/2031	15,532,964	0.08%
Italy Buoni Poliennali Del Tesoro	€2,200,000	0.60%	1/8/2031	1,985,701	0.01%
Italy Buoni Poliennali Del Tesoro	€23,745,000	4.00%	30/10/2031	27,332,051	0.13%
Italy Buoni Poliennali Del Tesoro	€21,162,000	0.95%	1/12/2031	19,438,751	0.09%
Italy Buoni Poliennali Del Tesoro	€25,990,000	0.95%	1/6/2032	23,509,147	0.11%
Italy Buoni Poliennali Del Tesoro	€6,059,000	2.50%	1/12/2032	6,179,190	0.03%
Italy Buoni Poliennali Del Tesoro	€11,759,000	5.75%	1/2/2033	15,166,784	0.07%
Italy Buoni Poliennali Del Tesoro	€1,711,000	4.40%	1/5/2033	2,014,161	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	€10,500,000	4.35%	1/11/2033	12,282,689	0.06%
Italy Buoni Poliennali Del Tesoro	€7,000,000	4.20%	1/3/2034	8,075,466	0.04%
Italy Buoni Poliennali Del Tesoro	€7,157,000	5.00%	1/8/2034	8,800,487	0.04%
Italy Buoni Poliennali Del Tesoro	€7,986,000	3.35%	1/3/2035	8,481,682	0.04%
Italy Buoni Poliennali Del Tesoro	€7,192,000	4.00%	30/4/2035	8,111,934	0.04%
Italy Buoni Poliennali Del Tesoro	€4,946,000	4.00%	1/2/2037	5,529,511	0.03%
Italy Buoni Poliennali Del Tesoro	€1,204,000	0.95%	1/3/2037	931,755	0.01%
Italy Buoni Poliennali Del Tesoro	€20,682,000	3.25%	1/3/2038	20,975,389	0.10%
Italy Buoni Poliennali Del Tesoro	€10,069,000	5.00%	1/8/2039	12,280,682	0.06%
Italy Buoni Poliennali Del Tesoro	€5,181,000	3.10%	1/3/2040	5,067,478	0.03%
Italy Buoni Poliennali Del Tesoro	€8,641,000	5.00%	1/9/2040	10,542,102	0.05%
Italy Buoni Poliennali Del Tesoro	€8,408,000	1.80%	1/3/2041	6,694,466	0.03%
Italy Buoni Poliennali Del Tesoro	€3,366,000	4.45%	1/9/2043	3,834,118	0.02%
Italy Buoni Poliennali Del Tesoro	€6,530,000	4.75%	1/9/2044	7,755,810	0.04%
Italy Buoni Poliennali Del Tesoro	€5,282,000	1.50%	30/4/2045	3,687,879	0.02%
Italy Buoni Poliennali Del Tesoro	€2,846,000	3.25%	1/9/2046	2,722,888	0.01%
Italy Buoni Poliennali Del Tesoro	€6,256,000	2.70%	1/3/2047	5,444,192	0.03%
Italy Buoni Poliennali Del Tesoro	€6,450,000	3.45%	1/3/2048	6,361,696	0.03%
Italy Buoni Poliennali Del Tesoro	€9,859,000	3.85%	1/9/2049	10,283,674	0.05%
Italy Buoni Poliennali Del Tesoro	€5,013,000	2.45%	1/9/2050	4,046,227	0.02%
Italy Buoni Poliennali Del Tesoro	€9,885,000	2.15%	1/9/2052	7,263,837	0.04%
Italy Buoni Poliennali Del Tesoro	€9,582,000	4.50%	1/10/2053	10,882,532	0.05%
Italy Buoni Poliennali Del Tesoro	€8,961,000	2.80%	1/3/2067	7,237,517	0.04%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.38%	10/11/2025	534,940	0.00%
Mediobanca Banca di Credito Finanziario SpA	€1,000,000	0.88%	15/1/2026	1,050,959	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€400,000	4.88%	13/9/2027	454,261	0.00%
Mediobanca Banca di Credito Finanziario SpA^	€900,000	4.63%	7/2/2029	1,034,752	0.01%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.25%	24/11/2029	501,473	0.00%
Republic of Italy Government International Bond	\$2,487,000	1.25%	17/2/2026	2,299,521	0.01%
Republic of Italy Government International Bond	£600,000	6.00%	4/8/2028	802,976	0.00%
Republic of Italy Government International Bond	€650,000	2.88%	17/10/2029	582,351	0.00%
Republic of Italy Government International Bond	\$650,000	5.38%	15/6/2033	654,070	0.00%
Republic of Italy Government International Bond	\$800,000	4.00%	17/10/2049	601,394	0.00%
Republic of Italy Government International Bond	\$1,800,000	3.88%	6/5/2051	1,291,072	0.01%
Snam SpA	€700,000	0.00%	15/8/2025	733,458	0.00%
Snam SpA	€803,000	0.75%	20/6/2029	773,926	0.00%
UniCredit SpA	€700,000	0.50%	9/4/2025	743,035	0.00%
UniCredit SpA^	€700,000	1.20%	20/1/2026	750,536	0.00%
UniCredit SpA^	€1,030,000	1.25%	16/6/2026	1,098,227	0.01%
UniCredit SpA	€750,000	0.38%	31/10/2026	771,962	0.00%
UniCredit SpA	€1,843,000	3.38%	31/1/2027	2,061,378	0.01%
UniCredit SpA^	€1,250,000	2.20%	22/7/2027	1,333,909	0.01%
UniCredit SpA^	€970,000	0.93%	18/1/2028	994,945	0.01%
UniCredit SpA	€1,200,000	0.85%	19/1/2031	1,092,881	0.01%
UniCredit SpA^	\$600,000	3.13%	3/6/2032	506,169	0.00%
				<b>770,757,025</b>	<b>3.71%</b>
<b>Japan 6.99% (31 December 2022: 8.56%)</b>					
Aichi Prefecture	¥100,000,000	0.77%	20/9/2033	714,073	0.00%
Asahi Group Holdings Ltd.	€712,000	1.15%	19/9/2025	758,176	0.00%
Asahi Group Holdings Ltd.	€400,000	0.34%	19/4/2027	402,525	0.00%
Central Japan Railway Co.	\$550,000	4.25%	24/11/2045	476,737	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.06%	18/3/2026	707,249	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.05%	27/7/2026	705,873	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.04%	17/9/2026	705,107	0.00%
Central Nippon Expressway Co., Ltd.	¥50,000,000	0.44%	17/8/2028	354,724	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.46%	14/9/2028	709,959	0.00%
Dai-ichi Life Insurance Co., Ltd.^	\$700,000	4.00%	Perpetual	671,436	0.00%
Daiichi Sankyo Co., Ltd.	¥100,000,000	0.81%	25/7/2036	668,144	0.00%
Development Bank of Japan, Inc.	\$200,000	1.75%	18/2/2025	192,949	0.00%
Development Bank of Japan, Inc.	£1,311,000	4.50%	6/6/2025	1,661,097	0.01%
Development Bank of Japan, Inc.	\$750,000	0.50%	27/8/2025	699,432	0.00%
Development Bank of Japan, Inc.	¥100,000,000	2.30%	19/3/2026	741,277	0.00%
Development Bank of Japan, Inc.	€650,000	2.13%	1/9/2026	705,234	0.00%
Development Bank of Japan, Inc.	\$575,000	5.13%	1/9/2026	584,157	0.00%
Development Bank of Japan, Inc.	\$300,000	1.25%	20/10/2026	274,748	0.00%
Development Bank of Japan, Inc.	\$1,200,000	3.25%	28/4/2027	1,157,007	0.01%
Development Bank of Japan, Inc.	€6,322,000	3.13%	13/4/2028	7,098,056	0.04%
Development Bank of Japan, Inc.	\$250,000	3.25%	6/9/2028	238,377	0.00%
Development Bank of Japan, Inc.	\$1,600,000	1.88%	28/8/2029	1,403,671	0.01%
Development Bank of Japan, Inc.	\$400,000	1.25%	28/1/2031	324,402	0.00%
Development Bank of Japan, Inc.	\$300,000	1.75%	20/10/2031	249,104	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
East Japan Railway Co.	£1,180,000	1.16%	15/9/2028	1,315,185	0.01%
East Japan Railway Co.	£300,000	4.50%	25/1/2036	376,397	0.00%
East Japan Railway Co.	€2,057,000	4.39%	5/9/2043	2,468,989	0.01%
East Nippon Expressway Co., Ltd.	¥300,000,000	0.14%	31/7/2029	2,087,892	0.01%
East Nippon Expressway Co., Ltd.	¥200,000,000	0.22%	31/1/2030	1,394,794	0.01%
ENEOS Holdings, Inc.	¥100,000,000	0.83%	15/6/2032	695,262	0.00%
Fast Retailing Co., Ltd.	¥100,000,000	0.41%	6/6/2028	706,199	0.00%
Fukuoka Prefecture	¥100,000,000	0.43%	18/6/2049	533,162	0.00%
Hikari Tsushin, Inc.	¥100,000,000	1.79%	23/3/2033	676,642	0.00%
Honda Motor Co., Ltd.	\$500,000	2.27%	10/3/2025	484,767	0.00%
Honda Motor Co., Ltd.	\$465,000	2.53%	10/3/2027	438,919	0.00%
Honda Motor Co., Ltd.	\$500,000	2.97%	10/3/2032	457,069	0.00%
Japan Bank for International Cooperation	\$800,000	2.13%	10/2/2025	776,018	0.00%
Japan Bank for International Cooperation	\$1,480,000	2.88%	14/4/2025	1,443,321	0.01%
Japan Bank for International Cooperation	\$200,000	2.50%	28/5/2025	193,620	0.00%
Japan Bank for International Cooperation	\$1,000,000	0.63%	15/7/2025	938,848	0.01%
Japan Bank for International Cooperation	\$700,000	4.25%	26/1/2026	696,059	0.00%
Japan Bank for International Cooperation	\$450,000	4.25%	27/4/2026	447,111	0.00%
Japan Bank for International Cooperation	\$400,000	2.88%	1/6/2027	381,210	0.00%
Japan Bank for International Cooperation	\$800,000	2.88%	21/7/2027	761,795	0.00%
Japan Bank for International Cooperation	\$1,000,000	2.75%	16/11/2027	943,939	0.01%
Japan Bank for International Cooperation	\$225,000	4.63%	19/7/2028	228,005	0.00%
Japan Bank for International Cooperation	\$450,000	3.25%	20/7/2028	430,202	0.00%
Japan Bank for International Cooperation	\$200,000	4.88%	18/10/2028	205,518	0.00%
Japan Bank for International Cooperation	\$600,000	3.50%	31/10/2028	578,535	0.00%
Japan Bank for International Cooperation	\$360,000	2.13%	16/2/2029	323,072	0.00%
Japan Bank for International Cooperation	\$2,200,000	2.00%	17/10/2029	1,936,741	0.01%
Japan Bank for International Cooperation	\$500,000	1.25%	21/1/2031	405,805	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.41%	28/2/2025	710,510	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥70,000,000	0.45%	31/3/2025	498,058	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥102,000,000	0.38%	26/12/2025	724,751	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥240,000,000	0.32%	30/1/2026	1,703,759	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.14%	30/4/2027	1,418,780	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥600,000,000	2.34%	20/10/2027	4,589,986	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥680,000,000	2.42%	20/6/2028	5,273,693	0.03%
Japan Expressway Holding & Debt Repayment Agency	¥50,000,000	2.37%	20/9/2028	388,068	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	1.43%	31/7/2034	757,438	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥400,000,000	1.34%	31/10/2034	3,001,348	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	1.08%	27/4/2035	1,457,930	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.63%	30/9/2038	663,355	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	2.70%	20/3/2048	854,213	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.30%	30/9/2049	1,021,525	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥300,000,000	0.42%	28/12/2049	1,582,884	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥80,000,000	1.86%	19/3/2055	573,768	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥30,000,000	1.29%	19/3/2057	182,921	0.00%
Japan Finance Organization for Municipalities	\$1,100,000	2.38%	13/2/2025	1,067,473	0.01%
Japan Finance Organization for Municipalities	¥100,000,000	0.38%	12/12/2025	710,545	0.00%
Japan Finance Organization for Municipalities	¥200,000,000	0.32%	19/1/2026	1,425,468	0.01%
Japan Finance Organization for Municipalities	¥10,000,000	0.15%	16/2/2026	71,017	0.00%
Japan Finance Organization for Municipalities	\$550,000	5.13%	1/9/2026	558,039	0.00%
Japan Finance Organization for Municipalities	¥100,000,000	0.13%	14/6/2027	708,934	0.00%
Japan Finance Organization for Municipalities	¥30,000,000	2.32%	18/6/2027	227,954	0.00%
Japan Finance Organization for Municipalities	¥100,000,000	0.16%	15/11/2027	708,775	0.00%
Japan Finance Organization for Municipalities	¥300,000,000	0.20%	15/2/2028	2,127,219	0.01%
Japan Finance Organization for Municipalities	¥10,000,000	2.29%	25/4/2028	76,965	0.00%
Japan Finance Organization for Municipalities	\$1,000,000	4.13%	27/4/2028	985,387	0.01%
Japan Finance Organization for Municipalities	¥50,000,000	0.68%	28/6/2033	351,175	0.00%
Japan Government Bond	¥2,400,000,000	0.01%	1/1/2025	17,031,720	0.08%
Japan Government Bond	¥1,300,000,000	0.01%	1/2/2025	9,226,102	0.05%
Japan Government Bond	¥990,000,000	0.10%	20/3/2025	7,032,682	0.03%
Japan Government Bond	¥100,000,000	0.40%	20/3/2025	713,074	0.00%
Japan Government Bond	¥38,800,000	1.90%	20/3/2025	281,716	0.00%
Japan Government Bond	¥11,000,000	2.00%	20/3/2025	79,965	0.00%
Japan Government Bond	¥9,000,000	2.10%	20/3/2025	65,488	0.00%
Japan Government Bond	¥1,400,000,000	0.01%	1/5/2025	9,933,607	0.05%
Japan Government Bond	¥1,285,000,000	0.10%	20/6/2025	9,130,515	0.04%
Japan Government Bond	¥816,000,000	0.40%	20/6/2025	5,823,179	0.03%
Japan Government Bond	¥58,000,000	2.10%	20/6/2025	424,086	0.00%
Japan Government Bond	¥8,000,000	1.90%	20/6/2025	58,325	0.00%
Japan Government Bond	¥7,000,000	2.00%	20/6/2025	51,123	0.00%
Japan Government Bond	¥3,639,000,000	0.10%	20/9/2025	25,853,106	0.13%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥464,000,000	2.00%	20/9/2025	3,404,482	0.02%
Japan Government Bond	¥250,000,000	0.40%	20/9/2025	1,785,172	0.01%
Japan Government Bond	¥68,000,000	2.10%	20/9/2025	499,567	0.00%
Japan Government Bond	¥2,683,000,000	0.10%	20/12/2025	19,062,240	0.09%
Japan Government Bond	¥325,000,000	0.30%	20/12/2025	2,317,997	0.01%
Japan Government Bond	¥21,000,000	2.00%	20/12/2025	154,805	0.00%
Japan Government Bond	¥1,500,000,000	0.10%	1/1/2026	10,651,085	0.05%
Japan Government Bond	¥2,000,000,000	0.01%	20/3/2026	14,178,280	0.07%
Japan Government Bond	¥596,650,000	0.10%	20/3/2026	4,239,510	0.02%
Japan Government Bond	¥14,000,000	2.10%	20/3/2026	103,828	0.00%
Japan Government Bond	¥12,000,000	2.30%	20/3/2026	89,380	0.00%
Japan Government Bond	¥1,830,000,000	0.01%	20/6/2026	12,971,184	0.06%
Japan Government Bond	¥295,000,000	0.10%	20/6/2026	2,096,287	0.01%
Japan Government Bond	¥843,700,000	0.01%	20/9/2026	5,977,815	0.03%
Japan Government Bond	¥600,000,000	0.10%	20/9/2026	4,262,856	0.02%
Japan Government Bond	¥50,000,000	2.30%	20/9/2026	376,250	0.00%
Japan Government Bond	¥2,000,000,000	0.01%	20/12/2026	14,159,346	0.07%
Japan Government Bond	¥650,000,000	0.10%	20/12/2026	4,617,469	0.02%
Japan Government Bond	¥255,750,000	2.10%	20/12/2026	1,924,748	0.01%
Japan Government Bond	¥1,950,000,000	0.01%	20/3/2027	13,801,015	0.07%
Japan Government Bond	¥1,205,000,000	0.10%	20/3/2027	8,555,167	0.04%
Japan Government Bond	¥109,000,000	2.00%	20/3/2027	821,030	0.00%
Japan Government Bond	¥32,000,000	2.10%	20/3/2027	241,899	0.00%
Japan Government Bond	¥850,000,000	0.01%	20/6/2027	6,010,405	0.03%
Japan Government Bond	¥600,000,000	0.10%	20/6/2027	4,257,878	0.02%
Japan Government Bond	¥58,100,000	2.30%	20/6/2027	443,538	0.00%
Japan Government Bond	¥18,000,000	2.10%	20/6/2027	136,526	0.00%
Japan Government Bond	¥1,440,000,000	0.10%	20/9/2027	10,212,067	0.05%
Japan Government Bond	¥44,000,000	2.10%	20/9/2027	335,040	0.00%
Japan Government Bond	¥24,000,000	2.20%	20/9/2027	183,393	0.00%
Japan Government Bond	¥1,000,000,000	0.20%	20/12/2027	7,110,135	0.04%
Japan Government Bond	¥600,000,000	0.30%	20/12/2027	4,283,634	0.02%
Japan Government Bond	¥471,650,000	2.10%	20/12/2027	3,604,719	0.02%
Japan Government Bond	¥479,000,000	0.10%	20/12/2027	3,395,215	0.02%
Japan Government Bond	¥1,807,000,000	0.10%	20/3/2028	12,792,310	0.06%
Japan Government Bond	¥314,000,000	2.40%	20/3/2028	2,435,959	0.01%
Japan Government Bond	¥113,850,000	2.20%	20/3/2028	876,434	0.01%
Japan Government Bond	¥1,704,100,000	0.10%	20/6/2028	12,048,572	0.06%
Japan Government Bond	¥670,000,000	0.30%	20/6/2028	4,776,327	0.02%
Japan Government Bond	¥248,750,000	2.30%	20/6/2028	1,930,298	0.01%
Japan Government Bond	¥36,000,000	2.10%	20/6/2028	277,105	0.00%
Japan Government Bond	¥2,116,700,000	0.10%	20/9/2028	14,934,129	0.07%
Japan Government Bond	¥600,000,000	0.40%	20/9/2028	4,292,007	0.02%
Japan Government Bond	¥368,650,000	2.10%	20/9/2028	2,845,377	0.01%
Japan Government Bond	¥49,000,000	2.20%	20/9/2028	379,916	0.00%
Japan Government Bond	¥711,000,000	0.10%	20/12/2028	5,012,459	0.03%
Japan Government Bond	¥416,900,000	1.90%	20/12/2028	3,206,208	0.02%
Japan Government Bond	¥137,000,000	2.10%	20/12/2028	1,061,484	0.01%
Japan Government Bond	¥1,272,000,000	0.10%	20/3/2029	8,959,062	0.04%
Japan Government Bond	¥364,000,000	1.90%	20/3/2029	2,804,241	0.01%
Japan Government Bond	¥203,000,000	2.10%	20/3/2029	1,578,581	0.01%
Japan Government Bond	¥1,233,600,000	0.10%	20/6/2029	8,684,494	0.04%
Japan Government Bond	¥284,000,000	2.10%	20/6/2029	2,217,571	0.01%
Japan Government Bond	¥150,000,000	2.20%	20/6/2029	1,176,945	0.01%
Japan Government Bond	¥1,016,300,000	0.10%	20/9/2029	7,147,977	0.04%
Japan Government Bond	¥295,300,000	2.10%	20/9/2029	2,314,250	0.01%
Japan Government Bond	¥857,000,000	0.10%	20/12/2029	6,021,272	0.03%
Japan Government Bond	¥684,850,000	2.10%	20/12/2029	5,383,869	0.03%
Japan Government Bond	¥262,000,000	2.20%	20/12/2029	2,071,488	0.01%
Japan Government Bond	¥646,300,000	2.10%	20/3/2030	5,101,459	0.03%
Japan Government Bond	¥240,000,000	0.10%	20/3/2030	1,685,962	0.01%
Japan Government Bond	¥123,000,000	2.20%	20/3/2030	976,066	0.01%
Japan Government Bond	¥268,000,000	2.00%	20/6/2030	2,108,524	0.01%
Japan Government Bond	¥270,000,000	1.60%	20/6/2030	2,074,628	0.01%
Japan Government Bond	¥118,000,000	1.80%	20/6/2030	917,198	0.01%
Japan Government Bond	¥0	0.10%	20/6/2030	—	0.00%
Japan Government Bond	¥560,000,000	0.10%	20/9/2030	3,911,221	0.02%
Japan Government Bond	¥200,800,000	1.90%	20/9/2030	1,572,600	0.01%
Japan Government Bond	¥100,000,000	1.80%	20/9/2030	778,568	0.00%
Japan Government Bond	¥75,650,000	2.90%	20/11/2030	629,802	0.00%
Japan Government Bond	¥357,000,000	2.10%	20/12/2030	2,837,478	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥211,000,000	0.10%	20/12/2030	1,469,810	0.01%
Japan Government Bond	¥180,000,000	2.00%	20/12/2030	1,420,770	0.01%
Japan Government Bond	¥945,000,000	0.10%	20/3/2031	6,563,726	0.03%
Japan Government Bond	¥400,000,000	2.20%	20/3/2031	3,202,299	0.02%
Japan Government Bond	¥386,500,000	1.90%	20/3/2031	3,035,165	0.02%
Japan Government Bond	¥120,000,000	2.00%	20/3/2031	948,634	0.01%
Japan Government Bond	¥25,150,000	2.20%	20/5/2031	201,612	0.00%
Japan Government Bond	¥1,050,000,000	0.10%	20/6/2031	7,271,944	0.04%
Japan Government Bond	¥420,000,000	1.90%	20/6/2031	3,301,439	0.02%
Japan Government Bond	¥275,000,000	1.80%	20/6/2031	2,148,090	0.01%
Japan Government Bond	¥1,177,750,000	1.80%	20/9/2031	9,215,786	0.05%
Japan Government Bond	¥1,225,000,000	0.10%	20/9/2031	8,459,306	0.04%
Japan Government Bond	¥300,000,000	1.70%	20/9/2031	2,329,858	0.01%
Japan Government Bond	¥1,010,000,000	0.10%	20/12/2031	6,954,369	0.03%
Japan Government Bond	¥588,200,000	1.80%	20/12/2031	4,604,711	0.02%
Japan Government Bond	¥519,500,000	1.70%	20/12/2031	4,038,251	0.02%
Japan Government Bond	¥1,300,000,000	1.70%	20/3/2032	10,115,468	0.05%
Japan Government Bond	¥310,000,000	1.80%	20/3/2032	2,435,908	0.01%
Japan Government Bond	¥123,450,000	1.60%	20/3/2032	953,667	0.01%
Japan Government Bond	¥438,550,000	1.60%	20/6/2032	3,392,755	0.02%
Japan Government Bond	¥315,000,000	0.20%	20/6/2032	2,175,810	0.01%
Japan Government Bond	¥196,050,000	1.70%	20/6/2032	1,529,778	0.01%
Japan Government Bond	¥150,000,000	1.50%	20/6/2032	1,150,914	0.01%
Japan Government Bond	¥1,060,300,000	1.70%	20/9/2032	8,272,073	0.04%
Japan Government Bond	¥500,000,000	0.20%	20/9/2032	3,449,498	0.02%
Japan Government Bond	¥690,600,000	1.70%	20/12/2032	5,386,764	0.03%
Japan Government Bond	¥650,000,000	0.50%	20/12/2032	4,587,221	0.02%
Japan Government Bond	¥270,000,000	1.80%	20/12/2032	2,122,724	0.01%
Japan Government Bond	¥1,413,250,000	0.50%	20/3/2033	9,951,437	0.05%
Japan Government Bond	¥664,000,000	1.60%	20/3/2033	5,140,875	0.03%
Japan Government Bond	¥611,000,000	1.50%	20/3/2033	4,696,062	0.02%
Japan Government Bond	¥1,302,950,000	1.70%	20/6/2033	10,179,533	0.05%
Japan Government Bond	¥630,000,000	0.40%	20/6/2033	4,386,213	0.02%
Japan Government Bond	¥920,000,000	0.80%	20/9/2033	6,635,609	0.03%
Japan Government Bond	¥780,000,000	1.70%	20/9/2033	6,093,563	0.03%
Japan Government Bond	¥900,000,000	1.60%	20/12/2033	6,971,827	0.03%
Japan Government Bond	¥1,255,000,000	1.50%	20/3/2034	9,650,592	0.05%
Japan Government Bond	¥260,000,000	2.40%	20/3/2034	2,158,569	0.01%
Japan Government Bond	¥1,395,000,000	1.50%	20/6/2034	10,722,780	0.05%
Japan Government Bond	¥30,450,000	2.50%	20/6/2034	255,454	0.00%
Japan Government Bond	¥1,675,000,000	1.40%	20/9/2034	12,712,292	0.06%
Japan Government Bond	¥1,213,650,000	1.20%	20/12/2034	9,033,209	0.04%
Japan Government Bond	¥101,000,000	2.40%	20/12/2034	841,210	0.00%
Japan Government Bond	¥825,000,000	1.20%	20/3/2035	6,127,141	0.03%
Japan Government Bond	¥38,650,000	2.30%	20/3/2035	319,388	0.00%
Japan Government Bond	¥727,650,000	1.30%	20/6/2035	5,462,753	0.03%
Japan Government Bond	¥10,000,000	2.30%	20/6/2035	82,655	0.00%
Japan Government Bond	¥970,000,000	1.20%	20/9/2035	7,199,603	0.04%
Japan Government Bond	¥244,150,000	2.50%	20/9/2035	2,060,088	0.01%
Japan Government Bond	¥1,060,000,000	1.00%	20/12/2035	7,665,362	0.04%
Japan Government Bond	¥10,000,000	2.30%	20/12/2035	82,769	0.00%
Japan Government Bond	¥580,000,000	0.40%	20/3/2036	3,912,818	0.02%
Japan Government Bond	¥20,000,000	2.50%	20/3/2036	168,924	0.00%
Japan Government Bond	¥935,000,000	0.20%	20/6/2036	6,104,780	0.03%
Japan Government Bond	¥1,185,000,000	0.50%	20/9/2036	8,038,088	0.04%
Japan Government Bond	¥11,000,000	2.50%	20/9/2036	93,004	0.00%
Japan Government Bond	¥1,090,000,000	0.60%	20/12/2036	7,435,650	0.04%
Japan Government Bond	¥89,650,000	2.30%	20/12/2036	743,326	0.00%
Japan Government Bond	¥935,000,000	0.70%	20/3/2037	6,438,405	0.03%
Japan Government Bond	¥320,000,000	2.40%	20/3/2037	2,681,445	0.01%
Japan Government Bond	¥980,000,000	0.60%	20/6/2037	6,648,411	0.03%
Japan Government Bond	¥1,165,000,000	0.60%	20/9/2037	7,859,834	0.04%
Japan Government Bond	¥413,000,000	2.50%	20/9/2037	3,498,808	0.02%
Japan Government Bond	¥917,300,000	0.60%	20/12/2037	6,170,125	0.03%
Japan Government Bond	¥1,143,000,000	0.50%	20/3/2038	7,549,649	0.04%
Japan Government Bond	¥455,500,000	2.50%	20/3/2038	3,858,597	0.02%
Japan Government Bond	¥1,244,600,000	0.50%	20/6/2038	8,186,438	0.04%
Japan Government Bond	¥1,027,400,000	0.70%	20/9/2038	6,932,057	0.03%
Japan Government Bond	¥800,150,000	2.40%	20/9/2038	6,733,360	0.03%
Japan Government Bond	¥1,302,450,000	0.50%	20/12/2038	8,498,918	0.04%
Japan Government Bond	¥990,000,000	0.40%	20/3/2039	6,330,046	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥640,000,000	2.30%	20/3/2039	5,294,055	0.03%
Japan Government Bond	¥1,222,000,000	0.30%	20/6/2039	7,657,183	0.04%
Japan Government Bond	¥1,560,600,000	0.30%	20/9/2039	9,728,391	0.05%
Japan Government Bond	¥211,150,000	2.20%	20/9/2039	1,723,954	0.01%
Japan Government Bond	¥1,250,000,000	0.30%	20/12/2039	7,759,173	0.04%
Japan Government Bond	¥1,082,000,000	0.40%	20/3/2040	6,789,494	0.03%
Japan Government Bond	¥278,000,000	2.30%	20/3/2040	2,295,803	0.01%
Japan Government Bond	¥1,604,000,000	0.40%	20/6/2040	10,018,577	0.05%
Japan Government Bond	¥1,678,000,000	0.40%	20/9/2040	10,431,339	0.05%
Japan Government Bond	¥1,194,850,000	2.00%	20/9/2040	9,464,165	0.05%
Japan Government Bond	¥1,390,750,000	0.50%	20/12/2040	8,750,453	0.04%
Japan Government Bond	¥1,906,300,000	0.50%	20/3/2041	11,933,619	0.06%
Japan Government Bond	¥663,700,000	2.20%	20/3/2041	5,389,537	0.03%
Japan Government Bond	¥1,920,000,000	0.40%	20/6/2041	11,760,373	0.06%
Japan Government Bond	¥1,376,100,000	2.00%	20/9/2041	10,849,500	0.05%
Japan Government Bond	¥1,520,000,000	0.50%	20/9/2041	9,437,445	0.05%
Japan Government Bond	¥1,630,000,000	0.50%	20/12/2041	10,076,893	0.05%
Japan Government Bond	¥1,024,550,000	2.00%	20/3/2042	8,072,377	0.04%
Japan Government Bond	¥1,230,000,000	0.80%	20/3/2042	8,001,771	0.04%
Japan Government Bond	¥1,360,000,000	0.90%	20/6/2042	8,971,210	0.04%
Japan Government Bond	¥1,535,000,000	1.90%	20/9/2042	11,893,600	0.06%
Japan Government Bond	¥1,730,000,000	1.10%	20/9/2042	11,782,453	0.06%
Japan Government Bond	¥1,460,000,000	1.40%	20/12/2042	10,431,102	0.05%
Japan Government Bond	¥1,372,500,000	1.10%	20/3/2043	9,296,882	0.05%
Japan Government Bond	¥625,000,000	1.80%	20/3/2043	4,755,948	0.02%
Japan Government Bond	¥1,450,000,000	1.10%	20/6/2043	9,794,711	0.05%
Japan Government Bond	¥505,600,000	1.90%	20/6/2043	3,901,640	0.02%
Japan Government Bond	¥1,200,000,000	1.50%	20/9/2043	8,667,376	0.04%
Japan Government Bond	¥550,000,000	1.80%	20/9/2043	4,173,969	0.02%
Japan Government Bond	¥411,000,000	1.70%	20/12/2043	3,068,711	0.02%
Japan Government Bond	¥909,200,000	1.70%	20/3/2044	6,777,149	0.03%
Japan Government Bond	¥345,500,000	1.70%	20/6/2044	2,569,551	0.01%
Japan Government Bond	¥545,000,000	1.70%	20/9/2044	4,049,494	0.02%
Japan Government Bond	¥300,000,000	1.50%	20/12/2044	2,149,771	0.01%
Japan Government Bond	¥587,200,000	1.50%	20/3/2045	4,201,122	0.02%
Japan Government Bond	¥400,000,000	1.60%	20/6/2045	2,907,483	0.01%
Japan Government Bond	¥170,000,000	1.40%	20/9/2045	1,192,310	0.01%
Japan Government Bond	¥450,000,000	1.40%	20/12/2045	3,144,869	0.02%
Japan Government Bond	¥581,350,000	0.80%	20/3/2046	3,591,441	0.02%
Japan Government Bond	¥553,000,000	0.30%	20/6/2046	3,035,217	0.02%
Japan Government Bond	¥705,000,000	0.50%	20/9/2046	4,038,571	0.02%
Japan Government Bond	¥540,000,000	0.60%	20/12/2046	3,156,281	0.02%
Japan Government Bond	¥205,000,000	0.80%	20/3/2047	1,250,346	0.01%
Japan Government Bond	¥600,000,000	0.80%	20/6/2047	3,651,441	0.02%
Japan Government Bond	¥606,000,000	0.80%	20/9/2047	3,679,834	0.02%
Japan Government Bond	¥650,000,000	0.80%	20/12/2047	3,930,892	0.02%
Japan Government Bond	¥615,000,000	0.80%	20/3/2048	3,706,416	0.02%
Japan Government Bond	¥299,100,000	2.40%	20/3/2048	2,484,742	0.01%
Japan Government Bond	¥944,500,000	0.70%	20/6/2048	5,540,165	0.03%
Japan Government Bond	¥512,900,000	0.90%	20/9/2048	3,145,836	0.02%
Japan Government Bond	¥746,950,000	0.70%	20/12/2048	4,344,770	0.02%
Japan Government Bond	¥746,400,000	0.50%	20/3/2049	4,106,779	0.02%
Japan Government Bond	¥163,850,000	2.20%	20/3/2049	1,309,710	0.01%
Japan Government Bond	¥850,000,000	0.40%	20/6/2049	4,534,855	0.02%
Japan Government Bond	¥786,150,000	0.40%	20/9/2049	4,174,569	0.02%
Japan Government Bond	¥892,500,000	0.40%	20/12/2049	4,739,443	0.02%
Japan Government Bond	¥835,000,000	0.40%	20/3/2050	4,403,527	0.02%
Japan Government Bond	¥261,000,000	2.20%	20/3/2050	2,084,513	0.01%
Japan Government Bond	¥1,160,000,000	0.60%	20/6/2050	6,439,694	0.03%
Japan Government Bond	¥1,145,000,000	0.60%	20/9/2050	6,336,277	0.03%
Japan Government Bond	¥1,155,000,000	0.70%	20/12/2050	6,552,686	0.03%
Japan Government Bond	¥1,200,000,000	0.70%	20/3/2051	6,785,457	0.03%
Japan Government Bond	¥258,450,000	2.20%	20/3/2051	2,062,789	0.01%
Japan Government Bond	¥1,220,000,000	0.70%	20/6/2051	6,875,807	0.03%
Japan Government Bond	¥1,198,150,000	0.70%	20/9/2051	6,734,395	0.03%
Japan Government Bond	¥1,225,000,000	0.70%	20/12/2051	6,876,025	0.03%
Japan Government Bond	¥1,100,000,000	1.00%	20/3/2052	6,680,603	0.03%
Japan Government Bond	¥505,050,000	2.00%	20/3/2052	3,871,343	0.02%
Japan Government Bond	¥1,222,000,000	1.30%	20/6/2052	7,990,832	0.04%
Japan Government Bond	¥1,130,000,000	1.40%	20/9/2052	7,561,910	0.04%
Japan Government Bond	¥975,000,000	1.60%	20/12/2052	6,829,265	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥1,030,000,000	1.40%	20/3/2053	6,877,285	0.03%
Japan Government Bond	¥455,150,000	1.90%	20/3/2053	3,412,907	0.02%
Japan Government Bond	¥1,000,000,000	1.20%	20/6/2053	6,343,643	0.03%
Japan Government Bond	¥300,000,000	1.80%	20/9/2053	2,197,655	0.01%
Japan Government Bond	¥543,000,000	1.70%	20/3/2054	3,883,734	0.02%
Japan Government Bond	¥590,000,000	1.40%	20/3/2055	3,907,325	0.02%
Japan Government Bond	¥909,050,000	0.40%	20/3/2056	4,405,213	0.02%
Japan Government Bond	¥1,070,000,000	0.90%	20/3/2057	6,070,104	0.03%
Japan Government Bond	¥966,000,000	0.80%	20/3/2058	5,261,914	0.03%
Japan Government Bond	¥1,100,450,000	0.50%	20/3/2059	5,336,941	0.03%
Japan Government Bond	¥1,533,000,000	0.50%	20/3/2060	7,356,722	0.04%
Japan Government Bond	¥1,550,000,000	0.70%	20/3/2061	7,928,295	0.04%
Japan Government Bond	¥1,460,000,000	1.00%	20/3/2062	8,210,374	0.04%
Japan Government Bond	¥975,000,000	1.30%	20/3/2063	5,998,429	0.03%
Japan Housing Finance Agency	¥100,000,000	0.08%	20/10/2026	707,001	0.00%
Japan International Cooperation Agency	\$2,000,000	3.25%	25/5/2027	1,923,390	0.01%
Japan International Cooperation Agency	\$375,000	4.00%	23/5/2028	369,362	0.00%
Japan International Cooperation Agency	\$500,000	1.00%	22/7/2030	403,246	0.00%
Japan International Cooperation Agency	\$200,000	1.75%	28/4/2031	166,380	0.00%
JT International Financial Services BV	€1,000,000	1.00%	26/11/2029	979,406	0.01%
JT International Financial Services BV	\$400,000	6.88%	24/10/2032	445,999	0.00%
JT International Financial Services BV	£300,000	2.75%	28/9/2033	314,265	0.00%
JT International Financial Services BV^	€500,000	2.38%	7/4/2081	526,960	0.00%
JT International Financial Services BV^	€400,000	2.88%	7/10/2083	404,827	0.00%
Kansai Electric Power Co., Inc.	¥12,000,000	0.47%	25/5/2027	85,151	0.00%
Kansai Electric Power Co., Inc.	¥90,000,000	0.49%	23/7/2027	638,637	0.00%
Kansai Electric Power Co., Inc.	¥100,000,000	0.44%	20/12/2030	687,800	0.00%
Kyushu Electric Power Co., Inc.	¥10,000,000	0.43%	25/5/2029	69,933	0.00%
Kyushu Electric Power Co., Inc.	¥40,000,000	0.34%	25/4/2031	272,285	0.00%
Major Joint Local Government Bond	¥250,000,000	0.45%	25/2/2025	1,776,710	0.01%
Major Joint Local Government Bond	¥100,000,000	0.50%	25/8/2025	711,380	0.00%
Major Joint Local Government Bond	¥18,900,000	0.51%	25/9/2025	134,478	0.00%
Major Joint Local Government Bond	¥640,000,000	0.06%	23/10/2026	4,528,269	0.02%
Major Joint Local Government Bond	¥10,000,000	0.18%	25/1/2027	70,941	0.00%
Major Joint Local Government Bond	¥200,000,000	0.25%	25/2/2027	1,421,480	0.01%
Major Joint Local Government Bond	¥30,000,000	0.21%	25/3/2027	212,995	0.00%
Major Joint Local Government Bond	¥320,000,000	0.22%	25/10/2027	2,269,485	0.01%
Major Joint Local Government Bond	¥200,000,000	0.18%	25/4/2028	1,413,294	0.01%
Major Joint Local Government Bond	¥330,000,000	0.20%	25/5/2028	2,333,423	0.01%
Major Joint Local Government Bond	¥520,000,000	0.21%	23/6/2028	3,676,787	0.02%
Major Joint Local Government Bond	¥1,100,000,000	0.13%	25/10/2030	7,634,954	0.04%
Major Joint Local Government Bond	¥750,000,000	0.20%	25/4/2031	5,204,808	0.03%
Meiji Yasuda Life Insurance Co.^	\$450,000	5.20%	20/10/2045	444,343	0.00%
Mitsubishi HC Capital, Inc.	\$200,000	3.56%	28/2/2024	199,278	0.00%
Mitsubishi HC Capital, Inc.	\$600,000	5.08%	15/9/2027	601,580	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$225,000	1.41%	17/7/2025	212,504	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	3.85%	1/3/2026	292,993	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$900,000	5.54%	17/4/2026	902,372	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$2,670,000	2.76%	13/9/2026	2,519,758	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.68%	22/2/2027	193,919	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$100,000	1.54%	20/7/2027	91,399	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$325,000	3.29%	25/7/2027	309,911	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$1,000,000	2.34%	19/1/2028	924,516	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$700,000	3.96%	2/3/2028	681,606	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$930,000	5.02%	20/7/2028	930,943	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	4.05%	11/9/2028	243,008	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$275,000	5.35%	13/9/2028	278,981	0.00%
Mitsubishi UFJ Financial Group, Inc.^	¥100,000,000	1.03%	7/3/2029	713,274	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	3.74%	7/3/2029	382,034	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$750,000	5.24%	19/4/2029	760,183	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$1,550,000	3.20%	18/7/2029	1,425,086	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$1,000,000	2.05%	17/7/2030	839,550	0.00%
Mitsubishi UFJ Financial Group, Inc.	€900,000	3.56%	15/6/2032	1,016,755	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$800,000	2.31%	20/7/2032	664,198	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$350,000	2.49%	13/10/2032	294,099	0.00%
Mitsubishi UFJ Financial Group, Inc.^	\$1,000,000	2.85%	19/1/2033	857,350	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$965,000	5.13%	20/7/2033	980,336	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$1,500,000	5.44%	22/2/2034	1,549,062	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$1,000,000	5.41%	19/4/2034	1,030,789	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$350,000	4.29%	26/7/2038	329,336	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$150,000	4.15%	7/3/2039	137,996	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.75%	18/7/2039	175,285	0.00%
Mitsui Fudosan Co., Ltd.	\$200,000	3.95%	24/1/2029	192,731	0.00%
Mitsui Fudosan Co., Ltd.	¥100,000,000	0.81%	6/6/2033	693,318	0.00%
Mizuho Financial Group, Inc.	\$1,400,000	3.48%	12/4/2026	1,353,249	0.01%
Mizuho Financial Group, Inc.	\$550,000	2.84%	13/9/2026	522,277	0.00%
Mizuho Financial Group, Inc.	¥300,000,000	0.65%	26/1/2027	2,113,470	0.01%
Mizuho Financial Group, Inc.	€1,000,000	1.63%	8/4/2027	1,045,911	0.01%
Mizuho Financial Group, Inc.	\$500,000	4.02%	5/3/2028	485,256	0.00%
Mizuho Financial Group, Inc.^	\$500,000	5.78%	6/7/2029	514,673	0.00%
Mizuho Financial Group, Inc.^	\$800,000	4.25%	11/9/2029	773,170	0.00%
Mizuho Financial Group, Inc.	€1,000,000	0.80%	15/4/2030	936,998	0.01%
Mizuho Financial Group, Inc.^	¥100,000,000	0.56%	24/6/2030	706,406	0.00%
Mizuho Financial Group, Inc.^	\$600,000	3.15%	16/7/2030	540,521	0.00%
Mizuho Financial Group, Inc.^	\$150,000	2.87%	13/9/2030	132,680	0.00%
Mizuho Financial Group, Inc.^	\$400,000	2.59%	25/5/2031	342,692	0.00%
Mizuho Financial Group, Inc.^	\$800,000	2.20%	10/7/2031	666,765	0.00%
Mizuho Financial Group, Inc.^	\$375,000	1.98%	8/9/2031	306,483	0.00%
Mizuho Financial Group, Inc.	€900,000	2.10%	8/4/2032	891,545	0.01%
Mizuho Financial Group, Inc.^	\$600,000	5.75%	6/7/2034	622,098	0.00%
MUFG Bank Ltd.	\$200,000	4.70%	10/3/2044	182,936	0.00%
Nippon Life Insurance Co.^	\$500,000	4.70%	20/1/2046	488,816	0.00%
Nippon Life Insurance Co.^	\$500,000	4.00%	19/9/2047	471,431	0.00%
Nippon Life Insurance Co.^	\$1,550,000	3.40%	23/1/2050	1,367,095	0.01%
Nippon Life Insurance Co.^	\$700,000	2.75%	21/1/2051	581,042	0.00%
Nissan Motor Acceptance Co. LLC	\$450,000	2.45%	15/9/2028	385,375	0.00%
Nissan Motor Co., Ltd.	\$600,000	3.52%	17/9/2025	578,112	0.00%
Nissan Motor Co., Ltd.	\$1,000,000	4.35%	17/9/2027	957,036	0.01%
Nissan Motor Co., Ltd.	\$1,000,000	4.81%	17/9/2030	935,688	0.01%
Nomura Holdings, Inc.	\$1,125,000	2.65%	16/1/2025	1,091,099	0.01%
Nomura Holdings, Inc.	\$400,000	2.33%	22/1/2027	366,884	0.00%
Nomura Holdings, Inc.	\$500,000	6.07%	12/7/2028	516,633	0.00%
Nomura Holdings, Inc.	\$200,000	2.17%	14/7/2028	175,694	0.00%
Nomura Holdings, Inc.	\$3,450,000	2.68%	16/7/2030	2,939,135	0.02%
Nomura Holdings, Inc.	\$200,000	2.61%	14/7/2031	165,950	0.00%
Norinchukin Bank	\$280,000	5.07%	14/9/2032	283,016	0.00%
NTT Finance Corp.	€800,000	0.01%	3/3/2025	848,193	0.00%
NTT Finance Corp.	€900,000	0.08%	13/12/2025	936,543	0.01%
NTT Finance Corp.	¥200,000,000	0.18%	19/12/2025	1,414,527	0.01%
NTT Finance Corp.	\$1,000,000	1.16%	3/4/2026	923,211	0.01%
NTT Finance Corp.	\$425,000	1.59%	3/4/2028	375,051	0.00%
NTT Finance Corp.	€100,000	0.40%	13/12/2028	98,122	0.00%
NTT Finance Corp.	€1,100,000	0.34%	3/3/2030	1,045,427	0.01%
NTT Finance Corp.	¥200,000,000	0.38%	20/9/2030	1,370,691	0.01%
NTT Finance Corp.	\$425,000	2.07%	3/4/2031	355,058	0.00%
NTT Finance Corp.	¥100,000,000	0.84%	20/6/2033	695,971	0.00%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	¥200,000,000	0.23%	30/11/2026	1,423,207	0.01%
ORIX Corp.	\$50,000	3.25%	4/12/2024	48,990	0.00%
ORIX Corp.	\$300,000	3.70%	18/7/2027	288,814	0.00%
ORIX Corp.	€300,000	4.48%	1/6/2028	348,070	0.00%
ORIX Corp.	\$400,000	2.25%	9/3/2031	341,005	0.00%
Osaka Prefecture	¥20,000,000	1.45%	26/9/2034	151,420	0.00%
Panasonic Holdings Corp.	¥100,000,000	0.47%	18/9/2026	710,037	0.00%
Panasonic Holdings Corp.	\$260,000	3.11%	19/7/2029	238,699	0.00%
Panasonic Holdings Corp.	¥100,000,000	1.34%	14/9/2033	712,895	0.00%
Sumitomo Life Insurance Co.^	\$975,000	4.00%	14/9/2077	918,212	0.01%
Sumitomo Mitsui Banking Corp.	\$425,000	2.44%	18/6/2024	418,716	0.00%
Sumitomo Mitsui Banking Corp.	\$250,000	3.65%	23/7/2025	244,399	0.00%
Sumitomo Mitsui Banking Corp.	€1,000,000	0.41%	7/11/2029	942,491	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,110,000	2.35%	15/1/2025	1,077,339	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$730,000	1.47%	8/7/2025	690,889	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	0.95%	12/1/2026	184,282	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.78%	9/3/2026	195,007	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	5.88%	13/7/2026	511,483	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	2.63%	14/7/2026	284,443	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	1.40%	17/9/2026	455,128	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	3.01%	19/10/2026	476,223	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$475,000	2.17%	14/1/2027	439,372	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	3.36%	12/7/2027	570,793	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	5.52%	13/1/2028	614,230	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$280,000	3.54%	17/1/2028	266,495	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	5.80%	13/7/2028	310,731	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	3.94%	19/7/2028	964,584	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	1.90%	17/9/2028	437,687	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	4.31%	16/10/2028	292,184	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,950,000	3.04%	16/7/2029	1,780,832	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	3.20%	17/9/2029	204,602	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,045,000	2.75%	15/1/2030	924,504	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	5.85%	13/7/2030	313,708	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	1.71%	12/1/2031	242,327	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$460,000	2.22%	17/9/2031	379,774	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	5.77%	13/1/2033	633,733	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	5.78%	13/7/2033	529,558	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.30%	12/1/2041	276,628	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	2.93%	17/9/2041	748,219	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	6.18%	13/7/2043	557,016	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$600,000	2.55%	10/3/2025	581,262	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$800,000	2.80%	10/3/2027	750,654	0.00%
Takeda Pharmaceutical Co., Ltd.	€2,200,000	2.25%	21/11/2026	2,374,377	0.01%
Takeda Pharmaceutical Co., Ltd.	€1,000,000	0.75%	9/7/2027	1,023,077	0.01%
Takeda Pharmaceutical Co., Ltd.	\$700,000	5.00%	26/11/2028	710,558	0.00%
Takeda Pharmaceutical Co., Ltd.	\$800,000	1.00%	9/7/2029	787,439	0.00%
Takeda Pharmaceutical Co., Ltd.	\$1,000,000	2.05%	31/3/2030	857,338	0.01%
Takeda Pharmaceutical Co., Ltd.	¥200,000,000	0.40%	14/10/2031	1,355,214	0.01%
Takeda Pharmaceutical Co., Ltd.	€700,000	2.00%	9/7/2040	613,482	0.00%
Takeda Pharmaceutical Co., Ltd.	\$225,000	3.03%	9/7/2040	173,219	0.00%
Takeda Pharmaceutical Co., Ltd.	\$800,000	3.18%	9/7/2050	572,544	0.00%
Takeda Pharmaceutical Co., Ltd.	\$410,000	3.38%	9/7/2060	287,848	0.00%
Tokyo Metropolitan Government	¥300,000,000	0.44%	19/3/2025	2,131,331	0.01%
Tokyo Metropolitan Government	¥100,000,000	0.48%	19/9/2025	712,052	0.00%
Tokyo Metropolitan Government	¥20,000,000	0.44%	19/12/2025	142,198	0.00%
Tokyo Metropolitan Government	¥19,500,000	0.08%	18/9/2026	138,034	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.10%	20/6/2030	695,235	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.09%	20/6/2031	687,399	0.00%
Tokyo Metropolitan Government	¥180,000,000	1.29%	20/6/2035	1,338,577	0.01%
Toyota Finance Corp.	¥100,000,000	0.06%	15/4/2026	705,795	0.00%
Toyota Motor Corp.	\$300,000	1.34%	25/3/2026	279,673	0.00%
Toyota Motor Corp.	\$500,000	5.28%	13/7/2026	508,934	0.00%
Toyota Motor Corp.	\$500,000	5.12%	13/7/2028	518,760	0.00%
Toyota Motor Corp.	\$325,000	3.67%	20/7/2028	317,454	0.00%
Toyota Motor Corp.	\$500,000	5.12%	13/7/2033	539,056	0.00%
Toyota Motor Finance Netherlands BV	€660,000	4.63%	8/6/2026	843,103	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.07%	20/6/2025	708,313	0.00%
West Nippon Expressway Co., Ltd.	¥50,000,000	0.17%	22/5/2026	354,192	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.04%	18/9/2026	705,582	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.37%	27/7/2028	707,256	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.48%	31/8/2028	710,810	0.00%
				<b>1,450,386,022</b>	<b>6.99%</b>
<b>Jersey 0.00% (31 December 2022: 0.00%)</b>					
Jersey International Bond	£600,000	2.88%	6/5/2052	544,847	0.00%
				<b>544,847</b>	<b>0.00%</b>
<b>Kazakhstan 0.03% (31 December 2022: 0.03%)</b>					
Kazakhstan Government International Bond	\$2,150,000	5.13%	21/7/2025	2,177,458	0.01%
Kazakhstan Government International Bond	\$200,000	4.88%	14/10/2044	192,853	0.00%
Kazakhstan Government International Bond	\$500,000	6.50%	21/7/2045	570,186	0.00%
KazMunayGas National Co. JSC	\$800,000	4.75%	19/4/2027	779,814	0.01%
KazMunayGas National Co. JSC	\$200,000	5.38%	24/4/2030	198,593	0.00%
KazMunayGas National Co. JSC	\$400,000	5.75%	19/4/2047	350,600	0.00%
KazMunayGas National Co. JSC	\$1,000,000	6.38%	24/10/2048	940,651	0.01%
				<b>5,210,155</b>	<b>0.03%</b>
<b>Kuwait 0.02% (31 December 2022: 0.02%)</b>					
Kuwait International Government Bond	\$1,630,000	3.50%	20/3/2027	1,591,948	0.01%
MEGlobal Canada ULC	\$800,000	5.00%	18/5/2025	791,012	0.01%
MEGlobal Canada ULC	\$550,000	5.88%	18/5/2030	565,614	0.00%
NBK SPC Ltd.^	\$425,000	1.63%	15/9/2027	385,305	0.00%
NBK Tier 1 Financing 2 Ltd.^	\$700,000	4.50%	Perpetual	671,352	0.00%
				<b>4,005,231</b>	<b>0.02%</b>
<b>Latvia 0.04% (31 December 2022: 0.00%)</b>					
Latvia Government International Bond	€2,734,000	3.50%	17/1/2028	3,082,968	0.01%
Latvia Government International Bond	€4,000,000	0.00%	24/1/2029	3,795,782	0.02%
Latvia Government International Bond	€1,813,000	0.00%	17/3/2031	1,598,108	0.01%
				<b>8,476,858</b>	<b>0.04%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Lithuania 0.03% (31 December 2022: 0.01%)</b>					
Lithuania Government International Bond	€500,000	1.25%	22/10/2025	532,628	0.00%
Lithuania Government International Bond	€200,000	2.13%	29/10/2026	215,352	0.00%
Lithuania Government International Bond	€1,095,000	2.13%	1/6/2032	1,107,776	0.01%
Lithuania Government International Bond	€2,911,000	3.88%	14/6/2033	3,365,553	0.02%
Lithuania Government International Bond	€1,660,000	0.75%	15/7/2051	955,450	0.00%
				<b>6,176,759</b>	<b>0.03%</b>
<b>Luxembourg 0.12% (31 December 2022: 0.08%)</b>					
Acef Holding SCA	€600,000	1.25%	26/4/2030	531,420	0.00%
ArcelorMittal SA	€700,000	1.75%	19/11/2025	744,612	0.01%
ArcelorMittal SA	\$165,000	4.55%	11/3/2026	162,543	0.00%
ArcelorMittal SA	€1,161,000	4.88%	26/9/2026	1,324,039	0.01%
ArcelorMittal SA	\$400,000	6.55%	29/11/2027	419,912	0.00%
ArcelorMittal SA	\$355,000	4.25%	16/7/2029	346,183	0.00%
ArcelorMittal SA	\$540,000	6.80%	29/11/2032	584,161	0.00%
ArcelorMittal SA	\$285,000	7.00%	15/10/2039	308,359	0.00%
ArcelorMittal SA	\$205,000	6.75%	1/3/2041	216,913	0.00%
AXA Logistics Europe Master SCA	€400,000	0.38%	15/11/2026	401,490	0.00%
Bevco Lux Sarl	€791,000	1.00%	16/1/2030	730,104	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.25%	26/4/2027	97,029	0.00%
Blackstone Property Partners Europe Holdings Sarl	€400,000	1.00%	4/5/2028	371,047	0.00%
Blackstone Property Partners Europe Holdings Sarl	€1,100,000	3.63%	29/10/2029	1,117,474	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€500,000	0.50%	27/1/2028	487,988	0.00%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€200,000	0.90%	12/10/2029	183,551	0.00%
Czech Gas Networks Investments Sarl	€500,000	1.00%	16/7/2027	507,760	0.00%
Eurofins Scientific SE	€700,000	0.88%	19/5/2031	628,817	0.00%
JAB Holdings BV	€1,200,000	4.75%	29/6/2032	1,410,657	0.01%
JAB Holdings BV	€300,000	5.00%	12/6/2033	357,244	0.00%
Logicor Financing Sarl	€700,000	2.25%	13/5/2025	748,834	0.01%
Logicor Financing Sarl	€300,000	0.63%	17/11/2025	308,972	0.00%
Logicor Financing Sarl	€600,000	1.50%	13/7/2026	620,375	0.00%
Logicor Financing Sarl	€700,000	1.63%	15/7/2027	710,646	0.01%
Logicor Financing Sarl	€100,000	3.25%	13/11/2028	104,994	0.00%
Logicor Financing Sarl	£500,000	2.75%	15/1/2030	526,070	0.00%
Logicor Financing Sarl	€100,000	1.63%	17/1/2030	94,454	0.00%
Logicor Financing Sarl	€400,000	0.88%	14/1/2031	341,565	0.00%
Logicor Financing Sarl	€200,000	2.00%	17/1/2034	172,948	0.00%
Prologis International Funding II SA	€125,000	1.88%	17/4/2025	135,078	0.00%
Prologis International Funding II SA	€600,000	3.63%	7/3/2030	657,691	0.01%
Prologis International Funding II SA	€235,000	2.38%	14/11/2030	238,840	0.00%
Prologis International Funding II SA	€175,000	1.63%	17/6/2032	161,871	0.00%
Prologis International Funding II SA	€425,000	0.75%	23/3/2033	358,012	0.00%
SELP Finance Sarl	€400,000	3.75%	10/8/2027	441,932	0.00%
SES GLOBAL Americas Holdings, Inc.	\$325,000	5.30%	25/3/2044	253,725	0.00%
SES SA	€300,000	0.88%	4/11/2027	299,929	0.00%
State of the Grand-Duchy of Luxembourg	€4,559,000	3.00%	2/3/2033	5,267,705	0.03%
State of the Grand-Duchy of Luxembourg	€1,897,000	3.25%	2/3/2043	2,217,856	0.01%
Traton Finance Luxembourg SA	€500,000	4.25%	16/5/2028	567,936	0.00%
				<b>25,160,736</b>	<b>0.12%</b>
<b>Macau 0.01% (31 December 2022: 0.00%)</b>					
Sands China Ltd.	\$725,000	5.38%	8/8/2025	714,254	0.00%
Sands China Ltd.	\$325,000	4.30%	8/1/2026	312,227	0.00%
Sands China Ltd.	\$275,000	2.55%	8/3/2027	249,319	0.00%
Sands China Ltd.	\$775,000	5.65%	8/8/2028	764,373	0.01%
Sands China Ltd.	\$275,000	3.10%	8/3/2029	238,671	0.00%
Sands China Ltd.	\$275,000	4.63%	18/6/2030	250,512	0.00%
Sands China Ltd.	\$250,000	3.50%	8/8/2031	208,226	0.00%
				<b>2,737,582</b>	<b>0.01%</b>
<b>Malaysia 0.49% (31 December 2022: 0.47%)</b>					
Axiata Spv5 Labuan Ltd.	\$400,000	3.06%	19/8/2050	274,512	0.00%
GENM Capital Labuan Ltd.	\$400,000	3.88%	19/4/2031	341,811	0.00%
Gohl Capital Ltd.	\$500,000	4.25%	24/1/2027	481,646	0.00%
Malaysia Government Bond	MYR37,000,000	3.88%	14/3/2025	8,104,209	0.04%
Malaysia Government Bond	MYR8,500,000	3.96%	15/9/2025	1,867,660	0.01%
Malaysia Government Bond	MYR41,000,000	3.91%	15/7/2026	9,016,710	0.04%
Malaysia Government Bond	MYR17,500,000	3.90%	30/11/2026	3,853,613	0.02%
Malaysia Government Bond	MYR14,000,000	3.90%	16/11/2027	3,084,106	0.02%
Malaysia Government Bond	MYR21,000,000	3.73%	15/6/2028	4,596,661	0.02%
Malaysia Government Bond	MYR1,000,000	5.25%	15/9/2028	232,983	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Malaysia Government Bond	MYR32,000,000	4.50%	30/4/2029	7,248,150	0.04%
Malaysia Government Bond	MYR27,500,000	3.89%	15/8/2029	6,044,207	0.03%
Malaysia Government Bond	MYR3,000,000	4.50%	15/4/2030	680,971	0.00%
Malaysia Government Bond	MYR7,500,000	2.63%	15/4/2031	1,513,261	0.01%
Malaysia Government Bond	MYR13,500,000	4.23%	30/6/2031	3,021,317	0.02%
Malaysia Government Bond	MYR19,000,000	3.58%	15/7/2032	4,065,296	0.02%
Malaysia Government Bond	MYR14,500,000	3.84%	15/4/2033	3,160,265	0.02%
Malaysia Government Bond	MYR11,116,000	4.64%	7/11/2033	2,599,040	0.01%
Malaysia Government Bond	MYR13,400,000	3.83%	5/7/2034	2,901,585	0.01%
Malaysia Government Bond	MYR14,000,000	4.25%	31/5/2035	3,134,526	0.02%
Malaysia Government Bond	MYR10,000,000	4.76%	7/4/2037	2,347,935	0.01%
Malaysia Government Bond	MYR18,568,000	4.89%	8/6/2038	4,442,261	0.02%
Malaysia Government Bond	MYR18,800,000	3.76%	22/5/2040	3,918,593	0.02%
Malaysia Government Bond	MYR27,900,000	4.70%	15/10/2042	6,538,313	0.03%
Malaysia Government Bond	MYR1,930,000	4.94%	30/9/2043	460,971	0.00%
Malaysia Government Bond	MYR4,000,000	4.74%	15/3/2046	933,142	0.01%
Malaysia Government Bond	MYR8,640,000	4.92%	6/7/2048	2,080,425	0.01%
Malaysia Government Bond	MYR18,500,000	4.07%	15/6/2050	3,923,001	0.02%
Malaysia Government Bond	MYR12,000,000	4.46%	31/3/2053	2,705,226	0.01%
Malaysia Sovereign Sukuk Bhd	\$450,000	3.04%	22/4/2025	441,248	0.00%
Malaysia Sovereign Sukuk Bhd	\$700,000	4.24%	22/4/2045	661,179	0.00%
Malaysia Sukuk Global Bhd	\$250,000	3.18%	27/4/2026	243,177	0.00%
Malaysia Wakala Sukuk Bhd	\$500,000	2.07%	28/4/2031	433,104	0.00%
MISC Capital Two Labuan Ltd.	\$250,000	3.75%	6/4/2027	240,647	0.00%
Petroliam Nasional Bhd	\$150,000	7.63%	15/10/2026	160,877	0.00%
Petronas Capital Ltd.	\$800,000	3.50%	18/3/2025	786,042	0.00%
Petronas Capital Ltd.	\$2,150,000	3.50%	21/4/2030	2,016,000	0.01%
Petronas Capital Ltd.	\$1,000,000	2.48%	28/1/2032	854,519	0.01%
Petronas Capital Ltd.	\$600,000	4.50%	18/3/2045	550,269	0.00%
Petronas Capital Ltd.	\$1,100,000	4.55%	21/4/2050	1,008,034	0.01%
Petronas Capital Ltd.	\$550,000	4.80%	21/4/2060	520,059	0.00%
Petronas Capital Ltd.	\$200,000	3.40%	28/4/2061	143,387	0.00%
TNB Global Ventures Capital Bhd	\$600,000	3.24%	19/10/2026	571,655	0.00%
				<b>102,202,593</b>	<b>0.49%</b>
<b>Mexico 0.65% (31 December 2022: 0.60%)</b>					
Alpek SAB de CV	\$600,000	3.25%	25/2/2031	511,072	0.00%
America Movil SAB de CV	£1,500,000	5.00%	27/10/2026	1,935,240	0.01%
America Movil SAB de CV	\$300,000	3.63%	22/4/2029	283,543	0.00%
America Movil SAB de CV	£850,000	5.75%	28/6/2030	1,161,604	0.01%
America Movil SAB de CV	\$1,000,000	4.70%	21/7/2032	980,373	0.01%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	130,702	0.00%
America Movil SAB de CV	\$350,000	6.38%	1/3/2035	390,071	0.00%
America Movil SAB de CV	\$150,000	6.13%	15/11/2037	163,535	0.00%
America Movil SAB de CV	\$875,000	6.13%	30/3/2040	951,910	0.01%
America Movil SAB de CV	£250,000	4.38%	7/8/2041	296,009	0.00%
America Movil SAB de CV	\$275,000	4.38%	16/7/2042	248,240	0.00%
America Movil SAB de CV	\$700,000	4.38%	22/4/2049	620,665	0.00%
Banco Inbursa SA Institucion De Banca Multiple Grupo Financiero Inbursa	\$200,000	4.13%	6/6/2024	198,346	0.00%
Banco Nacional de Comercio Exterior SNC	\$1,150,000	4.38%	14/10/2025	1,124,916	0.01%
BBVA Bancomer SA	\$350,000	4.38%	10/4/2024	348,244	0.00%
Coca-Cola Femsa SAB de CV	\$600,000	2.75%	22/1/2030	538,639	0.00%
Coca-Cola Femsa SAB de CV	\$150,000	5.25%	26/11/2043	150,537	0.00%
Comision Federal de Electricidad	\$800,000	3.35%	9/2/2031	664,603	0.00%
Comision Federal de Electricidad	\$325,000	3.88%	26/7/2033	262,606	0.00%
Comision Federal de Electricidad	\$200,000	5.75%	14/2/2042	171,699	0.00%
Comision Federal de Electricidad	\$200,000	6.13%	16/6/2045	174,520	0.00%
Comision Federal de Electricidad	\$600,000	4.68%	9/2/2051	421,784	0.00%
Fermaca Enterprises S de RL de CV	\$150,295	6.38%	30/3/2038	144,735	0.00%
Fomento Economico Mexicano SAB de CV	\$1,000,000	3.50%	16/1/2050	760,822	0.00%
Grupo Bimbo SAB de CV	\$725,000	4.70%	10/11/2047	643,629	0.00%
Grupo Televisa SAB	\$50,000	8.50%	11/3/2032	58,529	0.00%
Grupo Televisa SAB	\$50,000	6.63%	15/1/2040	52,492	0.00%
Grupo Televisa SAB	\$800,000	5.00%	13/5/2045	686,188	0.00%
Grupo Televisa SAB	\$500,000	5.25%	24/5/2049	446,590	0.00%
Industrias Penoles SAB de CV	\$600,000	5.65%	12/9/2049	542,721	0.00%
Industrias Penoles SAB de CV	\$600,000	4.75%	6/8/2050	482,395	0.00%
Infraestructura Energetica Nova SAPI de CV	\$325,000	3.75%	14/1/2028	302,890	0.00%
Infraestructura Energetica Nova SAPI de CV	\$325,000	4.88%	14/1/2048	256,113	0.00%
Infraestructura Energetica Nova SAPI de CV	\$400,000	4.75%	15/1/2051	309,960	0.00%
Mexican Bonos	MXN58,600,000	10.00%	5/12/2024	3,443,603	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexican Bonos	MXN58,500,000	5.00%	6/3/2025	3,268,531	0.02%
Mexican Bonos	MXN190,840,000	5.75%	5/3/2026	10,392,674	0.05%
Mexican Bonos	MXN35,000,000	7.00%	3/9/2026	1,945,719	0.01%
Mexican Bonos	MXN126,000,000	5.50%	4/3/2027	6,654,039	0.03%
Mexican Bonos	MXN147,500,000	7.50%	3/6/2027	8,259,079	0.04%
Mexican Bonos	MXN7,000,000	8.50%	1/3/2029	403,814	0.00%
Mexican Bonos	MXN129,000,000	8.50%	31/5/2029	7,474,001	0.04%
Mexican Bonos	MXN162,500,000	7.75%	29/5/2031	8,978,503	0.04%
Mexican Bonos	MXN99,000,000	7.50%	26/5/2033	5,309,248	0.03%
Mexican Bonos	MXN29,000,000	7.75%	23/11/2034	1,572,602	0.01%
Mexican Bonos	MXN42,500,000	10.00%	20/11/2036	2,713,087	0.01%
Mexican Bonos	MXN91,200,000	8.50%	18/11/2038	5,156,839	0.03%
Mexican Bonos	MXN120,000,000	7.75%	13/11/2042	6,248,827	0.03%
Mexican Bonos	MXN103,500,000	8.00%	7/11/2047	5,479,911	0.03%
Mexican Bonos	MXN72,800,000	8.00%	31/7/2053	3,832,213	0.02%
Mexico City Airport Trust	\$748,000	4.25%	31/10/2026	721,860	0.00%
Mexico City Airport Trust	\$1,100,000	5.50%	31/7/2047	945,381	0.01%
Mexico Government International Bond	\$600,000	3.90%	27/4/2025	594,144	0.00%
Mexico Government International Bond	\$1,900,000	4.15%	28/3/2027	1,883,073	0.01%
Mexico Government International Bond	\$1,200,000	3.75%	11/1/2028	1,157,075	0.01%
Mexico Government International Bond	\$600,000	5.40%	9/2/2028	614,651	0.00%
Mexico Government International Bond	\$1,850,000	4.50%	22/4/2029	1,824,862	0.01%
Mexico Government International Bond	\$2,800,000	3.25%	16/4/2030	2,535,705	0.01%
Mexico Government International Bond	\$1,900,000	2.66%	24/5/2031	1,606,300	0.01%
Mexico Government International Bond	\$200,000	4.75%	27/4/2032	192,520	0.00%
Mexico Government International Bond	\$75,000	7.50%	8/4/2033	85,894	0.00%
Mexico Government International Bond	\$950,000	4.88%	19/5/2033	915,322	0.01%
Mexico Government International Bond	€1,610,000	1.45%	25/10/2033	1,387,516	0.01%
Mexico Government International Bond	\$2,000,000	3.50%	12/2/2034	1,692,641	0.01%
Mexico Government International Bond	\$50,000	6.75%	27/9/2034	54,036	0.00%
Mexico Government International Bond	\$1,350,000	6.35%	9/2/2035	1,413,526	0.01%
Mexico Government International Bond	€1,000,000	2.25%	12/8/2036	868,325	0.01%
Mexico Government International Bond	€895,000	2.88%	8/4/2039	794,828	0.01%
Mexico Government International Bond	\$1,175,000	6.05%	11/1/2040	1,186,074	0.01%
Mexico Government International Bond	\$625,000	4.28%	14/8/2041	517,413	0.00%
Mexico Government International Bond	\$1,500,000	4.75%	8/3/2044	1,287,004	0.01%
Mexico Government International Bond	\$500,000	5.55%	21/1/2045	477,790	0.00%
Mexico Government International Bond	\$940,000	4.60%	23/1/2046	783,292	0.01%
Mexico Government International Bond	\$675,000	4.35%	15/1/2047	542,964	0.00%
Mexico Government International Bond	\$900,000	4.60%	10/2/2048	742,251	0.00%
Mexico Government International Bond	\$600,000	4.50%	31/1/2050	489,736	0.00%
Mexico Government International Bond	\$200,000	5.00%	27/4/2051	173,791	0.00%
Mexico Government International Bond	€1,043,000	2.13%	25/10/2051	696,564	0.00%
Mexico Government International Bond	\$975,000	4.40%	12/2/2052	772,513	0.00%
Mexico Government International Bond	\$910,000	6.34%	4/5/2053	928,104	0.01%
Mexico Government International Bond	\$2,100,000	3.77%	24/5/2061	1,422,710	0.01%
Mexico Government International Bond	\$1,000,000	3.75%	19/4/2071	668,330	0.00%
Mexico Government International Bond	\$1,100,000	5.75%	12/10/2110	983,417	0.01%
Mexico Government International Bond	€400,000	5.63%	19/3/2114	396,514	0.00%
Minera Mexico SA de CV	\$200,000	4.50%	26/1/2050	160,127	0.00%
Orbia Advance Corp. SAB de CV	\$200,000	6.75%	19/9/2042	198,140	0.00%
Orbia Advance Corp. SAB de CV	\$300,000	5.88%	17/9/2044	269,691	0.00%
Orbia Advance Corp. SAB de CV	\$300,000	5.50%	15/1/2048	254,289	0.00%
Sitios Latinoamerica SAB de CV	\$400,000	5.38%	4/4/2032	370,825	0.00%
Southern Copper Corp.	\$100,000	3.88%	23/4/2025	97,935	0.00%
Southern Copper Corp.	\$350,000	7.50%	27/7/2035	405,247	0.00%
Southern Copper Corp.	\$200,000	6.75%	16/4/2040	223,693	0.00%
Southern Copper Corp.	\$500,000	5.25%	8/11/2042	482,779	0.00%
Southern Copper Corp.	\$875,000	5.88%	23/4/2045	889,892	0.01%
Tierra Mojada Luxembourg II Sarl	\$452,335	5.75%	1/12/2040	408,278	0.00%
Trust Fibra Uno	\$300,000	5.25%	30/1/2026	292,837	0.00%
Trust Fibra Uno	\$600,000	4.87%	15/1/2030	544,090	0.00%
Trust Fibra Uno	\$200,000	6.95%	30/1/2044	173,210	0.00%
Trust Fibra Uno	\$400,000	6.39%	15/1/2050	322,546	0.00%
				<b>133,998,317</b>	<b>0.65%</b>
<b>Netherlands 1.49% (31 December 2022: 1.49%)</b>					
ABB Finance BV	€194,000	3.25%	16/1/2027	216,786	0.00%
ABB Finance BV	€1,000,000	3.38%	16/1/2031	1,132,864	0.01%
ABN AMRO Bank NV	€1,000,000	3.75%	20/4/2025	1,108,792	0.01%
ABN AMRO Bank NV	\$675,000	4.75%	28/7/2025	662,270	0.00%
ABN AMRO Bank NV	€500,000	3.63%	10/1/2026	556,742	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ABN AMRO Bank NV	€466,000	0.50%	15/4/2026	487,167	0.00%
ABN AMRO Bank NV	£1,000,000	5.25%	26/5/2026	1,284,737	0.01%
ABN AMRO Bank NV	€1,500,000	3.88%	21/12/2026	1,690,730	0.01%
ABN AMRO Bank NV^	\$860,000	1.54%	16/6/2027	780,474	0.00%
ABN AMRO Bank NV^	\$800,000	6.34%	18/9/2027	816,613	0.01%
ABN AMRO Bank NV	€1,800,000	4.00%	16/1/2028	2,039,027	0.01%
ABN AMRO Bank NV	£1,000,000	5.13%	22/2/2028	1,295,938	0.01%
ABN AMRO Bank NV	€600,000	4.38%	20/10/2028	687,258	0.00%
ABN AMRO Bank NV	€1,200,000	0.50%	23/9/2029	1,126,352	0.01%
ABN AMRO Bank NV^	\$600,000	2.47%	13/12/2029	526,952	0.00%
ABN AMRO Bank NV	€600,000	4.25%	21/2/2030	688,042	0.00%
ABN AMRO Bank NV	€500,000	1.00%	13/4/2031	490,988	0.00%
ABN AMRO Bank NV	€1,000,000	3.00%	1/6/2032	1,077,737	0.01%
ABN AMRO Bank NV^	€1,000,000	5.13%	22/2/2033	1,136,312	0.01%
ABN AMRO Bank NV	€600,000	1.38%	10/1/2034	577,018	0.00%
ABN AMRO Bank NV	€1,300,000	0.38%	14/1/2035	1,093,515	0.01%
ABN AMRO Bank NV	€3,800,000	0.63%	24/1/2037	3,127,023	0.02%
ABN AMRO Bank NV	€1,000,000	0.40%	17/9/2041	694,704	0.00%
Achmea Bank NV	€400,000	0.01%	16/6/2025	421,941	0.00%
Aegon Bank NV	€500,000	0.75%	27/6/2027	514,783	0.00%
Aegon Ltd.	£300,000	6.13%	15/12/2031	411,448	0.00%
Aegon Ltd.^	\$400,000	5.50%	11/4/2048	380,980	0.00%
Akzo Nobel NV	€400,000	1.63%	14/4/2030	399,264	0.00%
Akzo Nobel NV	€500,000	2.00%	28/3/2032	495,639	0.00%
Alliander NV^	€200,000	1.63%	Perpetual	211,530	0.00%
ASML Holding NV	€150,000	1.63%	28/5/2027	159,192	0.00%
ASR Nederland NV^	€577,000	7.00%	7/12/2043	718,333	0.00%
ASR Nederland NV^	€300,000	3.38%	2/5/2049	307,333	0.00%
BNG Bank NV	€300,000	0.25%	7/5/2025	319,644	0.00%
BNG Bank NV	\$2,250,000	0.50%	24/11/2025	2,088,286	0.01%
BNG Bank NV	€1,000,000	0.50%	26/11/2025	1,060,678	0.01%
BNG Bank NV	£2,450,000	0.38%	15/12/2025	2,895,354	0.02%
BNG Bank NV	€300,000	1.00%	12/1/2026	320,532	0.00%
BNG Bank NV	\$800,000	2.38%	16/3/2026	766,679	0.00%
BNG Bank NV	\$500,000	5.25%	26/10/2026	513,483	0.00%
BNG Bank NV	\$500,000	3.50%	19/5/2028	488,120	0.00%
BNG Bank NV	€633,000	3.00%	23/4/2030	716,779	0.00%
BNG Bank NV	\$500,000	1.00%	3/6/2030	411,194	0.00%
BNG Bank NV	€1,500,000	0.00%	20/1/2031	1,379,310	0.01%
BNG Bank NV	€1,080,000	0.25%	12/1/2032	987,230	0.01%
BNG Bank NV	€1,500,000	0.01%	5/10/2032	1,315,932	0.01%
BNG Bank NV	€2,767,000	3.25%	29/8/2033	3,194,943	0.02%
BNG Bank NV	€2,000,000	3.50%	27/9/2038	2,337,755	0.01%
BNG Bank NV	€1,000,000	1.50%	15/7/2039	898,364	0.01%
Coloplast Finance BV	€309,000	2.25%	19/5/2027	331,250	0.00%
Coloplast Finance BV	€200,000	2.75%	19/5/2030	213,682	0.00%
Cooperatieve Rabobank UA	\$250,000	1.38%	10/1/2025	240,610	0.00%
Cooperatieve Rabobank UA	\$1,190,000	3.38%	21/5/2025	1,166,642	0.01%
Cooperatieve Rabobank UA	\$580,000	4.38%	4/8/2025	569,570	0.00%
Cooperatieve Rabobank UA^	\$1,000,000	1.34%	24/6/2026	942,675	0.01%
Cooperatieve Rabobank UA	\$1,000,000	3.75%	21/7/2026	958,573	0.01%
Cooperatieve Rabobank UA	CHF1,000,000	3.13%	15/9/2026	1,238,321	0.01%
Cooperatieve Rabobank UA^	\$1,300,000	1.00%	24/9/2026	1,206,678	0.01%
Cooperatieve Rabobank UA	\$500,000	5.50%	5/10/2026	511,796	0.00%
Cooperatieve Rabobank UA	€800,000	1.38%	3/2/2027	840,237	0.01%
Cooperatieve Rabobank UA^	\$900,000	1.11%	24/2/2027	823,866	0.01%
Cooperatieve Rabobank UA	£1,000,000	5.25%	14/9/2027	1,290,426	0.01%
Cooperatieve Rabobank UA^	€1,000,000	4.63%	27/1/2028	1,143,824	0.01%
Cooperatieve Rabobank UA^	\$500,000	3.65%	6/4/2028	476,632	0.00%
Cooperatieve Rabobank UA^	£2,400,000	1.88%	12/7/2028	2,785,223	0.01%
Cooperatieve Rabobank UA^	\$550,000	4.66%	22/8/2028	540,470	0.00%
Cooperatieve Rabobank UA	€2,000,000	0.88%	1/2/2029	2,028,291	0.01%
Cooperatieve Rabobank UA^	\$550,000	5.56%	28/2/2029	557,885	0.00%
Cooperatieve Rabobank UA^	€800,000	4.23%	25/4/2029	909,438	0.01%
Cooperatieve Rabobank UA	£200,000	4.63%	23/5/2029	247,099	0.00%
Cooperatieve Rabobank UA	€800,000	1.13%	7/5/2031	759,024	0.00%
Cooperatieve Rabobank UA^	\$750,000	3.76%	6/4/2033	672,808	0.00%
Cooperatieve Rabobank UA	€1,000,000	1.00%	19/1/2034	889,798	0.01%
Cooperatieve Rabobank UA	\$765,000	5.25%	24/5/2041	809,467	0.01%
Cooperatieve Rabobank UA	\$500,000	5.25%	4/8/2045	495,163	0.00%
CTP NV	€900,000	0.63%	27/9/2026	894,380	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CTP NV	€500,000	1.25%	21/6/2029	456,142	0.00%
Daimler Truck International Finance BV	€600,000	1.25%	6/4/2025	644,413	0.00%
Daimler Truck International Finance BV	€700,000	1.63%	6/4/2027	739,926	0.00%
de Volksbank NV*	€1,000,000	1.75%	22/10/2030	1,039,877	0.01%
de Volksbank NV	€4,400,000	0.38%	16/9/2041	3,049,892	0.02%
DSM BV	€400,000	0.75%	28/9/2026	419,892	0.00%
DSM BV	€500,000	0.63%	23/6/2032	456,082	0.00%
EDP Finance BV	€300,000	1.88%	21/9/2029	309,473	0.00%
Enel Finance International NV	€300,000	4.00%	20/2/2031	342,601	0.00%
Enel Finance International NV	\$475,000	7.50%	14/10/2032	542,302	0.00%
Enel Finance International NV	€300,000	4.50%	20/2/2043	341,822	0.00%
Enel Finance International NV	\$420,000	7.75%	14/10/2052	517,858	0.00%
Enexis Holding NV	€100,000	0.88%	28/4/2026	105,411	0.00%
Enexis Holding NV	€400,000	0.63%	17/6/2032	366,759	0.00%
Euronext NV	€665,000	0.13%	17/5/2026	683,056	0.00%
Euronext NV	€390,000	1.13%	12/6/2029	393,361	0.00%
Euronext NV	€400,000	1.50%	17/5/2041	331,917	0.00%
EXOR NV	€500,000	1.75%	18/1/2028	528,549	0.00%
EXOR NV	€535,000	0.88%	19/1/2031	509,055	0.00%
GSK Capital BV	€484,000	3.13%	28/11/2032	540,750	0.00%
Heineken NV	€2,000,000	1.63%	30/3/2025	2,162,564	0.01%
Heineken NV	€300,000	1.38%	29/1/2027	315,686	0.00%
Heineken NV	\$325,000	3.50%	29/1/2028	315,240	0.00%
Heineken NV	€400,000	1.50%	3/10/2029	408,173	0.00%
Heineken NV	€300,000	1.75%	7/5/2040	266,524	0.00%
Heineken NV	\$45,000	4.00%	1/10/2042	38,851	0.00%
Heineken NV	\$275,000	4.35%	29/3/2047	245,514	0.00%
ING Bank NV	€900,000	3.00%	15/2/2033	1,008,537	0.01%
ING Groep NV	\$70,000	4.63%	6/1/2026	69,577	0.00%
ING Groep NV	€1,400,000	2.13%	10/1/2026	1,514,766	0.01%
ING Groep NV	£400,000	3.00%	18/2/2026	491,685	0.00%
ING Groep NV^	\$400,000	1.40%	1/7/2026	376,341	0.00%
ING Groep NV^	€1,300,000	1.25%	16/2/2027	1,365,774	0.01%
ING Groep NV	\$200,000	3.95%	29/3/2027	193,675	0.00%
ING Groep NV^	\$500,000	4.02%	28/3/2028	487,052	0.00%
ING Groep NV	\$400,000	4.05%	9/4/2029	386,616	0.00%
ING Groep NV^	€500,000	1.00%	13/11/2030	517,444	0.00%
ING Groep NV^	\$400,000	2.73%	1/4/2032	343,327	0.00%
ING Groep NV^	\$1,500,000	4.25%	28/3/2033	1,404,915	0.01%
ING Groep NV^	€3,000,000	5.25%	14/11/2033	3,638,081	0.02%
ING Groep NV^	€400,000	4.75%	23/5/2034	470,091	0.00%
JAB Holdings BV	\$250,000	3.75%	28/5/2051	170,202	0.00%
JDE Peet's NV	€1,000,000	0.24%	16/1/2025	1,063,305	0.01%
JDE Peet's NV	€1,400,000	0.00%	16/1/2026	1,445,616	0.01%
JDE Peet's NV	\$475,000	1.38%	15/1/2027	426,899	0.00%
JDE Peet's NV	€800,000	0.50%	16/1/2029	765,554	0.00%
JDE Peet's NV	\$400,000	2.25%	24/9/2031	320,343	0.00%
JDE Peet's NV	€600,000	1.13%	16/6/2033	530,914	0.00%
Koninklijke Ahold Delhaize NV	€300,000	0.25%	26/6/2025	318,031	0.00%
Koninklijke Ahold Delhaize NV	€400,000	1.13%	19/3/2026	425,734	0.00%
Koninklijke Ahold Delhaize NV	€300,000	3.50%	4/4/2028	338,278	0.00%
Koninklijke Ahold Delhaize NV	\$66,000	5.70%	1/10/2040	67,857	0.00%
Koninklijke KPN NV	€400,000	0.63%	9/4/2025	426,077	0.00%
Koninklijke KPN NV	£500,000	5.75%	17/9/2029	670,578	0.00%
Koninklijke KPN NV	€500,000	0.88%	14/12/2032	449,996	0.00%
Koninklijke Philips NV	€500,000	0.50%	22/5/2026	514,952	0.00%
Koninklijke Philips NV	€900,000	1.88%	5/5/2027	948,870	0.01%
Koninklijke Philips NV	€700,000	1.38%	2/5/2028	714,288	0.00%
Koninklijke Philips NV	€300,000	2.13%	5/11/2029	304,743	0.00%
Koninklijke Philips NV	€300,000	2.63%	5/5/2033	297,238	0.00%
LeasePlan Corp. NV	€1,000,000	2.13%	6/5/2025	1,084,783	0.01%
LeasePlan Corp. NV	€500,000	0.25%	7/9/2026	507,378	0.00%
Nationale-Nederlanden Bank NV	€1,000,000	0.38%	26/2/2025	1,064,253	0.01%
Nationale-Nederlanden Bank NV	€600,000	0.50%	21/9/2028	584,648	0.00%
Nationale-Nederlanden Bank NV	€900,000	0.05%	24/9/2035	710,489	0.00%
Nederlandse Gasunie NV	€500,000	1.00%	11/5/2026	528,323	0.00%
Nederlandse Gasunie NV	€1,000,000	0.38%	3/10/2031	903,510	0.01%
Nederlandse Waterschapsbank NV	\$800,000	1.75%	15/1/2025	774,683	0.00%
Nederlandse Waterschapsbank NV	\$200,000	0.50%	2/12/2025	185,508	0.00%
Nederlandse Waterschapsbank NV	€100,000	3.25%	9/3/2027	112,831	0.00%
Nederlandse Waterschapsbank NV	\$500,000	4.00%	1/6/2028	497,895	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nederlandse Waterschapsbank NV	AUD1,000,000	3.30%	2/5/2029	646,158	0.00%
Nederlandse Waterschapsbank NV	€300,000	0.05%	28/1/2030	286,050	0.00%
Nederlandse Waterschapsbank NV	\$500,000	1.00%	28/5/2030	411,914	0.00%
Nederlandse Waterschapsbank NV	€4,003,000	3.00%	20/4/2033	4,551,524	0.02%
Nederlandse Waterschapsbank NV	€750,000	0.00%	2/10/2034	617,668	0.00%
Netherlands Government Bond	€18,500,000	0.25%	15/7/2025	19,733,320	0.10%
Netherlands Government Bond	€2,244,000	0.50%	15/7/2026	2,374,348	0.01%
Netherlands Government Bond	€20,232,000	0.00%	15/1/2027	20,933,919	0.10%
Netherlands Government Bond	€2,600,000	0.25%	15/7/2029	2,593,732	0.01%
Netherlands Government Bond	€2,089,000	2.50%	15/1/2030	2,351,076	0.01%
Netherlands Government Bond	€11,400,000	0.00%	15/7/2030	10,955,410	0.05%
Netherlands Government Bond	€5,774,000	0.00%	15/7/2031	5,414,157	0.03%
Netherlands Government Bond	€8,222,000	0.50%	15/7/2032	7,839,685	0.04%
Netherlands Government Bond	€10,550,000	2.50%	15/1/2033	11,857,092	0.06%
Netherlands Government Bond	€10,267,950	2.50%	15/7/2033	11,506,665	0.06%
Netherlands Government Bond	€3,925,000	4.00%	15/1/2037	5,058,147	0.03%
Netherlands Government Bond	€6,875,000	0.00%	15/1/2038	5,371,621	0.03%
Netherlands Government Bond	€9,870,000	3.75%	15/1/2042	12,854,284	0.06%
Netherlands Government Bond	€8,600,000	2.75%	15/1/2047	9,955,727	0.05%
Netherlands Government Bond	€2,400,000	0.00%	15/1/2052	1,365,437	0.01%
Netherlands Government Bond	€5,000,000	2.00%	15/1/2054	4,985,395	0.03%
NIBC Bank NV	€600,000	0.88%	8/7/2025	633,802	0.00%
NIBC Bank NV	€800,000	0.50%	19/3/2027	823,606	0.01%
NIBC Bank NV	€1,500,000	0.88%	24/6/2027	1,509,130	0.01%
NIBC Bank NV	€700,000	1.00%	11/9/2028	714,180	0.00%
NIBC Bank NV	€400,000	0.01%	15/10/2029	377,450	0.00%
NN Group NV	€400,000	1.63%	1/6/2027	425,038	0.00%
NN Group NV^	€500,000	5.25%	1/3/2043	564,098	0.00%
NN Group NV^	€900,000	6.00%	3/11/2043	1,059,721	0.01%
NXP BV/NXP Funding LLC	\$125,000	5.35%	1/3/2026	125,571	0.00%
NXP BV/NXP Funding LLC	\$150,000	5.55%	1/12/2028	154,396	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$800,000	4.30%	18/6/2029	777,327	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$1,900,000	2.65%	15/2/2032	1,601,520	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.13%	15/2/2042	149,472	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.25%	30/11/2051	143,142	0.00%
Royal Schiphol Group NV	€100,000	0.00%	22/4/2025	105,638	0.00%
Royal Schiphol Group NV	€207,000	0.38%	8/9/2027	208,559	0.00%
Royal Schiphol Group NV	€200,000	1.50%	5/11/2030	199,395	0.00%
Royal Schiphol Group NV	€327,000	0.88%	8/9/2032	299,832	0.00%
Royal Schiphol Group NV	€275,000	0.75%	22/4/2033	244,048	0.00%
Sandoz Finance BV	€400,000	4.22%	17/4/2030	458,052	0.00%
Sandoz Finance BV	€300,000	4.50%	17/11/2033	351,435	0.00%
Sartorius Finance BV	€2,200,000	4.25%	14/9/2026	2,484,520	0.01%
Sartorius Finance BV	€400,000	4.88%	14/9/2035	465,899	0.00%
Shell International Finance BV	\$270,000	3.25%	11/5/2025	264,870	0.00%
Shell International Finance BV	€700,000	1.88%	15/9/2025	757,407	0.00%
Shell International Finance BV	\$400,000	2.88%	10/5/2026	385,309	0.00%
Shell International Finance BV	€1,000,000	1.63%	20/1/2027	1,064,200	0.01%
Shell International Finance BV	€1,400,000	0.13%	8/11/2027	1,397,897	0.01%
Shell International Finance BV	€300,000	0.75%	15/8/2028	301,702	0.00%
Shell International Finance BV	\$785,000	2.38%	7/11/2029	706,510	0.00%
Shell International Finance BV	\$300,000	2.75%	6/4/2030	274,363	0.00%
Shell International Finance BV	£400,000	1.00%	10/12/2030	417,600	0.00%
Shell International Finance BV	€400,000	0.50%	8/11/2031	366,026	0.00%
Shell International Finance BV	€600,000	1.88%	7/4/2032	607,280	0.00%
Shell International Finance BV	\$1,110,000	4.13%	11/5/2035	1,060,938	0.01%
Shell International Finance BV	\$15,000	6.38%	15/12/2038	17,260	0.00%
Shell International Finance BV	€800,000	0.88%	8/11/2039	609,884	0.00%
Shell International Finance BV	\$715,000	5.50%	25/3/2040	762,394	0.00%
Shell International Finance BV	\$200,000	2.88%	26/11/2041	151,498	0.00%
Shell International Finance BV	\$400,000	4.55%	12/8/2043	378,399	0.00%
Shell International Finance BV	\$1,430,000	4.38%	11/5/2045	1,312,307	0.01%
Shell International Finance BV	\$1,205,000	4.00%	10/5/2046	1,046,062	0.01%
Shell International Finance BV	\$160,000	3.75%	12/9/2046	133,049	0.00%
Shell International Finance BV	\$920,000	3.13%	7/11/2049	676,957	0.00%
Shell International Finance BV	\$1,060,000	3.25%	6/4/2050	798,600	0.01%
Shell International Finance BV	\$300,000	3.00%	26/11/2051	214,719	0.00%
Shell International Finance BV	£500,000	1.75%	10/9/2052	350,416	0.00%
Siemens Financieringsmaatschappij NV	\$1,000,000	2.15%	11/3/2031	853,352	0.01%
Stedin Holding NV	€300,000	0.88%	24/10/2025	317,492	0.00%
Stedin Holding NV	€1,372,000	0.00%	16/11/2026	1,385,626	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stedin Holding NV	€1,000,000	0.50%	14/11/2029	951,567	0.01%
Stellantis NV	€1,000,000	4.38%	14/3/2030	1,166,742	0.01%
TenneT Holding BV	€400,000	1.00%	13/6/2026	426,989	0.00%
TenneT Holding BV	€500,000	1.63%	17/11/2026	540,086	0.00%
TenneT Holding BV	€2,500,000	0.13%	9/12/2027	2,602,614	0.01%
TenneT Holding BV	€900,000	3.88%	28/10/2028	1,037,094	0.01%
TenneT Holding BV	€1,000,000	2.13%	17/11/2029	1,065,495	0.01%
TenneT Holding BV	€900,000	0.88%	3/6/2030	917,145	0.01%
TenneT Holding BV	€1,000,000	4.25%	28/4/2032	1,197,938	0.01%
TenneT Holding BV	€200,000	4.50%	28/10/2034	245,259	0.00%
TenneT Holding BV	€1,200,000	0.88%	16/6/2035	1,158,443	0.01%
TenneT Holding BV	€700,000	1.50%	3/6/2039	675,503	0.00%
TenneT Holding BV	€700,000	2.75%	17/5/2042	716,410	0.00%
TenneT Holding BV	€500,000	4.75%	28/10/2042	638,486	0.00%
Toyota Motor Finance Netherlands BV	€872,000	0.00%	27/10/2025	909,464	0.01%
Toyota Motor Finance Netherlands BV	€200,000	3.38%	13/1/2026	221,776	0.00%
Toyota Motor Finance Netherlands BV	€128,000	3.50%	13/1/2028	144,040	0.00%
Universal Music Group NV	€100,000	3.00%	30/6/2027	110,518	0.00%
Universal Music Group NV	€2,000,000	4.00%	13/6/2031	2,308,878	0.01%
Universal Music Group NV	€200,000	3.75%	30/6/2032	227,559	0.00%
UPP Bond 1 Issuer plc	£164,826	4.90%	28/2/2040	203,991	0.00%
Van Lanschot Kempen NV	€500,000	0.88%	15/2/2027	520,284	0.00%
Vesteda Finance BV	€400,000	1.50%	24/5/2027	416,665	0.00%
Vesteda Finance BV	€200,000	0.75%	18/10/2031	177,299	0.00%
Viterra Finance BV	€1,006,000	0.38%	24/9/2025	1,049,310	0.01%
Viterra Finance BV	€250,000	2.00%	21/4/2026	231,790	0.00%
Viterra Finance BV	€500,000	1.00%	24/9/2028	491,173	0.00%
Viterra Finance BV	\$250,000	3.20%	21/4/2031	215,401	0.00%
Viterra Finance BV	\$400,000	5.25%	21/4/2032	390,010	0.00%
Wolters Kluwer NV	€190,000	3.00%	23/9/2026	210,257	0.00%
Wolters Kluwer NV	€400,000	0.25%	30/3/2028	396,544	0.00%
				<b>309,765,949</b>	<b>1.49%</b>
<b>New Zealand 0.24% (31 December 2022: 0.30%)</b>					
Air New Zealand Ltd.	AUD700,000	5.70%	25/5/2026	482,097	0.00%
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	17/7/2027	190,622	0.00%
ANZ New Zealand Int'l Ltd.	\$405,000	5.36%	14/8/2028	413,825	0.00%
ANZ New Zealand Int'l Ltd.	\$250,000	2.55%	13/2/2030	217,368	0.00%
ASB Bank Ltd.	\$200,000	5.35%	15/6/2026	201,663	0.00%
ASB Bank Ltd.	\$500,000	1.63%	22/10/2026	456,568	0.00%
ASB Bank Ltd.	NZD1,600,000	5.93%	16/11/2026	1,039,138	0.01%
ASB Bank Ltd.	\$400,000	5.40%	29/11/2027	406,559	0.00%
ASB Bank Ltd.	€6,000,000	0.25%	21/5/2031	5,420,283	0.03%
ASB Bank Ltd.	\$300,000	2.38%	22/10/2031	245,119	0.00%
ASB Bank Ltd. ^	\$500,000	5.28%	17/6/2032	491,599	0.00%
Auckland Council	€1,000,000	1.00%	19/1/2027	1,050,708	0.01%
Auckland Council	€1,000,000	0.13%	26/9/2029	956,043	0.01%
Auckland Council	€2,400,000	0.25%	17/11/2031	2,174,982	0.01%
Auckland International Airport Ltd.	AUD200,000	6.48%	16/11/2033	145,592	0.00%
Bank of New Zealand	\$250,000	2.00%	21/2/2025	241,609	0.00%
Bank of New Zealand	\$500,000	2.29%	27/1/2027	463,042	0.00%
Bank of New Zealand	\$250,000	4.85%	7/2/2028	249,363	0.00%
Bank of New Zealand	\$500,000	2.87%	27/1/2032	421,229	0.00%
Chorus Ltd.	€500,000	0.88%	5/12/2026	515,399	0.00%
Chorus Ltd.	AUD200,000	5.97%	18/9/2030	140,631	0.00%
Contact Energy Ltd.	AUD200,000	6.40%	21/11/2030	143,742	0.00%
Housing New Zealand Ltd.	NZD100,000	2.25%	5/10/2026	59,441	0.00%
New Zealand Government Bond	NZD4,500,000	2.75%	15/4/2025	2,770,241	0.02%
New Zealand Government Bond	NZD7,000,000	0.50%	15/5/2026	4,047,219	0.02%
New Zealand Government Bond	NZD5,000,000	4.50%	15/4/2027	3,187,259	0.02%
New Zealand Government Bond	NZD7,200,000	3.00%	20/4/2029	4,310,844	0.02%
New Zealand Government Bond	NZD4,954,000	1.50%	15/5/2031	2,592,288	0.01%
New Zealand Government Bond	NZD5,190,000	2.00%	15/5/2032	2,759,354	0.01%
New Zealand Government Bond	NZD7,903,000	3.50%	14/4/2033	4,687,600	0.02%
New Zealand Government Bond	NZD3,600,000	4.25%	15/5/2034	2,254,882	0.01%
New Zealand Government Bond	NZD6,450,000	2.75%	15/4/2037	3,356,980	0.02%
New Zealand Government Bond	NZD1,970,000	1.75%	15/5/2041	821,018	0.01%
New Zealand Government Bond	NZD1,200,000	2.75%	15/5/2051	541,825	0.00%
New Zealand Local Government Funding Agency Bond	NZD5,000,000	1.50%	20/4/2029	2,709,320	0.01%
Transpower New Zealand Ltd.	AUD140,000	5.23%	30/6/2030	98,499	0.00%
Westpac New Zealand Ltd.	\$300,000	4.90%	15/2/2028	299,653	0.00%
				<b>50,563,604</b>	<b>0.24%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Norway 0.40% (31 December 2022: 0.39%)</b>					
Aker BP A.S.A	\$150,000	5.60%	13/6/2028	152,746	0.00%
Aker BP A.S.A	€1,000,000	1.13%	12/5/2029	984,217	0.01%
Aker BP A.S.A	\$400,000	3.75%	15/1/2030	367,010	0.00%
Aker BP A.S.A	\$295,000	4.00%	15/1/2031	270,379	0.00%
Aker BP A.S.A	\$395,000	3.10%	15/7/2031	337,589	0.00%
Aker BP A.S.A	\$515,000	6.00%	13/6/2033	535,471	0.00%
DNB Bank A.S.A^	£1,200,000	2.63%	10/6/2026	1,475,826	0.01%
DNB Bank A.S.A^	\$650,000	1.13%	16/9/2026	603,017	0.00%
DNB Bank A.S.A^	\$1,200,000	5.90%	9/10/2026	1,211,750	0.01%
DNB Bank A.S.A^	€3,270,000	3.63%	16/2/2027	3,623,600	0.02%
DNB Bank A.S.A^	£4,000,000	4.00%	17/8/2027	4,971,621	0.02%
DNB Bank A.S.A^	€1,300,000	3.13%	21/9/2027	1,431,485	0.01%
DNB Bank A.S.A^	\$500,000	1.61%	30/3/2028	446,152	0.00%
DNB Bank A.S.A^	€500,000	0.25%	23/2/2029	484,470	0.00%
DNB Bank A.S.A^	€500,000	4.00%	14/3/2029	569,263	0.00%
DNB Bank A.S.A^	€873,000	4.63%	1/11/2029	1,013,578	0.01%
DNB Bank A.S.A^	€1,250,000	4.63%	28/2/2033	1,413,849	0.01%
Eika Boligkreditt A.S.	€1,900,000	0.50%	28/8/2025	2,013,171	0.01%
Equinor A.S.A	\$596,000	1.75%	22/1/2026	563,834	0.00%
Equinor A.S.A	\$1,400,000	7.25%	23/9/2027	1,535,861	0.01%
Equinor A.S.A	\$1,100,000	3.63%	10/9/2028	1,072,935	0.01%
Equinor A.S.A	\$300,000	3.13%	6/4/2030	282,159	0.00%
Equinor A.S.A	£200,000	6.88%	11/3/2031	297,803	0.00%
Equinor A.S.A	€1,000,000	1.63%	9/11/2036	926,979	0.00%
Equinor A.S.A	\$825,000	5.10%	17/8/2040	848,223	0.00%
Equinor A.S.A	£100,000	4.25%	10/4/2041	123,315	0.00%
Equinor A.S.A	\$348,000	3.95%	15/5/2043	307,240	0.00%
Equinor A.S.A	\$50,000	4.80%	8/11/2043	49,183	0.00%
Equinor A.S.A	\$400,000	3.25%	18/11/2049	303,126	0.00%
Equinor A.S.A	\$550,000	3.70%	6/4/2050	454,150	0.00%
Kommunalbanken A.S.	\$200,000	2.13%	11/2/2025	194,226	0.00%
Kommunalbanken A.S.	AUD1,000,000	4.25%	16/7/2025	681,033	0.00%
Kommunalbanken A.S.	\$600,000	0.50%	13/1/2026	554,711	0.00%
Kommunalbanken A.S.	€1,000,000	0.63%	20/4/2026	1,053,604	0.01%
Kommunalbanken A.S.	\$400,000	1.50%	20/1/2027	369,046	0.00%
Kommunalbanken A.S.	\$525,000	5.13%	1/3/2027	539,261	0.00%
Kommunalbanken A.S.	AUD2,000,000	4.35%	18/1/2028	1,367,934	0.01%
Kommunalbanken A.S.	\$1,000,000	4.00%	19/1/2028	995,086	0.01%
Kommunalbanken A.S.	\$524,000	4.50%	1/9/2028	532,713	0.00%
Kommunalbanken A.S.	€1,000,000	0.05%	24/10/2029	958,398	0.01%
Kommunalbanken A.S.	\$500,000	1.13%	14/6/2030	414,752	0.00%
Norway Government Bond	NOK10,000,000	1.50%	19/2/2026	943,042	0.00%
Norway Government Bond	NOK6,000,000	1.75%	17/2/2027	563,012	0.00%
Norway Government Bond	NOK37,000,000	2.00%	26/4/2028	3,461,058	0.02%
Norway Government Bond	NOK31,229,000	1.75%	6/9/2029	2,834,607	0.01%
Norway Government Bond	NOK50,000,000	1.38%	19/8/2030	4,371,680	0.02%
Norway Government Bond	NOK68,846,000	3.00%	15/8/2033	6,632,314	0.03%
Santander Consumer Bank A.S.	€700,000	0.13%	25/2/2025	742,068	0.00%
SpareBank 1 Boligkreditt A.S.	€1,500,000	0.13%	14/5/2026	1,552,156	0.01%
SpareBank 1 Boligkreditt A.S.	€5,500,000	1.00%	30/1/2029	5,555,585	0.03%
SpareBank 1 Boligkreditt A.S.	€1,000,000	0.13%	5/11/2029	944,778	0.01%
SpareBank 1 SR-Bank A.S.A	€1,000,000	0.25%	9/11/2026	1,015,066	0.01%
Sparebanken Vest Boligkreditt A.S.	€4,000,000	0.01%	24/11/2025	4,181,725	0.02%
Sparebanken Vest Boligkreditt A.S.	€800,000	0.01%	28/6/2027	803,414	0.00%
SR-Boligkreditt A.S.	€1,000,000	0.75%	17/10/2025	1,062,300	0.01%
SR-Boligkreditt A.S.	€450,000	0.01%	8/10/2026	460,968	0.00%
SR-Boligkreditt A.S.	€1,500,000	0.01%	26/6/2027	1,504,558	0.01%
Statkraft A.S.	€100,000	1.50%	26/3/2030	101,442	0.00%
Statkraft A.S.	€1,260,000	3.13%	13/12/2031	1,401,827	0.01%
Statkraft A.S.	€540,000	3.50%	9/6/2033	615,954	0.00%
Statnett SF	€1,000,000	1.25%	26/4/2030	1,001,091	0.01%
Storebrand Livsforsikring A.S.^	€400,000	1.88%	30/9/2051	352,052	0.00%
Telenor A.S.A	€1,000,000	0.75%	31/5/2026	1,045,759	0.01%
Telenor A.S.A	€1,000,000	0.25%	14/2/2028	990,244	0.01%
Telenor A.S.A	€500,000	1.13%	31/5/2029	501,937	0.00%
Telenor A.S.A	€2,300,000	4.00%	3/10/2030	2,685,237	0.01%
Telenor A.S.A	€450,000	0.88%	14/2/2035	390,394	0.00%
Var Energi A.S.A	\$650,000	8.00%	15/11/2032	732,633	0.00%
Yara International A.S.A	\$400,000	4.75%	1/6/2028	390,150	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Yara Internacional A.S.A	\$500,000	3.15%	4/6/2030	435,037	0.00%
				<b>83,602,854</b>	<b>0.40%</b>
<b>Panama 0.06% (31 December 2022: 0.05%)</b>					
Aeropuerto Internacional de Tocumen SA	\$200,000	4.00%	11/8/2041	150,933	0.00%
Aeropuerto Internacional de Tocumen SA	\$500,000	5.13%	11/8/2061	375,847	0.00%
AES Panama Generation Holdings SRL	\$883,885	4.38%	31/5/2030	743,457	0.00%
Banco Latinoamericano de Comercio Exterior SA	\$800,000	2.38%	14/9/2025	751,168	0.01%
Empresa de Transmision Electrica SA	\$400,000	5.13%	2/5/2049	292,426	0.00%
Panama Government International Bond	\$1,228,000	3.75%	16/3/2025	1,193,198	0.01%
Panama Government International Bond	\$245,000	8.88%	30/9/2027	266,542	0.00%
Panama Government International Bond	\$110,000	3.88%	17/3/2028	101,462	0.00%
Panama Government International Bond	\$300,000	9.38%	1/4/2029	340,754	0.00%
Panama Government International Bond	\$400,000	3.16%	23/1/2030	341,029	0.00%
Panama Government International Bond	\$1,000,000	2.25%	29/9/2032	731,245	0.00%
Panama Government International Bond	\$1,000,000	3.30%	19/1/2033	791,502	0.01%
Panama Government International Bond	\$400,000	6.40%	14/2/2035	390,283	0.00%
Panama Government International Bond	\$800,000	6.70%	26/1/2036	793,640	0.01%
Panama Government International Bond	\$300,000	6.88%	31/1/2036	299,556	0.00%
Panama Government International Bond	\$729,000	4.50%	16/4/2050	505,301	0.00%
Panama Government International Bond	\$1,000,000	4.30%	29/4/2053	669,491	0.00%
Panama Government International Bond	\$500,000	6.85%	28/3/2054	467,359	0.00%
Panama Government International Bond	\$1,600,000	4.50%	1/4/2056	1,075,048	0.01%
Panama Government International Bond	\$1,825,000	3.87%	23/7/2060	1,091,834	0.01%
Panama Government International Bond	\$400,000	4.50%	19/1/2063	262,266	0.00%
				<b>11,634,341</b>	<b>0.06%</b>
<b>Peru 0.14% (31 December 2022: 0.14%)</b>					
Banco de Credito del Peru SA	\$200,000	2.70%	11/1/2025	194,101	0.00%
Banco de Credito del Peru SA^	\$500,000	3.13%	1/7/2030	473,052	0.00%
Banco de Credito del Peru SA^	\$400,000	3.25%	30/9/2031	365,072	0.00%
Corp. Financiera de Desarrollo SA	\$600,000	4.75%	15/7/2025	592,371	0.00%
Corp. Financiera de Desarrollo SA	\$600,000	2.40%	28/9/2027	533,403	0.00%
Fondo MIVIVIENDA SA	\$1,000,000	4.63%	12/4/2027	974,887	0.01%
Kallpa Generacion SA	\$1,000,000	4.13%	16/8/2027	953,543	0.01%
Lima Metro Line 2 Finance Ltd.	\$99,954	5.88%	5/7/2034	98,954	0.00%
Peru Government Bond	PEN2,700,000	8.20%	12/8/2026	774,732	0.00%
Peru Government Bond	PEN15,300,000	6.35%	12/8/2028	4,228,149	0.02%
Peru Government Bond	PEN6,000,000	5.94%	12/2/2029	1,619,820	0.01%
Peru Government Bond	PEN5,000,000	6.95%	12/8/2031	1,395,565	0.01%
Peru Government Bond	PEN6,500,000	6.15%	12/8/2032	1,715,859	0.01%
Peru Government Bond	PEN3,980,000	7.30%	12/8/2033	1,126,257	0.01%
Peru Government Bond	PEN4,200,000	5.40%	12/8/2034	1,027,277	0.01%
Peru Government Bond	PEN7,400,000	6.90%	12/8/2037	2,013,440	0.01%
Peru Government Bond	PEN3,500,000	5.35%	12/8/2040	810,694	0.01%
Peru Government Bond	PEN1,500,000	6.85%	12/2/2042	407,416	0.00%
Peru Government Bond	PEN800,000	6.71%	12/2/2055	214,001	0.00%
Peruvian Government International Bond	\$200,000	2.39%	23/1/2026	190,147	0.00%
Peruvian Government International Bond	€300,000	2.75%	30/1/2026	324,553	0.00%
Peruvian Government International Bond	\$250,000	4.13%	25/8/2027	245,171	0.00%
Peruvian Government International Bond	\$200,000	2.84%	20/6/2030	177,504	0.00%
Peruvian Government International Bond	\$2,150,000	2.78%	23/1/2031	1,872,085	0.01%
Peruvian Government International Bond	\$400,000	1.86%	1/12/2032	312,984	0.00%
Peruvian Government International Bond	€610,000	1.25%	11/3/2033	529,539	0.00%
Peruvian Government International Bond	\$363,000	8.75%	21/11/2033	455,810	0.00%
Peruvian Government International Bond	\$2,025,000	3.00%	15/1/2034	1,707,658	0.01%
Peruvian Government International Bond	€730,000	1.95%	17/11/2036	608,799	0.00%
Peruvian Government International Bond	\$100,000	6.55%	14/3/2037	111,229	0.00%
Peruvian Government International Bond	\$500,000	3.30%	11/3/2041	388,200	0.00%
Peruvian Government International Bond	\$1,100,000	5.63%	18/11/2050	1,146,133	0.01%
Peruvian Government International Bond	\$300,000	3.55%	10/3/2051	227,530	0.00%
Peruvian Government International Bond	\$350,000	3.60%	15/1/2072	246,398	0.00%
Peruvian Government International Bond	\$1,000,000	3.23%	28/7/2121	622,291	0.00%
				<b>28,684,624</b>	<b>0.14%</b>
<b>Philippines 0.08% (31 December 2022: 0.10%)</b>					
Philippine Government International Bond	\$100,000	10.63%	16/3/2025	106,504	0.00%
Philippine Government International Bond	€555,000	0.25%	28/4/2025	584,135	0.00%
Philippine Government International Bond	\$970,000	5.50%	30/3/2026	986,104	0.01%
Philippine Government International Bond	€880,000	0.88%	17/5/2027	891,125	0.01%
Philippine Government International Bond	\$800,000	5.17%	13/10/2027	816,564	0.01%
Philippine Government International Bond	\$400,000	3.00%	1/2/2028	377,398	0.00%
Philippine Government International Bond	\$600,000	9.50%	2/2/2030	753,442	0.00%
Philippine Government International Bond	\$200,000	2.46%	5/5/2030	177,027	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Philippine Government International Bond	\$1,300,000	7.75%	14/1/2031	1,540,706	0.01%
Philippine Government International Bond	\$250,000	1.65%	10/6/2031	205,060	0.00%
Philippine Government International Bond	\$200,000	1.95%	6/1/2032	165,116	0.00%
Philippine Government International Bond	\$700,000	6.38%	15/1/2032	780,923	0.01%
Philippine Government International Bond	\$400,000	3.56%	29/9/2032	369,558	0.00%
Philippine Government International Bond	\$550,000	5.61%	13/4/2033	587,983	0.00%
Philippine Government International Bond	€850,000	1.20%	28/4/2033	751,475	0.00%
Philippine Government International Bond	\$800,000	6.38%	23/10/2034	904,211	0.01%
Philippine Government International Bond	\$500,000	5.00%	13/1/2037	511,193	0.00%
Philippine Government International Bond	\$500,000	3.95%	20/1/2040	452,568	0.00%
Philippine Government International Bond	\$1,400,000	3.70%	1/3/2041	1,203,844	0.01%
Philippine Government International Bond	\$500,000	3.70%	2/2/2042	428,544	0.00%
Philippine Government International Bond	\$950,000	2.95%	5/5/2045	714,447	0.00%
Philippine Government International Bond	\$1,000,000	3.20%	6/7/2046	770,950	0.01%
Philippine Government International Bond	\$550,000	5.95%	13/10/2047	613,757	0.00%
Philippine Government International Bond	\$500,000	5.50%	17/1/2048	527,506	0.00%
PLDT, Inc.	\$200,000	3.45%	23/6/2050	145,071	0.00%
Power Sector Assets & Liabilities Management Corp.	\$400,000	7.39%	2/12/2024	406,728	0.00%
ROP Sukuk Trust	\$500,000	5.05%	6/6/2029	509,169	0.00%
				<b>16,281,108</b>	<b>0.08%</b>
<b>Poland 0.28% (31 December 2022: 0.25%)</b>					
Bank Gospodarstwa Krajowego	€1,500,000	4.00%	8/9/2027	1,687,598	0.01%
Bank Gospodarstwa Krajowego	\$600,000	6.25%	31/10/2028	633,787	0.00%
Bank Gospodarstwa Krajowego	€2,000,000	0.50%	8/7/2031	1,721,263	0.01%
Bank Gospodarstwa Krajowego	€476,000	5.13%	22/2/2033	573,041	0.00%
Bank Gospodarstwa Krajowego	\$710,000	5.38%	22/5/2033	721,296	0.00%
Republic of Poland Government Bond	PLN14,000,000	3.25%	25/7/2025	3,466,327	0.02%
Republic of Poland Government Bond	PLN5,027,000	2.50%	25/7/2026	1,204,401	0.01%
Republic of Poland Government Bond	PLN15,905,000	0.25%	25/10/2026	3,556,912	0.02%
Republic of Poland Government Bond	PLN27,300,000	3.75%	25/5/2027	6,690,219	0.03%
Republic of Poland Government Bond	PLN18,500,000	2.50%	25/7/2027	4,348,732	0.02%
Republic of Poland Government Bond	PLN11,000,000	2.75%	25/4/2028	2,566,569	0.01%
Republic of Poland Government Bond	PLN10,000,000	7.50%	25/7/2028	2,799,281	0.01%
Republic of Poland Government Bond	PLN27,750,000	2.75%	25/10/2029	6,304,257	0.03%
Republic of Poland Government Bond	PLN45,000,000	1.75%	25/4/2032	8,899,101	0.04%
Republic of Poland Government Bond	PLN4,700,000	4.00%	25/4/2047	999,858	0.01%
Republic of Poland Government International Bond	€1,400,000	0.00%	10/2/2025	1,490,500	0.01%
Republic of Poland Government International Bond	\$710,000	3.25%	6/4/2026	688,075	0.00%
Republic of Poland Government International Bond	€1,500,000	1.13%	7/8/2026	1,572,325	0.01%
Republic of Poland Government International Bond	\$600,000	5.50%	16/11/2027	622,406	0.00%
Republic of Poland Government International Bond	€220,000	2.75%	25/5/2032	234,803	0.00%
Republic of Poland Government International Bond	\$300,000	5.75%	16/11/2032	323,898	0.00%
Republic of Poland Government International Bond	€1,380,000	3.88%	14/2/2033	1,587,315	0.01%
Republic of Poland Government International Bond	\$1,300,000	4.88%	4/10/2033	1,314,741	0.01%
Republic of Poland Government International Bond	€1,000,000	2.38%	18/1/2036	966,825	0.01%
Republic of Poland Government International Bond	€760,000	4.25%	14/2/2043	883,753	0.00%
Republic of Poland Government International Bond	€300,000	2.00%	8/3/2049	230,427	0.00%
Republic of Poland Government International Bond	\$1,000,000	5.50%	4/4/2053	1,040,948	0.01%
				<b>57,128,658</b>	<b>0.28%</b>
<b>Portugal 0.25% (31 December 2022: 0.30%)</b>					
Banco Santander Totta SA	€500,000	1.25%	26/9/2027	522,876	0.00%
Brisa-Concessao Rodoviaria SA	€100,000	1.88%	30/4/2025	108,121	0.00%
Brisa-Concessao Rodoviaria SA	€200,000	2.38%	10/5/2027	214,597	0.00%
EDP Finance BV	€1,400,000	2.00%	22/4/2025	1,518,146	0.01%
EDP Finance BV	€1,000,000	1.63%	26/1/2026	1,068,346	0.01%
EDP Finance BV	€300,000	0.38%	16/9/2026	308,768	0.00%
EDP Finance BV	\$395,000	1.71%	24/1/2028	350,608	0.00%
EDP Finance BV	€400,000	3.88%	11/3/2030	457,090	0.00%
EDP-Energias de Portugal SA	€400,000	1.63%	15/4/2027	422,794	0.00%
Floene Energias SA	€1,000,000	4.88%	3/7/2028	1,145,539	0.01%
Portugal Obrigacoes do Tesouro OT	€2,765,000	2.88%	21/7/2026	3,107,161	0.01%
Portugal Obrigacoes do Tesouro OT	€613,000	4.13%	14/4/2027	716,419	0.00%
Portugal Obrigacoes do Tesouro OT	€6,310,000	0.70%	15/10/2027	6,587,051	0.03%
Portugal Obrigacoes do Tesouro OT	€5,000,000	2.13%	17/10/2028	5,493,545	0.03%
Portugal Obrigacoes do Tesouro OT	€9,470,000	1.95%	15/6/2029	10,270,664	0.05%
Portugal Obrigacoes do Tesouro OT	€6,000,000	2.25%	18/4/2034	6,322,167	0.03%
Portugal Obrigacoes do Tesouro OT	€3,396,177	0.90%	12/10/2035	3,004,518	0.01%
Portugal Obrigacoes do Tesouro OT	€4,909,000	3.50%	18/6/2038	5,652,828	0.03%
Portugal Obrigacoes do Tesouro OT	€1,665,123	1.15%	11/4/2042	1,321,189	0.01%
Portugal Obrigacoes do Tesouro OT	€3,400,000	4.10%	15/2/2045	4,254,205	0.02%
				<b>52,846,632</b>	<b>0.25%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Qatar 0.11% (31 December 2022: 0.13%)</b>					
ABQ Finance Ltd.	\$200,000	1.88%	8/9/2025	187,311	0.00%
MAR Sukuk Ltd.	\$300,000	2.21%	2/9/2025	283,588	0.00%
Nakilat, Inc.	\$603,886	6.07%	31/12/2033	622,458	0.00%
Ooredoo International Finance Ltd.	\$500,000	3.75%	22/6/2026	487,941	0.00%
Ooredoo International Finance Ltd.	\$200,000	3.88%	31/1/2028	194,447	0.00%
Ooredoo International Finance Ltd.	\$400,000	2.63%	8/4/2031	347,991	0.00%
Qatar Government International Bond	\$1,425,000	3.25%	2/6/2026	1,384,755	0.01%
Qatar Government International Bond	\$1,300,000	4.50%	23/4/2028	1,316,340	0.01%
Qatar Government International Bond	\$2,650,000	4.00%	14/3/2029	2,629,930	0.01%
Qatar Government International Bond	\$1,225,000	3.75%	16/4/2030	1,196,044	0.01%
Qatar Government International Bond	\$200,000	9.75%	15/6/2030	261,268	0.00%
Qatar Government International Bond	\$1,150,000	5.75%	20/1/2042	1,267,400	0.01%
Qatar Government International Bond	\$250,000	4.63%	2/6/2046	238,549	0.00%
Qatar Government International Bond	\$1,900,000	5.10%	23/4/2048	1,924,348	0.01%
Qatar Government International Bond	\$3,500,000	4.82%	14/3/2049	3,409,704	0.02%
Qatar Government International Bond	\$1,200,000	4.40%	16/4/2050	1,106,285	0.00%
QatarEnergy	\$600,000	1.38%	12/9/2026	551,162	0.00%
QatarEnergy	\$1,400,000	2.25%	12/7/2031	1,191,179	0.01%
QatarEnergy	\$1,400,000	3.13%	12/7/2041	1,073,397	0.00%
QatarEnergy	\$1,600,000	3.30%	12/7/2051	1,166,624	0.01%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$1,154,638	5.84%	30/9/2027	1,172,673	0.01%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$323,000	6.33%	30/9/2027	330,340	0.00%
				<b>22,343,734</b>	<b>0.11%</b>
<b>Romania 0.20% (31 December 2022: 0.11%)</b>					
NE Property BV	€500,000	1.88%	9/10/2026	504,542	0.00%
Romania Government Bond	RON12,620,000	7.20%	31/5/2027	2,878,172	0.02%
Romania Government Bond	RON5,520,000	5.80%	26/7/2027	1,211,312	0.01%
Romania Government Bond	RON18,690,000	8.75%	30/10/2028	4,574,553	0.02%
Romania Government Bond	RON5,700,000	7.35%	28/4/2031	1,339,016	0.01%
Romania Government Bond	RON25,000,000	4.75%	11/10/2034	4,885,929	0.02%
Romania Government Bond	RON20,950,000	4.25%	28/4/2036	3,841,615	0.02%
Romanian Government International Bond	€585,000	2.75%	29/10/2025	633,451	0.00%
Romanian Government International Bond	€1,000,000	2.00%	8/12/2026	1,038,825	0.01%
Romanian Government International Bond	\$526,000	3.00%	27/2/2027	489,826	0.00%
Romanian Government International Bond	€500,000	2.38%	19/4/2027	520,607	0.00%
Romanian Government International Bond	\$450,000	5.25%	25/11/2027	447,226	0.00%
Romanian Government International Bond	\$600,000	6.63%	17/2/2028	621,218	0.00%
Romanian Government International Bond	€900,000	2.13%	7/3/2028	902,041	0.01%
Romanian Government International Bond	€750,000	2.88%	26/5/2028	774,459	0.00%
Romanian Government International Bond	€500,000	2.88%	11/3/2029	500,497	0.00%
Romanian Government International Bond	€1,190,000	6.63%	27/9/2029	1,404,647	0.01%
Romanian Government International Bond	€500,000	2.50%	8/2/2030	478,449	0.00%
Romanian Government International Bond	€470,000	3.62%	26/5/2030	477,053	0.00%
Romanian Government International Bond	€1,070,000	1.75%	13/7/2030	955,499	0.01%
Romanian Government International Bond	\$500,000	3.00%	14/2/2031	425,159	0.00%
Romanian Government International Bond	€440,000	2.00%	28/1/2032	375,649	0.00%
Romanian Government International Bond	\$500,000	3.63%	27/3/2032	431,172	0.00%
Romanian Government International Bond	\$700,000	7.13%	17/1/2033	754,583	0.00%
Romanian Government International Bond	€1,550,000	2.00%	14/4/2033	1,281,106	0.01%
Romanian Government International Bond	€2,000,000	6.38%	18/9/2033	2,335,200	0.01%
Romanian Government International Bond	€900,000	3.75%	7/2/2034	854,548	0.01%
Romanian Government International Bond	\$350,000	6.00%	25/5/2034	351,965	0.00%
Romanian Government International Bond	€1,000,000	3.88%	29/10/2035	940,310	0.01%
Romanian Government International Bond	€1,000,000	4.13%	11/3/2039	917,471	0.01%
Romanian Government International Bond	€1,000,000	2.75%	14/4/2041	741,217	0.00%
Romanian Government International Bond	€720,000	2.88%	13/4/2042	538,903	0.00%
Romanian Government International Bond	\$396,000	6.13%	22/1/2044	388,988	0.00%
Romanian Government International Bond	\$1,000,000	5.13%	15/6/2048	855,395	0.01%
Romanian Government International Bond	€470,000	4.63%	3/4/2049	435,804	0.00%
Romanian Government International Bond	€400,000	3.38%	28/1/2050	300,627	0.00%
Romanian Government International Bond	\$200,000	4.00%	14/2/2051	144,435	0.00%
Romanian Government International Bond	\$500,000	7.63%	17/1/2053	559,504	0.00%
				<b>41,110,973</b>	<b>0.20%</b>
<b>Russia 0.00% (31 December 2022: 0.00%)</b>					
Vnesheconombank Via VEB Finance plc	\$500,000	6.80%	22/11/2025	32,179	0.00%
				<b>32,179</b>	<b>0.00%</b>
<b>Saudi Arabia 0.27% (31 December 2022: 0.27%)</b>					
ANB Sukuk Ltd. <sup>a</sup>	\$300,000	3.33%	28/10/2030	286,457	0.00%
BSF Finance	\$650,000	5.50%	23/11/2027	659,539	0.00%
EIG Pearl Holdings Sarl	\$800,000	3.55%	31/8/2036	696,641	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ElG Pearl Holdings Sarl	\$700,000	4.39%	30/11/2046	560,541	0.00%
Gaci First Investment Co.	\$500,000	5.00%	13/10/2027	505,061	0.00%
Gaci First Investment Co.	\$700,000	4.75%	14/2/2030	699,033	0.00%
Gaci First Investment Co.	\$500,000	5.25%	13/10/2032	517,852	0.00%
Gaci First Investment Co.	\$800,000	4.88%	14/2/2035	780,840	0.01%
Gaci First Investment Co.	\$700,000	5.13%	14/2/2053	632,766	0.00%
Gaci First Investment Co.	\$300,000	5.38%	13/10/2122	267,580	0.00%
Greensaif Pipelines Bidco Sarl	\$700,000	6.13%	23/2/2038	731,531	0.00%
Greensaif Pipelines Bidco Sarl	\$700,000	6.51%	23/2/2042	737,839	0.00%
KSA Sukuk Ltd.	\$300,000	3.63%	20/4/2027	291,970	0.00%
KSA Sukuk Ltd.	\$900,000	5.27%	25/10/2028	935,424	0.01%
KSA Sukuk Ltd.	\$1,500,000	4.30%	19/1/2029	1,499,845	0.01%
KSA Sukuk Ltd.	\$800,000	2.25%	17/5/2031	687,564	0.00%
KSA Sukuk Ltd.	\$1,200,000	4.51%	22/5/2033	1,194,513	0.01%
Motiva Enterprises LLC	\$400,000	6.85%	15/1/2040	439,416	0.00%
Riyad Sukuk Ltd.^	\$625,000	3.17%	25/2/2030	602,418	0.00%
SA Global Sukuk Ltd.	\$250,000	1.60%	17/6/2026	232,096	0.00%
SA Global Sukuk Ltd.	\$1,800,000	2.69%	17/6/2031	1,592,834	0.01%
SABIC Capital I BV	\$200,000	3.00%	14/9/2050	131,380	0.00%
SABIC Capital II BV	\$200,000	4.50%	10/10/2028	198,181	0.00%
Saudi Arabian Oil Co.	\$1,200,000	3.50%	16/4/2029	1,136,981	0.01%
Saudi Arabian Oil Co.	\$1,250,000	4.25%	16/4/2039	1,112,575	0.01%
Saudi Arabian Oil Co.	\$1,250,000	4.38%	16/4/2049	1,079,157	0.01%
Saudi Arabian Oil Co.	\$900,000	3.25%	24/11/2050	638,126	0.00%
Saudi Arabian Oil Co.	\$1,000,000	3.50%	24/11/2070	686,373	0.00%
Saudi Electricity Global Sukuk Co. 2	\$425,000	5.06%	8/4/2043	408,292	0.00%
Saudi Electricity Global Sukuk Co. 3	\$600,000	4.00%	8/4/2024	597,058	0.00%
Saudi Electricity Global Sukuk Co. 3	\$380,000	5.50%	8/4/2044	383,084	0.00%
Saudi Electricity Global Sukuk Co. 4	\$1,000,000	4.72%	27/9/2028	1,003,992	0.01%
Saudi Electricity Sukuk Programme Co.	\$500,000	4.63%	11/4/2033	493,062	0.00%
Saudi Electricity Sukuk Programme Co.	\$325,000	5.68%	11/4/2053	331,787	0.00%
Saudi Government International Bond	\$800,000	4.00%	17/4/2025	788,080	0.01%
Saudi Government International Bond	\$1,450,000	2.90%	22/10/2025	1,400,233	0.01%
Saudi Government International Bond	\$4,375,000	4.75%	18/1/2028	4,422,857	0.02%
Saudi Government International Bond	\$2,800,000	3.63%	4/3/2028	2,710,583	0.01%
Saudi Government International Bond	\$3,250,000	4.38%	16/4/2029	3,238,321	0.02%
Saudi Government International Bond	€1,500,000	0.63%	3/3/2030	1,418,221	0.01%
Saudi Government International Bond	\$1,450,000	4.50%	17/4/2030	1,452,969	0.01%
Saudi Government International Bond	\$300,000	3.25%	22/10/2030	278,327	0.00%
Saudi Government International Bond	\$375,000	2.75%	3/2/2032	329,417	0.00%
Saudi Government International Bond	\$2,600,000	5.50%	25/10/2032	2,771,139	0.01%
Saudi Government International Bond	\$1,250,000	2.25%	2/2/2033	1,035,365	0.01%
Saudi Government International Bond	\$1,000,000	4.88%	18/7/2033	1,021,470	0.01%
Saudi Government International Bond	€520,000	2.00%	9/7/2039	444,159	0.00%
Saudi Government International Bond	\$1,800,000	4.50%	26/10/2046	1,589,991	0.01%
Saudi Government International Bond	\$2,150,000	4.63%	4/10/2047	1,927,111	0.01%
Saudi Government International Bond	\$2,100,000	5.25%	16/1/2050	2,056,400	0.01%
Saudi Government International Bond	\$1,750,000	5.00%	18/1/2053	1,646,318	0.01%
Saudi Government International Bond	\$300,000	3.75%	21/1/2055	227,705	0.00%
Saudi Government International Bond	\$1,400,000	4.50%	22/4/2060	1,212,036	0.01%
Saudi Government International Bond	\$550,000	3.45%	2/2/2061	386,254	0.00%
Saudi Telecom Co.	\$300,000	3.89%	13/5/2029	286,130	0.00%
Suci Second Investment Co.	\$500,000	6.00%	25/10/2028	528,665	0.00%
Suci Second Investment Co.	\$700,000	6.25%	25/10/2033	785,978	0.01%
TMS Issuer Sarl	\$500,000	5.78%	23/8/2032	521,310	0.00%
				<b>55,230,847</b>	<b>0.27%</b>

**Singapore 0.29% (31 December 2022: 0.34%)**

Clifford Capital Pte Ltd.	AUD1,500,000	4.75%	31/8/2028	1,043,801	0.01%
DBS Bank Ltd.	AUD500,000	4.68%	24/2/2026	342,560	0.00%
DBS Bank Ltd.	\$300,000	2.38%	17/3/2027	280,751	0.00%
DBS Group Holdings Ltd.^	SGD5,750,000	3.98%	Perpetual	4,343,582	0.02%
DBS Group Holdings Ltd.	\$1,200,000	1.19%	15/3/2027	1,081,678	0.01%
Housing & Development Board	SGD1,750,000	2.04%	16/9/2026	1,289,886	0.01%
Housing & Development Board	SGD250,000	2.68%	22/1/2029	187,682	0.00%
Housing & Development Board	SGD1,000,000	2.60%	30/10/2029	746,156	0.00%
Housing & Development Board	SGD1,000,000	4.00%	6/12/2029	803,826	0.00%
Housing & Development Board	SGD2,000,000	2.55%	4/7/2031	1,476,940	0.01%
Housing & Development Board	SGD1,750,000	1.87%	21/7/2033	1,208,681	0.01%
Housing & Development Board	SGD500,000	2.32%	18/9/2034	357,261	0.00%
Oversea-Chinese Banking Corp., Ltd.	€2,000,000	0.63%	18/4/2025	2,135,761	0.01%
Oversea-Chinese Banking Corp., Ltd.^	\$300,000	1.83%	10/9/2030	282,216	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Singapore Government Bond	SGD6,200,000	2.13%	1/6/2026	4,596,748	0.02%
Singapore Government Bond	SGD1,000,000	1.25%	1/11/2026	723,591	0.00%
Singapore Government Bond	SGD3,200,000	3.50%	1/3/2027	2,470,482	0.01%
Singapore Government Bond	SGD3,600,000	2.63%	1/5/2028	2,724,338	0.01%
Singapore Government Bond	SGD3,200,000	2.88%	1/7/2029	2,443,371	0.01%
Singapore Government Bond	SGD4,300,000	2.88%	1/9/2030	3,285,467	0.02%
Singapore Government Bond	SGD2,500,000	1.63%	1/7/2031	1,754,732	0.01%
Singapore Government Bond	SGD4,000,000	2.63%	1/8/2032	3,010,242	0.02%
Singapore Government Bond	SGD3,000,000	3.38%	1/9/2033	2,403,391	0.01%
Singapore Government Bond	SGD4,170,000	2.25%	1/8/2036	2,999,506	0.02%
Singapore Government Bond	SGD1,450,000	2.38%	1/7/2039	1,045,372	0.01%
Singapore Government Bond	SGD3,350,000	2.75%	1/4/2042	2,536,269	0.01%
Singapore Government Bond	SGD3,840,000	2.75%	1/3/2046	2,901,207	0.01%
Singapore Government Bond	SGD4,500,000	1.88%	1/3/2050	2,865,821	0.01%
Singapore Government Bond	SGD2,000,000	1.88%	1/10/2051	1,271,240	0.01%
Singapore Government Bond	SGD966,000	3.00%	1/8/2072	783,859	0.00%
Temasek Financial I Ltd.	SGD500,000	3.79%	5/3/2025	379,617	0.00%
Temasek Financial I Ltd.	€400,000	3.25%	15/2/2027	446,475	0.00%
Temasek Financial I Ltd.	\$350,000	3.63%	1/8/2028	342,787	0.00%
Temasek Financial I Ltd.	\$1,000,000	1.00%	6/10/2030	804,474	0.00%
Temasek Financial I Ltd.	€1,000,000	0.50%	20/11/2031	910,425	0.01%
Temasek Financial I Ltd.	€454,000	3.50%	15/2/2033	514,515	0.00%
Temasek Financial I Ltd.	\$125,000	5.38%	23/11/2039	139,532	0.00%
Temasek Financial I Ltd.	\$2,750,000	2.25%	6/4/2051	1,882,326	0.01%
United Overseas Bank Ltd.	\$825,000	3.06%	7/4/2025	807,544	0.00%
United Overseas Bank Ltd.	\$200,000	1.25%	14/4/2026	184,989	0.00%
United Overseas Bank Ltd.^	\$225,000	1.75%	16/3/2031	207,802	0.00%
United Overseas Bank Ltd.^	\$200,000	2.00%	14/10/2031	182,366	0.00%
United Overseas Bank Ltd.^	\$1,000,000	3.86%	7/10/2032	955,614	0.01%
				<b>61,154,883</b>	<b>0.29%</b>
<b>Slovakia 0.12% (31 December 2022: 0.10%)</b>					
Slovakia Government Bond	€3,885,000	0.25%	14/5/2025	4,125,653	0.02%
Slovakia Government Bond	€3,536,000	1.00%	12/6/2028	3,619,111	0.02%
Slovakia Government Bond	€4,456,000	1.00%	14/5/2032	4,162,746	0.02%
Slovakia Government Bond	€1,500,000	3.75%	23/2/2035	1,704,981	0.01%
Slovakia Government Bond	€3,576,107	0.38%	21/4/2036	2,717,824	0.01%
Slovakia Government Bond	€1,040,000	1.88%	9/3/2037	948,357	0.01%
Slovakia Government Bond	€2,264,000	4.00%	23/2/2043	2,598,729	0.01%
Slovakia Government Bond	€800,000	2.00%	17/10/2047	652,173	0.00%
Slovakia Government Bond	€1,422,000	2.25%	12/6/2068	1,114,541	0.01%
SPP-Distribucia A.S.	€1,000,000	1.00%	9/6/2031	810,871	0.00%
Via Pribina A.S.	€72,920	4.78%	30/9/2039	80,840	0.00%
Vseobecna Uverova Banka A.S.	€2,900,000	0.01%	24/3/2026	2,985,187	0.01%
				<b>25,521,013</b>	<b>0.12%</b>
<b>Slovenia 0.06% (31 December 2022: 0.06%)</b>					
Slovenia Government Bond	€50,000	5.13%	30/3/2026	57,896	0.00%
Slovenia Government Bond	€500,000	1.25%	22/3/2027	527,178	0.00%
Slovenia Government Bond	€3,890,000	1.19%	14/3/2029	3,983,677	0.02%
Slovenia Government Bond	€1,830,000	0.28%	14/1/2030	1,744,924	0.01%
Slovenia Government Bond	€2,110,000	0.00%	12/2/2031	1,913,004	0.01%
Slovenia Government Bond	€1,540,000	3.63%	11/3/2033	1,799,232	0.01%
Slovenia Government Bond	€70,000	1.50%	25/3/2035	65,066	0.00%
Slovenia Government Bond	€950,000	0.49%	20/10/2050	544,198	0.00%
Slovenia Government Bond	€700,000	0.69%	3/3/2081	380,357	0.00%
Slovenia Government International Bond	\$550,000	5.00%	19/9/2033	559,473	0.01%
				<b>11,575,005</b>	<b>0.06%</b>
<b>South Africa 0.01% (31 December 2022: 0.02%)</b>					
Anglo American Capital plc	€220,000	1.63%	18/9/2025	235,816	0.00%
Anglo American Capital plc	\$600,000	4.75%	10/4/2027	592,425	0.00%
Anglo American Capital plc	\$825,000	2.63%	10/9/2030	702,015	0.01%
Anglo American Capital plc	\$600,000	2.88%	17/3/2031	510,218	0.00%
Anglo American Capital plc	\$500,000	5.50%	2/5/2033	505,173	0.00%
Anglo American Capital plc	\$200,000	3.95%	10/9/2050	152,650	0.00%
Anglo American Capital plc	\$300,000	4.75%	16/3/2052	258,359	0.00%
				<b>2,956,656</b>	<b>0.01%</b>
<b>South Korea 1.82% (31 December 2022: 1.51%)</b>					
Export-Import Bank of Korea	\$700,000	2.88%	21/1/2025	686,017	0.00%
Export-Import Bank of Korea	\$500,000	1.88%	12/2/2025	484,142	0.00%
Export-Import Bank of Korea	\$500,000	5.38%	18/9/2025	505,224	0.00%
Export-Import Bank of Korea	\$500,000	3.25%	10/11/2025	486,604	0.00%
Export-Import Bank of Korea	\$200,000	4.88%	11/1/2026	200,384	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Export-Import Bank of Korea	\$1,025,000	0.63%	9/2/2026	940,352	0.01%
Export-Import Bank of Korea	\$500,000	2.63%	26/5/2026	475,781	0.00%
Export-Import Bank of Korea	€2,655,000	3.50%	7/6/2026	2,961,705	0.02%
Export-Import Bank of Korea	\$200,000	1.63%	18/1/2027	183,592	0.00%
Export-Import Bank of Korea	\$200,000	4.25%	15/9/2027	198,047	0.00%
Export-Import Bank of Korea	\$200,000	5.00%	11/1/2028	203,721	0.00%
Export-Import Bank of Korea	\$400,000	1.75%	19/10/2028	353,580	0.00%
Export-Import Bank of Korea	\$1,200,000	1.25%	21/9/2030	970,432	0.01%
Export-Import Bank of Korea	\$200,000	2.13%	18/1/2032	167,156	0.00%
Export-Import Bank of Korea	\$200,000	4.50%	15/9/2032	198,594	0.00%
Export-Import Bank of Korea	\$400,000	5.13%	11/1/2033	415,027	0.00%
Export-Import Bank of Korea	\$200,000	4.63%	7/6/2033	200,023	0.00%
Export-Import Bank of Korea	\$500,000	5.13%	18/9/2033	519,558	0.00%
Export-Import Bank of Korea	\$350,000	2.50%	29/6/2041	256,011	0.00%
Hana Bank	€5,451,000	3.75%	4/5/2026	6,092,104	0.03%
Hana Bank	\$200,000	3.25%	30/3/2027	191,241	0.00%
Hyundai Capital America	\$170,000	2.65%	10/2/2025	164,960	0.00%
Hyundai Capital America	\$500,000	5.80%	26/6/2025	502,889	0.00%
Hyundai Capital America	\$600,000	1.30%	8/1/2026	553,940	0.00%
Hyundai Capital America	\$500,000	5.50%	30/3/2026	502,628	0.00%
Hyundai Capital America	\$550,000	1.50%	15/6/2026	502,259	0.00%
Hyundai Capital America	\$500,000	5.65%	26/6/2026	503,788	0.00%
Hyundai Capital America	\$100,000	2.75%	27/9/2026	93,523	0.00%
Hyundai Capital America	\$160,000	3.50%	2/11/2026	152,500	0.00%
Hyundai Capital America	\$230,000	3.00%	10/2/2027	215,002	0.00%
Hyundai Capital America	\$500,000	1.80%	10/1/2028	438,583	0.00%
Hyundai Capital America	\$500,000	5.60%	30/3/2028	507,210	0.00%
Hyundai Capital America	\$500,000	2.00%	15/6/2028	436,789	0.00%
Hyundai Capital America	\$500,000	5.68%	26/6/2028	509,781	0.00%
Hyundai Capital America	\$500,000	5.80%	1/4/2030	514,341	0.00%
Hyundai Capital America	\$500,000	6.38%	8/4/2030	528,668	0.00%
Hyundai Capital America	\$500,000	5.70%	26/6/2030	511,459	0.00%
Industrial Bank of Korea	\$300,000	1.04%	22/6/2025	283,492	0.00%
Industrial Bank of Korea	\$400,000	5.38%	4/10/2028	414,030	0.00%
KB Kookmin Card Co., Ltd.	\$395,000	4.00%	9/6/2025	387,337	0.00%
Kookmin Bank	\$1,000,000	1.75%	4/5/2025	957,495	0.01%
Kookmin Bank	€4,100,000	0.05%	15/7/2025	4,305,070	0.02%
Kookmin Bank	\$200,000	2.38%	15/2/2027	186,534	0.00%
Kookmin Bank	€4,620,000	4.00%	13/4/2027	5,248,986	0.03%
Kookmin Bank	\$500,000	4.63%	21/4/2028	497,805	0.00%
Kookmin Bank	\$500,000	2.50%	4/11/2030	414,885	0.00%
Korea Development Bank	\$500,000	0.75%	25/1/2025	478,907	0.00%
Korea Development Bank	\$500,000	5.38%	23/10/2026	509,449	0.00%
Korea Development Bank	\$700,000	1.38%	25/4/2027	632,624	0.00%
Korea Development Bank	\$700,000	4.38%	15/2/2028	698,212	0.00%
Korea Development Bank	\$500,000	5.38%	23/10/2028	519,372	0.00%
Korea Development Bank	\$1,000,000	1.63%	19/1/2031	823,690	0.01%
Korea Development Bank	\$500,000	2.00%	25/10/2031	415,800	0.00%
Korea Development Bank	\$1,000,000	4.38%	15/2/2033	982,577	0.01%
Korea East-West Power Co., Ltd.	\$200,000	1.75%	6/5/2025	191,433	0.00%
Korea Electric Power Corp.	\$700,000	5.38%	31/7/2026	707,950	0.00%
Korea Gas Corp.	\$200,000	3.50%	21/7/2025	195,879	0.00%
Korea Gas Corp.	\$1,700,000	2.25%	18/7/2026	1,595,254	0.01%
Korea Gas Corp.	\$200,000	3.13%	20/7/2027	190,228	0.00%
Korea Gas Corp.	\$200,000	2.88%	16/7/2029	183,166	0.00%
Korea Gas Corp.	\$200,000	6.25%	20/1/2042	230,729	0.00%
Korea Housing Finance Corp.	€2,000,000	0.01%	5/2/2025	2,122,762	0.01%
Korea Housing Finance Corp.	€2,000,000	0.01%	7/7/2025	2,098,563	0.01%
Korea Housing Finance Corp.	\$600,000	5.38%	15/11/2026	610,781	0.00%
Korea Housing Finance Corp.	€8,120,000	4.08%	25/9/2027	9,266,616	0.05%
Korea Hydro & Nuclear Power Co., Ltd.	\$600,000	5.00%	18/7/2028	606,508	0.00%
Korea International Bond	€1,960,000	0.00%	16/9/2025	2,048,232	0.01%
Korea International Bond	\$200,000	5.63%	3/11/2025	202,714	0.00%
Korea International Bond	\$1,100,000	2.75%	19/1/2027	1,053,559	0.01%
Korea International Bond	\$400,000	2.50%	19/6/2029	368,397	0.00%
Korea International Bond	\$200,000	1.75%	15/10/2031	167,810	0.00%
Korea International Bond	\$400,000	4.13%	10/6/2044	372,392	0.00%
Korea International Bond	\$550,000	3.88%	20/9/2048	484,369	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$400,000	1.75%	15/4/2026	369,292	0.00%
Korea National Oil Corp.	\$300,000	4.75%	3/4/2026	298,992	0.00%
Korea National Oil Corp.	\$850,000	1.25%	7/4/2026	784,173	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea National Oil Corp.	\$600,000	2.63%	14/4/2026	570,770	0.00%
Korea National Oil Corp.	\$300,000	3.38%	27/3/2027	287,898	0.00%
Korea National Oil Corp.	\$500,000	4.88%	3/4/2028	503,174	0.00%
Korea National Oil Corp.	\$700,000	2.38%	7/4/2031	594,060	0.00%
Korea Treasury Bond	KRW35,000,000,000	3.38%	10/3/2025	27,462,150	0.13%
Korea Treasury Bond	KRW10,000,000,000	1.50%	10/3/2025	7,634,738	0.04%
Korea Treasury Bond	KRW5,500,000,000	2.25%	10/6/2025	4,212,699	0.02%
Korea Treasury Bond	KRW10,600,000,000	1.13%	10/9/2025	7,969,747	0.04%
Korea Treasury Bond	KRW20,500,000,000	4.25%	10/12/2025	16,261,648	0.08%
Korea Treasury Bond	KRW5,000,000,000	2.25%	10/12/2025	3,815,785	0.02%
Korea Treasury Bond	KRW18,000,000,000	1.25%	10/3/2026	13,449,583	0.07%
Korea Treasury Bond	KRW2,000,000,000	1.88%	10/6/2026	1,506,094	0.01%
Korea Treasury Bond	KRW8,440,000,000	1.75%	10/9/2026	6,347,512	0.03%
Korea Treasury Bond	KRW9,500,000,000	1.50%	10/12/2026	7,033,175	0.04%
Korea Treasury Bond	KRW7,000,000,000	2.38%	10/3/2027	5,342,821	0.03%
Korea Treasury Bond	KRW4,500,000,000	2.13%	10/6/2027	3,377,411	0.02%
Korea Treasury Bond	KRW11,000,000,000	3.13%	10/9/2027	8,595,609	0.04%
Korea Treasury Bond	KRW8,225,000,000	2.38%	10/12/2027	6,205,979	0.03%
Korea Treasury Bond	KRW1,200,000,000	5.50%	10/3/2028	1,030,313	0.01%
Korea Treasury Bond	KRW700,000,000	3.25%	10/3/2028	550,096	0.00%
Korea Treasury Bond	KRW6,400,330,000	2.63%	10/6/2028	4,865,577	0.02%
Korea Treasury Bond	KRW3,900,000,000	2.38%	10/12/2028	2,923,064	0.02%
Korea Treasury Bond	KRW7,850,000,000	1.88%	10/6/2029	5,706,398	0.03%
Korea Treasury Bond	KRW6,300,000,000	1.38%	10/12/2029	4,427,500	0.02%
Korea Treasury Bond	KRW3,000,000,000	5.50%	10/12/2029	2,627,108	0.01%
Korea Treasury Bond	KRW7,250,000,000	1.38%	10/6/2030	5,040,305	0.03%
Korea Treasury Bond	KRW12,000,000,000	1.50%	10/12/2030	8,345,461	0.04%
Korea Treasury Bond	KRW1,000,000,000	4.75%	10/12/2030	852,966	0.01%
Korea Treasury Bond	KRW16,371,990,000	2.00%	10/6/2031	11,722,740	0.06%
Korea Treasury Bond	KRW1,800,000,000	4.00%	10/12/2031	1,478,082	0.01%
Korea Treasury Bond	KRW8,000,000,000	3.38%	10/6/2032	6,288,917	0.03%
Korea Treasury Bond	KRW14,000,000,000	4.25%	10/12/2032	11,760,419	0.06%
Korea Treasury Bond	KRW3,300,000,000	3.25%	10/6/2033	2,577,627	0.01%
Korea Treasury Bond	KRW2,850,000,000	3.75%	10/12/2033	2,322,028	0.01%
Korea Treasury Bond	KRW5,300,000,000	2.63%	10/9/2035	3,927,131	0.02%
Korea Treasury Bond	KRW7,000,000,000	1.50%	10/9/2036	4,513,017	0.02%
Korea Treasury Bond	KRW7,200,000,000	2.25%	10/9/2037	5,063,014	0.03%
Korea Treasury Bond	KRW5,700,000,000	2.38%	10/9/2038	4,051,901	0.02%
Korea Treasury Bond	KRW2,300,000,000	1.13%	10/9/2039	1,339,811	0.01%
Korea Treasury Bond	KRW4,500,000,000	1.50%	10/9/2040	2,789,963	0.01%
Korea Treasury Bond	KRW3,600,000,000	1.88%	10/9/2041	2,325,191	0.01%
Korea Treasury Bond	KRW1,000,000,000	3.25%	10/9/2042	795,996	0.01%
Korea Treasury Bond	KRW6,100,000,000	3.00%	10/12/2042	4,642,539	0.02%
Korea Treasury Bond	KRW6,000,000,000	2.75%	10/12/2044	4,416,949	0.02%
Korea Treasury Bond	KRW5,400,000,000	2.00%	10/3/2046	3,477,068	0.02%
Korea Treasury Bond	KRW7,000,000,000	2.13%	10/3/2047	4,600,845	0.02%
Korea Treasury Bond	KRW8,605,000,000	2.63%	10/3/2048	6,197,088	0.03%
Korea Treasury Bond	KRW11,580,000,000	2.00%	10/3/2049	7,338,919	0.04%
Korea Treasury Bond	KRW19,290,000,000	1.50%	10/3/2050	10,815,594	0.05%
Korea Treasury Bond	KRW19,808,480,000	1.88%	10/3/2051	12,113,890	0.06%
Korea Treasury Bond	KRW9,315,940,000	2.50%	10/3/2052	6,464,280	0.03%
Korea Treasury Bond	KRW7,100,000,000	3.13%	10/9/2052	5,577,595	0.03%
Korea Treasury Bond	KRW14,800,000,000	3.25%	10/3/2053	11,916,325	0.06%
Korea Treasury Bond	KRW5,000,000,000	3.63%	10/9/2053	4,339,460	0.02%
Korea Treasury Bond	KRW2,578,000,000	2.00%	10/9/2068	1,494,421	0.01%
Korea Treasury Bond	KRW2,100,000,000	1.63%	10/9/2070	1,055,724	0.01%
Korea Treasury Bond	KRW2,500,000,000	3.50%	10/9/2072	2,171,267	0.01%
KT Corp.	\$1,000,000	2.50%	18/7/2026	941,552	0.01%
LG Chem Ltd.	\$1,625,000	1.38%	7/7/2026	1,482,448	0.01%
LG Chem Ltd.	\$200,000	3.63%	15/4/2029	187,980	0.00%
LG Energy Solution Ltd.	\$200,000	5.63%	25/9/2026	202,282	0.00%
NongHyup Bank	\$500,000	4.88%	3/7/2028	502,935	0.00%
POSCO	\$200,000	2.50%	17/1/2025	194,426	0.00%
POSCO	\$225,000	5.63%	17/1/2026	226,991	0.00%
POSCO	\$300,000	5.75%	17/1/2028	307,811	0.00%
POSCO	\$200,000	5.88%	17/1/2033	209,287	0.00%
Shinhan Bank Co., Ltd.	\$200,000	3.75%	20/9/2027	188,871	0.00%
Shinhan Bank Co., Ltd.	\$1,000,000	4.50%	26/3/2028	964,516	0.01%
Shinhan Bank Co., Ltd.	\$400,000	4.50%	12/4/2028	396,317	0.00%
Shinhan Financial Group Co., Ltd.^	\$500,000	2.88%	Perpetual	453,533	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	199,979	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Shinhan Financial Group Co., Ltd.^	\$200,000	3.34%	5/2/2030	194,545	0.00%
SK Hynix, Inc.	\$400,000	6.38%	17/1/2028	413,164	0.00%
SK Hynix, Inc.	\$500,000	2.38%	19/1/2031	405,851	0.00%
SK Hynix, Inc.	\$300,000	6.50%	17/1/2033	316,625	0.00%
SK Telecom Co., Ltd.	\$150,000	6.63%	20/7/2027	158,615	0.00%
Woori Bank	\$100,000	4.75%	30/4/2024	99,676	0.00%
Woori Bank	\$200,000	4.88%	26/1/2028	200,972	0.00%
Woori Bank	\$200,000	5.13%	6/8/2028	196,907	0.00%
				<b>378,796,404</b>	<b>1.82%</b>
<b>Spain 2.70% (31 December 2022: 2.60%)</b>					
Abertis Infraestructuras SA	£200,000	3.38%	27/11/2026	243,392	0.00%
Abertis Infraestructuras SA	€1,300,000	4.13%	31/1/2028	1,477,102	0.01%
Abertis Infraestructuras SA	€1,500,000	1.13%	26/3/2028	1,517,861	0.01%
Abertis Infraestructuras SA	€700,000	2.25%	29/3/2029	726,039	0.00%
Adif Alta Velocidad	€2,400,000	3.50%	30/7/2028	2,713,191	0.01%
Adif Alta Velocidad	€800,000	0.55%	31/10/2031	721,129	0.00%
Adif-Alta Velocidad	€300,000	1.88%	28/1/2025	326,014	0.00%
Adif-Alta Velocidad	€1,000,000	0.95%	30/4/2027	1,037,852	0.01%
Autonomous Community of Andalusia Spain	€2,400,000	0.50%	30/4/2031	2,203,238	0.01%
Autonomous Community of Madrid Spain	€300,000	1.83%	30/4/2025	325,247	0.00%
Autonomous Community of Madrid Spain	€100,000	4.30%	15/9/2026	114,434	0.00%
Autonomous Community of Madrid Spain	€900,000	2.15%	30/4/2027	972,925	0.01%
Autonomous Community of Madrid Spain	€1,300,000	1.77%	30/4/2028	1,376,797	0.01%
Autonomous Community of Madrid Spain	€1,500,000	0.42%	30/4/2030	1,417,930	0.01%
Autonomous Community of Madrid Spain	€1,650,000	0.42%	30/4/2031	1,512,959	0.01%
Autonomous Community of Madrid Spain	€1,000,000	1.72%	30/4/2032	993,220	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	0.75%	4/6/2025	319,402	0.00%
Banco Bilbao Vizcaya Argentaria SA	€1,500,000	0.50%	14/1/2027	1,528,436	0.01%
Banco Bilbao Vizcaya Argentaria SA	€2,900,000	3.13%	17/7/2027	3,236,284	0.02%
Banco Bilbao Vizcaya Argentaria SA	€2,200,000	3.38%	20/9/2027	2,453,231	0.01%
Banco de Sabadell SA	€1,300,000	3.50%	28/8/2026	1,455,523	0.01%
Banco de Sabadell SA^	€500,000	1.13%	11/3/2027	524,183	0.00%
Banco de Sabadell SA	€1,600,000	0.13%	10/2/2028	1,580,454	0.01%
Banco de Sabadell SA^	€1,100,000	5.13%	10/11/2028	1,277,336	0.01%
Banco Santander SA	\$600,000	3.50%	24/3/2025	587,221	0.00%
Banco Santander SA	\$200,000	2.75%	28/5/2025	193,059	0.00%
Banco Santander SA	\$600,000	5.15%	18/8/2025	596,823	0.00%
Banco Santander SA	\$340,000	5.18%	19/11/2025	337,023	0.00%
Banco Santander SA	€500,000	1.38%	5/1/2026	529,765	0.00%
Banco Santander SA	€3,000,000	3.75%	16/1/2026	3,342,028	0.02%
Banco Santander SA	\$1,000,000	1.85%	25/3/2026	926,299	0.00%
Banco Santander SA	€700,000	0.30%	4/10/2026	718,391	0.00%
Banco Santander SA	€1,500,000	0.50%	4/2/2027	1,520,349	0.01%
Banco Santander SA	\$495,000	5.29%	18/8/2027	496,222	0.00%
Banco Santander SA^	\$1,200,000	1.72%	14/9/2027	1,086,147	0.01%
Banco Santander SA^	\$500,000	6.53%	7/11/2027	517,646	0.00%
Banco Santander SA	€900,000	0.20%	11/2/2028	879,238	0.00%
Banco Santander SA	\$105,000	3.80%	23/2/2028	99,162	0.00%
Banco Santander SA^	\$600,000	4.18%	24/3/2028	577,194	0.00%
Banco Santander SA	CHF1,400,000	0.31%	9/6/2028	1,565,908	0.01%
Banco Santander SA	\$500,000	6.61%	7/11/2028	532,729	0.00%
Banco Santander SA	\$400,000	3.31%	27/6/2029	369,289	0.00%
Banco Santander SA	€1,200,000	0.25%	10/7/2029	1,146,846	0.01%
Banco Santander SA	\$15,000	3.49%	28/5/2030	13,510	0.00%
Banco Santander SA	\$780,000	2.75%	3/12/2030	647,710	0.00%
Banco Santander SA	\$1,000,000	2.96%	25/3/2031	860,154	0.00%
Banco Santander SA	€1,400,000	0.88%	9/5/2031	1,333,265	0.01%
Banco Santander SA	€1,500,000	4.88%	18/10/2031	1,764,370	0.01%
Banco Santander SA	€900,000	0.10%	27/2/2032	787,311	0.00%
Banco Santander SA^	£200,000	2.25%	4/10/2032	220,116	0.00%
Banco Santander SA^	\$325,000	3.23%	22/11/2032	271,987	0.00%
Banco Santander SA	\$600,000	6.92%	8/8/2033	640,049	0.00%
Banco Santander SA^	€500,000	5.75%	23/8/2033	579,152	0.00%
Banco Santander SA	\$500,000	6.94%	7/11/2033	556,203	0.00%
Bankinter SA	€500,000	1.00%	5/2/2025	536,911	0.00%
Bankinter SA	€2,000,000	1.25%	7/2/2028	2,070,829	0.01%
Basque Government	€1,000,000	0.85%	30/4/2030	976,438	0.01%
Basque Government	€1,500,000	0.45%	30/4/2032	1,350,787	0.01%
Basque Government	€610,000	3.50%	30/4/2033	696,245	0.00%
CaixaBank SA	€3,000,000	0.38%	3/2/2025	3,199,675	0.02%
CaixaBank SA^	\$500,000	6.68%	13/9/2027	512,510	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CaixaBank SA	€1,000,000	1.00%	17/1/2028	1,027,252	0.01%
CaixaBank SA^	\$1,200,000	6.21%	18/1/2029	1,225,851	0.01%
CaixaBank SA^	€1,000,000	5.00%	19/7/2029	1,154,953	0.01%
CaixaBank SA^	€1,000,000	5.38%	14/11/2030	1,191,867	0.01%
CaixaBank SA^	€500,000	6.25%	23/2/2033	582,788	0.00%
CaixaBank SA^	£500,000	6.88%	25/10/2033	650,780	0.00%
CaixaBank SA	€2,800,000	4.38%	29/11/2033	3,250,191	0.02%
CaixaBank SA^	€1,500,000	6.13%	30/5/2034	1,752,780	0.01%
CaixaBank SA^	\$500,000	6.84%	13/9/2034	527,704	0.00%
Caja Rural de Navarra SCC	€4,500,000	3.00%	26/4/2027	4,981,017	0.02%
Canal de Isabel II SA MP	€200,000	1.68%	26/2/2025	216,246	0.00%
Enagas Financiaciones SA	€200,000	1.25%	6/2/2025	215,297	0.00%
FCC Servicios Medio Ambiente Holding SAU	€500,000	1.66%	4/12/2026	526,455	0.00%
Ferrovial Emisiones SA	€400,000	0.54%	12/11/2028	391,823	0.00%
Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA	€900,000	0.01%	17/9/2025	945,668	0.00%
Iberdrola Finanzas SA^	€600,000	1.58%	Perpetual	590,384	0.00%
Iberdrola Finanzas SA	€500,000	3.13%	22/11/2028	559,467	0.00%
Iberdrola Finanzas SA	€1,000,000	1.38%	11/3/2032	979,889	0.01%
Iberdrola Finanzas SA	€800,000	3.63%	13/7/2033	915,764	0.00%
Iberdrola International BV^	€900,000	1.83%	Perpetual	846,463	0.00%
Iberdrola International BV^	€700,000	1.45%	Perpetual	703,859	0.00%
Iberdrola International BV^	€400,000	1.87%	Perpetual	415,855	0.00%
Iberdrola International BV	\$210,000	6.75%	15/7/2036	243,970	0.00%
Inmobiliaria Colonial Socimi SA	€600,000	0.75%	22/6/2029	573,228	0.00%
Instituto de Credito Oficial	€1,000,000	0.00%	30/4/2026	1,035,616	0.01%
Instituto de Credito Oficial	€2,000,000	0.00%	30/4/2027	2,020,507	0.01%
Kutxabank SA	€500,000	1.25%	22/9/2025	535,079	0.00%
Mapfre SA^	€400,000	4.38%	31/3/2047	435,452	0.00%
Merlin Properties Socimi SA	€900,000	2.38%	13/7/2027	956,933	0.01%
Merlin Properties Socimi SA	€500,000	1.88%	4/12/2034	436,747	0.00%
Naturgy Finance BV	€600,000	1.38%	19/1/2027	628,312	0.00%
NorteGas Energia Distribucion SA	€100,000	2.07%	28/9/2027	103,942	0.00%
NorteGas Energia Distribucion SA	€200,000	0.91%	22/1/2031	176,147	0.00%
Programa Cedulas TDA Fondo de Titulizacion de Activos	€2,100,000	4.25%	10/4/2031	2,520,859	0.01%
Prosegur Cash SA	€200,000	1.38%	4/2/2026	211,573	0.00%
Red Electrica Financiaciones SAU	€200,000	1.00%	21/4/2026	212,184	0.00%
Red Electrica Financiaciones SAU	€400,000	0.38%	24/7/2028	399,636	0.00%
Redeia Corp. SA^	€100,000	4.63%	Perpetual	112,441	0.00%
Redeia Corp. SA	€600,000	0.88%	14/4/2025	641,410	0.00%
Redexis Gas Finance BV	€500,000	1.88%	28/5/2025	538,160	0.00%
Santander Consumer Finance SA	€2,000,000	0.38%	17/1/2025	2,136,325	0.01%
Santander Consumer Finance SA	€2,200,000	0.50%	14/1/2027	2,235,540	0.01%
Santander Consumer Finance SA	€400,000	4.13%	5/5/2028	456,464	0.00%
Spain Government Bond	€9,368,000	0.00%	31/1/2025	10,014,470	0.05%
Spain Government Bond	€5,883,000	1.60%	30/4/2025	6,383,473	0.03%
Spain Government Bond	€4,770,000	0.00%	31/5/2025	5,056,165	0.02%
Spain Government Bond	€47,637,000	0.00%	31/1/2026	49,811,011	0.24%
Spain Government Bond	€4,571,000	1.95%	30/4/2026	4,972,978	0.02%
Spain Government Bond	€12,620,000	2.80%	31/5/2026	13,996,927	0.07%
Spain Government Bond	€8,561,000	0.00%	31/1/2027	8,751,823	0.04%
Spain Government Bond	€9,363,000	1.50%	30/4/2027	10,004,692	0.05%
Spain Government Bond	€15,485,000	0.80%	30/7/2027	16,105,218	0.08%
Spain Government Bond	€34,496,000	0.00%	31/1/2028	34,422,324	0.17%
Spain Government Bond	€15,400,000	1.40%	30/4/2028	16,232,064	0.08%
Spain Government Bond	€3,020,000	1.40%	30/7/2028	3,174,491	0.02%
Spain Government Bond	€4,008,000	5.15%	31/10/2028	4,946,470	0.02%
Spain Government Bond	€8,100,000	1.45%	30/4/2029	8,452,791	0.04%
Spain Government Bond	€37,597,000	0.80%	30/7/2029	37,664,240	0.18%
Spain Government Bond	€10,000,000	0.50%	30/4/2030	9,673,955	0.05%
Spain Government Bond	€25,000,000	1.95%	30/7/2030	26,413,096	0.13%
Spain Government Bond	€1,043,000	1.25%	31/10/2030	1,048,392	0.01%
Spain Government Bond	€8,700,000	0.10%	30/4/2031	7,944,480	0.04%
Spain Government Bond	€8,107,000	0.50%	31/10/2031	7,531,375	0.04%
Spain Government Bond	€9,232,000	0.70%	30/4/2032	8,604,379	0.04%
Spain Government Bond	€4,039,000	5.75%	30/7/2032	5,445,073	0.03%
Spain Government Bond	€5,949,000	2.55%	31/10/2032	6,405,960	0.03%
Spain Government Bond	€14,371,000	3.15%	30/4/2033	16,137,548	0.08%
Spain Government Bond	€17,673,000	3.55%	31/10/2033	20,444,231	0.10%
Spain Government Bond	€1,367,000	1.85%	30/7/2035	1,326,975	0.01%
Spain Government Bond	€6,263,000	4.20%	31/1/2037	7,652,075	0.04%
Spain Government Bond	€5,715,000	0.85%	30/7/2037	4,652,024	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Spain Government Bond	€14,937,000	3.90%	30/7/2039	17,483,503	0.08%
Spain Government Bond	€8,137,000	4.90%	30/7/2040	10,646,110	0.05%
Spain Government Bond	€9,310,000	1.20%	31/10/2040	7,372,759	0.04%
Spain Government Bond	€4,400,000	4.70%	30/7/2041	5,685,098	0.03%
Spain Government Bond	€1,425,000	1.00%	30/7/2042	1,053,286	0.01%
Spain Government Bond	€2,444,000	3.45%	30/7/2043	2,675,430	0.01%
Spain Government Bond	€7,441,000	5.15%	31/10/2044	10,227,326	0.05%
Spain Government Bond	€8,280,000	2.90%	31/10/2046	8,265,912	0.04%
Spain Government Bond	€11,126,000	2.70%	31/10/2048	10,569,134	0.05%
Spain Government Bond	€5,268,000	1.00%	31/10/2050	3,275,624	0.02%
Spain Government Bond	€10,292,000	1.90%	31/10/2052	7,868,233	0.04%
Spain Government Bond	€4,304,000	3.45%	30/7/2066	4,450,156	0.02%
Spain Government Bond	€4,483,000	1.45%	31/10/2071	2,495,906	0.01%
Telefonica Emisiones SA	€1,100,000	1.46%	13/4/2026	1,172,716	0.01%
Telefonica Emisiones SA	€1,900,000	4.10%	8/3/2027	1,862,419	0.01%
Telefonica Emisiones SA	€1,000,000	5.45%	8/10/2029	1,318,335	0.01%
Telefonica Emisiones SA	€1,300,000	2.59%	25/5/2031	1,379,849	0.01%
Telefonica Emisiones SA	€2,100,000	4.18%	21/11/2033	2,437,644	0.01%
Telefonica Emisiones SA	\$375,000	4.67%	6/3/2038	343,260	0.00%
Telefonica Emisiones SA	\$925,000	5.21%	8/3/2047	860,546	0.00%
Telefonica Emisiones SA	\$775,000	4.90%	6/3/2048	685,202	0.00%
Telefonica Emisiones SA	\$410,000	5.52%	1/3/2049	396,768	0.00%
Telefonica Europe BV	\$490,000	8.25%	15/9/2030	574,734	0.00%
Unicaja Banco SA <sup>^</sup>	€1,000,000	5.13%	21/2/2029	1,134,261	0.01%
Xunta de Galicia	€500,000	3.71%	30/7/2029	575,114	0.00%
				<b>561,433,643</b>	<b>2.70%</b>
<b>Supranational 2.84% (31 December 2022: 2.72%)</b>					
Africa Finance Corp.	\$200,000	3.88%	13/4/2024	197,905	0.00%
Africa Finance Corp.	\$800,000	4.38%	17/4/2026	768,643	0.00%
African Development Bank	\$3,000,000	0.88%	23/3/2026	2,785,464	0.01%
African Development Bank	\$1,000,000	0.88%	22/7/2026	919,770	0.00%
African Development Bank	€400,000	0.13%	7/10/2026	413,806	0.00%
African Development Bank	\$700,000	4.63%	4/1/2027	710,099	0.00%
African Development Bank	€1,700,000	0.50%	22/3/2027	1,763,088	0.01%
African Development Bank	\$600,000	4.38%	3/11/2027	606,602	0.00%
African Development Bank	\$550,000	4.38%	14/3/2028	556,928	0.00%
African Development Bank	€2,380,000	2.25%	14/9/2029	2,595,299	0.01%
African Export-Import Bank	\$400,000	3.99%	21/9/2029	356,265	0.00%
Arab Petroleum Investments Corp.	\$200,000	1.48%	6/10/2026	182,140	0.00%
Asian Development Bank	NZD1,500,000	3.50%	30/5/2024	941,506	0.01%
Asian Development Bank	\$3,524,000	2.00%	22/1/2025	3,423,988	0.02%
Asian Development Bank	CAD1,400,000	1.63%	28/1/2025	1,027,748	0.01%
Asian Development Bank	\$40,000	2.13%	19/3/2025	38,803	0.00%
Asian Development Bank	\$1,700,000	0.63%	29/4/2025	1,613,664	0.01%
Asian Development Bank	\$1,415,000	2.88%	6/5/2025	1,383,047	0.01%
Asian Development Bank	\$700,000	4.63%	13/6/2025	700,776	0.00%
Asian Development Bank	AUD1,000,000	3.70%	17/6/2025	676,843	0.00%
Asian Development Bank	£4,808,000	6.13%	15/8/2025	6,267,322	0.03%
Asian Development Bank	\$2,000,000	0.38%	3/9/2025	1,869,316	0.01%
Asian Development Bank	£500,000	1.13%	15/12/2025	601,565	0.00%
Asian Development Bank	\$1,200,000	4.25%	9/1/2026	1,199,261	0.01%
Asian Development Bank	\$1,400,000	0.50%	4/2/2026	1,294,966	0.01%
Asian Development Bank	\$300,000	2.00%	24/4/2026	285,273	0.00%
Asian Development Bank	CAD600,000	4.40%	13/7/2026	460,951	0.00%
Asian Development Bank	\$200,000	2.63%	12/1/2027	191,535	0.00%
Asian Development Bank	\$2,250,000	1.50%	20/1/2027	2,082,997	0.01%
Asian Development Bank	CAD208,000	4.65%	16/2/2027	162,100	0.00%
Asian Development Bank	\$110,000	2.38%	10/8/2027	103,937	0.00%
Asian Development Bank	\$1,410,000	2.50%	2/11/2027	1,333,026	0.01%
Asian Development Bank	\$225,000	2.75%	19/1/2028	214,241	0.00%
Asian Development Bank	\$1,425,000	3.75%	25/4/2028	1,409,449	0.01%
Asian Development Bank	\$360,000	1.25%	9/6/2028	319,672	0.00%
Asian Development Bank	\$1,325,000	4.50%	25/8/2028	1,352,179	0.01%
Asian Development Bank	\$480,000	3.13%	26/9/2028	462,078	0.00%
Asian Development Bank	\$400,000	1.75%	19/9/2029	354,618	0.00%
Asian Development Bank	€515,000	0.00%	24/10/2029	495,199	0.00%
Asian Development Bank	\$500,000	1.88%	24/1/2030	442,065	0.00%
Asian Development Bank	\$500,000	1.50%	4/3/2031	422,138	0.00%
Asian Development Bank	\$3,200,000	3.13%	27/4/2032	2,994,769	0.01%
Asian Development Bank	€2,231,000	1.95%	22/7/2032	2,338,273	0.01%
Asian Development Bank	\$570,000	4.00%	12/1/2033	568,139	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Asian Development Bank	\$1,050,000	3.88%	14/6/2033	1,035,333	0.01%
Asian Infrastructure Investment Bank	\$500,000	0.50%	28/5/2025	471,948	0.00%
Asian Infrastructure Investment Bank	\$500,000	3.38%	29/6/2025	490,857	0.00%
Asian Infrastructure Investment Bank	\$1,025,000	0.50%	27/1/2026	947,120	0.01%
Asian Infrastructure Investment Bank	\$890,000	4.88%	14/9/2026	904,836	0.00%
Asian Infrastructure Investment Bank	£1,000,000	1.13%	15/9/2026	1,181,173	0.01%
Asian Infrastructure Investment Bank	\$675,000	4.00%	18/1/2028	671,441	0.00%
Asian Infrastructure Investment Bank	€3,900,000	3.00%	14/2/2028	4,375,950	0.02%
Asian Infrastructure Investment Bank	AUD4,000,000	4.00%	17/5/2028	2,656,934	0.01%
Banque Ouest Africaine de Developpement	\$400,000	5.00%	27/7/2027	370,882	0.00%
Banque Ouest Africaine de Developpement	\$1,000,000	4.70%	22/10/2031	851,146	0.00%
Concentrix Corp.	\$500,000	6.65%	2/8/2026	512,445	0.00%
Corp. Andina de Fomento	€3,000,000	1.13%	13/2/2025	3,214,116	0.02%
Corp. Andina de Fomento	€600,000	1.63%	3/6/2025	643,964	0.00%
Corp. Andina de Fomento	AUD2,900,000	4.50%	5/6/2025	1,947,926	0.01%
Corp. Andina de Fomento	\$620,000	5.25%	21/11/2025	620,894	0.00%
Corp. Andina de Fomento	€2,040,000	0.25%	4/2/2026	2,105,312	0.01%
Corp. Andina de Fomento	CHF2,000,000	0.50%	26/2/2026	2,299,871	0.01%
Corp. Andina de Fomento	\$250,000	4.75%	1/4/2026	248,257	0.00%
Corp. Andina de Fomento	\$240,000	2.25%	8/2/2027	221,454	0.00%
Corp. Andina de Fomento	\$500,000	6.00%	26/4/2027	517,298	0.00%
Corp. Andina de Fomento	€4,534,000	4.50%	7/3/2028	5,224,432	0.03%
Council Of Europe Development Bank	\$400,000	1.38%	27/2/2025	384,910	0.00%
Council Of Europe Development Bank	\$180,000	3.00%	16/6/2025	175,890	0.00%
Council Of Europe Development Bank	\$625,000	3.75%	25/5/2026	618,165	0.00%
Council Of Europe Development Bank	\$300,000	0.88%	22/9/2026	274,663	0.00%
Council Of Europe Development Bank	€2,700,000	0.00%	9/4/2027	2,753,690	0.01%
Council Of Europe Development Bank	\$400,000	3.63%	26/1/2028	393,758	0.00%
Council Of Europe Development Bank	€4,078,000	2.88%	17/1/2033	4,603,760	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	CAD100,000	4.55%	30/3/2027	77,226	0.00%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	€1,880,000	0.15%	10/10/2034	1,582,237	0.01%
European Bank for Reconstruction & Development	\$200,000	1.50%	13/2/2025	192,967	0.00%
European Bank for Reconstruction & Development	\$2,000,000	0.50%	19/5/2025	1,890,006	0.01%
European Bank for Reconstruction & Development	\$500,000	0.50%	28/1/2026	462,700	0.00%
European Bank for Reconstruction & Development	\$800,000	4.38%	9/3/2028	811,316	0.00%
European Financial Stability Facility	€2,000,000	0.00%	15/10/2025	2,109,183	0.01%
European Financial Stability Facility	€4,000,000	0.00%	20/7/2026	4,149,021	0.02%
European Financial Stability Facility	€7,010,000	2.75%	17/8/2026	7,791,408	0.04%
European Financial Stability Facility	€3,000,000	0.63%	16/10/2026	3,151,557	0.02%
European Financial Stability Facility	€1,800,000	0.75%	3/5/2027	1,885,859	0.01%
European Financial Stability Facility	€1,000,000	0.88%	26/7/2027	1,048,612	0.01%
European Financial Stability Facility	€1,385,000	0.00%	13/10/2027	1,397,553	0.01%
European Financial Stability Facility	€322,000	3.00%	15/12/2028	364,667	0.00%
European Financial Stability Facility	€9,280,000	3.50%	11/4/2029	10,759,631	0.05%
European Financial Stability Facility	€2,850,000	0.05%	17/10/2029	2,743,136	0.01%
European Financial Stability Facility	€2,300,000	0.13%	18/3/2030	2,202,035	0.01%
European Financial Stability Facility	€2,845,000	3.00%	10/7/2030	3,232,293	0.02%
European Financial Stability Facility	€2,495,000	0.00%	20/1/2031	2,310,403	0.01%
European Financial Stability Facility	€760,000	3.88%	30/3/2032	919,857	0.00%
European Financial Stability Facility	€4,046,000	2.88%	16/2/2033	4,561,751	0.02%
European Financial Stability Facility	€1,400,000	1.25%	24/5/2033	1,370,390	0.01%
European Financial Stability Facility	€150,000	3.00%	4/9/2034	169,724	0.00%
European Financial Stability Facility	€2,965,000	0.88%	10/4/2035	2,683,019	0.01%
European Financial Stability Facility	€5,150,000	3.38%	3/4/2037	6,003,972	0.03%
European Financial Stability Facility	€1,759,000	3.38%	30/8/2038	2,032,068	0.01%
European Financial Stability Facility	€2,800,000	1.45%	5/9/2040	2,488,078	0.01%
European Financial Stability Facility	€2,180,000	1.20%	17/2/2045	1,750,436	0.01%
European Financial Stability Facility	€1,485,000	1.38%	31/5/2047	1,206,921	0.01%
European Financial Stability Facility	€1,000,000	1.80%	10/7/2048	872,075	0.00%
European Financial Stability Facility	€1,355,000	0.70%	20/1/2050	882,221	0.00%
European Financial Stability Facility	€1,000,000	0.70%	17/1/2053	612,099	0.00%
European Financial Stability Facility	€1,100,000	2.00%	28/2/2056	954,666	0.01%
European Investment Bank	\$3,120,000	1.88%	10/2/2025	3,026,510	0.02%
European Investment Bank	£1,950,000	1.38%	7/3/2025	2,394,106	0.01%
European Investment Bank	\$5,436,000	1.63%	14/3/2025	5,245,857	0.03%
European Investment Bank	€590,000	0.00%	25/3/2025	628,936	0.00%
European Investment Bank	\$3,200,000	0.63%	25/7/2025	3,015,066	0.02%
European Investment Bank	\$1,200,000	2.75%	15/8/2025	1,168,062	0.01%
European Investment Bank	€2,000,000	0.00%	13/3/2026	2,094,890	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Investment Bank	\$15,688,000	0.38%	26/3/2026	14,421,059	0.07%
European Investment Bank	\$300,000	2.13%	13/4/2026	286,513	0.00%
European Investment Bank	€1,000,000	0.38%	14/4/2026	1,053,893	0.01%
European Investment Bank	£3,000,000	0.88%	15/5/2026	3,550,068	0.02%
European Investment Bank	€1,000,000	1.00%	21/9/2026	1,181,187	0.01%
European Investment Bank	€1,745,000	0.10%	15/10/2026	1,811,055	0.01%
European Investment Bank	€1,500,000	0.13%	14/12/2026	1,719,120	0.01%
European Investment Bank	€690,000	0.00%	22/12/2026	711,366	0.00%
European Investment Bank	€5,000,000	0.50%	15/1/2027	5,229,085	0.03%
European Investment Bank	¥177,500,000	2.15%	18/1/2027	1,337,823	0.01%
European Investment Bank	AUD1,500,000	1.80%	19/1/2027	955,665	0.01%
European Investment Bank	\$1,150,000	1.38%	15/3/2027	1,058,096	0.01%
European Investment Bank	\$250,000	2.38%	24/5/2027	236,878	0.00%
European Investment Bank	€3,350,000	0.00%	17/6/2027	3,411,709	0.02%
European Investment Bank	€1,150,000	0.75%	22/7/2027	1,318,271	0.01%
European Investment Bank	€1,100,000	0.38%	15/9/2027	1,130,227	0.01%
European Investment Bank	\$270,000	0.63%	21/10/2027	237,987	0.00%
European Investment Bank	€920,000	0.00%	15/11/2027	930,061	0.00%
European Investment Bank	\$900,000	3.25%	15/11/2027	875,551	0.00%
European Investment Bank	€4,000,000	0.88%	14/1/2028	4,166,478	0.02%
European Investment Bank	\$1,300,000	3.88%	15/3/2028	1,294,656	0.01%
European Investment Bank	SEK10,000,000	1.38%	12/5/2028	939,259	0.01%
European Investment Bank	€1,500,000	2.75%	28/7/2028	1,684,526	0.01%
European Investment Bank	\$1,350,000	4.50%	16/10/2028	1,380,205	0.01%
European Investment Bank	£200,000	6.00%	7/12/2028	281,286	0.00%
European Investment Bank	€3,000,000	0.63%	22/1/2029	3,036,145	0.02%
European Investment Bank	€3,150,000	0.13%	20/6/2029	3,080,316	0.02%
European Investment Bank	\$75,000	1.63%	9/10/2029	66,013	0.00%
European Investment Bank	€4,000,000	0.05%	15/11/2029	3,856,585	0.02%
European Investment Bank	€958,000	0.05%	16/1/2030	919,892	0.00%
European Investment Bank	€3,459,000	2.25%	15/3/2030	3,781,604	0.02%
European Investment Bank	\$1,725,000	3.63%	15/7/2030	1,688,426	0.01%
European Investment Bank	€1,341,000	2.75%	30/7/2030	1,505,904	0.01%
European Investment Bank	€1,600,000	0.00%	9/9/2030	1,501,901	0.01%
European Investment Bank	€400,000	2.75%	13/9/2030	450,132	0.00%
European Investment Bank	\$350,000	0.75%	23/9/2030	284,470	0.00%
European Investment Bank	£1,779,000	4.88%	16/12/2030	2,430,710	0.01%
European Investment Bank	€1,498,000	0.00%	14/1/2031	1,391,709	0.01%
European Investment Bank	€500,000	1.00%	14/3/2031	498,961	0.00%
European Investment Bank	€1,700,000	1.00%	14/4/2032	1,666,293	0.01%
European Investment Bank	€1,000,000	5.63%	7/6/2032	1,453,646	0.01%
European Investment Bank	€2,500,000	1.50%	15/6/2032	2,545,280	0.01%
European Investment Bank	€800,000	1.13%	15/11/2032	784,924	0.00%
European Investment Bank	\$675,000	3.75%	14/2/2033	662,590	0.00%
European Investment Bank	€6,500,000	3.00%	15/7/2033	7,406,131	0.04%
European Investment Bank	€450,000	2.63%	15/3/2035	492,331	0.00%
European Investment Bank	€840,000	0.01%	15/11/2035	673,336	0.00%
European Investment Bank	\$500,000	4.88%	15/2/2036	535,235	0.00%
European Investment Bank	€3,000,000	0.20%	17/3/2036	2,437,525	0.01%
European Investment Bank	CHF1,500,000	3.13%	30/6/2036	2,188,760	0.01%
European Investment Bank	€2,500,000	1.13%	15/9/2036	2,277,964	0.01%
European Investment Bank	£350,000	3.88%	8/6/2037	439,956	0.00%
European Investment Bank	€600,000	0.50%	13/11/2037	488,780	0.00%
European Investment Bank	€2,500,000	2.75%	15/3/2040	2,714,212	0.01%
European Investment Bank	€3,125,000	0.01%	15/5/2041	2,099,534	0.01%
European Investment Bank	€100,000	3.63%	14/3/2042	120,359	0.00%
European Investment Bank	€1,000,000	1.00%	14/11/2042	794,061	0.00%
European Investment Bank	€1,500,000	1.75%	15/9/2045	1,341,693	0.01%
European Investment Bank	€1,000,000	1.50%	15/11/2047	831,366	0.00%
European Investment Bank	€1,000,000	1.50%	16/10/2048	816,089	0.00%
European Investment Bank	€1,000,000	0.05%	27/1/2051	506,153	0.00%
European Investment Bank	£200,000	4.63%	12/10/2054	269,541	0.00%
European Stability Mechanism	€2,000,000	0.00%	14/3/2025	2,133,673	0.01%
European Stability Mechanism	\$300,000	0.38%	10/9/2025	280,241	0.00%
European Stability Mechanism	€3,000,000	1.00%	23/9/2025	3,221,641	0.02%
European Stability Mechanism	€500,000	0.50%	2/3/2026	529,246	0.00%
European Stability Mechanism	€2,380,000	0.00%	15/12/2026	2,449,150	0.01%
European Stability Mechanism	€1,330,000	1.00%	23/6/2027	1,399,731	0.01%
European Stability Mechanism	€2,000,000	0.75%	5/9/2028	2,048,032	0.01%
European Stability Mechanism	€2,500,000	0.50%	5/3/2029	2,506,735	0.01%
European Stability Mechanism	€2,950,000	0.01%	4/3/2030	2,805,849	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Stability Mechanism	€3,180,000	0.01%	15/10/2031	2,899,642	0.01%
European Stability Mechanism	€1,000,000	1.13%	3/5/2032	987,204	0.01%
European Stability Mechanism	€4,100,000	1.20%	23/5/2033	4,013,482	0.02%
European Stability Mechanism	€2,511,000	3.00%	23/8/2033	2,866,974	0.01%
European Stability Mechanism	€600,000	0.88%	18/7/2042	459,879	0.00%
European Stability Mechanism	€2,000,000	1.80%	2/11/2046	1,790,417	0.01%
European Union	€5,128,000	0.50%	4/4/2025	5,503,299	0.03%
European Union	€30,438,063	0.80%	4/7/2025	32,622,842	0.16%
European Union	€427,000	0.00%	4/11/2025	450,715	0.00%
European Union	€247,000	0.00%	6/7/2026	256,554	0.00%
European Union	€2,800,000	2.75%	5/10/2026	3,116,931	0.02%
European Union	€6,124,027	2.00%	4/10/2027	6,665,230	0.03%
European Union	€761,000	3.13%	5/12/2028	866,341	0.00%
European Union	€2,423,000	0.00%	4/7/2029	2,348,362	0.01%
European Union	€5,429,000	1.63%	4/12/2029	5,724,051	0.03%
European Union	€136,000	0.00%	4/10/2030	127,646	0.00%
European Union	€8,500,000	3.13%	4/12/2030	9,742,220	0.05%
European Union	€7,600,000	0.00%	4/7/2031	6,963,119	0.03%
European Union	€3,900,000	1.00%	6/7/2032	3,793,332	0.02%
European Union	€5,000,000	3.25%	4/7/2034	5,788,762	0.03%
European Union	€995,000	0.00%	4/7/2035	801,827	0.00%
European Union	€500,000	1.13%	4/4/2036	457,839	0.00%
European Union	€2,570,000	0.25%	22/4/2036	2,091,582	0.01%
European Union	€6,450,000	0.20%	4/6/2036	5,189,254	0.03%
European Union	€1,941,353	0.40%	4/2/2037	1,587,485	0.01%
European Union	€1,000,000	0.88%	11/3/2037	846,517	0.00%
European Union	€316,000	1.13%	4/6/2037	280,995	0.00%
European Union	€1,685,000	2.75%	4/12/2037	1,827,658	0.01%
European Union	€33,000	3.38%	4/4/2038	38,337	0.00%
European Union	€5,011,000	3.38%	4/10/2038	5,816,581	0.03%
European Union	€12,142,913	0.45%	4/7/2041	8,799,056	0.04%
European Union	€3,759,709	3.38%	4/11/2042	4,334,506	0.02%
European Union	€2,465,193	1.25%	4/2/2043	2,040,737	0.01%
European Union	€447,000	4.00%	4/4/2044	559,889	0.00%
European Union	€1,950,000	0.45%	2/5/2046	1,276,306	0.01%
European Union	€1,500,000	0.75%	4/1/2047	1,049,026	0.01%
European Union	€5,864,551	2.63%	4/2/2048	6,034,789	0.03%
European Union	€1,785,000	0.30%	4/11/2050	1,010,655	0.01%
European Union	€5,584,166	0.70%	6/7/2051	3,517,989	0.02%
European Union	€8,833,377	2.50%	4/10/2052	8,671,378	0.04%
European Union	€12,594,600	3.00%	4/3/2053	13,661,246	0.07%
Inter-American Development Bank	\$3,166,000	2.13%	15/1/2025	3,082,066	0.02%
Inter-American Development Bank	\$1,353,000	1.75%	14/3/2025	1,307,066	0.01%
Inter-American Development Bank	\$1,500,000	0.63%	15/7/2025	1,413,911	0.01%
Inter-American Development Bank	CAD175,000	0.75%	15/10/2025	125,004	0.00%
Inter-American Development Bank	CAD255,000	4.40%	26/1/2026	194,610	0.00%
Inter-American Development Bank	\$1,750,000	0.88%	20/4/2026	1,622,931	0.01%
Inter-American Development Bank	\$925,000	4.50%	15/5/2026	931,164	0.00%
Inter-American Development Bank	\$2,325,000	2.00%	2/6/2026	2,206,795	0.01%
Inter-American Development Bank	\$150,000	2.00%	23/7/2026	142,083	0.00%
Inter-American Development Bank	£2,000,000	0.50%	15/9/2026	2,324,943	0.01%
Inter-American Development Bank	\$2,200,000	1.50%	13/1/2027	2,038,318	0.01%
Inter-American Development Bank	\$730,000	4.38%	1/2/2027	735,852	0.00%
Inter-American Development Bank	\$1,360,000	2.38%	7/7/2027	1,285,824	0.01%
Inter-American Development Bank	CAD265,000	0.88%	27/8/2027	182,136	0.00%
Inter-American Development Bank	\$1,000,000	0.63%	16/9/2027	884,319	0.00%
Inter-American Development Bank	\$1,380,000	4.00%	12/1/2028	1,378,220	0.01%
Inter-American Development Bank	\$500,000	1.13%	20/7/2028	440,354	0.00%
Inter-American Development Bank	\$950,000	3.13%	18/9/2028	914,181	0.00%
Inter-American Development Bank	\$1,200,000	2.25%	18/6/2029	1,097,178	0.01%
Inter-American Development Bank	\$1,225,000	3.50%	14/9/2029	1,195,260	0.01%
Inter-American Development Bank	AUD200,000	4.70%	3/10/2030	138,109	0.00%
Inter-American Development Bank	\$700,000	1.13%	13/1/2031	577,770	0.00%
Inter-American Development Bank	\$1,150,000	3.50%	12/4/2033	1,100,617	0.01%
Inter-American Development Bank	\$1,400,000	4.50%	13/9/2033	1,448,209	0.01%
Inter-American Development Bank	\$200,000	3.88%	28/10/2041	184,802	0.00%
Inter-American Development Bank	\$200,000	3.20%	7/8/2042	167,825	0.00%
Inter-American Development Bank	\$200,000	4.38%	24/1/2044	197,142	0.00%
Inter-American Investment Corp.	\$350,000	4.13%	15/2/2028	349,386	0.00%
Inter-American Investment Corp.	\$500,000	4.75%	19/9/2028	512,637	0.00%
International Bank for Reconstruction & Development	\$1,800,000	1.63%	15/1/2025	1,743,478	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Bank for Reconstruction & Development	CAD555,000	1.90%	16/1/2025	408,871	0.00%
International Bank for Reconstruction & Development	\$2,000,000	0.75%	11/3/2025	1,909,949	0.01%
International Bank for Reconstruction & Development	\$3,500,000	0.63%	22/4/2025	3,325,929	0.02%
International Bank for Reconstruction & Development	CAD555,000	0.75%	2/7/2025	399,764	0.00%
International Bank for Reconstruction & Development	\$2,650,000	0.38%	28/7/2025	2,485,384	0.01%
International Bank for Reconstruction & Development	\$2,700,000	2.50%	29/7/2025	2,618,862	0.01%
International Bank for Reconstruction & Development	\$1,300,000	3.13%	20/11/2025	1,270,185	0.01%
International Bank for Reconstruction & Development	\$4,208,000	0.88%	15/7/2026	3,877,448	0.02%
International Bank for Reconstruction & Development	AUD500,000	3.00%	19/10/2026	331,162	0.00%
International Bank for Reconstruction & Development	NZD2,000,000	2.88%	30/11/2026	1,208,911	0.01%
International Bank for Reconstruction & Development	€1,800,000	0.00%	15/1/2027	1,848,156	0.01%
International Bank for Reconstruction & Development	CAD1,900,000	1.80%	19/1/2027	1,361,449	0.01%
International Bank for Reconstruction & Development	NZD7,000,000	4.25%	29/7/2027	4,391,807	0.02%
International Bank for Reconstruction & Development	CAD610,000	0.88%	28/9/2027	418,495	0.00%
International Bank for Reconstruction & Development	\$1,050,000	0.75%	24/11/2027	926,447	0.00%
International Bank for Reconstruction & Development	AUD3,000,000	4.40%	13/1/2028	2,067,336	0.01%
International Bank for Reconstruction & Development	\$1,500,000	1.38%	20/4/2028	1,345,036	0.01%
International Bank for Reconstruction & Development	€1,200,000	0.01%	24/4/2028	1,196,056	0.01%
International Bank for Reconstruction & Development	\$2,025,000	3.50%	12/7/2028	1,983,400	0.01%
International Bank for Reconstruction & Development	\$1,850,000	4.63%	1/8/2028	1,897,798	0.01%
International Bank for Reconstruction & Development	\$1,500,000	1.13%	13/9/2028	1,316,577	0.01%
International Bank for Reconstruction & Development	£2,000,000	1.25%	13/12/2028	2,273,500	0.01%
International Bank for Reconstruction & Development	€3,000,000	0.25%	21/5/2029	2,953,978	0.01%
International Bank for Reconstruction & Development	CAD90,000	1.95%	20/9/2029	62,685	0.00%
International Bank for Reconstruction & Development	\$2,225,000	3.63%	21/9/2029	2,183,685	0.01%
International Bank for Reconstruction & Development	\$970,000	1.75%	23/10/2029	857,421	0.00%
International Bank for Reconstruction & Development	\$2,625,000	3.88%	14/2/2030	2,605,544	0.01%
International Bank for Reconstruction & Development	€2,950,000	0.00%	21/2/2030	2,805,020	0.01%
International Bank for Reconstruction & Development	\$1,000,000	0.88%	14/5/2030	823,526	0.00%
International Bank for Reconstruction & Development	\$1,350,000	4.00%	25/7/2030	1,348,388	0.01%
International Bank for Reconstruction & Development	\$1,000,000	0.75%	26/8/2030	809,673	0.00%
International Bank for Reconstruction & Development	\$1,500,000	1.25%	10/2/2031	1,247,080	0.01%
International Bank for Reconstruction & Development	\$3,000,000	1.63%	3/11/2031	2,527,481	0.01%
International Bank for Reconstruction & Development	\$800,000	2.50%	29/3/2032	716,111	0.00%
International Bank for Reconstruction & Development	\$900,000	4.75%	14/11/2033	950,804	0.01%
International Bank for Reconstruction & Development	€964,000	1.20%	8/8/2034	921,851	0.00%
International Bank for Reconstruction & Development	€700,000	0.20%	21/1/2061	295,463	0.00%
International Development Association	\$300,000	0.38%	23/9/2025	279,831	0.00%
International Development Association	\$600,000	0.88%	28/4/2026	555,278	0.00%
International Development Association	£1,300,000	0.38%	22/9/2027	1,457,624	0.01%
International Development Association	\$900,000	4.88%	1/11/2028	933,036	0.00%
International Development Association	\$300,000	1.00%	3/12/2030	244,775	0.00%
International Development Association	€1,710,000	1.75%	5/5/2037	1,662,130	0.01%
International Finance Corp.	£964,000	1.38%	7/3/2025	1,183,194	0.01%
International Finance Corp.	\$1,000,000	0.38%	16/7/2025	939,068	0.01%
International Finance Corp.	\$1,735,000	2.13%	7/4/2026	1,656,602	0.01%
International Finance Corp.	CAD250,000	4.50%	21/8/2026	192,806	0.00%
International Finance Corp.	£2,000,000	0.88%	15/9/2026	2,346,807	0.01%
International Finance Corp.	\$325,000	4.38%	15/1/2027	327,654	0.00%
International Finance Corp.	CAD650,000	1.85%	28/1/2027	466,476	0.00%
International Finance Corp.	\$525,000	4.50%	13/7/2028	536,215	0.00%
International Finance Corp.	AUD5,000,000	3.15%	26/6/2029	3,218,542	0.02%
International Finance Corp.	\$500,000	0.75%	27/8/2030	405,407	0.00%
New Development Bank	\$2,000,000	0.63%	29/9/2025	1,847,909	0.01%
Nordic Investment Bank	\$1,000,000	0.38%	11/9/2025	934,215	0.00%
Nordic Investment Bank	\$300,000	5.00%	15/10/2025	303,005	0.00%
Nordic Investment Bank	\$350,000	0.50%	21/1/2026	324,094	0.00%
Nordic Investment Bank	€1,880,000	0.00%	25/9/2026	1,941,685	0.01%
Nordic Investment Bank	£2,000,000	0.13%	15/12/2026	2,281,916	0.01%
Nordic Investment Bank	\$1,075,000	4.38%	14/3/2028	1,089,186	0.01%
				<b>590,364,772</b>	<b>2.84%</b>
<b>Sweden 0.72% (31 December 2022: 0.70%)</b>					
Akelius Residential Property AB	£200,000	2.38%	15/8/2025	240,139	0.00%
Akelius Residential Property Financing BV	€300,000	1.00%	17/1/2028	285,161	0.00%
Akelius Residential Property Financing BV	€500,000	1.13%	11/1/2029	455,866	0.00%
Akelius Residential Property Financing BV	€700,000	0.75%	22/2/2030	599,721	0.00%
Alfa Laval Treasury International AB	€400,000	1.38%	18/2/2029	404,867	0.00%
Atlas Copco AB	€370,000	0.63%	30/8/2026	385,676	0.00%
Balder Finland OYJ	€600,000	1.00%	20/1/2029	505,962	0.00%
Castellum AB	€300,000	0.75%	4/9/2026	299,995	0.00%
Essity AB	€400,000	0.50%	3/2/2030	387,406	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Essity AB	€250,000	0.25%	8/2/2031	235,230	0.00%
Essity Capital BV	€650,000	3.00%	21/9/2026	716,066	0.00%
Fastighets AB Balder	€200,000	1.13%	29/1/2027	189,225	0.00%
Heimstaden Bostad AB	€300,000	1.13%	21/1/2026	283,254	0.00%
Heimstaden Bostad Treasury BV	€200,000	0.25%	13/10/2024	207,920	0.00%
Heimstaden Bostad Treasury BV	€200,000	0.63%	24/7/2025	195,837	0.00%
Heimstaden Bostad Treasury BV	€300,000	1.38%	3/3/2027	262,579	0.00%
Heimstaden Bostad Treasury BV	€1,100,000	1.00%	13/4/2028	870,143	0.01%
Kommuninvest I Sverige AB	\$1,500,000	2.75%	1/3/2025	1,465,103	0.01%
Kommuninvest I Sverige AB	\$400,000	5.25%	16/4/2025	402,531	0.00%
Kommuninvest I Sverige AB	SEK48,000,000	3.00%	1/9/2025	4,748,201	0.02%
Kommuninvest I Sverige AB	\$400,000	0.63%	15/9/2025	374,532	0.00%
Kommuninvest I Sverige AB	SEK29,550,000	0.75%	4/2/2026	2,803,337	0.01%
Kommuninvest I Sverige AB	SEK18,000,000	1.00%	12/11/2026	1,699,791	0.01%
Kommuninvest I Sverige AB	\$500,000	4.63%	29/9/2028	512,495	0.00%
Kommuninvest I Sverige AB	SEK7,500,000	0.88%	16/5/2029	674,488	0.00%
Kommuninvest I Sverige AB	€165,000	0.88%	1/9/2029	167,450	0.00%
Lansforsakringar Hypotek AB	€2,000,000	0.63%	29/1/2026	2,106,173	0.01%
Lansforsakringar Hypotek AB	SEK35,100,000	1.00%	15/9/2027	3,259,814	0.02%
Nordea Hypotek AB	SEK50,000,000	1.00%	17/9/2025	4,783,826	0.02%
Nordea Hypotek AB	SEK100,000,000	1.00%	16/6/2027	9,325,365	0.05%
Nordea Hypotek AB	SEK100,000,000	3.50%	20/9/2028	10,184,398	0.05%
Sagax Euro Mtn NL BV	€1,100,000	1.00%	17/5/2029	993,381	0.01%
SBAB Bank AB	€2,000,000	1.88%	10/12/2025	2,146,931	0.01%
Securitas AB	€300,000	1.25%	6/3/2025	320,826	0.00%
Skandinaviska Enskilda Banken AB	\$500,000	3.70%	9/6/2025	490,908	0.00%
Skandinaviska Enskilda Banken AB	\$500,000	1.20%	9/9/2026	454,260	0.00%
Skandinaviska Enskilda Banken AB	€1,000,000	4.00%	9/11/2026	1,123,961	0.01%
Skandinaviska Enskilda Banken AB	€700,000	1.75%	11/11/2026	742,591	0.01%
Skandinaviska Enskilda Banken AB	SEK50,000,000	0.50%	16/12/2026	4,630,699	0.02%
Skandinaviska Enskilda Banken AB	€700,000	0.38%	11/2/2027	704,808	0.00%
Skandinaviska Enskilda Banken AB	€2,100,000	3.75%	7/2/2028	2,345,328	0.01%
Skandinaviska Enskilda Banken AB	€2,735,000	3.25%	4/5/2028	3,081,523	0.02%
Skandinaviska Enskilda Banken AB^	€500,000	0.75%	3/11/2031	502,754	0.00%
SKF AB	€176,000	3.13%	14/9/2028	194,425	0.00%
Stadshypotek AB	SEK26,000,000	1.00%	3/9/2025	2,489,247	0.01%
Stadshypotek AB	€1,000,000	0.38%	13/3/2026	1,046,026	0.01%
Stadshypotek AB	SEK100,000,000	0.50%	1/6/2026	9,370,165	0.05%
Stadshypotek AB	SEK100,000,000	2.50%	1/12/2027	9,795,648	0.05%
Stadshypotek AB	SEK10,000,000	2.00%	1/9/2028	954,419	0.01%
Svensk Exportkredit AB	\$2,400,000	0.63%	14/5/2025	2,269,473	0.01%
Svensk Exportkredit AB	\$400,000	4.00%	15/7/2025	396,059	0.00%
Svensk Exportkredit AB	\$318,000	4.63%	28/11/2025	318,214	0.00%
Svensk Exportkredit AB	€1,150,000	0.13%	15/12/2025	1,350,680	0.01%
Svensk Exportkredit AB	\$350,000	4.38%	13/2/2026	349,500	0.00%
Svensk Exportkredit AB	\$200,000	4.88%	14/9/2026	202,961	0.00%
Svensk Exportkredit AB	\$300,000	2.25%	22/3/2027	282,111	0.00%
Svensk Exportkredit AB	\$500,000	4.13%	14/6/2028	499,578	0.00%
Svensk Exportkredit AB	\$450,000	4.88%	4/10/2030	466,233	0.00%
Svenska Handelsbanken AB	€390,000	1.00%	15/4/2025	418,013	0.00%
Svenska Handelsbanken AB	\$700,000	3.65%	10/6/2025	686,792	0.00%
Svenska Handelsbanken AB	€1,500,000	3.75%	5/5/2026	1,677,993	0.01%
Svenska Handelsbanken AB	€700,000	0.05%	3/9/2026	711,197	0.00%
Svenska Handelsbanken AB	\$2,000,000	3.95%	10/6/2027	1,947,490	0.01%
Svenska Handelsbanken AB	AUD900,000	5.00%	2/3/2028	618,690	0.00%
Svenska Handelsbanken AB	\$1,000,000	5.50%	15/6/2028	1,016,077	0.01%
Svenska Handelsbanken AB	€702,000	0.05%	6/9/2028	674,836	0.00%
Svenska Handelsbanken AB	€600,000	1.38%	23/2/2029	605,305	0.00%
Svenska Handelsbanken AB	€500,000	2.63%	5/9/2029	539,483	0.00%
Sveriges Sakerstallda Obligationer AB	SEK158,000,000	0.50%	11/6/2025	15,066,286	0.07%
Sveriges Sakerstallda Obligationer AB	€2,000,000	0.63%	30/10/2025	2,117,371	0.01%
Sveriges Sakerstallda Obligationer AB	€500,000	1.25%	19/4/2033	475,316	0.00%
Swedbank AB	€500,000	0.75%	5/5/2025	532,455	0.00%
Swedbank AB	\$970,000	5.47%	15/6/2026	982,723	0.01%
Swedbank AB^	€2,150,000	0.30%	20/5/2027	2,194,074	0.01%
Swedbank AB	€400,000	2.10%	25/5/2027	425,303	0.00%
Swedbank AB	\$900,000	5.34%	20/9/2027	902,096	0.01%
Swedbank AB^	€800,000	3.63%	23/8/2032	863,902	0.01%
Swedbank AB^	€2,000,000	7.27%	15/11/2032	2,631,704	0.01%
Swedbank Hypotek AB	€980,000	0.05%	28/5/2025	1,036,703	0.01%
Sweden Government Bond	SEK8,000,000	2.50%	12/5/2025	789,702	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sweden Government Bond	SEK57,500,000	0.75%	12/11/2029	5,317,264	0.03%
Sweden Government Bond	SEK4,000,000	2.25%	1/6/2032	404,681	0.00%
Sweden Government Bond	SEK12,000,000	3.50%	30/3/2039	1,388,688	0.01%
Sweden Government Bond	SEK22,000,000	0.50%	24/11/2045	1,532,197	0.01%
Sweden Government Bond	SEK29,280,000	1.38%	23/6/2071	1,976,297	0.01%
Tele2 AB	€200,000	2.13%	15/5/2028	211,526	0.00%
Tele2 AB	€910,000	3.75%	22/11/2029	1,031,665	0.01%
Tele2 AB	€200,000	0.75%	23/3/2031	184,690	0.00%
Telia Co. AB	€1,100,000	0.13%	27/11/2030	993,638	0.01%
Telia Co. AB <sup>^</sup>	€400,000	2.75%	30/6/2083	406,517	0.00%
Vattenfall AB	€400,000	0.05%	15/10/2025	417,978	0.00%
Vattenfall AB	€400,000	0.50%	24/6/2026	414,987	0.00%
Vattenfall AB	€990,000	0.13%	12/2/2029	946,203	0.01%
Vattenfall AB	£100,000	6.88%	15/4/2039	151,578	0.00%
Volvo Treasury AB	€400,000	1.63%	18/9/2025	429,341	0.00%
				<b>149,276,021</b>	<b>0.72%</b>
<b>Switzerland 1.09% (31 December 2022: 1.01%)</b>					
Adecco International Financial Services BV	€355,000	0.13%	21/9/2028	347,457	0.00%
Adecco International Financial Services BV	€356,000	0.50%	21/9/2031	326,658	0.00%
Adecco International Financial Services BV <sup>^</sup>	€500,000	1.00%	21/3/2082	479,355	0.00%
Alcon Finance Corp.	\$200,000	2.75%	23/9/2026	188,040	0.00%
Alcon Finance Corp.	\$300,000	3.00%	23/9/2029	272,554	0.00%
Alcon Finance Corp.	\$250,000	2.60%	27/5/2030	216,701	0.00%
Alcon Finance Corp.	\$400,000	5.38%	6/12/2032	412,588	0.00%
Alcon Finance Corp.	\$400,000	5.75%	6/12/2052	429,413	0.00%
Argentum Netherlands BV for Givaudan SA	€700,000	2.00%	17/9/2030	730,064	0.00%
Argentum Netherlands BV for Swiss Life AG <sup>^</sup>	€700,000	4.38%	Perpetual	765,938	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	€1,100,000	3.50%	1/10/2046	1,196,339	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	€700,000	2.75%	19/2/2049	724,463	0.00%
Basellandschaftliche Kantonalbank	CHF700,000	0.38%	13/5/2030	776,363	0.00%
Canton of Basel-Landschaft	CHF1,000,000	1.38%	29/9/2034	1,211,231	0.01%
Canton of Geneva Switzerland	CHF420,000	1.50%	5/3/2032	510,467	0.00%
Canton of Vaud	CHF1,000,000	2.00%	24/10/2033	1,276,305	0.01%
Canton of Zurich	CHF600,000	1.25%	3/12/2032	715,962	0.00%
Canton of Zurich	CHF2,035,000	0.00%	10/11/2033	2,143,546	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	€300,000	1.50%	15/12/2028	311,077	0.00%
Cloverie plc for Zurich Insurance Co., Ltd. <sup>^</sup>	\$400,000	5.63%	24/6/2046	396,191	0.00%
Coca-Cola HBC Finance BV	€400,000	1.63%	14/5/2031	397,320	0.00%
Credit Suisse AG	\$1,500,000	7.95%	9/1/2025	1,532,596	0.01%
Credit Suisse AG	\$500,000	2.95%	9/4/2025	484,480	0.00%
Credit Suisse AG	€900,000	0.25%	5/1/2026	932,914	0.01%
Credit Suisse AG	£2,000,000	7.75%	10/3/2026	2,683,310	0.01%
Credit Suisse AG	\$700,000	1.25%	7/8/2026	634,960	0.00%
Credit Suisse AG	€1,500,000	5.50%	20/8/2026	1,741,354	0.01%
Credit Suisse AG	€950,000	7.50%	15/2/2028	1,041,265	0.01%
Credit Suisse Schweiz AG	CHF1,200,000	0.00%	31/7/2025	1,387,840	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG <sup>^</sup>	€367,000	3.38%	29/9/2047	386,775	0.00%
ELM BV for Swiss Reinsurance Co., Ltd. <sup>^</sup>	€1,000,000	2.60%	Perpetual	1,066,882	0.01%
Firmenich Productions Participations SAS	€300,000	1.75%	30/4/2030	306,902	0.00%
Glencore Finance Canada Ltd.	\$715,000	5.55%	25/10/2042	695,239	0.00%
Glencore Funding LLC	\$200,000	4.00%	16/4/2025	196,628	0.00%
Glencore Funding LLC	\$225,000	4.88%	12/3/2029	224,725	0.00%
Helvetia Europe SA <sup>^</sup>	€820,000	2.75%	30/9/2041	784,934	0.00%
Holcim Finance Luxembourg SA	€800,000	0.50%	29/11/2026	823,648	0.01%
Holcim Finance Luxembourg SA	€400,000	2.25%	26/5/2028	428,294	0.00%
Holcim Finance Luxembourg SA	€700,000	0.50%	3/9/2030	642,034	0.00%
Holcim Finance Luxembourg SA	€100,000	0.50%	23/4/2031	89,939	0.00%
Holcim Finance Luxembourg SA	€200,000	0.63%	19/1/2033	172,508	0.00%
Holcim Finance US LLC	\$250,000	3.50%	22/9/2026	241,817	0.00%
Holcim Finance US LLC	\$200,000	4.75%	22/9/2046	179,398	0.00%
Holcim Sterling Finance Netherlands BV	£300,000	3.00%	12/5/2032	332,098	0.00%
Holcim Sterling Finance Netherlands BV	£300,000	2.25%	4/4/2034	295,712	0.00%
Lunar Funding V for Swisscom AG	€1,300,000	1.13%	12/10/2026	1,366,329	0.01%
Nestle Finance International Ltd.	€400,000	0.00%	3/12/2025	419,411	0.00%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	523,319	0.00%
Nestle Finance International Ltd.	€600,000	1.25%	29/3/2031	596,118	0.00%
Nestle Finance International Ltd.	€900,000	0.38%	12/5/2032	820,542	0.01%
Nestle Finance International Ltd.	€222,000	0.38%	3/12/2040	163,121	0.00%
Nestle SA	CHF1,575,000	2.00%	28/6/2033	1,973,089	0.01%
Novartis Capital Corp.	\$395,000	1.75%	14/2/2025	382,387	0.00%
Novartis Capital Corp.	\$235,000	3.00%	20/11/2025	228,676	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Novartis Capital Corp.	\$440,000	2.00%	14/2/2027	412,149	0.00%
Novartis Capital Corp.	\$500,000	2.20%	14/8/2030	440,318	0.00%
Novartis Capital Corp.	\$500,000	3.70%	21/9/2042	435,327	0.00%
Novartis Capital Corp.	\$780,000	4.40%	6/5/2044	748,385	0.00%
Novartis Capital Corp.	\$275,000	4.00%	20/11/2045	247,892	0.00%
Novartis Capital Corp.	\$535,000	2.75%	14/8/2050	386,599	0.00%
Novartis Finance SA	€800,000	1.13%	30/9/2027	843,340	0.01%
Novartis Finance SA	€600,000	1.38%	14/8/2030	608,970	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	1.50%	15/12/2025	1,189,486	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,980,000	0.38%	12/5/2027	3,428,074	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF8,800,000	0.50%	5/5/2028	10,087,372	0.05%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.13%	6/9/2028	2,245,740	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.50%	15/6/2029	2,270,874	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF580,000	0.00%	26/10/2029	637,101	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF410,000	0.00%	26/2/2030	448,003	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	1.88%	15/9/2031	2,458,179	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF6,000,000	0.13%	19/12/2031	6,443,654	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF800,000	1.50%	2/8/2033	957,056	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,900,000	0.75%	28/11/2034	4,308,204	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,500,000	0.50%	5/10/2035	1,599,192	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF600,000	1.00%	25/1/2036	678,809	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.25%	14/10/2036	2,048,751	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.63%	23/1/2037	1,074,035	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF475,000	0.75%	18/10/2038	514,597	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF700,000	0.38%	8/7/2039	712,226	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,600,000	0.50%	17/6/2041	1,640,424	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	1.38%	19/3/2027	1,188,814	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	0.63%	16/7/2029	1,142,540	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF7,400,000	0.00%	19/7/2030	8,037,954	0.04%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,000,000	0.63%	1/11/2030	2,261,027	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF7,500,000	0.30%	6/6/2031	8,223,404	0.04%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF600,000	0.50%	30/3/2034	649,453	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,500,000	0.70%	4/3/2039	2,692,547	0.01%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	635,429	0.00%
Richemont International Holding SA	€400,000	0.75%	26/5/2028	405,507	0.00%
Richemont International Holding SA	€450,000	2.00%	26/3/2038	430,043	0.00%
Richemont International Holding SA	€500,000	1.63%	26/5/2040	441,002	0.00%
Roche Holdings, Inc.	\$775,000	3.00%	10/11/2025	753,854	0.00%
Roche Holdings, Inc.	\$300,000	0.99%	5/3/2026	278,108	0.00%
Roche Holdings, Inc.	\$375,000	2.63%	15/5/2026	359,723	0.00%
Roche Holdings, Inc.	\$200,000	2.38%	28/1/2027	188,276	0.00%
Roche Holdings, Inc.	\$1,500,000	1.93%	13/12/2028	1,338,103	0.01%
Roche Holdings, Inc.	\$750,000	2.08%	13/12/2031	631,442	0.00%
Roche Holdings, Inc.	\$425,000	4.00%	28/11/2044	382,902	0.00%
Roche Holdings, Inc.	\$1,175,000	2.61%	13/12/2051	791,775	0.00%
Sika Capital BV	€800,000	3.75%	3/11/2026	898,351	0.01%
Sika Capital BV	€350,000	1.50%	29/4/2031	348,032	0.00%
Swiss Confederation Government Bond	CHF500,000	1.50%	24/7/2025	597,643	0.00%
Swiss Confederation Government Bond	CHF22,300,000	1.25%	28/5/2026	26,673,674	0.13%
Swiss Confederation Government Bond	CHF700,000	3.25%	27/6/2027	900,040	0.01%
Swiss Confederation Government Bond	CHF1,700,000	0.00%	22/6/2029	1,941,002	0.01%
Swiss Confederation Government Bond	CHF300,000	2.25%	22/6/2031	396,428	0.00%
Swiss Confederation Government Bond	CHF2,000,000	0.50%	27/6/2032	2,333,721	0.01%
Swiss Confederation Government Bond	CHF350,000	3.50%	8/4/2033	520,203	0.00%
Swiss Confederation Government Bond	CHF1,147,000	0.00%	26/6/2034	1,267,489	0.01%
Swiss Confederation Government Bond	CHF3,424,000	0.25%	23/6/2035	3,871,798	0.02%
Swiss Confederation Government Bond	CHF1,615,000	2.50%	8/3/2036	2,325,656	0.01%
Swiss Confederation Government Bond	CHF400,000	1.25%	27/6/2037	510,568	0.00%
Swiss Confederation Government Bond	CHF4,000,000	1.50%	26/10/2038	5,308,141	0.03%
Swiss Confederation Government Bond	CHF1,200,000	1.50%	30/4/2042	1,632,929	0.01%
Swiss Confederation Government Bond	CHF1,930,000	4.00%	6/1/2049	4,086,582	0.02%
Swiss Confederation Government Bond	CHF320,000	0.50%	24/5/2055	373,668	0.00%
Swiss Confederation Government Bond	CHF750,000	0.50%	30/5/2058	895,856	0.01%
Swiss Confederation Government Bond	CHF700,000	2.00%	25/6/2064	1,308,656	0.01%
Swiss Re Finance Luxembourg SA^	\$1,200,000	5.00%	2/4/2049	1,148,695	0.01%
Swiss Re Finance UK plc^	€500,000	2.71%	4/6/2052	489,652	0.00%
Tyco Electronics Group SA	€600,000	0.00%	14/2/2025	637,623	0.00%
Tyco Electronics Group SA	\$235,000	3.70%	15/2/2026	230,221	0.00%
Tyco Electronics Group SA	\$440,000	3.13%	15/8/2027	419,921	0.00%
Tyco Electronics Group SA	€700,000	0.00%	16/2/2029	668,217	0.00%
UBS AG	\$400,000	1.38%	13/1/2025	384,012	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS AG	\$500,000	5.80%	11/9/2025	505,895	0.00%
UBS AG	\$500,000	5.65%	11/9/2028	518,636	0.00%
UBS AG	AUD2,600,000	5.81%	24/11/2028	1,837,410	0.01%
UBS AG	€1,000,000	0.50%	31/3/2031	903,232	0.01%
UBS AG	\$200,000	4.50%	26/6/2048	197,237	0.00%
UBS Group AG	\$1,550,000	3.75%	26/3/2025	1,518,415	0.01%
UBS Group AG	£300,000	2.75%	8/8/2025	367,593	0.00%
UBS Group AG^	£500,000	2.13%	12/9/2025	620,624	0.00%
UBS Group AG	\$100,000	4.13%	24/9/2025	97,783	0.00%
UBS Group AG^	€3,000,000	0.25%	29/1/2026	3,176,044	0.02%
UBS Group AG^	€300,000	3.25%	2/4/2026	328,446	0.00%
UBS Group AG	\$750,000	4.13%	15/4/2026	731,563	0.00%
UBS Group AG	\$931,000	4.55%	17/4/2026	918,422	0.01%
UBS Group AG^	\$1,000,000	2.19%	5/6/2026	951,551	0.01%
UBS Group AG^	\$1,000,000	6.37%	15/7/2026	1,012,947	0.01%
UBS Group AG^	€2,100,000	2.13%	13/10/2026	2,253,818	0.01%
UBS Group AG^	€800,000	0.25%	3/11/2026	828,935	0.01%
UBS Group AG^	\$800,000	5.71%	12/1/2027	803,029	0.00%
UBS Group AG^	\$800,000	1.31%	2/2/2027	733,005	0.00%
UBS Group AG^	€2,300,000	1.00%	24/6/2027	2,385,180	0.01%
UBS Group AG^	\$1,200,000	4.70%	5/8/2027	1,181,808	0.01%
UBS Group AG^	\$800,000	1.49%	10/8/2027	722,978	0.00%
UBS Group AG	\$900,000	4.28%	9/1/2028	870,147	0.01%
UBS Group AG	\$2,000,000	4.25%	23/3/2028	1,930,018	0.01%
UBS Group AG^	\$800,000	4.75%	12/5/2028	787,158	0.00%
UBS Group AG^	£1,000,000	2.25%	9/6/2028	1,155,942	0.01%
UBS Group AG^	\$1,200,000	6.44%	11/8/2028	1,244,903	0.01%
UBS Group AG^	€1,000,000	0.25%	5/11/2028	972,023	0.01%
UBS Group AG	CHF2,000,000	0.44%	9/11/2028	2,226,306	0.01%
UBS Group AG^	\$1,250,000	3.87%	12/1/2029	1,179,066	0.01%
UBS Group AG^	€2,700,000	7.75%	1/3/2029	3,437,034	0.02%
UBS Group AG^	\$1,000,000	3.13%	13/8/2030	892,560	0.01%
UBS Group AG^	\$900,000	4.19%	1/4/2031	838,890	0.01%
UBS Group AG^	\$500,000	2.10%	11/2/2032	398,522	0.00%
UBS Group AG^	€500,000	2.88%	2/4/2032	515,981	0.00%
UBS Group AG^	\$1,300,000	3.09%	14/5/2032	1,108,102	0.01%
UBS Group AG	€600,000	0.63%	18/1/2033	500,024	0.00%
UBS Group AG^	\$1,050,000	2.75%	11/2/2033	859,752	0.01%
UBS Group AG^	\$600,000	4.99%	5/8/2033	578,374	0.00%
UBS Group AG^	\$1,200,000	6.54%	12/8/2033	1,279,810	0.01%
UBS Group AG^	\$800,000	9.02%	15/11/2033	983,971	0.01%
UBS Group AG^	\$200,000	6.30%	22/9/2034	211,415	0.00%
UBS Group AG^	\$600,000	3.18%	11/2/2043	443,553	0.00%
UBS Group AG	\$710,000	4.88%	15/5/2045	676,392	0.00%
Zuercher Kantonalbank	CHF2,500,000	0.13%	13/5/2026	2,878,043	0.01%
Zurich Finance Ireland Designated Activity Co.	€900,000	1.63%	17/6/2039	803,497	0.00%
Zurich Finance Ireland Designated Activity Co.^	\$700,000	3.00%	19/4/2051	566,719	0.00%
Zurich Finance Ireland Designated Activity Co.^	£1,200,000	5.13%	23/11/2052	1,474,862	0.01%
				<b>226,880,329</b>	<b>1.09%</b>
<b>Taiwan 0.03% (31 December 2022: 0.03%)</b>					
TSMC Arizona Corp.	\$525,000	1.75%	25/10/2026	484,474	0.00%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	195,804	0.00%
TSMC Arizona Corp.	\$200,000	4.13%	22/4/2029	196,513	0.00%
TSMC Arizona Corp.	\$525,000	2.50%	25/10/2031	449,643	0.00%
TSMC Arizona Corp.	\$200,000	4.25%	22/4/2032	196,335	0.00%
TSMC Arizona Corp.	\$425,000	3.13%	25/10/2041	343,419	0.00%
TSMC Arizona Corp.	\$425,000	3.25%	25/10/2051	334,060	0.00%
TSMC Arizona Corp.	\$300,000	4.50%	22/4/2052	296,603	0.00%
TSMC Global Ltd.	\$500,000	0.75%	28/9/2025	465,343	0.00%
TSMC Global Ltd.	\$700,000	1.75%	23/4/2028	623,189	0.01%
TSMC Global Ltd.	\$2,000,000	1.38%	28/9/2030	1,618,062	0.01%
TSMC Global Ltd.	\$1,200,000	2.25%	23/4/2031	1,018,524	0.01%
				<b>6,221,969</b>	<b>0.03%</b>
<b>Tanzania 0.00% (31 December 2022: 0.00%)</b>					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	180,119	0.00%
AngloGold Ashanti Holdings plc	\$250,000	3.75%	1/10/2030	217,272	0.00%
				<b>397,391</b>	<b>0.00%</b>
<b>Thailand 0.39% (31 December 2022: 0.38%)</b>					
Bangkok Bank PCL	\$600,000	5.30%	21/9/2028	609,871	0.00%
Bangkok Bank PCL	\$500,000	5.50%	21/9/2033	513,291	0.00%
Bangkok Bank PCL^	\$425,000	3.47%	23/9/2036	356,820	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GC Treasury Center Co., Ltd.	\$300,000	2.98%	18/3/2031	251,468	0.00%
GC Treasury Center Co., Ltd.	\$500,000	4.30%	18/3/2051	376,188	0.00%
GC Treasury Center Co., Ltd.	\$200,000	5.20%	30/3/2052	172,854	0.00%
PTT Treasury Center Co., Ltd.	\$400,000	4.50%	25/10/2042	357,630	0.00%
PTTEP Treasury Center Co., Ltd.	\$600,000	6.35%	12/6/2042	647,353	0.00%
Thailand Government Bond	THB200,000,000	0.95%	17/6/2025	5,744,716	0.03%
Thailand Government Bond	THB80,000,000	3.85%	12/12/2025	2,410,490	0.01%
Thailand Government Bond	THB180,000,000	2.25%	17/3/2027	5,251,116	0.03%
Thailand Government Bond	THB60,000,000	1.00%	17/6/2027	1,676,539	0.01%
Thailand Government Bond	THB55,000,000	3.58%	17/12/2027	1,681,500	0.01%
Thailand Government Bond	THB20,000,000	5.67%	13/3/2028	661,209	0.00%
Thailand Government Bond	THB245,000,000	2.65%	17/6/2028	7,245,912	0.04%
Thailand Government Bond	THB110,000,000	2.88%	17/12/2028	3,284,778	0.02%
Thailand Government Bond	THB70,000,000	4.88%	22/6/2029	2,300,314	0.01%
Thailand Government Bond	THB140,000,000	1.60%	17/12/2029	3,897,585	0.02%
Thailand Government Bond	THB120,000,000	3.65%	20/6/2031	3,755,963	0.02%
Thailand Government Bond	THB100,000,000	2.00%	17/12/2031	2,798,608	0.01%
Thailand Government Bond	THB65,000,000	3.78%	25/6/2032	2,064,911	0.01%
Thailand Government Bond	THB110,000,000	3.35%	17/6/2033	3,398,588	0.02%
Thailand Government Bond	THB10,000,000	1.60%	17/6/2035	258,048	0.00%
Thailand Government Bond	THB110,000,000	1.59%	17/12/2035	2,848,546	0.01%
Thailand Government Bond	THB95,000,000	3.40%	17/6/2036	2,932,868	0.02%
Thailand Government Bond	THB70,000,000	3.39%	17/6/2037	2,170,759	0.01%
Thailand Government Bond	THB19,000,000	4.26%	12/12/2037	623,251	0.00%
Thailand Government Bond	THB192,450,000	3.30%	17/6/2038	5,837,719	0.03%
Thailand Government Bond	THB10,000,000	3.80%	14/6/2041	321,874	0.00%
Thailand Government Bond	THB80,000,000	2.00%	17/6/2042	1,985,093	0.01%
Thailand Government Bond	THB78,000,000	3.45%	17/6/2043	2,389,492	0.01%
Thailand Government Bond	THB34,400,000	4.68%	29/6/2044	1,226,085	0.01%
Thailand Government Bond	THB90,500,000	2.88%	17/6/2046	2,433,038	0.01%
Thailand Government Bond	THB110,000,000	1.88%	17/6/2049	2,350,251	0.01%
Thailand Government Bond	THB12,000,000	4.85%	17/6/2061	424,791	0.00%
Thailand Government Bond	THB50,285,000	4.00%	17/6/2066	1,535,346	0.01%
Thailand Government Bond	THB94,000,000	3.60%	17/6/2067	2,612,304	0.01%
Thailand Government Bond	THB20,000,000	2.50%	17/6/2071	413,557	0.00%
Thailand Government Bond	THB30,000,000	4.00%	17/6/2072	907,545	0.01%
Thaioil Treasury Center Co., Ltd.	\$200,000	4.63%	20/11/2028	197,011	0.00%
Thaioil Treasury Center Co., Ltd.	\$900,000	5.38%	20/11/2048	826,609	0.00%
				<b>81,751,891</b>	<b>0.39%</b>
<b>United Arab Emirates 0.22% (31 December 2022: 0.24%)</b>					
Abu Dhabi Commercial Bank PJSC	\$200,000	3.50%	31/3/2027	190,261	0.00%
Abu Dhabi Commercial Bank PJSC	\$200,000	4.50%	14/9/2027	196,272	0.00%
Abu Dhabi Commercial Bank PJSC	\$500,000	5.50%	12/1/2029	509,374	0.00%
Abu Dhabi Crude Oil Pipeline LLC	\$800,000	3.65%	2/11/2029	760,401	0.01%
Abu Dhabi Crude Oil Pipeline LLC	\$450,000	4.60%	2/11/2047	412,924	0.00%
Abu Dhabi Government International Bond	\$1,000,000	2.50%	16/4/2025	969,965	0.01%
Abu Dhabi Government International Bond	\$1,100,000	3.13%	3/5/2026	1,067,019	0.01%
Abu Dhabi Government International Bond	\$800,000	3.13%	11/10/2027	767,565	0.01%
Abu Dhabi Government International Bond	\$500,000	2.50%	30/9/2029	457,031	0.00%
Abu Dhabi Government International Bond	\$3,700,000	3.13%	16/4/2030	3,486,646	0.02%
Abu Dhabi Government International Bond	\$700,000	1.88%	15/9/2031	592,695	0.00%
Abu Dhabi Government International Bond	\$800,000	4.13%	11/10/2047	697,954	0.01%
Abu Dhabi Government International Bond	\$1,500,000	3.13%	30/9/2049	1,100,872	0.01%
Abu Dhabi Government International Bond	\$1,950,000	3.88%	16/4/2050	1,634,821	0.01%
Abu Dhabi Government International Bond	\$600,000	2.70%	2/9/2070	380,142	0.00%
Abu Dhabi National Energy Co. PJSC	\$1,000,000	4.38%	23/4/2025	988,698	0.01%
Abu Dhabi National Energy Co. PJSC	\$200,000	4.38%	22/6/2026	198,169	0.00%
Abu Dhabi National Energy Co. PJSC	\$500,000	4.38%	24/1/2029	497,072	0.00%
Abu Dhabi National Energy Co. PJSC	\$600,000	4.88%	23/4/2030	614,262	0.00%
Abu Dhabi National Energy Co. PJSC	\$500,000	4.70%	24/4/2033	506,047	0.00%
Abu Dhabi National Energy Co. PJSC	\$1,000,000	4.00%	3/10/2049	840,186	0.01%
Abu Dhabi Ports Co. PJSC	\$400,000	2.50%	6/5/2031	339,925	0.00%
Aldar Investment Properties Sukuk Ltd.	\$300,000	4.88%	24/5/2033	291,059	0.00%
Aldar Sukuk No 2 Ltd.	\$800,000	3.88%	22/10/2029	753,273	0.01%
Commercial Bank of Dubai PSC	\$200,000	5.32%	14/6/2028	199,321	0.00%
DAE Funding LLC	\$500,000	1.55%	1/8/2024	487,234	0.00%
DAE Funding LLC	\$500,000	3.38%	20/3/2028	460,260	0.00%
DIB Sukuk Ltd.	\$300,000	2.95%	20/2/2025	290,440	0.00%
DIB Sukuk Ltd.	\$500,000	2.95%	16/1/2026	478,551	0.00%
DIB Sukuk Ltd.	\$400,000	1.96%	22/6/2026	371,171	0.00%
DIB Sukuk Ltd.	\$300,000	2.74%	16/2/2027	279,821	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DIB Sukuk Ltd.	\$300,000	5.49%	30/11/2027	306,002	0.00%
DIB Sukuk Ltd.	\$400,000	4.80%	16/8/2028	396,563	0.00%
DP World Crescent Ltd.	\$200,000	4.85%	26/9/2028	199,253	0.00%
DP World Crescent Ltd.	\$1,100,000	3.75%	30/1/2030	1,033,616	0.01%
DP World Crescent Ltd.	\$600,000	5.50%	13/9/2033	613,135	0.00%
DP World Ltd.	\$400,000	6.85%	2/7/2037	440,709	0.00%
DP World Ltd.	\$300,000	5.63%	25/9/2048	287,247	0.00%
DP World Ltd.	\$600,000	4.70%	30/9/2049	506,224	0.00%
EI Sukuk Co., Ltd.	\$200,000	2.08%	2/11/2026	183,353	0.00%
Emaar Sukuk Ltd.	\$300,000	3.64%	15/9/2026	286,783	0.00%
Emaar Sukuk Ltd.	\$200,000	3.88%	17/9/2029	183,836	0.00%
Emaar Sukuk Ltd.	\$200,000	3.70%	6/7/2031	178,288	0.00%
Emirates Development Bank PJSC	\$300,000	1.64%	15/6/2026	275,010	0.00%
Emirates NBD Bank PJSC	\$700,000	2.63%	18/2/2025	678,475	0.01%
Emirates NBD Bank PJSC	AUD1,000,000	3.05%	26/2/2030	599,513	0.00%
Emirates Semb Corp. Water & Power Co. PJSC	\$200,000	4.45%	1/8/2035	191,993	0.00%
Emirates Telecommunications Group Co. PJSC	€100,000	2.75%	18/6/2026	108,201	0.00%
Emirates Telecommunications Group Co. PJSC	€190,000	0.38%	17/5/2028	184,644	0.00%
Emirates Telecommunications Group Co. PJSC	€800,000	0.88%	17/5/2033	705,451	0.01%
Fab Sukuk Co., Ltd.	\$200,000	2.50%	21/1/2025	193,884	0.00%
Fab Sukuk Co., Ltd.	\$200,000	2.59%	2/3/2027	186,732	0.00%
Fab Sukuk Co., Ltd.	\$200,000	4.58%	17/1/2028	198,605	0.00%
First Abu Dhabi Bank PJSC^	\$500,000	4.50%	Perpetual	477,860	0.00%
First Abu Dhabi Bank PJSC	\$300,000	5.13%	13/10/2027	302,027	0.00%
First Abu Dhabi Bank PJSC	\$200,000	4.38%	24/4/2028	196,281	0.00%
First Abu Dhabi Bank PJSC	\$250,000	4.77%	6/6/2028	248,593	0.00%
Galaxy Pipeline Assets Bidco Ltd.	\$615,844	2.16%	31/3/2034	535,321	0.00%
Galaxy Pipeline Assets Bidco Ltd.	\$1,200,000	2.63%	31/3/2036	991,324	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$839,808	2.94%	30/9/2040	693,058	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$500,000	3.25%	30/9/2040	392,273	0.00%
MAF Sukuk Ltd.	\$200,000	4.50%	3/11/2025	196,531	0.00%
MAF Sukuk Ltd.	\$750,000	4.64%	14/5/2029	734,083	0.01%
MAF Sukuk Ltd.	\$200,000	5.00%	1/6/2033	194,479	0.00%
Masdar Abu Dhabi Future Energy Co.	\$400,000	4.88%	25/7/2033	396,189	0.00%
Mashreqbank PSC^	\$200,000	7.88%	24/2/2033	208,136	0.00%
MDGH GMTN RSC Ltd.	\$400,000	2.50%	21/5/2026	379,105	0.00%
MDGH GMTN RSC Ltd.	\$200,000	3.00%	28/3/2027	189,625	0.00%
MDGH GMTN RSC Ltd.	\$300,000	4.50%	7/11/2028	298,584	0.00%
MDGH GMTN RSC Ltd.	\$300,000	3.75%	19/4/2029	288,818	0.00%
MDGH GMTN RSC Ltd.	\$400,000	2.88%	7/11/2029	365,061	0.00%
MDGH GMTN RSC Ltd.	\$400,000	2.88%	21/5/2030	361,975	0.00%
MDGH GMTN RSC Ltd.	\$200,000	2.50%	3/6/2031	173,563	0.00%
MDGH GMTN RSC Ltd.	\$850,000	5.50%	28/4/2033	900,015	0.01%
MDGH GMTN RSC Ltd.	\$500,000	5.88%	1/5/2034	545,944	0.00%
MDGH GMTN RSC Ltd.	\$1,500,000	3.70%	7/11/2049	1,204,506	0.01%
MDGH GMTN RSC Ltd.	\$500,000	3.40%	7/6/2051	371,372	0.00%
MDGH GMTN RSC Ltd.	\$400,000	5.08%	22/5/2053	394,278	0.00%
National Central Cooling Co. PJSC	\$200,000	2.50%	21/10/2027	178,491	0.00%
NBK Tier 1 Ltd.^	\$300,000	3.63%	Perpetual	270,541	0.00%
Nbk Tier 2 Ltd.^	\$200,000	2.50%	24/11/2030	186,849	0.00%
RAK Capital	\$500,000	3.09%	31/3/2025	484,288	0.00%
Ruwais Power Co. PJSC	\$450,000	6.00%	31/8/2036	450,710	0.00%
Senaat Sukuk Ltd.	\$200,000	4.76%	5/12/2025	197,633	0.00%
Sweihaan PV Power Co. PJSC	\$290,853	3.63%	31/1/2049	239,041	0.00%
Tabreed Sukuk Spc Ltd.	\$200,000	5.50%	31/10/2025	200,188	0.00%
United Arab Emirates International Bond	\$400,000	2.00%	19/10/2031	340,191	0.00%
United Arab Emirates International Bond	\$700,000	4.05%	7/7/2032	689,684	0.01%
United Arab Emirates International Bond	\$600,000	4.92%	25/9/2033	631,500	0.01%
United Arab Emirates International Bond	\$400,000	2.88%	19/10/2041	304,364	0.00%
United Arab Emirates International Bond	\$500,000	4.95%	7/7/2052	491,525	0.00%
United Arab Emirates International Bond	\$800,000	3.25%	19/10/2061	578,246	0.00%
Unity 1 Sukuk Ltd.	\$200,000	2.39%	3/11/2025	189,320	0.00%
				<b>45,228,520</b>	<b>0.22%</b>
<b>United Kingdom 4.01% (31 December 2022: 3.71%)</b>					
3i Group plc	£400,000	3.75%	5/6/2040	409,916	0.00%
AA Bond Co., Ltd.	£200,000	6.27%	31/7/2025	254,894	0.00%
AA Bond Co., Ltd.	£200,000	5.50%	31/7/2027	242,240	0.00%
AA Bond Co., Ltd.	£181,000	3.25%	31/7/2028	196,055	0.00%
Accent Capital plc	£300,000	2.63%	18/7/2049	260,165	0.00%
Affinity Water Finance 2004 plc	£200,000	5.88%	13/7/2026	260,042	0.00%
Affordable Housing Finance plc	£200,000	3.80%	20/5/2042	236,174	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Affordable Housing Finance plc	£525,000	2.89%	11/8/2043	538,708	0.00%
Anchor Hanover Group	£500,000	2.00%	21/7/2051	367,798	0.00%
Anglian Water Services Financing plc	£1,000,000	4.50%	22/2/2026	1,264,827	0.01%
Anglian Water Services Financing plc	£100,000	4.50%	5/10/2027	126,300	0.00%
Anglian Water Services Financing plc	£537,000	6.00%	20/6/2039	739,337	0.01%
Annington Funding plc	£300,000	3.18%	12/7/2029	342,024	0.00%
Annington Funding plc	£300,000	2.31%	6/10/2032	298,011	0.00%
Annington Funding plc	£300,000	4.75%	9/8/2033	356,643	0.00%
Annington Funding plc	£500,000	3.69%	12/7/2034	537,126	0.00%
Annington Funding plc	£100,000	2.92%	6/10/2051	78,564	0.00%
Aptiv plc	€500,000	1.50%	10/3/2025	537,847	0.00%
Arqiva Financing plc	£63,337	4.88%	31/12/2032	78,712	0.00%
Ashtead Capital, Inc.	\$550,000	1.50%	12/8/2026	498,788	0.00%
Ashtead Capital, Inc.	\$250,000	4.38%	15/8/2027	240,199	0.00%
Ashtead Capital, Inc.	\$500,000	2.45%	12/8/2031	406,988	0.00%
Ashtead Capital, Inc.	\$500,000	5.95%	15/10/2033	509,381	0.00%
Aspire Defence Finance plc	£79,300	4.67%	31/3/2040	99,654	0.00%
Assura Financing plc	£230,000	1.50%	15/9/2030	238,216	0.00%
Aster Treasury plc	£1,000,000	5.41%	20/12/2032	1,362,136	0.01%
Astrazeneca Finance LLC	\$500,000	1.20%	28/5/2026	462,808	0.00%
Astrazeneca Finance LLC	\$300,000	1.75%	28/5/2028	268,720	0.00%
Astrazeneca Finance LLC	\$300,000	2.25%	28/5/2031	258,838	0.00%
Astrazeneca Finance LLC	\$450,000	4.88%	3/3/2033	465,355	0.00%
AstraZeneca plc	\$510,000	3.38%	16/11/2025	499,028	0.00%
AstraZeneca plc	\$1,118,000	0.70%	8/4/2026	1,029,547	0.01%
AstraZeneca plc	\$150,000	3.13%	12/6/2027	144,196	0.00%
AstraZeneca plc	€3,000,000	1.25%	12/5/2028	3,117,741	0.02%
AstraZeneca plc	€300,000	0.38%	3/6/2029	291,577	0.00%
AstraZeneca plc	\$250,000	1.38%	6/8/2030	207,841	0.00%
AstraZeneca plc	\$1,125,000	6.45%	15/9/2037	1,315,304	0.01%
AstraZeneca plc	\$100,000	4.00%	18/9/2042	90,834	0.00%
AstraZeneca plc	\$1,200,000	4.38%	17/8/2048	1,128,660	0.01%
AstraZeneca plc	\$1,000,000	2.13%	6/8/2050	640,058	0.00%
AstraZeneca plc	\$550,000	3.00%	28/5/2051	411,064	0.00%
Aviva plc^	£100,000	6.13%	14/11/2036	130,380	0.00%
Aviva plc^	£400,000	4.38%	12/9/2049	476,203	0.00%
Aviva plc^	£100,000	5.13%	4/6/2050	121,670	0.00%
Aviva plc^	£130,000	6.88%	20/5/2058	171,842	0.00%
Babcock International Group plc	£700,000	1.88%	5/10/2026	821,588	0.01%
Babcock International Group plc	£400,000	1.38%	13/9/2027	406,703	0.00%
BAE Systems Finance, Inc.	\$1,185,000	7.50%	1/7/2027	1,279,682	0.01%
BAE Systems Holdings, Inc.	\$125,000	3.85%	15/12/2025	122,368	0.00%
BAE Systems Holdings, Inc.	\$135,000	4.75%	7/10/2044	124,557	0.00%
BAE Systems plc	\$500,000	1.90%	15/2/2031	411,203	0.00%
BAE Systems plc	\$500,000	3.00%	15/9/2050	354,063	0.00%
Barclays plc	\$5,022,000	3.65%	16/3/2025	4,909,774	0.03%
Barclays plc	\$450,000	4.38%	12/1/2026	444,262	0.00%
Barclays plc	£1,000,000	3.00%	8/5/2026	1,208,907	0.01%
Barclays plc	\$320,000	5.20%	12/5/2026	317,804	0.00%
Barclays plc^	\$1,225,000	5.30%	9/8/2026	1,220,408	0.01%
Barclays plc^	\$500,000	7.33%	2/11/2026	516,316	0.00%
Barclays plc^	€700,000	2.89%	31/1/2027	760,332	0.01%
Barclays plc^	\$500,000	5.83%	9/5/2027	504,325	0.00%
Barclays plc^	CAD1,000,000	2.17%	23/6/2027	701,534	0.00%
Barclays plc	\$580,000	4.84%	9/5/2028	565,589	0.00%
Barclays plc^	\$800,000	5.50%	9/8/2028	804,221	0.01%
Barclays plc^	\$2,300,000	7.39%	2/11/2028	2,457,959	0.01%
Barclays plc	AUD1,250,000	4.00%	26/6/2029	767,959	0.01%
Barclays plc^	€2,500,000	0.58%	9/8/2029	2,377,079	0.01%
Barclays plc^	\$244,000	6.49%	13/9/2029	254,486	0.00%
Barclays plc^	£1,334,000	7.09%	6/11/2029	1,812,004	0.01%
Barclays plc^	\$405,000	5.09%	20/6/2030	392,365	0.00%
Barclays plc^	£1,000,000	6.37%	31/1/2031	1,322,433	0.01%
Barclays plc^	€400,000	1.13%	22/3/2031	407,118	0.00%
Barclays plc^	\$250,000	2.65%	24/6/2031	211,030	0.00%
Barclays plc^	\$500,000	2.67%	10/3/2032	412,658	0.00%
Barclays plc^	£700,000	8.41%	14/11/2032	951,516	0.01%
Barclays plc^	\$700,000	2.89%	24/11/2032	575,576	0.00%
Barclays plc^	\$800,000	5.75%	9/8/2033	807,003	0.01%
Barclays plc^	\$800,000	7.44%	2/11/2033	896,567	0.01%
Barclays plc^	€1,300,000	5.26%	29/1/2034	1,537,490	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc^	\$800,000	6.22%	9/5/2034	829,678	0.01%
Barclays plc^	\$600,000	7.12%	27/6/2034	638,595	0.00%
Barclays plc^	\$900,000	3.56%	23/9/2035	772,549	0.01%
Barclays plc^	\$375,000	3.81%	10/3/2042	281,774	0.00%
Barclays plc	\$500,000	5.25%	17/8/2045	489,990	0.00%
Barclays plc	\$725,000	4.95%	10/1/2047	678,982	0.00%
BAT Capital Corp.	\$1,000,000	2.79%	6/9/2024	979,522	0.01%
BAT Capital Corp.	£271,000	2.13%	15/8/2025	328,263	0.00%
BAT Capital Corp.	\$1,454,000	3.22%	6/9/2026	1,391,348	0.01%
BAT Capital Corp.	\$1,525,000	4.70%	2/4/2027	1,509,452	0.01%
BAT Capital Corp.	\$902,000	3.56%	15/8/2027	861,469	0.01%
BAT Capital Corp.	\$375,000	3.46%	6/9/2029	345,183	0.00%
BAT Capital Corp.	\$600,000	4.91%	2/4/2030	590,169	0.00%
BAT Capital Corp.	\$500,000	6.34%	2/8/2030	525,415	0.00%
BAT Capital Corp.	\$1,400,000	2.73%	25/3/2031	1,174,381	0.01%
BAT Capital Corp.	\$400,000	7.75%	19/10/2032	451,211	0.00%
BAT Capital Corp.	\$500,000	6.42%	2/8/2033	523,552	0.00%
BAT Capital Corp.	\$475,000	4.39%	15/8/2037	398,347	0.00%
BAT Capital Corp.	\$130,000	3.73%	25/9/2040	95,826	0.00%
BAT Capital Corp.	\$325,000	7.08%	2/8/2043	345,574	0.00%
BAT Capital Corp.	\$1,575,000	4.54%	15/8/2047	1,211,351	0.01%
BAT Capital Corp.	\$825,000	4.76%	6/9/2049	654,811	0.00%
BAT Capital Corp.	\$220,000	5.28%	2/4/2050	188,574	0.00%
BAT Capital Corp.	\$175,000	7.08%	2/8/2053	187,248	0.00%
BAT International Finance plc	\$375,000	1.67%	25/3/2026	348,280	0.00%
BAT International Finance plc	\$500,000	4.45%	16/3/2028	492,270	0.00%
BAT International Finance plc	£866,000	2.25%	26/6/2028	983,382	0.01%
BAT International Finance plc	\$500,000	5.93%	2/2/2029	519,691	0.00%
BAT International Finance plc	€700,000	2.25%	16/1/2030	688,120	0.00%
BAT International Finance plc	\$300,000	6.00%	24/11/2034	376,775	0.00%
BAT International Finance plc	€350,000	2.00%	13/3/2045	245,518	0.00%
Bazalgette Finance plc	£100,000	2.38%	29/11/2027	117,184	0.00%
Bazalgette Finance plc	£100,000	2.75%	10/3/2034	105,215	0.00%
Beazley Insurance DAC	\$200,000	5.50%	10/9/2029	180,006	0.00%
BG Energy Capital plc	€250,000	2.25%	21/11/2029	262,224	0.00%
BG Energy Capital plc	\$275,000	5.13%	15/10/2041	261,383	0.00%
Blend Funding plc	£500,000	3.46%	21/9/2047	505,735	0.00%
BNI Finance BV	€2,200,000	3.88%	1/12/2030	2,520,190	0.01%
BP Capital Markets BV	€2,500,000	4.32%	12/5/2035	2,928,562	0.02%
BP Capital Markets BV	€1,226,000	1.47%	21/9/2041	958,266	0.01%
BP Capital Markets plc^	€1,100,000	3.63%	Perpetual	1,137,508	0.01%
BP Capital Markets plc^	€900,000	3.25%	Perpetual	959,964	0.01%
BP Capital Markets plc	€560,000	1.95%	3/3/2025	607,521	0.00%
BP Capital Markets plc	CAD200,000	3.47%	15/5/2025	149,126	0.00%
BP Capital Markets plc	€1,000,000	2.97%	27/2/2026	1,097,892	0.01%
BP Capital Markets plc	\$200,000	3.28%	19/9/2027	192,396	0.00%
BP Capital Markets plc	€2,100,000	2.52%	7/4/2028	2,277,249	0.01%
BP Capital Markets plc	\$1,025,000	3.72%	28/11/2028	994,938	0.01%
BP Capital Markets plc	€600,000	1.23%	8/5/2031	578,587	0.00%
BP Capital Markets plc^	€600,000	4.25%	Perpetual	718,886	0.00%
BPHA Finance plc	£100,000	4.82%	11/4/2044	124,241	0.00%
British Airways 2019-1 Class AA Pass Through Trust	\$351,387	3.30%	15/12/2032	310,889	0.00%
British Airways 2020-1 Class A Pass Through Trust	\$250,108	4.25%	15/11/2032	232,011	0.00%
British Telecommunications plc	\$250,000	5.13%	4/12/2028	253,901	0.00%
British Telecommunications plc	\$600,000	3.25%	8/11/2029	548,184	0.00%
British Telecommunications plc	\$500,000	9.63%	15/12/2030	618,879	0.00%
Broadgate Financing plc	£50,000	5.00%	5/10/2031	62,320	0.00%
BUPA Finance plc	£371,000	5.00%	8/12/2026	464,976	0.00%
BUPA Finance plc	£300,000	1.75%	14/6/2027	344,702	0.00%
Cadent Finance plc	£100,000	2.63%	22/9/2038	92,455	0.00%
Cadent Finance plc	£100,000	3.13%	21/3/2040	97,111	0.00%
Cadent Finance plc	£600,000	2.75%	22/9/2046	507,980	0.00%
CCEP Finance Ireland DAC	€400,000	0.50%	6/9/2029	382,674	0.00%
CCEP Finance Ireland DAC	€400,000	0.88%	6/5/2033	356,974	0.00%
Centrica plc	£200,000	4.38%	13/3/2029	252,092	0.00%
Centrica plc	£300,000	7.00%	19/9/2033	439,816	0.00%
Centrica plc	\$200,000	5.38%	16/10/2043	181,432	0.00%
Centrica plc	£100,000	4.25%	12/9/2044	111,231	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£150,000	3.75%	17/10/2052	172,553	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£300,000	2.35%	27/6/2078	244,774	0.00%
Channel Link Enterprises Finance plc^	£1,000,000	3.04%	30/6/2050	1,135,073	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Church Commissioners for England	£200,000	3.25%	14/7/2032	237,802	0.00%
Church Commissioners for England	£200,000	3.63%	14/7/2052	212,985	0.00%
Circle Anglia Social Housing plc	£100,000	5.20%	2/3/2044	125,325	0.00%
Citizen Treasury plc	£300,000	3.25%	20/10/2048	283,491	0.00%
CK Hutchison Europe Finance 18 Ltd.	€300,000	2.00%	13/4/2030	300,444	0.00%
CK Hutchison Finance 16 Ltd.	€800,000	2.00%	6/4/2028	839,202	0.01%
CK Hutchison Group Telecom Finance SA	£500,000	2.00%	17/10/2027	573,170	0.00%
CK Hutchison International 16 Ltd.	\$300,000	2.75%	3/10/2026	283,521	0.00%
CK Hutchison International 17 II Ltd.	\$375,000	3.25%	29/9/2027	355,758	0.00%
CK Hutchison International 17 Ltd.	\$300,000	3.50%	5/4/2027	288,412	0.00%
CK Hutchison International 19 II Ltd.	\$200,000	2.75%	6/9/2029	179,840	0.00%
CK Hutchison International 19 II Ltd.	\$200,000	3.38%	6/9/2049	153,513	0.00%
CK Hutchison International 20 Ltd.	\$300,000	2.50%	8/5/2030	261,742	0.00%
CK Hutchison International 20 Ltd.	\$115,000	3.38%	8/5/2050	87,801	0.00%
CK Hutchison International 21 Ltd.	\$400,000	1.50%	15/4/2026	370,809	0.00%
CK Hutchison International 21 Ltd.	\$400,000	2.50%	15/4/2031	342,225	0.00%
CK Hutchison International 21 Ltd.	\$1,300,000	3.13%	15/4/2041	1,012,852	0.01%
CK Hutchison International 23 Ltd.	\$650,000	4.75%	21/4/2028	651,287	0.00%
CK Hutchison International 23 Ltd.	\$450,000	4.88%	21/4/2033	450,562	0.00%
Clarion Funding plc	£400,000	2.63%	18/1/2029	466,111	0.00%
Clarion Funding plc	£400,000	1.88%	22/1/2035	379,638	0.00%
Clarion Funding plc	£600,000	3.13%	19/4/2048	554,033	0.00%
Clydesdale Bank plc	£200,000	4.63%	8/6/2026	255,911	0.00%
Clydesdale Bank plc	€1,400,000	0.01%	22/9/2026	1,423,410	0.01%
Clydesdale Bank plc	€500,000	2.50%	22/6/2027	542,874	0.00%
Clydesdale Bank plc	€882,000	3.75%	22/8/2028	1,006,935	0.01%
CNH Industrial Finance Europe SA	€1,400,000	1.75%	12/9/2025	1,504,996	0.01%
CNH Industrial Finance Europe SA	€200,000	1.88%	19/1/2026	214,602	0.00%
CNH Industrial Finance Europe SA	€300,000	1.75%	25/3/2027	317,314	0.00%
CNH Industrial Finance Europe SA	€400,000	1.63%	3/7/2029	402,109	0.00%
CNH Industrial NV	\$125,000	3.85%	15/11/2027	120,969	0.00%
Coca-Cola Europacific Partners plc	€500,000	1.50%	8/11/2027	521,884	0.00%
Community Finance Co. 1 plc	£300,000	5.02%	31/7/2034	391,809	0.00%
Compass Group Finance Netherlands BV	€692,000	3.00%	8/3/2030	760,850	0.01%
Compass Group plc	£100,000	2.00%	5/9/2025	122,493	0.00%
Compass Group plc	£1,100,000	2.00%	3/7/2029	1,264,869	0.01%
Connect Plus M25 Issuer plc	£431,775	2.61%	31/3/2039	468,905	0.00%
Crh Finance UK plc	£200,000	4.13%	2/12/2029	247,636	0.00%
CSL Finance plc	\$450,000	4.05%	27/4/2029	437,471	0.00%
Derwent London plc	£200,000	1.88%	17/11/2031	202,921	0.00%
Diageo Capital BV	€600,000	1.88%	8/6/2034	588,279	0.00%
Diageo Capital plc	\$250,000	1.38%	29/9/2025	236,290	0.00%
Diageo Capital plc	\$400,000	5.20%	24/10/2025	403,533	0.00%
Diageo Capital plc	\$400,000	5.30%	24/10/2027	413,142	0.00%
Diageo Capital plc	\$750,000	2.38%	24/10/2029	675,960	0.00%
Diageo Capital plc	\$325,000	2.00%	29/4/2030	281,268	0.00%
Diageo Capital plc	\$750,000	2.13%	29/4/2032	626,406	0.00%
Diageo Capital plc	\$475,000	5.50%	24/1/2033	505,643	0.00%
Diageo Capital plc	\$100,000	5.88%	30/9/2036	110,264	0.00%
Diageo Capital plc	\$200,000	3.88%	29/4/2043	174,249	0.00%
Diageo Finance plc	€700,000	1.00%	22/4/2025	749,705	0.01%
Diageo Finance plc	£500,000	1.75%	12/10/2026	600,096	0.00%
Diageo Finance plc	€600,000	1.50%	22/10/2027	629,541	0.00%
Diageo Finance plc	£1,000,000	2.38%	8/6/2028	1,192,931	0.01%
Diageo Finance plc	£400,000	1.25%	28/3/2033	398,879	0.00%
Diageo Finance plc	£1,000,000	2.75%	8/6/2038	1,032,589	0.01%
Diageo Investment Corp.	\$150,000	7.45%	15/4/2035	182,235	0.00%
Diageo Investment Corp.	\$60,000	4.25%	11/5/2042	54,678	0.00%
DS Smith plc	€1,000,000	0.88%	12/9/2026	1,030,629	0.01%
DS Smith plc	£400,000	2.88%	26/7/2029	459,648	0.00%
DWR Cymru Financing UK plc	£600,000	1.38%	31/3/2033	582,610	0.00%
DWR Cymru Financing UK plc	£800,000	2.38%	31/3/2034	763,976	0.01%
DWR Cymru Financing UK plc	£100,000	2.50%	31/3/2036	100,704	0.00%
Eastern Power Networks plc	£500,000	1.88%	1/6/2035	481,905	0.00%
easyJet FinCo BV	€1,104,000	1.88%	3/3/2028	1,139,869	0.01%
Electricity North West Ltd.	£150,000	8.88%	25/3/2026	207,810	0.00%
EMH Treasury plc	£100,000	4.50%	29/1/2044	118,723	0.00%
ENW Finance plc	£300,000	1.42%	30/7/2030	318,378	0.00%
Eversholt Funding plc	£295,714	6.70%	22/2/2035	404,478	0.00%
Eversholt Funding plc	£200,000	3.53%	7/8/2042	202,409	0.00%
Experian Finance plc	€300,000	1.38%	25/6/2026	316,926	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Experian Finance plc	\$295,000	4.25%	1/2/2029	291,280	0.00%
Experian Finance plc	\$200,000	2.75%	8/3/2030	175,647	0.00%
Flagship Finance plc	£200,000	1.88%	14/7/2061	134,485	0.00%
Gatwick Funding Ltd.	£300,000	6.13%	2/3/2026	390,993	0.00%
Gatwick Funding Ltd.	£579,000	2.50%	15/4/2030	648,736	0.00%
Gatwick Funding Ltd.	£100,000	4.63%	27/3/2034	122,273	0.00%
Gatwick Funding Ltd.	£300,000	3.13%	28/9/2039	293,095	0.00%
GlaxoSmithKline Capital plc	£1,000,000	1.25%	12/10/2028	1,138,007	0.01%
GlaxoSmithKline Capital plc	\$1,175,000	3.38%	1/6/2029	1,132,121	0.01%
GlaxoSmithKline Capital plc	€1,200,000	1.75%	21/5/2030	1,241,679	0.01%
GlaxoSmithKline Capital plc	£53,000	5.25%	19/12/2033	73,885	0.00%
GlaxoSmithKline Capital plc	£800,000	1.63%	12/5/2035	779,311	0.01%
GlaxoSmithKline Capital, Inc.	\$150,000	5.38%	15/4/2034	161,610	0.00%
GlaxoSmithKline Capital, Inc.	\$1,100,000	6.38%	15/5/2038	1,279,132	0.01%
GlaxoSmithKline Capital, Inc.	\$200,000	4.20%	18/3/2043	186,751	0.00%
Global Switch Finance BV	€519,000	1.38%	7/10/2030	518,002	0.00%
Grainger plc	£200,000	3.38%	24/4/2028	235,177	0.00%
Great Places Housing Group Ltd.	£200,000	4.75%	22/10/2042	245,714	0.00%
Greater Gabbard OFTO plc	£64,665	4.14%	29/11/2032	80,095	0.00%
Greene King Finance plc	£128,543	4.06%	15/3/2035	149,871	0.00%
Greensquareaccord Ltd.	£300,000	5.25%	30/11/2047	378,054	0.00%
GSK Capital BV	€486,000	3.00%	28/11/2027	541,164	0.00%
Gwynt y Mor OFTO plc	£66,815	2.78%	17/2/2034	75,784	0.00%
Haleon Netherlands Capital BV	€500,000	1.25%	29/3/2026	529,874	0.00%
Haleon UK Capital plc	£300,000	2.88%	29/10/2028	360,556	0.00%
Haleon UK Capital plc	£200,000	3.38%	29/3/2038	217,723	0.00%
Heathrow Funding Ltd.	CAD25,000	3.25%	21/5/2025	18,501	0.00%
Heathrow Funding Ltd.	€4,066,000	1.50%	12/10/2025	4,350,706	0.02%
Heathrow Funding Ltd.	CAD200,000	3.40%	8/3/2028	145,449	0.00%
Heathrow Funding Ltd.	£461,000	2.63%	16/3/2028	522,535	0.00%
Heathrow Funding Ltd.	£700,000	2.75%	13/10/2029	808,461	0.01%
Heathrow Funding Ltd.	€100,000	1.50%	11/2/2030	98,368	0.00%
Heathrow Funding Ltd.	CAD810,000	3.78%	4/9/2030	577,453	0.00%
Heathrow Funding Ltd.	€3,000,000	1.13%	8/10/2030	2,834,883	0.02%
Heathrow Funding Ltd.	CAD540,000	3.66%	13/1/2031	380,270	0.00%
Heathrow Funding Ltd.	£1,275,000	6.45%	10/12/2031	1,801,329	0.01%
Heathrow Funding Ltd.	€1,500,000	4.50%	11/7/2033	1,763,042	0.01%
Heathrow Funding Ltd.	€500,000	1.88%	14/3/2034	465,345	0.00%
Heathrow Funding Ltd.	£200,000	5.88%	13/5/2041	275,508	0.00%
Hexagon Housing Association Ltd.	£200,000	3.63%	22/4/2048	191,240	0.00%
HSBC Bank Capital Funding Sterling 1 LP <sup>^</sup>	£100,000	5.84%	Perpetual	133,107	0.00%
HSBC Capital Funding Dollar 1 LP <sup>^</sup>	\$200,000	10.18%	Perpetual	254,757	0.00%
HSBC Holdings plc	\$375,000	4.25%	18/8/2025	366,955	0.00%
HSBC Holdings plc	\$1,683,000	4.30%	8/3/2026	1,655,448	0.01%
HSBC Holdings plc <sup>^</sup>	\$450,000	3.00%	10/3/2026	436,523	0.00%
HSBC Holdings plc <sup>^</sup>	\$1,000,000	1.65%	18/4/2026	950,416	0.01%
HSBC Holdings plc	\$300,000	3.90%	25/5/2026	292,161	0.00%
HSBC Holdings plc <sup>^</sup>	\$4,013,000	2.10%	4/6/2026	3,820,776	0.02%
HSBC Holdings plc <sup>^</sup>	\$725,000	7.34%	3/11/2026	752,903	0.01%
HSBC Holdings plc <sup>^</sup>	£1,510,000	2.26%	13/11/2026	1,824,570	0.01%
HSBC Holdings plc <sup>^</sup>	€400,000	0.31%	13/11/2026	416,327	0.00%
HSBC Holdings plc <sup>^</sup>	€1,550,000	3.02%	15/6/2027	1,691,220	0.01%
HSBC Holdings plc <sup>^</sup>	£1,000,000	1.75%	24/7/2027	1,170,855	0.01%
HSBC Holdings plc <sup>^</sup>	\$1,250,000	2.25%	22/11/2027	1,147,579	0.01%
HSBC Holdings plc	£100,000	5.75%	20/12/2027	132,446	0.00%
HSBC Holdings plc <sup>^</sup>	€300,000	4.75%	10/3/2028	343,711	0.00%
HSBC Holdings plc <sup>^</sup>	\$1,000,000	4.04%	13/3/2028	963,649	0.01%
HSBC Holdings plc <sup>^</sup>	\$2,300,000	4.76%	9/6/2028	2,267,695	0.01%
HSBC Holdings plc <sup>^</sup>	£1,600,000	3.00%	22/7/2028	1,898,704	0.01%
HSBC Holdings plc <sup>^</sup>	\$545,000	5.21%	11/8/2028	544,793	0.00%
HSBC Holdings plc <sup>^</sup>	\$500,000	2.01%	22/9/2028	445,098	0.00%
HSBC Holdings plc <sup>^</sup>	\$2,125,000	7.39%	3/11/2028	2,276,878	0.01%
HSBC Holdings plc <sup>^</sup>	\$1,000,000	6.16%	9/3/2029	1,033,285	0.01%
HSBC Holdings plc <sup>^</sup>	\$500,000	2.21%	17/8/2029	436,497	0.00%
HSBC Holdings plc <sup>^</sup>	€1,450,000	0.64%	24/9/2029	1,405,228	0.01%
HSBC Holdings plc	\$775,000	4.95%	31/3/2030	768,261	0.01%
HSBC Holdings plc <sup>^</sup>	\$280,000	3.97%	22/5/2030	261,654	0.00%
HSBC Holdings plc <sup>^</sup>	\$200,000	2.85%	4/6/2031	172,180	0.00%
HSBC Holdings plc <sup>^</sup>	\$900,000	2.36%	18/8/2031	747,025	0.01%
HSBC Holdings plc <sup>^</sup>	€500,000	4.79%	10/3/2032	583,968	0.00%
HSBC Holdings plc <sup>^</sup>	\$1,200,000	2.80%	24/5/2032	1,001,513	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc^	€1,000,000	6.36%	16/11/2032	1,188,656	0.01%
HSBC Holdings plc^	\$1,750,000	2.87%	22/11/2032	1,456,385	0.01%
HSBC Holdings plc^	\$1,000,000	4.76%	29/3/2033	931,984	0.01%
HSBC Holdings plc^	€600,000	4.86%	23/5/2033	702,662	0.00%
HSBC Holdings plc^	\$625,000	5.40%	11/8/2033	627,982	0.00%
HSBC Holdings plc^	\$775,000	8.11%	3/11/2033	892,855	0.01%
HSBC Holdings plc^	\$1,300,000	6.25%	9/3/2034	1,377,178	0.01%
HSBC Holdings plc^	\$800,000	6.55%	20/6/2034	837,407	0.01%
HSBC Holdings plc^	€1,300,000	8.20%	16/11/2034	1,829,523	0.01%
HSBC Holdings plc	\$2,675,000	6.50%	2/5/2036	2,802,900	0.01%
HSBC Holdings plc	\$800,000	6.50%	15/9/2037	851,556	0.01%
HSBC Holdings plc	\$200,000	6.80%	1/6/2038	214,108	0.00%
HSBC Holdings plc	€200,000	6.00%	29/3/2040	256,176	0.00%
HSBC Holdings plc	\$225,000	6.10%	14/1/2042	255,965	0.00%
HSBC Holdings plc^	\$1,100,000	6.33%	9/3/2044	1,188,357	0.01%
HSBC Holdings plc	\$580,000	5.25%	14/3/2044	566,411	0.00%
Hutchison Whampoa International 03/33 Ltd.	\$285,000	7.45%	24/11/2033	335,760	0.00%
Hyde Housing Association Ltd.	€650,000	1.75%	18/8/2055	421,254	0.00%
IHG Finance LLC	€1,600,000	4.38%	28/11/2029	1,832,193	0.01%
Imperial Brands Finance Netherlands BV	€1,200,000	5.25%	15/2/2031	1,371,985	0.01%
Imperial Brands Finance Netherlands BV	€650,000	1.75%	18/3/2033	560,914	0.00%
Imperial Brands Finance plc	\$400,000	4.25%	21/7/2025	392,934	0.00%
Imperial Brands Finance plc	\$400,000	3.50%	26/7/2026	381,868	0.00%
Imperial Brands Finance plc	\$300,000	6.13%	27/7/2027	307,809	0.00%
Imperial Brands Finance plc	\$200,000	3.88%	26/7/2029	186,642	0.00%
Incommunities Treasury plc	€500,000	3.25%	21/3/2049	492,054	0.00%
Informa plc	€200,000	3.13%	5/7/2026	244,079	0.00%
Informa plc	€300,000	1.25%	22/4/2028	303,487	0.00%
International Distributions Services plc	€300,000	1.25%	8/10/2026	309,504	0.00%
Investec plc^	€120,000	1.88%	16/7/2028	131,102	0.00%
Just Group plc^	€300,000	7.00%	15/4/2031	380,052	0.00%
Juturna European Loan Conduit No 16 plc	€2,090,333	5.06%	10/8/2033	2,703,650	0.01%
Karbon Homes Ltd.	€940,000	3.38%	15/11/2047	960,737	0.01%
Land Securities Capital Markets plc	€900,000	2.40%	8/2/2029	1,046,183	0.01%
Land Securities Capital Markets plc	€200,000	2.63%	22/9/2037	200,551	0.00%
LCR Finance plc	€50,000	4.50%	7/12/2028	65,808	0.00%
LCR Finance plc	€100,000	4.50%	7/12/2038	131,487	0.00%
LCR Finance plc	€50,000	5.10%	7/3/2051	71,445	0.00%
Leeds Building Society^	€300,000	1.50%	16/3/2027	350,392	0.00%
Leeds Building Society	€700,000	1.38%	6/10/2027	786,609	0.01%
Legal & General Finance plc	€40,000	5.88%	11/12/2031	55,784	0.00%
Legal & General Group plc^	\$500,000	5.25%	21/3/2047	481,267	0.00%
Legal & General Group plc^	€600,000	5.13%	14/11/2048	748,095	0.01%
Legal & General Group plc^	€400,000	5.50%	27/6/2064	503,720	0.00%
Linde Finance BV	€1,000,000	0.55%	19/5/2032	914,872	0.01%
Lloyds Bank plc	€100,000	5.13%	7/3/2025	127,714	0.00%
Lloyds Bank plc	€500,000	0.63%	26/3/2025	534,235	0.00%
Lloyds Bank plc	€100,000	4.88%	30/3/2027	130,052	0.00%
Lloyds Bank plc	€100,000	6.00%	8/2/2029	138,731	0.00%
Lloyds Banking Group plc	CAD200,000	3.50%	3/2/2025	147,795	0.00%
Lloyds Banking Group plc	\$835,000	4.58%	10/12/2025	817,925	0.01%
Lloyds Banking Group plc^	\$275,000	4.72%	11/8/2026	271,421	0.00%
Lloyds Banking Group plc	\$1,694,000	3.75%	11/1/2027	1,627,683	0.01%
Lloyds Banking Group plc	AUD1,000,000	4.25%	22/11/2027	654,039	0.00%
Lloyds Banking Group plc^	\$500,000	3.75%	18/3/2028	478,734	0.00%
Lloyds Banking Group plc	\$2,600,000	4.55%	16/8/2028	2,560,404	0.01%
Lloyds Banking Group plc^	\$300,000	3.57%	7/11/2028	282,280	0.00%
Lloyds Banking Group plc^	\$450,000	5.87%	6/3/2029	461,270	0.00%
Lloyds Banking Group plc^	€1,300,000	3.13%	24/8/2030	1,397,689	0.01%
Lloyds Banking Group plc^	€486,000	4.75%	21/9/2031	567,225	0.00%
Lloyds Banking Group plc^	€1,030,000	1.99%	15/12/2031	1,178,777	0.01%
Lloyds Banking Group plc^	AUD3,700,000	7.09%	31/8/2033	2,636,894	0.01%
Lloyds Banking Group plc^	\$950,000	7.95%	15/11/2033	1,089,800	0.01%
Lloyds Banking Group plc^	\$460,000	3.37%	14/12/2046	320,316	0.00%
Lloyds Banking Group plc	\$550,000	4.34%	9/1/2048	442,261	0.00%
Logicor 2019-1 UK plc	€500,000	1.88%	17/11/2026	586,261	0.00%
London & Quadrant Housing Trust	€800,000	2.63%	28/2/2028	940,141	0.01%
London & Quadrant Housing Trust	€400,000	5.49%	15/6/2042	528,635	0.00%
London & Quadrant Housing Trust	€100,000	3.75%	27/10/2049	100,811	0.00%
London & Quadrant Housing Trust	€300,000	3.13%	28/2/2053	269,252	0.00%
London Power Networks plc	€137,000	2.63%	1/3/2029	160,776	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
London Power Networks plc	£504,000	5.88%	15/11/2040	708,569	0.00%
London Stock Exchange Group plc	€300,000	0.88%	19/9/2024	324,595	0.00%
London Stock Exchange Group plc	€500,000	1.75%	6/12/2027	528,957	0.00%
London Stock Exchange Group plc	€249,000	1.75%	19/9/2029	257,164	0.00%
Lseg Netherlands BV	€600,000	0.00%	6/4/2025	635,295	0.00%
LSEGA Financing plc	\$400,000	2.00%	6/4/2028	357,387	0.00%
LSEGA Financing plc	\$700,000	2.50%	6/4/2031	601,641	0.00%
M&G plc^	\$200,000	6.50%	20/10/2048	198,550	0.00%
M&G plc^	£400,000	5.63%	20/10/2051	486,039	0.00%
M&G plc^	£500,000	5.56%	20/7/2055	582,351	0.00%
M&G plc^	£500,000	6.34%	19/12/2063	610,049	0.00%
Manchester Airport Group Funding plc	£500,000	2.88%	30/9/2044	452,247	0.00%
Martlet Homes Ltd.	£500,000	3.00%	9/5/2052	458,133	0.00%
Mead Johnson Nutrition Co.	\$200,000	4.13%	15/11/2025	197,294	0.00%
Mead Johnson Nutrition Co.	\$75,000	5.90%	1/11/2039	79,751	0.00%
Mead Johnson Nutrition Co.	\$250,000	4.60%	1/6/2044	234,508	0.00%
Metropolitan Funding plc	£200,000	4.13%	5/4/2048	212,582	0.00%
Mobico Group plc	£300,000	2.38%	20/11/2028	335,134	0.00%
Morhomes plc	£100,000	3.40%	19/2/2038	104,152	0.00%
Motability Operations Group plc	€300,000	0.88%	14/3/2025	321,627	0.00%
Motability Operations Group plc	€700,000	0.38%	3/1/2026	731,466	0.00%
Motability Operations Group plc	€600,000	0.13%	20/7/2028	583,222	0.00%
Motability Operations Group plc	€225,000	2.38%	14/3/2032	247,848	0.00%
Motability Operations Group plc	£100,000	3.63%	10/3/2036	115,909	0.00%
Motability Operations Group plc	£500,000	2.38%	3/7/2039	477,773	0.00%
Motability Operations Group plc	£400,000	1.50%	20/1/2041	320,977	0.00%
Motability Operations Group plc	£100,000	2.13%	18/1/2042	87,608	0.00%
Myriad Capital plc	£200,000	4.75%	20/12/2043	234,821	0.00%
Narragansett Electric Co.	\$595,000	3.92%	1/8/2028	575,356	0.00%
National Gas Transmission plc	€300,000	4.25%	5/4/2030	343,947	0.00%
National Gas Transmission plc	£200,000	1.38%	7/2/2031	201,993	0.00%
National Gas Transmission plc	£750,000	1.13%	14/1/2033	695,831	0.00%
National Gas Transmission plc	£700,000	5.75%	5/4/2035	939,494	0.01%
National Gas Transmission plc	£350,000	1.63%	14/1/2043	254,523	0.00%
National Grid Electricity Distribution East Midlands plc	€1,094,000	3.53%	20/9/2028	1,227,425	0.01%
National Grid Electricity Distribution East Midlands plc	£300,000	1.75%	9/9/2031	310,783	0.00%
National Grid Electricity Distribution East Midlands plc	€773,000	3.95%	20/9/2032	878,330	0.01%
National Grid Electricity Distribution South Wales plc	£500,000	1.63%	7/10/2035	451,224	0.00%
National Grid Electricity Distribution South West plc	£200,000	5.75%	23/3/2040	271,062	0.00%
National Grid Electricity Distribution West Midlands plc	£100,000	5.75%	16/4/2032	135,767	0.00%
National Grid Electricity Transmission plc	€300,000	0.19%	20/1/2025	319,671	0.00%
National Grid Electricity Transmission plc	£300,000	1.38%	16/9/2026	352,408	0.00%
National Grid Electricity Transmission plc	CAD340,000	2.30%	22/6/2029	230,452	0.00%
National Grid Electricity Transmission plc	£300,000	2.00%	16/9/2038	261,583	0.00%
National Grid plc	€1,120,000	0.16%	20/1/2028	1,095,956	0.01%
National Grid plc	\$500,000	5.60%	12/6/2028	515,498	0.00%
National Grid plc	€2,300,000	0.25%	1/9/2028	2,218,557	0.01%
National Grid plc	€400,000	3.88%	16/1/2029	454,206	0.00%
National Grid plc	€250,000	0.55%	18/9/2029	237,410	0.00%
National Grid plc	\$500,000	5.81%	12/6/2033	525,627	0.00%
National Grid plc	€400,000	3.25%	30/3/2034	419,841	0.00%
National Grid plc	€600,000	4.28%	16/1/2035	685,947	0.00%
Nationwide Building Society	\$200,000	3.90%	21/7/2025	196,095	0.00%
Nationwide Building Society	€1,000,000	0.25%	22/7/2025	1,051,375	0.01%
Nationwide Building Society	\$1,250,000	1.00%	28/8/2025	1,166,433	0.01%
Nationwide Building Society	£100,000	5.63%	28/1/2026	130,446	0.00%
Nationwide Building Society	£600,000	3.00%	6/5/2026	736,269	0.01%
Nationwide Building Society	\$1,400,000	4.00%	14/9/2026	1,342,670	0.01%
Nationwide Building Society	€3,983,000	4.50%	1/11/2026	4,538,137	0.02%
Nationwide Building Society	\$900,000	5.26%	10/11/2026	916,798	0.01%
Nationwide Building Society	€1,000,000	0.25%	14/9/2028	964,080	0.01%
Nationwide Building Society^	\$450,000	4.30%	8/3/2029	430,987	0.00%
Nationwide Building Society	€800,000	3.25%	5/9/2029	882,228	0.01%
Nationwide Building Society^	\$300,000	3.96%	18/7/2030	279,998	0.00%
NatWest Group plc^	€3,000,000	1.75%	2/3/2026	3,226,824	0.02%
NatWest Group plc^	\$250,000	7.47%	10/11/2026	258,707	0.00%
NatWest Group plc^	£300,000	3.13%	28/3/2027	363,426	0.00%
NatWest Group plc^	€100,000	4.70%	14/3/2028	113,668	0.00%
NatWest Group plc^	\$395,000	5.52%	30/9/2028	397,641	0.00%
NatWest Group plc^	€500,000	4.77%	16/2/2029	574,368	0.00%
NatWest Group plc^	£600,000	3.62%	29/3/2029	716,892	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Group plc^	\$1,000,000	4.89%	18/5/2029	982,934	0.01%
NatWest Group plc^	\$500,000	5.81%	13/9/2029	513,123	0.00%
NatWest Group plc^	€1,000,000	0.67%	14/9/2029	959,336	0.01%
NatWest Group plc^	\$700,000	5.08%	27/1/2030	690,636	0.00%
NatWest Group plc^	£1,000,000	3.62%	14/8/2030	1,219,830	0.01%
NatWest Group plc^	£1,000,000	2.11%	28/11/2031	1,135,672	0.01%
NatWest Group plc^	€800,000	1.04%	14/9/2032	780,716	0.01%
NatWest Group plc^	£400,000	7.42%	6/6/2033	532,779	0.00%
NatWest Group plc^	\$800,000	3.03%	28/11/2035	665,593	0.00%
NatWest Markets plc	\$3,100,000	3.48%	22/3/2025	3,037,329	0.02%
NatWest Markets plc	AUD2,500,000	5.05%	12/8/2025	1,701,764	0.01%
NatWest Markets plc	\$500,000	1.60%	29/9/2026	456,969	0.00%
NatWest Markets plc	£900,000	6.38%	8/11/2027	1,209,192	0.01%
NatWest Markets plc	AUD2,400,000	5.90%	23/8/2028	1,676,681	0.01%
Network Rail Infrastructure Finance plc	£250,000	4.38%	9/12/2030	329,755	0.00%
Network Rail Infrastructure Finance plc	£50,000	4.75%	29/11/2035	67,604	0.00%
New England Power Co.	\$250,000	3.80%	5/12/2047	197,231	0.00%
New England Power Co.	\$250,000	2.81%	6/10/2050	159,901	0.00%
Next Group plc	£300,000	3.00%	26/8/2025	369,890	0.00%
Next Group plc	£200,000	3.63%	18/5/2028	242,766	0.00%
Niagara Mohawk Power Corp.	\$175,000	4.12%	28/11/2042	144,307	0.00%
Northern Gas Networks Finance plc	£200,000	4.88%	15/11/2035	249,947	0.00%
Northern Powergrid Northeast plc	£500,000	1.88%	16/6/2062	333,526	0.00%
Northern Powergrid Yorkshire plc	£100,000	5.13%	4/5/2035	130,375	0.00%
Northern Powergrid Yorkshire plc	£200,000	2.25%	9/10/2059	146,225	0.00%
Northumbrian Water Finance plc	£200,000	1.63%	11/10/2026	233,072	0.00%
Northumbrian Water Finance plc	£100,000	5.13%	23/1/2042	121,387	0.00%
Notting Hill Genesis	£900,000	3.25%	12/10/2048	842,036	0.01%
Notting Hill Genesis	£100,000	4.38%	20/2/2054	113,670	0.00%
nVent Finance Sarl	\$85,000	4.55%	15/4/2028	82,609	0.00%
nVent Finance Sarl	\$500,000	2.75%	15/11/2031	410,453	0.00%
Optivo Finance plc	£300,000	5.25%	13/3/2043	379,280	0.00%
Orbit Capital plc	£300,000	2.00%	24/11/2038	263,463	0.00%
Orbit Capital plc	£200,000	3.50%	24/3/2045	200,501	0.00%
Paragon Treasury plc	£500,000	2.00%	7/5/2036	456,890	0.00%
Pearson Funding plc	£200,000	3.75%	4/6/2030	238,001	0.00%
Phoenix Group Holdings plc	£1,100,000	5.87%	13/6/2029	1,376,047	0.01%
Platform HG Financing plc	£900,000	1.93%	15/9/2041	777,183	0.01%
Prs Finance plc	£1,000,000	2.00%	23/1/2029	1,167,404	0.01%
Prudential Funding Asia plc	\$250,000	3.13%	14/4/2030	224,727	0.00%
Prudential Funding Asia plc	\$260,000	6.13%	19/12/2031	347,064	0.00%
Prudential Funding Asia plc	\$500,000	3.63%	24/3/2032	449,671	0.00%
RAC Bond Co. plc	£200,000	4.87%	6/5/2026	247,658	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€400,000	0.38%	19/5/2026	416,709	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€500,000	0.75%	19/5/2030	483,837	0.00%
Reckitt Benckiser Treasury Services plc	\$1,925,000	3.00%	26/6/2027	1,827,054	0.01%
Reckitt Benckiser Treasury Services plc	£400,000	1.75%	19/5/2032	428,010	0.00%
RELX Capital, Inc.	€200,000	1.30%	12/5/2025	214,665	0.00%
RELX Capital, Inc.	\$150,000	4.00%	18/3/2029	147,492	0.00%
RELX Capital, Inc.	\$200,000	4.75%	20/5/2032	202,097	0.00%
RELX Finance BV	€500,000	0.50%	10/3/2028	500,886	0.00%
RELX Finance BV	€200,000	0.88%	10/3/2032	186,418	0.00%
Rentokil Initial plc	€600,000	0.88%	30/5/2026	627,240	0.00%
Rentokil Initial plc	€1,400,000	0.50%	14/10/2028	1,369,927	0.01%
Reynolds American, Inc.	\$171,000	4.45%	12/6/2025	169,032	0.00%
Reynolds American, Inc.	\$600,000	5.70%	15/8/2035	592,080	0.00%
Reynolds American, Inc.	\$1,725,000	5.85%	15/8/2045	1,625,084	0.01%
Rothesay Life plc^	\$200,000	4.88%	Perpetual	161,171	0.00%
Rothesay Life plc	£1,250,000	3.38%	12/7/2026	1,505,363	0.01%
Rothesay Life plc	£300,000	7.73%	16/5/2033	407,632	0.00%
Sage Group plc	€216,000	3.82%	15/2/2028	245,399	0.00%
Sage Group plc	£400,000	2.88%	8/2/2034	429,942	0.00%
Sanctuary Capital plc	£500,000	6.70%	23/3/2039	769,761	0.01%
Sanctuary Capital plc	£400,000	2.38%	14/4/2050	321,683	0.00%
Santander UK Group Holdings plc^	£2,000,000	2.92%	8/5/2026	2,438,194	0.01%
Santander UK Group Holdings plc^	\$835,000	1.53%	21/8/2026	779,023	0.01%
Santander UK Group Holdings plc^	\$650,000	1.67%	14/6/2027	591,659	0.00%
Santander UK Group Holdings plc^	\$800,000	3.82%	3/11/2028	751,755	0.01%
Santander UK Group Holdings plc^	€800,000	0.60%	13/9/2029	760,176	0.01%
Santander UK Group Holdings plc^	\$500,000	2.90%	15/3/2032	429,347	0.00%
Santander UK plc	€1,000,000	0.50%	10/1/2025	1,071,591	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Santander UK plc	£870,000	5.75%	2/3/2026	1,131,663	0.01%
Santander UK plc	\$200,000	3.21%	12/6/2026	193,303	0.00%
Santander UK plc	€710,000	0.05%	12/1/2027	719,900	0.00%
Santander UK plc	€4,300,000	1.13%	12/3/2027	4,489,817	0.02%
Santander UK plc	£1,330,000	5.25%	16/2/2029	1,788,178	0.01%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	122,153	0.00%
Scottish Hydro Electric Transmission plc	£500,000	2.25%	27/9/2035	497,603	0.00%
Segro Capital Sarl	€200,000	1.25%	23/3/2026	211,258	0.00%
Segro plc	£200,000	2.38%	11/10/2029	227,111	0.00%
Segro plc	£500,000	2.88%	11/10/2037	508,011	0.00%
Segro plc	£150,000	5.13%	6/12/2041	191,799	0.00%
SELP Finance Sarl	€427,000	1.50%	20/11/2025	453,771	0.00%
Severn Trent Utilities Finance plc	£100,000	2.75%	5/12/2031	111,128	0.00%
Severn Trent Utilities Finance plc	£160,000	2.63%	22/2/2033	171,405	0.00%
Severn Trent Utilities Finance plc	£511,000	4.63%	30/11/2034	637,516	0.00%
Severn Trent Utilities Finance plc	£100,000	4.88%	24/1/2042	123,700	0.00%
Sky Ltd.	€500,000	2.25%	17/11/2025	543,008	0.00%
Sky Ltd.	€500,000	2.50%	15/9/2026	544,161	0.00%
Sky Ltd.	£50,000	6.00%	21/5/2027	67,315	0.00%
Sky Ltd.	£100,000	4.00%	26/11/2029	126,020	0.00%
Smith & Nephew plc	\$485,000	2.03%	14/10/2030	400,837	0.00%
South Eastern Power Networks plc	£1,000,000	5.63%	30/9/2030	1,355,569	0.01%
South Eastern Power Networks plc	£340,000	6.38%	12/11/2031	486,322	0.00%
South Eastern Power Networks plc	£500,000	1.75%	30/9/2034	483,309	0.00%
Southern Gas Networks plc	£1,300,000	2.50%	3/2/2025	1,608,034	0.01%
Southern Gas Networks plc	£50,000	4.88%	21/3/2029	64,874	0.00%
Southern Gas Networks plc	£200,000	3.10%	15/9/2036	204,771	0.00%
Southern Housing	£100,000	3.50%	19/10/2047	95,135	0.00%
Southern Water Services Finance Ltd.	£650,000	6.64%	31/3/2026	837,883	0.01%
Sovereign Housing Capital plc	£300,000	4.77%	1/6/2043	372,018	0.00%
Sovereign Housing Capital plc	£200,000	2.38%	4/11/2048	161,887	0.00%
SP Manweb plc	£150,000	4.88%	20/9/2027	194,021	0.00%
SSE plc^	€500,000	3.13%	Perpetual	523,609	0.00%
SSE plc^	€400,000	4.00%	Perpetual	428,485	0.00%
SSE plc	€500,000	1.25%	16/4/2025	536,238	0.00%
SSE plc	€500,000	0.88%	6/9/2025	530,531	0.00%
SSE plc	£200,000	8.38%	20/11/2028	298,766	0.00%
SSE plc	€500,000	1.75%	16/4/2030	506,578	0.00%
SSE plc	€500,000	4.00%	5/9/2031	577,364	0.00%
Standard Chartered plc	\$250,000	3.20%	17/4/2025	243,701	0.00%
Standard Chartered plc^	\$1,235,000	2.82%	30/1/2026	1,194,535	0.01%
Standard Chartered plc	\$950,000	4.05%	12/4/2026	925,919	0.01%
Standard Chartered plc^	\$1,200,000	6.17%	9/1/2027	1,218,353	0.01%
Standard Chartered plc^	\$800,000	6.19%	6/7/2027	813,196	0.01%
Standard Chartered plc^	\$275,000	2.61%	12/1/2028	251,578	0.00%
Standard Chartered plc^	\$400,000	7.77%	16/11/2028	431,677	0.00%
Standard Chartered plc^	\$1,000,000	6.30%	9/1/2029	1,026,222	0.01%
Standard Chartered plc^	\$200,000	4.31%	21/5/2030	186,951	0.00%
Standard Chartered plc^	€600,000	4.87%	10/5/2031	693,599	0.00%
Standard Chartered plc^	\$200,000	4.87%	15/3/2033	188,178	0.00%
Standard Chartered plc^	\$800,000	6.30%	6/7/2034	834,489	0.01%
Standard Chartered plc^	\$2,000,000	3.27%	18/2/2036	1,640,991	0.01%
Standard Chartered plc	\$225,000	5.30%	9/1/2043	204,339	0.00%
Tesco Corporate Treasury Services plc	€400,000	0.88%	29/5/2026	418,522	0.00%
Tesco Corporate Treasury Services plc	£1,120,000	1.88%	2/11/2028	1,258,341	0.01%
Tesco Corporate Treasury Services plc	€400,000	0.38%	27/7/2029	375,451	0.00%
Tesco Corporate Treasury Services plc	£500,000	5.50%	27/2/2035	645,026	0.00%
Tesco Property Finance 2 plc	£741,719	6.05%	13/10/2039	985,452	0.01%
Thames Water Utilities Finance plc	€600,000	0.88%	31/1/2028	566,008	0.00%
Thames Water Utilities Finance plc	£200,000	3.50%	25/2/2028	229,749	0.00%
Thames Water Utilities Finance plc	£150,000	6.75%	16/11/2028	194,316	0.00%
Thames Water Utilities Finance plc	€1,700,000	4.38%	18/1/2031	1,772,266	0.01%
Thames Water Utilities Finance plc	£500,000	2.38%	22/4/2040	390,810	0.00%
Thames Water Utilities Finance plc	£200,000	4.63%	4/6/2046	201,727	0.00%
THFC Funding No 2 plc	£100,000	6.35%	8/7/2039	146,284	0.00%
THFC Funding No 3 plc	£400,000	5.20%	11/10/2043	520,443	0.00%
Together Housing Finance plc	£300,000	4.50%	17/12/2042	350,858	0.00%
Tritax Big Box plc	£250,000	2.63%	14/12/2026	298,873	0.00%
Tritax Big Box plc	£225,000	3.13%	14/12/2031	253,840	0.00%
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	£800,000	1.63%	26/8/2060	449,227	0.00%
Unilever Capital Corp.	\$310,000	3.38%	22/3/2025	304,828	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Unilever Capital Corp.	\$175,000	3.10%	30/7/2025	171,823	0.00%
Unilever Capital Corp.	\$200,000	1.38%	14/9/2030	165,904	0.00%
Unilever Capital Corp.	\$385,000	5.90%	15/11/2032	429,128	0.00%
Unilever Capital Corp.	\$450,000	5.00%	8/12/2033	467,801	0.00%
Unilever Capital Corp.	\$465,000	2.63%	12/8/2051	319,939	0.00%
Unilever Finance Netherlands BV	€1,100,000	1.25%	25/3/2025	1,184,758	0.01%
Unilever Finance Netherlands BV	€500,000	1.63%	12/2/2033	495,932	0.00%
Unilever plc	€1,000,000	1.50%	11/6/2039	896,223	0.01%
UNITE USAF II plc	€300,000	3.92%	30/6/2025	372,287	0.00%
United Kingdom Gilt	£11,560,784	0.25%	31/1/2025	14,104,740	0.07%
United Kingdom Gilt	£7,213,000	5.00%	7/3/2025	9,274,789	0.05%
United Kingdom Gilt	£16,419,629	3.50%	22/10/2025	20,764,606	0.10%
United Kingdom Gilt	£4,711,000	0.38%	22/10/2026	5,505,787	0.03%
United Kingdom Gilt	£17,000,000	4.13%	29/1/2027	22,007,553	0.11%
United Kingdom Gilt	£1,137,000	4.25%	7/12/2027	1,494,696	0.01%
United Kingdom Gilt	£10,149,000	4.50%	7/6/2028	13,490,870	0.07%
United Kingdom Gilt	£550,000	6.00%	7/12/2028	784,703	0.01%
United Kingdom Gilt	£40,287,000	0.50%	31/1/2029	44,590,818	0.22%
United Kingdom Gilt	£29,300,000	0.25%	31/7/2031	29,541,376	0.14%
United Kingdom Gilt	£8,512,000	1.00%	31/1/2032	8,994,814	0.04%
United Kingdom Gilt	£16,100,000	3.25%	31/1/2033	20,080,318	0.10%
United Kingdom Gilt	£28,000,000	0.88%	31/7/2033	27,959,234	0.14%
United Kingdom Gilt	£6,000,000	4.63%	31/1/2034	8,303,016	0.04%
United Kingdom Gilt	£8,073,000	0.63%	31/7/2035	7,319,893	0.04%
United Kingdom Gilt	£5,950,000	4.25%	7/3/2036	7,951,749	0.04%
United Kingdom Gilt	£13,081,448	1.75%	7/9/2037	12,943,127	0.06%
United Kingdom Gilt	£5,000,000	3.75%	29/1/2038	6,246,575	0.03%
United Kingdom Gilt	£9,528,000	1.13%	31/1/2039	8,261,825	0.04%
United Kingdom Gilt	£3,045,052	4.25%	7/12/2040	3,980,418	0.02%
United Kingdom Gilt	£24,501,000	1.25%	22/10/2041	20,281,374	0.10%
United Kingdom Gilt	£3,800,000	4.50%	7/12/2042	5,108,767	0.03%
United Kingdom Gilt	£3,845,000	4.75%	22/10/2043	5,307,067	0.03%
United Kingdom Gilt	£2,078,532	3.25%	22/1/2044	2,334,912	0.01%
United Kingdom Gilt	£7,300,000	3.50%	22/1/2045	8,477,024	0.04%
United Kingdom Gilt	£13,172,000	0.88%	31/1/2046	8,978,770	0.04%
United Kingdom Gilt	£5,847,000	4.25%	7/12/2046	7,554,599	0.04%
United Kingdom Gilt	£18,050,000	1.50%	22/7/2047	13,954,466	0.07%
United Kingdom Gilt	£9,260,000	1.75%	22/1/2049	7,467,266	0.04%
United Kingdom Gilt	£3,699,952	0.63%	22/10/2050	2,082,289	0.01%
United Kingdom Gilt	£2,561,947	3.75%	22/7/2052	3,067,156	0.02%
United Kingdom Gilt	£10,715,098	1.50%	31/7/2053	7,615,319	0.04%
United Kingdom Gilt	£10,790,000	3.75%	22/10/2053	12,849,858	0.06%
United Kingdom Gilt	£9,203,000	1.63%	22/10/2054	6,715,179	0.03%
United Kingdom Gilt	£5,039,843	4.25%	7/12/2055	6,587,735	0.03%
United Kingdom Gilt	£9,500,000	1.75%	22/7/2057	7,063,145	0.04%
United Kingdom Gilt	£5,207,335	4.00%	22/1/2060	6,548,024	0.03%
United Kingdom Gilt	£9,137,000	0.50%	22/10/2061	3,924,396	0.02%
United Kingdom Gilt	£4,713,000	4.00%	22/10/2063	5,932,208	0.03%
United Kingdom Gilt	£6,261,507	2.50%	22/7/2065	5,588,172	0.03%
United Kingdom Gilt	£6,509,000	3.50%	22/7/2068	7,451,228	0.04%
United Kingdom Gilt	£6,700,000	1.63%	22/10/2071	4,404,012	0.02%
United Kingdom Gilt	£4,760,000	1.13%	22/10/2073	2,540,156	0.01%
United Utilities Water Finance plc	£400,000	2.00%	14/2/2025	492,192	0.00%
United Utilities Water Finance plc	£200,000	2.00%	3/7/2033	203,059	0.00%
United Utilities Water Finance plc	£600,000	1.88%	3/6/2042	485,465	0.00%
University of Oxford	£300,000	2.54%	8/12/2117	224,332	0.00%
Virgin Money UK plc^	£625,000	3.38%	24/4/2026	762,127	0.01%
Virgin Money UK plc^	£900,000	4.00%	25/9/2026	1,101,753	0.01%
Virgin Money UK plc^	£100,000	4.00%	3/9/2027	121,034	0.00%
Virgin Money UK plc^	£700,000	4.63%	29/10/2028	771,409	0.01%
Virgin Money UK plc^	£300,000	7.63%	23/8/2029	406,827	0.00%
Virgin Money UK plc^	£300,000	5.13%	11/12/2030	366,966	0.00%
Vodafone Group plc	\$85,000	4.13%	30/5/2025	83,950	0.00%
Vodafone Group plc	€1,700,000	1.13%	20/11/2025	1,807,770	0.01%
Vodafone Group plc	€2,000,000	2.20%	25/8/2026	2,167,435	0.01%
Vodafone Group plc	€2,200,000	1.50%	24/7/2027	2,319,388	0.01%
Vodafone Group plc	€200,000	1.88%	20/11/2029	206,220	0.00%
Vodafone Group plc	€500,000	1.63%	24/11/2030	500,941	0.00%
Vodafone Group plc	€400,000	1.60%	29/7/2031	395,908	0.00%
Vodafone Group plc	€200,000	5.90%	26/11/2032	279,549	0.00%
Vodafone Group plc	\$150,000	6.25%	30/11/2032	163,438	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vodafone Group plc	\$1,500,000	6.15%	27/2/2037	1,624,081	0.01%
Vodafone Group plc	€300,000	2.88%	20/11/2037	305,774	0.00%
Vodafone Group plc	\$325,000	4.38%	19/2/2043	283,704	0.00%
Vodafone Group plc	\$600,000	4.88%	19/6/2049	544,348	0.00%
Vodafone Group plc	€600,000	3.38%	8/8/2049	552,310	0.00%
Vodafone Group plc	\$2,025,000	4.25%	17/9/2050	1,685,975	0.01%
Vodafone Group plc	£300,000	5.13%	2/12/2052	363,199	0.00%
Vodafone Group plc	£250,000	3.00%	12/8/2056	204,618	0.00%
Vodafone Group plc	\$225,000	5.13%	19/6/2059	205,371	0.00%
Vodafone International Financing DAC	€500,000	3.75%	2/12/2034	569,753	0.00%
Wales & West Utilities Finance plc	£200,000	3.00%	3/8/2038	199,813	0.00%
Wales & West Utilities Finance plc	£200,000	1.88%	28/5/2041	161,299	0.00%
Wellcome Trust Finance plc	£200,000	4.63%	25/7/2036	264,580	0.00%
Wellcome Trust Ltd.	£565,000	2.52%	7/2/2118	426,042	0.00%
Wessex Water Services Finance plc	£1,000,000	1.50%	17/9/2029	1,056,560	0.01%
Wessex Water Services Finance plc	£476,000	1.25%	12/1/2036	392,585	0.00%
Westfield Stratford City Finance No 2 plc	£300,000	1.64%	4/8/2026	347,137	0.00%
WHG Treasury plc	£500,000	4.25%	6/10/2045	574,226	0.00%
Wods Transmission plc	£71,258	3.45%	24/8/2034	85,561	0.00%
WPP Finance 2013	£200,000	2.88%	14/9/2046	166,931	0.00%
WPP Finance 2016	€1,000,000	1.38%	20/3/2025	1,073,895	0.01%
WPP Finance Deutschland GmbH	€300,000	1.63%	23/3/2030	301,941	0.00%
Yorkshire Building Society	€750,000	0.63%	21/9/2025	786,528	0.01%
Yorkshire Building Society	€500,000	0.01%	16/11/2028	479,265	0.00%
Yorkshire Housing Finance plc	£200,000	4.13%	31/10/2044	218,861	0.00%
Yorkshire Power Finance Ltd.	£500,000	7.25%	4/8/2028	699,517	0.00%
Yorkshire Water Finance plc	£500,000	1.75%	26/11/2026	577,935	0.00%
Yorkshire Water Finance plc	£300,000	3.63%	1/8/2029	356,885	0.00%
Yorkshire Water Finance plc	£500,000	2.75%	18/4/2041	441,068	0.00%
				<b>832,661,833</b>	<b>4.01%</b>
<b>United States 44.36% (31 December 2022: 44.80%)</b>					
3M Co.	\$225,000	2.00%	14/2/2025	216,739	0.00%
3M Co.	\$400,000	2.88%	15/10/2027	376,359	0.00%
3M Co.	\$325,000	3.38%	1/3/2029	304,037	0.00%
3M Co.	\$700,000	2.38%	26/8/2029	619,804	0.00%
3M Co.	\$750,000	3.05%	15/4/2030	676,978	0.01%
3M Co.	\$100,000	3.13%	19/9/2046	73,207	0.00%
3M Co.	\$300,000	3.63%	15/10/2047	229,402	0.00%
3M Co.	\$400,000	3.25%	26/8/2049	290,988	0.00%
7-Eleven, Inc.	\$1,260,000	0.95%	10/2/2026	1,164,506	0.01%
7-Eleven, Inc.	\$850,000	1.30%	10/2/2028	743,246	0.01%
7-Eleven, Inc.	\$525,000	1.80%	10/2/2031	426,643	0.00%
7-Eleven, Inc.	\$475,000	2.80%	10/2/2051	305,662	0.00%
Abbott Ireland Financing DAC	€1,000,000	0.38%	19/11/2027	1,011,744	0.01%
Abbott Laboratories	\$725,000	2.95%	15/3/2025	710,153	0.01%
Abbott Laboratories	\$1,200,000	1.15%	30/1/2028	1,069,738	0.01%
Abbott Laboratories	\$200,000	1.40%	30/6/2030	169,285	0.00%
Abbott Laboratories	\$175,000	6.15%	30/11/2037	201,310	0.00%
Abbott Laboratories	\$275,000	6.00%	1/4/2039	316,942	0.00%
Abbott Laboratories	\$1,270,000	4.90%	30/11/2046	1,302,192	0.01%
AbbVie, Inc.	\$1,510,000	3.80%	15/3/2025	1,490,929	0.01%
AbbVie, Inc.	\$1,500,000	3.60%	14/5/2025	1,473,542	0.01%
AbbVie, Inc.	\$2,530,000	3.20%	14/5/2026	2,454,856	0.01%
AbbVie, Inc.	\$400,000	4.25%	14/11/2028	398,167	0.00%
AbbVie, Inc.	€200,000	2.63%	15/11/2028	217,265	0.00%
AbbVie, Inc.	€500,000	2.13%	17/11/2028	532,253	0.00%
AbbVie, Inc.	\$2,575,000	3.20%	21/11/2029	2,405,914	0.01%
AbbVie, Inc.	\$1,075,000	4.55%	15/3/2035	1,055,211	0.01%
AbbVie, Inc.	\$1,475,000	4.05%	21/11/2039	1,333,955	0.01%
AbbVie, Inc.	\$445,000	4.63%	1/10/2042	422,089	0.00%
AbbVie, Inc.	\$2,728,000	4.40%	6/11/2042	2,533,411	0.01%
AbbVie, Inc.	\$265,000	4.85%	15/6/2044	258,162	0.00%
AbbVie, Inc.	\$875,000	4.45%	14/5/2046	804,603	0.01%
AbbVie, Inc.	\$400,000	4.88%	14/11/2048	391,159	0.00%
AbbVie, Inc.	\$2,875,000	4.25%	21/11/2049	2,565,880	0.01%
ACE Capital Trust II	\$300,000	9.70%	1/4/2030	354,056	0.00%
Adobe, Inc.	\$450,000	3.25%	1/2/2025	442,282	0.00%
Adobe, Inc.	\$170,000	1.90%	1/2/2025	164,859	0.00%
Adobe, Inc.	\$260,000	2.15%	1/2/2027	243,899	0.00%
Adobe, Inc.	\$490,000	2.30%	1/2/2030	439,573	0.00%
Adventist Health System	\$100,000	2.95%	1/3/2029	90,351	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Adventist Health System	\$500,000	5.43%	1/3/2032	509,085	0.00%
Adventist Health System	\$100,000	3.63%	1/3/2049	74,044	0.00%
Advocate Health & Hospitals Corp.	\$75,000	3.83%	15/8/2028	72,862	0.00%
Advocate Health & Hospitals Corp.	\$125,000	2.21%	15/6/2030	107,354	0.00%
Advocate Health & Hospitals Corp.	\$100,000	4.27%	15/8/2048	89,372	0.00%
Advocate Health & Hospitals Corp.	\$200,000	3.39%	15/10/2049	152,900	0.00%
Advocate Health & Hospitals Corp.	\$225,000	3.01%	15/6/2050	160,418	0.00%
AEP Texas, Inc.	\$120,000	3.95%	1/6/2028	115,644	0.00%
AEP Texas, Inc.	\$40,000	3.80%	1/10/2047	30,191	0.00%
AEP Texas, Inc.	\$165,000	3.45%	15/1/2050	119,553	0.00%
AEP Texas, Inc.	\$395,000	3.45%	15/5/2051	283,414	0.00%
AEP Texas, Inc.	\$400,000	5.25%	15/5/2052	387,469	0.00%
AEP Transmission Co. LLC	\$465,000	3.10%	1/12/2026	446,808	0.00%
AEP Transmission Co. LLC	\$60,000	4.00%	1/12/2046	50,560	0.00%
AEP Transmission Co. LLC	\$100,000	3.75%	1/12/2047	79,815	0.00%
AEP Transmission Co. LLC	\$75,000	4.25%	15/9/2048	64,776	0.00%
AEP Transmission Co. LLC	\$100,000	3.80%	15/6/2049	79,448	0.00%
AEP Transmission Co. LLC	\$360,000	3.15%	15/9/2049	257,867	0.00%
AEP Transmission Co. LLC	\$200,000	3.65%	1/4/2050	157,916	0.00%
AEP Transmission Co. LLC	\$250,000	2.75%	15/8/2051	162,271	0.00%
AEP Transmission Co. LLC	\$1,070,000	4.50%	15/6/2052	970,709	0.01%
AEP Transmission Co. LLC	\$275,000	5.40%	15/3/2053	286,483	0.00%
AES Corp.	\$200,000	3.30%	15/7/2025	192,825	0.00%
AES Corp.	\$300,000	1.38%	15/1/2026	277,596	0.00%
AES Corp.	\$500,000	5.45%	1/6/2028	507,826	0.00%
AES Corp.	\$405,000	3.95%	15/7/2030	373,286	0.00%
AES Corp.	\$300,000	2.45%	15/1/2031	252,135	0.00%
Aetna, Inc.	\$100,000	6.63%	15/6/2036	111,986	0.00%
Aetna, Inc.	\$225,000	6.75%	15/12/2037	252,787	0.00%
Aetna, Inc.	\$100,000	4.50%	15/5/2042	88,247	0.00%
Aetna, Inc.	\$420,000	4.75%	15/3/2044	377,904	0.00%
Aetna, Inc.	\$650,000	3.88%	15/8/2047	509,205	0.00%
Affiliated Managers Group, Inc.	\$100,000	3.50%	1/8/2025	96,965	0.00%
Affiliated Managers Group, Inc.	\$700,000	3.30%	15/6/2030	622,251	0.00%
Aflac, Inc.	\$265,000	1.13%	15/3/2026	244,601	0.00%
Aflac, Inc.	\$500,000	2.88%	15/10/2026	475,452	0.00%
Aflac, Inc.	\$150,000	3.60%	1/4/2030	141,748	0.00%
Aflac, Inc.	\$270,000	4.00%	15/10/2046	219,881	0.00%
Aflac, Inc.	\$225,000	4.75%	15/1/2049	211,629	0.00%
Agilent Technologies, Inc.	\$85,000	3.05%	22/9/2026	81,208	0.00%
Agilent Technologies, Inc.	\$330,000	2.10%	4/6/2030	284,011	0.00%
Agilent Technologies, Inc.	\$505,000	2.30%	12/3/2031	437,772	0.00%
Agree LP	\$200,000	2.00%	15/6/2028	173,574	0.00%
Agree LP	\$400,000	4.80%	1/10/2032	378,180	0.00%
Agree LP	\$200,000	2.60%	15/6/2033	158,720	0.00%
AHS Hospital Corp.	\$100,000	5.02%	1/7/2045	97,617	0.00%
AHS Hospital Corp.	\$250,000	2.78%	1/7/2051	165,317	0.00%
Air Lease Corp.	\$610,000	2.30%	1/2/2025	588,586	0.00%
Air Lease Corp.	\$125,000	3.25%	1/3/2025	121,727	0.00%
Air Lease Corp.	\$550,000	3.38%	1/7/2025	532,685	0.00%
Air Lease Corp.	\$75,000	2.88%	15/1/2026	71,499	0.00%
Air Lease Corp.	\$200,000	2.20%	15/1/2027	183,276	0.00%
Air Lease Corp.	\$115,000	3.63%	1/4/2027	109,889	0.00%
Air Lease Corp.	\$250,000	3.63%	1/12/2027	236,669	0.00%
Air Lease Corp.	\$600,000	5.85%	15/12/2027	615,744	0.00%
Air Lease Corp.	\$200,000	2.10%	1/9/2028	175,344	0.00%
Air Lease Corp.	\$390,000	4.63%	1/10/2028	381,380	0.00%
Air Lease Corp.	\$170,000	3.25%	1/10/2029	153,768	0.00%
Air Lease Corp.	\$900,000	3.00%	1/2/2030	798,194	0.01%
Air Lease Corp.	\$200,000	2.88%	15/1/2032	169,544	0.00%
Air Products & Chemicals, Inc.	\$150,000	1.85%	15/5/2027	138,261	0.00%
Air Products & Chemicals, Inc.	€400,000	0.50%	5/5/2028	399,104	0.00%
Air Products & Chemicals, Inc.	\$1,300,000	2.05%	15/5/2030	1,136,504	0.01%
Air Products & Chemicals, Inc.	€337,000	0.80%	5/5/2032	308,986	0.00%
Air Products & Chemicals, Inc.	\$400,000	4.80%	3/3/2033	413,467	0.00%
Air Products & Chemicals, Inc.	€1,500,000	4.00%	3/3/2035	1,748,168	0.01%
Air Products & Chemicals, Inc.	\$200,000	2.70%	15/5/2040	152,753	0.00%
Air Products & Chemicals, Inc.	\$370,000	2.80%	15/5/2050	265,052	0.00%
Aircastle Ltd.	\$500,000	5.25%	11/8/2025	493,203	0.00%
Aircastle Ltd.	\$150,000	4.25%	15/6/2026	145,122	0.00%
Aircastle Ltd.	\$900,000	6.50%	18/7/2028	918,315	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alabama Federal Aid Highway Finance Authority	\$250,000	2.65%	1/9/2037	200,231	0.00%
Alabama Power Co.	\$400,000	3.75%	1/9/2027	391,525	0.00%
Alabama Power Co.	\$1,475,000	1.45%	15/9/2030	1,194,879	0.01%
Alabama Power Co.	\$180,000	6.00%	1/3/2039	193,129	0.00%
Alabama Power Co.	\$200,000	4.15%	15/8/2044	172,363	0.00%
Alabama Power Co.	\$250,000	3.75%	1/3/2045	203,898	0.00%
Alabama Power Co.	\$325,000	4.30%	2/1/2046	284,388	0.00%
Alabama Power Co.	\$550,000	3.70%	1/12/2047	437,430	0.00%
Alabama Power Co.	\$185,000	3.45%	1/10/2049	140,372	0.00%
Alabama Power Co.	\$300,000	3.13%	15/7/2051	214,480	0.00%
Alameda County Joint Powers Authority	\$150,000	7.05%	1/12/2044	181,915	0.00%
Albemarle Corp.	\$200,000	4.65%	1/6/2027	196,568	0.00%
Albemarle Corp.	\$625,000	5.05%	1/6/2032	610,277	0.00%
Alcon Finance Corp.	\$200,000	3.80%	23/9/2049	160,022	0.00%
Alexandria Real Estate Equities, Inc.	\$30,000	3.45%	30/4/2025	29,316	0.00%
Alexandria Real Estate Equities, Inc.	\$593,000	4.30%	15/1/2026	583,414	0.00%
Alexandria Real Estate Equities, Inc.	\$190,000	3.95%	15/1/2028	182,160	0.00%
Alexandria Real Estate Equities, Inc.	\$75,000	2.75%	15/12/2029	66,007	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	4.70%	1/7/2030	98,027	0.00%
Alexandria Real Estate Equities, Inc.	\$500,000	3.38%	15/8/2031	451,104	0.00%
Alexandria Real Estate Equities, Inc.	\$600,000	2.00%	18/5/2032	480,888	0.00%
Alexandria Real Estate Equities, Inc.	\$1,000,000	1.88%	1/2/2033	779,309	0.01%
Alexandria Real Estate Equities, Inc.	\$500,000	2.95%	15/3/2034	417,222	0.00%
Alexandria Real Estate Equities, Inc.	\$300,000	4.75%	15/4/2035	291,182	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	4.85%	15/4/2049	88,654	0.00%
Alexandria Real Estate Equities, Inc.	\$150,000	4.00%	1/2/2050	118,772	0.00%
Alexandria Real Estate Equities, Inc.	\$400,000	3.00%	18/5/2051	264,870	0.00%
Alleghany Corp.	\$200,000	4.90%	15/9/2044	194,425	0.00%
Alleghany Corp.	\$480,000	3.25%	15/8/2051	363,047	0.00%
Allegion plc	\$225,000	3.50%	1/10/2029	208,033	0.00%
Allegion US Holding Co., Inc.	\$150,000	3.55%	1/10/2027	142,395	0.00%
Alliant Energy Finance LLC	\$200,000	3.60%	1/3/2032	175,855	0.00%
Allied World Assurance Co. Holdings Ltd.	\$1,765,000	4.35%	29/10/2025	1,719,975	0.01%
Allina Health System	\$125,000	3.89%	15/4/2049	103,848	0.00%
Allstate Corp.	\$310,000	3.28%	15/12/2026	299,481	0.00%
Allstate Corp.	\$50,000	5.35%	1/6/2033	51,296	0.00%
Allstate Corp.	\$1,570,000	5.55%	9/5/2035	1,630,990	0.01%
Allstate Corp.	\$200,000	5.95%	1/4/2036	213,804	0.00%
Allstate Corp.	\$400,000	4.50%	15/6/2043	359,144	0.00%
Allstate Corp.	\$350,000	4.20%	15/12/2046	297,222	0.00%
Allstate Corp.	\$150,000	3.85%	10/8/2049	121,000	0.00%
Allstate Corp.^	\$220,000	6.50%	15/5/2057	218,691	0.00%
Ally Financial, Inc.	\$200,000	4.75%	9/6/2027	192,798	0.00%
Ally Financial, Inc.	\$1,100,000	2.20%	2/11/2028	940,700	0.01%
Ally Financial, Inc.^	\$500,000	6.99%	13/6/2029	517,191	0.00%
Ally Financial, Inc.	\$1,000,000	8.00%	1/11/2031	1,095,439	0.01%
Alphabet, Inc.	\$1,635,000	0.45%	15/8/2025	1,534,726	0.01%
Alphabet, Inc.	\$500,000	1.10%	15/8/2030	414,709	0.00%
Alphabet, Inc.	\$900,000	2.05%	15/8/2050	563,261	0.00%
Alphabet, Inc.	\$500,000	2.25%	15/8/2060	310,556	0.00%
Altria Group, Inc.	\$200,000	2.35%	6/5/2025	192,911	0.00%
Altria Group, Inc.	\$1,150,000	4.40%	14/2/2026	1,139,368	0.01%
Altria Group, Inc.	€700,000	2.20%	15/6/2027	744,731	0.01%
Altria Group, Inc.	\$625,000	4.80%	14/2/2029	623,704	0.00%
Altria Group, Inc.	€600,000	3.13%	15/6/2031	601,822	0.00%
Altria Group, Inc.	\$700,000	2.45%	4/2/2032	571,863	0.00%
Altria Group, Inc.	\$950,000	5.80%	14/2/2039	970,107	0.01%
Altria Group, Inc.	\$300,000	4.25%	9/8/2042	244,665	0.00%
Altria Group, Inc.	\$2,025,000	4.50%	2/5/2043	1,688,430	0.01%
Altria Group, Inc.	\$625,000	3.88%	16/9/2046	470,050	0.00%
Altria Group, Inc.	\$400,000	4.45%	6/5/2050	317,849	0.00%
Altria Group, Inc.	\$80,000	6.20%	14/2/2059	84,671	0.00%
Amazon.com, Inc.	\$305,000	3.00%	13/4/2025	298,706	0.00%
Amazon.com, Inc.	\$1,300,000	0.80%	3/6/2025	1,232,094	0.01%
Amazon.com, Inc.	\$500,000	4.60%	1/12/2025	501,800	0.00%
Amazon.com, Inc.	\$50,000	5.20%	3/12/2025	50,609	0.00%
Amazon.com, Inc.	\$620,000	3.30%	13/4/2027	602,086	0.00%
Amazon.com, Inc.	\$285,000	1.20%	3/6/2027	257,038	0.00%
Amazon.com, Inc.	\$925,000	3.15%	22/8/2027	888,933	0.01%
Amazon.com, Inc.	\$625,000	4.55%	1/12/2027	634,190	0.00%
Amazon.com, Inc.	\$625,000	3.45%	13/4/2029	605,536	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$565,000	4.65%	1/12/2029	579,559	0.00%
Amazon.com, Inc.	\$2,090,000	1.50%	3/6/2030	1,770,526	0.01%
Amazon.com, Inc.	\$1,200,000	2.10%	12/5/2031	1,035,002	0.01%
Amazon.com, Inc.	\$875,000	3.60%	13/4/2032	832,940	0.01%
Amazon.com, Inc.	\$1,200,000	4.70%	1/12/2032	1,232,881	0.01%
Amazon.com, Inc.	\$500,000	4.80%	5/12/2034	517,463	0.00%
Amazon.com, Inc.	\$685,000	3.88%	22/8/2037	635,787	0.00%
Amazon.com, Inc.	\$995,000	4.95%	5/12/2044	1,026,955	0.01%
Amazon.com, Inc.	\$1,150,000	4.05%	22/8/2047	1,037,161	0.01%
Amazon.com, Inc.	\$1,605,000	2.50%	3/6/2050	1,069,311	0.01%
Amazon.com, Inc.	\$1,275,000	3.10%	12/5/2051	952,966	0.01%
Amazon.com, Inc.	\$1,575,000	3.95%	13/4/2052	1,380,632	0.01%
Amazon.com, Inc.	\$850,000	4.25%	22/8/2057	783,852	0.01%
Amazon.com, Inc.	\$470,000	2.70%	3/6/2060	311,441	0.00%
Amazon.com, Inc.	\$875,000	3.25%	12/5/2061	643,969	0.00%
Amazon.com, Inc.	\$610,000	4.10%	13/4/2062	539,376	0.00%
Amcor Finance USA, Inc.	\$500,000	4.50%	15/5/2028	487,961	0.00%
Amcor Flexibles North America, Inc.	\$150,000	3.10%	15/9/2026	140,614	0.00%
Amcor Flexibles North America, Inc.	\$230,000	2.69%	25/5/2031	198,815	0.00%
Amdocs Ltd.	\$500,000	2.54%	15/6/2030	431,177	0.00%
Ameren Corp.	\$115,000	3.65%	15/2/2026	111,633	0.00%
Ameren Corp.	\$500,000	5.70%	1/12/2026	511,614	0.00%
Ameren Corp.	\$500,000	1.95%	15/3/2027	458,265	0.00%
Ameren Corp.	\$150,000	1.75%	15/3/2028	132,697	0.00%
Ameren Corp.	\$500,000	5.00%	15/1/2029	502,871	0.00%
Ameren Corp.	\$175,000	3.50%	15/1/2031	159,566	0.00%
Ameren Illinois Co.	\$100,000	3.80%	15/5/2028	97,415	0.00%
Ameren Illinois Co.	\$300,000	1.55%	15/11/2030	244,267	0.00%
Ameren Illinois Co.	\$300,000	3.85%	1/9/2032	279,958	0.00%
Ameren Illinois Co.	\$200,000	4.15%	15/3/2046	172,913	0.00%
Ameren Illinois Co.	\$125,000	3.70%	1/12/2047	102,216	0.00%
Ameren Illinois Co.	\$345,000	4.50%	15/3/2049	316,315	0.00%
Ameren Illinois Co.	\$95,000	3.25%	15/3/2050	70,021	0.00%
Ameren Illinois Co.	\$200,000	2.90%	15/6/2051	136,434	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	\$66,689	3.58%	15/1/2028	61,880	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	\$269,800	3.20%	15/6/2028	246,773	0.00%
American Airlines 2016-3 Class AA Pass Through Trust	\$336,118	3.00%	15/10/2028	302,887	0.00%
American Airlines 2019-1 Class AA Pass Through Trust	\$162,028	3.15%	15/2/2032	142,514	0.00%
American Airlines 2021-1 Class A Pass Through Trust	\$473,188	2.88%	11/7/2034	394,050	0.00%
American Assets Trust LP	\$95,000	3.38%	1/2/2031	77,585	0.00%
American Electric Power Co., Inc.	\$200,000	5.75%	1/11/2027	207,059	0.00%
American Electric Power Co., Inc.	\$100,000	3.20%	13/11/2027	95,251	0.00%
American Electric Power Co., Inc.	\$200,000	4.30%	1/12/2028	195,601	0.00%
American Electric Power Co., Inc.	\$500,000	5.20%	15/1/2029	507,319	0.00%
American Equity Investment Life Holding Co.	\$300,000	5.00%	15/6/2027	287,871	0.00%
American Express Co.	\$680,000	3.63%	5/12/2024	668,767	0.01%
American Express Co.	\$3,000,000	2.25%	4/3/2025	2,902,964	0.02%
American Express Co. ^	\$1,000,000	4.99%	1/5/2026	997,651	0.01%
American Express Co.	\$495,000	3.13%	20/5/2026	477,614	0.00%
American Express Co. ^	\$500,000	6.34%	30/10/2026	510,062	0.00%
American Express Co.	\$400,000	1.65%	4/11/2026	369,200	0.00%
American Express Co.	\$1,000,000	2.55%	4/3/2027	936,851	0.01%
American Express Co.	\$1,945,000	3.30%	3/5/2027	1,859,340	0.01%
American Express Co. ^	\$500,000	5.39%	28/7/2027	505,863	0.00%
American Express Co. ^	\$500,000	5.28%	27/7/2029	510,029	0.00%
American Express Co. ^	\$500,000	6.49%	30/10/2031	542,102	0.00%
American Express Co. ^	\$1,075,000	4.42%	3/8/2033	1,035,202	0.01%
American Express Co. ^	\$500,000	5.63%	28/7/2034	517,488	0.00%
American Financial Group, Inc.	\$279,000	5.25%	2/4/2030	279,741	0.00%
American Financial Group, Inc.	\$120,000	4.50%	15/6/2047	100,800	0.00%
American Homes 4 Rent LP	\$100,000	4.90%	15/2/2029	99,074	0.00%
American Homes 4 Rent LP	\$300,000	2.38%	15/7/2031	247,548	0.00%
American Homes 4 Rent LP	\$225,000	3.38%	15/7/2051	154,511	0.00%
American Honda Finance Corp.	\$2,450,000	4.60%	17/4/2025	2,442,980	0.01%
American Honda Finance Corp.	\$250,000	1.20%	8/7/2025	237,142	0.00%
American Honda Finance Corp.	\$500,000	1.00%	10/9/2025	470,137	0.00%
American Honda Finance Corp.	\$500,000	5.25%	7/7/2026	508,929	0.00%
American Honda Finance Corp.	\$450,000	1.30%	9/9/2026	413,652	0.00%
American Honda Finance Corp.	\$50,000	2.30%	9/9/2026	47,292	0.00%
American Honda Finance Corp.	\$250,000	2.35%	8/1/2027	234,812	0.00%
American Honda Finance Corp.	£700,000	1.50%	19/10/2027	809,601	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Honda Finance Corp.	€1,525,000	3.75%	25/10/2027	1,728,078	0.01%
American Honda Finance Corp.	\$50,000	2.00%	24/3/2028	45,329	0.00%
American Honda Finance Corp.	\$500,000	5.13%	7/7/2028	515,842	0.00%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	293,384	0.00%
American Honda Finance Corp.	\$500,000	5.65%	15/11/2028	523,521	0.00%
American Honda Finance Corp.	\$500,000	1.80%	13/1/2031	422,921	0.00%
American International Group, Inc.	€511,000	1.88%	21/6/2027	540,315	0.00%
American International Group, Inc.	\$120,000	4.20%	1/4/2028	117,294	0.00%
American International Group, Inc.	\$60,000	4.25%	15/3/2029	57,905	0.00%
American International Group, Inc.	\$375,000	3.40%	30/6/2030	345,018	0.00%
American International Group, Inc.	\$688,000	3.88%	15/1/2035	622,738	0.00%
American International Group, Inc.	\$175,000	6.25%	1/5/2036	186,198	0.00%
American International Group, Inc.	\$543,000	4.50%	16/7/2044	490,837	0.00%
American International Group, Inc.^	\$400,000	5.75%	1/4/2048	395,394	0.00%
American International Group, Inc.	\$250,000	4.38%	30/6/2050	223,662	0.00%
American Municipal Power, Inc.	\$100,000	8.08%	15/2/2050	134,768	0.00%
American National Group LLC	\$675,000	6.14%	13/6/2032	647,147	0.00%
American Tower Corp.	\$200,000	2.95%	15/1/2025	195,124	0.00%
American Tower Corp.	\$50,000	2.40%	15/3/2025	48,363	0.00%
American Tower Corp.	\$75,000	4.00%	1/6/2025	73,743	0.00%
American Tower Corp.	\$200,000	1.30%	15/9/2025	187,431	0.00%
American Tower Corp.	\$250,000	4.40%	15/2/2026	247,028	0.00%
American Tower Corp.	\$200,000	1.60%	15/4/2026	184,995	0.00%
American Tower Corp.	\$2,500,000	1.45%	15/9/2026	2,279,820	0.01%
American Tower Corp.	\$400,000	3.38%	15/10/2026	383,624	0.00%
American Tower Corp.	\$725,000	3.13%	15/1/2027	685,749	0.01%
American Tower Corp.	€400,000	0.50%	15/1/2028	394,057	0.00%
American Tower Corp.	\$2,000,000	1.50%	31/1/2028	1,748,710	0.01%
American Tower Corp.	\$550,000	3.95%	15/3/2029	525,664	0.00%
American Tower Corp.	€1,000,000	0.88%	21/5/2029	962,960	0.01%
American Tower Corp.	\$230,000	2.90%	15/1/2030	205,467	0.00%
American Tower Corp.	\$850,000	2.10%	15/6/2030	713,482	0.01%
American Tower Corp.	\$200,000	2.70%	15/4/2031	172,027	0.00%
American Tower Corp.	\$500,000	2.30%	15/9/2031	414,035	0.00%
American Tower Corp.	\$250,000	3.70%	15/10/2049	189,907	0.00%
American Tower Corp.	\$200,000	3.10%	15/6/2050	136,952	0.00%
American Tower Corp.	\$500,000	2.95%	15/1/2051	333,689	0.00%
American Transmission Systems, Inc.	\$325,000	5.00%	1/9/2044	301,758	0.00%
American University	\$190,000	3.67%	1/4/2049	154,297	0.00%
American Water Capital Corp.	\$15,000	3.40%	1/3/2025	14,684	0.00%
American Water Capital Corp.	\$780,000	2.95%	1/9/2027	737,333	0.01%
American Water Capital Corp.	\$270,000	3.45%	1/6/2029	254,978	0.00%
American Water Capital Corp.	\$300,000	2.80%	1/5/2030	268,814	0.00%
American Water Capital Corp.	\$195,000	2.30%	1/6/2031	166,559	0.00%
American Water Capital Corp.	\$300,000	4.45%	1/6/2032	298,179	0.00%
American Water Capital Corp.	\$195,000	4.30%	1/12/2042	175,545	0.00%
American Water Capital Corp.	\$125,000	4.30%	1/9/2045	110,506	0.00%
American Water Capital Corp.	\$200,000	4.00%	1/12/2046	167,610	0.00%
American Water Capital Corp.	\$400,000	3.75%	1/9/2047	327,002	0.00%
American Water Capital Corp.	\$280,000	4.20%	1/9/2048	244,486	0.00%
American Water Capital Corp.	\$275,000	4.15%	1/6/2049	237,102	0.00%
American Water Capital Corp.	\$150,000	3.45%	1/5/2050	115,038	0.00%
American Water Capital Corp.	\$215,000	3.25%	1/6/2051	158,308	0.00%
Ameriprise Financial, Inc.	\$75,000	3.00%	2/4/2025	73,139	0.00%
Ameriprise Financial, Inc.	\$541,000	2.88%	15/9/2026	517,995	0.00%
Ameriprise Financial, Inc.	\$500,000	5.70%	15/12/2028	524,159	0.00%
Ameriprise Financial, Inc.	\$190,000	4.50%	13/5/2032	188,676	0.00%
AmFam Holdings, Inc.	\$200,000	2.81%	11/3/2031	153,558	0.00%
AmFam Holdings, Inc.	\$278,000	3.83%	11/3/2051	169,515	0.00%
Amgen, Inc.	\$275,000	1.90%	21/2/2025	265,622	0.00%
Amgen, Inc.	\$800,000	5.25%	2/3/2025	801,864	0.01%
Amgen, Inc.	\$395,000	3.13%	1/5/2025	385,103	0.00%
Amgen, Inc.	\$650,000	5.51%	2/3/2026	650,291	0.00%
Amgen, Inc.	\$440,000	2.60%	19/8/2026	418,075	0.00%
Amgen, Inc.	£100,000	5.50%	7/12/2026	131,284	0.00%
Amgen, Inc.	\$775,000	2.20%	21/2/2027	720,547	0.01%
Amgen, Inc.	\$500,000	3.20%	2/11/2027	477,747	0.00%
Amgen, Inc.	\$1,475,000	5.15%	2/3/2028	1,508,145	0.01%
Amgen, Inc.	\$500,000	1.65%	15/8/2028	442,151	0.00%
Amgen, Inc.	\$225,000	4.05%	18/8/2029	220,293	0.00%
Amgen, Inc.	£200,000	4.00%	13/9/2029	251,146	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amgen, Inc.	\$1,085,000	2.45%	21/2/2030	962,089	0.01%
Amgen, Inc.	\$3,000,000	5.25%	2/3/2030	3,085,005	0.02%
Amgen, Inc.	\$275,000	2.30%	25/2/2031	235,133	0.00%
Amgen, Inc.	\$1,050,000	2.00%	15/1/2032	860,471	0.01%
Amgen, Inc.	\$600,000	3.35%	22/2/2032	547,694	0.00%
Amgen, Inc.	\$500,000	4.20%	1/3/2033	475,744	0.00%
Amgen, Inc.	\$1,675,000	5.25%	2/3/2033	1,716,783	0.01%
Amgen, Inc.	\$840,000	3.15%	21/2/2040	654,438	0.00%
Amgen, Inc.	\$500,000	2.80%	15/8/2041	364,071	0.00%
Amgen, Inc.	\$300,000	4.95%	1/10/2041	287,879	0.00%
Amgen, Inc.	\$1,925,000	5.60%	2/3/2043	1,990,629	0.01%
Amgen, Inc.	\$1,060,000	4.40%	1/5/2045	942,310	0.01%
Amgen, Inc.	\$578,000	4.56%	15/6/2048	521,739	0.00%
Amgen, Inc.	\$850,000	3.38%	21/2/2050	634,462	0.00%
Amgen, Inc.	\$1,111,000	4.66%	15/6/2051	1,012,580	0.01%
Amgen, Inc.	\$1,400,000	3.00%	15/1/2052	980,444	0.01%
Amgen, Inc.	\$800,000	4.20%	22/2/2052	676,766	0.01%
Amgen, Inc.	\$675,000	4.88%	1/3/2053	631,993	0.00%
Amgen, Inc.	\$1,575,000	5.65%	2/3/2053	1,660,333	0.01%
Amgen, Inc.	\$283,000	2.77%	1/9/2053	182,067	0.00%
Amgen, Inc.	\$950,000	4.40%	22/2/2062	803,265	0.01%
Amgen, Inc.	\$1,075,000	5.75%	2/3/2063	1,130,673	0.01%
Amphenol Corp.	\$210,000	2.05%	1/3/2025	202,797	0.00%
Amphenol Corp.	\$450,000	4.75%	30/3/2026	450,649	0.00%
Amphenol Corp.	\$310,000	2.80%	15/2/2030	282,498	0.00%
Amphenol Corp.	\$75,000	2.20%	15/9/2031	63,155	0.00%
Amphenol Technologies Holding GmbH	€300,000	0.75%	4/5/2026	314,266	0.00%
Analog Devices, Inc.	\$180,000	3.50%	5/12/2026	175,974	0.00%
Analog Devices, Inc.	\$300,000	3.45%	15/6/2027	290,640	0.00%
Analog Devices, Inc.	\$675,000	2.10%	1/10/2031	575,002	0.00%
Analog Devices, Inc.	\$500,000	2.80%	1/10/2041	373,589	0.00%
Analog Devices, Inc.	\$500,000	2.95%	1/10/2051	358,971	0.00%
Andrew W Mellon Foundation	\$100,000	0.95%	1/8/2027	88,200	0.00%
Aon Corp.	\$200,000	8.21%	1/1/2027	213,444	0.00%
Aon Corp.	\$750,000	4.50%	15/12/2028	741,174	0.01%
Aon Corp.	\$350,000	3.75%	2/5/2029	334,908	0.00%
Aon Corp.	\$1,000,000	2.80%	15/5/2030	886,989	0.01%
Aon Corp./Aon Global Holdings plc	\$500,000	2.85%	28/5/2027	472,404	0.00%
Aon Corp./Aon Global Holdings plc	\$1,000,000	5.35%	28/2/2033	1,027,292	0.01%
Aon Corp./Aon Global Holdings plc	\$370,000	3.90%	28/2/2052	293,333	0.00%
Aon Global Ltd.	\$175,000	3.88%	15/12/2025	171,356	0.00%
Aon Global Ltd.	\$375,000	4.60%	14/6/2044	336,059	0.00%
Aon Global Ltd.	\$295,000	4.75%	15/5/2045	272,106	0.00%
Apache Corp.	\$860,000	4.25%	15/1/2030	809,532	0.01%
Apache Corp.	\$935,000	5.10%	1/9/2040	801,295	0.01%
Apollo Global Management, Inc.	\$500,000	6.38%	15/11/2033	538,386	0.00%
Apollo Management Holdings LP	\$425,000	4.40%	27/5/2026	416,200	0.00%
Apollo Management Holdings LP	\$210,000	4.87%	15/2/2029	206,302	0.00%
Apollo Management Holdings LP	\$200,000	2.65%	5/6/2030	172,438	0.00%
Apollo Management Holdings LP	\$85,000	5.00%	15/3/2048	78,406	0.00%
Appalachian Power Co.	\$150,000	3.40%	1/6/2025	146,638	0.00%
Appalachian Power Co.	\$50,000	3.30%	1/6/2027	47,545	0.00%
Appalachian Power Co.	\$200,000	4.50%	1/8/2032	192,642	0.00%
Appalachian Power Co.	\$540,000	4.45%	1/6/2045	457,035	0.00%
Appalachian Power Co.	\$175,000	4.50%	1/3/2049	148,452	0.00%
Appalachian Power Co.	\$200,000	3.70%	1/5/2050	150,021	0.00%
Apple, Inc.	CHF200,000	0.38%	25/11/2024	235,072	0.00%
Apple, Inc.	\$455,000	2.75%	13/1/2025	445,796	0.00%
Apple, Inc.	\$3,250,000	1.13%	11/5/2025	3,099,275	0.02%
Apple, Inc.	€400,000	0.00%	15/11/2025	418,943	0.00%
Apple, Inc.	\$4,477,000	2.45%	4/8/2026	4,270,865	0.02%
Apple, Inc.	\$2,200,000	2.05%	11/9/2026	2,074,349	0.01%
Apple, Inc.	\$850,000	3.35%	9/2/2027	827,905	0.01%
Apple, Inc.	\$950,000	3.20%	11/5/2027	919,987	0.01%
Apple, Inc.	\$1,230,000	2.90%	12/9/2027	1,177,416	0.01%
Apple, Inc.	€556,000	2.00%	17/9/2027	600,946	0.00%
Apple, Inc.	\$1,000,000	1.40%	5/8/2028	885,689	0.01%
Apple, Inc.	€100,000	1.38%	24/5/2029	103,789	0.00%
Apple, Inc.	\$750,000	2.20%	11/9/2029	678,929	0.01%
Apple, Inc.	CHF200,000	0.75%	25/2/2030	230,626	0.00%
Apple, Inc.	\$585,000	1.65%	11/5/2030	500,737	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	\$1,000,000	1.70%	5/8/2031	836,328	0.01%
Apple, Inc.	\$285,000	4.50%	23/2/2036	291,426	0.00%
Apple, Inc.	\$500,000	2.38%	8/2/2041	366,965	0.00%
Apple, Inc.	\$2,200,000	3.85%	4/5/2043	1,958,330	0.01%
Apple, Inc.	\$600,000	4.45%	6/5/2044	583,495	0.00%
Apple, Inc.	\$1,625,000	3.45%	9/2/2045	1,355,923	0.01%
Apple, Inc.	\$625,000	4.38%	13/5/2045	594,228	0.00%
Apple, Inc.	\$670,000	3.85%	4/8/2046	584,096	0.00%
Apple, Inc.	\$325,000	4.25%	9/2/2047	307,213	0.00%
Apple, Inc.	\$529,000	3.75%	12/9/2047	453,036	0.00%
Apple, Inc.	\$425,000	3.75%	13/11/2047	363,441	0.00%
Apple, Inc.	\$510,000	2.95%	11/9/2049	375,041	0.00%
Apple, Inc.	\$1,085,000	2.65%	11/5/2050	747,947	0.01%
Apple, Inc.	\$1,500,000	2.65%	8/2/2051	1,029,734	0.01%
Apple, Inc.	\$750,000	2.70%	5/8/2051	516,922	0.00%
Apple, Inc.	\$1,000,000	3.95%	8/8/2052	877,342	0.01%
Apple, Inc.	\$1,000,000	2.55%	20/8/2060	660,406	0.00%
Apple, Inc.	\$2,000,000	2.80%	8/2/2061	1,362,821	0.01%
Apple, Inc.	\$750,000	2.85%	5/8/2061	513,450	0.00%
Applied Materials, Inc.	\$1,720,000	3.90%	1/10/2025	1,696,832	0.01%
Applied Materials, Inc.	\$750,000	1.75%	1/6/2030	638,698	0.00%
Applied Materials, Inc.	\$100,000	5.10%	1/10/2035	105,082	0.00%
Applied Materials, Inc.	\$135,000	4.35%	1/4/2047	127,520	0.00%
Applied Materials, Inc.	\$500,000	2.75%	1/6/2050	361,430	0.00%
Aptiv plc	\$50,000	4.35%	15/3/2029	48,791	0.00%
Aptiv plc	\$50,000	4.40%	1/10/2046	40,454	0.00%
Aptiv plc	\$175,000	5.40%	15/3/2049	163,179	0.00%
Aptiv plc	\$615,000	3.10%	1/12/2051	401,540	0.00%
Aptiv plc/Aptiv Corp.	\$725,000	2.40%	18/2/2025	701,158	0.01%
Aptiv plc/Aptiv Corp.	\$570,000	3.25%	1/3/2032	503,917	0.00%
Aptiv plc/Aptiv Corp.	\$270,000	4.15%	1/5/2052	213,994	0.00%
Arch Capital Finance LLC	\$125,000	4.01%	15/12/2026	121,419	0.00%
Arch Capital Finance LLC	\$300,000	5.03%	15/12/2046	280,715	0.00%
Arch Capital Group Ltd.	\$500,000	3.64%	30/6/2050	382,412	0.00%
Arch Capital Group US, Inc.	\$65,000	5.14%	1/11/2043	61,747	0.00%
Archer-Daniels-Midland Co.	\$400,000	2.90%	1/3/2032	355,718	0.00%
Archer-Daniels-Midland Co.	\$450,000	4.50%	15/8/2033	450,785	0.00%
Archer-Daniels-Midland Co.	\$305,000	5.38%	15/9/2035	326,705	0.00%
Archer-Daniels-Midland Co.	\$100,000	3.75%	15/9/2047	82,615	0.00%
Archer-Daniels-Midland Co.	\$175,000	4.50%	15/3/2049	163,851	0.00%
Archer-Daniels-Midland Co.	\$490,000	2.70%	15/9/2051	331,299	0.00%
Ares Capital Corp.	\$10,000	3.25%	15/7/2025	9,580	0.00%
Ares Capital Corp.	\$700,000	2.15%	15/7/2026	637,864	0.00%
Ares Capital Corp.	\$500,000	2.88%	15/6/2027	457,153	0.00%
Ares Capital Corp.	\$350,000	2.88%	15/6/2028	310,126	0.00%
Ares Capital Corp.	\$500,000	3.20%	15/11/2031	418,467	0.00%
Ares Finance Co. IV LLC	\$500,000	3.65%	1/2/2052	356,533	0.00%
Arizona Public Service Co.	\$150,000	3.15%	15/5/2025	146,111	0.00%
Arizona Public Service Co.	\$50,000	2.95%	15/9/2027	47,233	0.00%
Arizona Public Service Co.	\$205,000	5.55%	1/8/2033	212,229	0.00%
Arizona Public Service Co.	\$120,000	5.05%	1/9/2041	113,713	0.00%
Arizona Public Service Co.	\$150,000	4.50%	1/4/2042	131,305	0.00%
Arizona Public Service Co.	\$200,000	4.35%	15/11/2045	168,485	0.00%
Arizona Public Service Co.	\$140,000	3.75%	15/5/2046	106,824	0.00%
Arizona Public Service Co.	\$120,000	4.20%	15/8/2048	97,283	0.00%
Arizona Public Service Co.	\$120,000	4.25%	1/3/2049	96,870	0.00%
Arizona Public Service Co.	\$245,000	3.35%	15/5/2050	174,866	0.00%
Arizona Public Service Co.	\$165,000	2.65%	15/9/2050	101,766	0.00%
Army Hawaii Family Housing Trust Certificates	\$323,986	5.52%	15/6/2050	327,683	0.00%
Arrow Electronics, Inc.	\$137,000	4.00%	1/4/2025	134,433	0.00%
Arrow Electronics, Inc.	\$350,000	3.88%	12/1/2028	332,376	0.00%
Arthur J Gallagher & Co.	\$525,000	3.50%	20/5/2051	389,213	0.00%
Arthur J Gallagher & Co.	\$400,000	3.05%	9/3/2052	268,480	0.00%
Ascension Health	\$775,000	2.53%	15/11/2029	693,017	0.01%
Ascension Health	\$425,000	3.11%	15/11/2039	334,318	0.00%
Ascension Health	\$315,000	3.95%	15/11/2046	271,359	0.00%
Ashtead Capital, Inc.	\$650,000	5.55%	30/5/2033	642,737	0.00%
Assurant, Inc.	\$175,000	4.90%	27/3/2028	173,195	0.00%
Assured Guaranty US Holdings, Inc.	\$280,000	3.60%	15/9/2051	201,264	0.00%
Astrazeneca Finance LLC	\$450,000	4.88%	3/3/2028	458,747	0.00%
Astrazeneca Finance LLC	\$450,000	4.90%	3/3/2030	463,255	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	€1,500,000	3.55%	18/11/2025	1,666,025	0.01%
AT&T, Inc.	CAD25,000	4.00%	25/11/2025	18,668	0.00%
AT&T, Inc.	\$500,000	5.54%	20/2/2026	500,354	0.00%
AT&T, Inc.	\$1,825,000	1.70%	25/3/2026	1,707,405	0.01%
AT&T, Inc.	€800,000	1.80%	5/9/2026	853,090	0.01%
AT&T, Inc.	£1,550,000	2.90%	4/12/2026	1,882,848	0.01%
AT&T, Inc.	\$550,000	2.30%	1/6/2027	510,759	0.00%
AT&T, Inc.	\$1,050,000	1.65%	1/2/2028	935,019	0.01%
AT&T, Inc.	\$522,000	4.10%	15/2/2028	510,396	0.00%
AT&T, Inc.	€600,000	1.60%	19/5/2028	622,105	0.00%
AT&T, Inc.	\$1,079,000	4.35%	1/3/2029	1,065,248	0.01%
AT&T, Inc.	\$1,314,000	4.30%	15/2/2030	1,286,245	0.01%
AT&T, Inc.	\$1,000,000	2.75%	1/6/2031	876,124	0.01%
AT&T, Inc.	\$1,500,000	2.25%	1/2/2032	1,241,098	0.01%
AT&T, Inc.	\$1,798,000	2.55%	1/12/2033	1,466,901	0.01%
AT&T, Inc.	\$835,000	5.40%	15/2/2034	861,594	0.01%
AT&T, Inc.	€1,550,000	4.30%	18/11/2034	1,809,171	0.01%
AT&T, Inc.	€500,000	2.45%	15/3/2035	491,118	0.00%
AT&T, Inc.	\$1,100,000	4.50%	15/5/2035	1,043,366	0.01%
AT&T, Inc.	€500,000	3.15%	4/9/2036	514,406	0.00%
AT&T, Inc.	\$841,000	4.90%	15/8/2037	814,155	0.01%
AT&T, Inc.	€800,000	2.60%	19/5/2038	758,105	0.01%
AT&T, Inc.	\$650,000	4.85%	1/3/2039	621,634	0.00%
AT&T, Inc.	€600,000	1.80%	14/9/2039	504,829	0.00%
AT&T, Inc.	£150,000	7.00%	30/4/2040	223,156	0.00%
AT&T, Inc.	\$520,000	3.50%	1/6/2041	413,279	0.00%
AT&T, Inc.	\$250,000	4.30%	15/12/2042	217,744	0.00%
AT&T, Inc.	\$625,000	4.65%	1/6/2044	556,385	0.00%
AT&T, Inc.	£400,000	4.88%	1/6/2044	474,302	0.00%
AT&T, Inc.	\$760,000	4.35%	15/6/2045	657,527	0.00%
AT&T, Inc.	\$875,000	4.75%	15/5/2046	793,319	0.01%
AT&T, Inc.	\$745,000	5.15%	15/11/2046	717,797	0.01%
AT&T, Inc.	CAD450,000	4.85%	25/5/2047	317,865	0.00%
AT&T, Inc.	CAD150,000	5.10%	25/11/2048	109,576	0.00%
AT&T, Inc.	\$1,975,000	3.65%	1/6/2051	1,490,696	0.01%
AT&T, Inc.	\$2,301,000	3.50%	15/9/2053	1,674,168	0.01%
AT&T, Inc.	\$3,953,000	3.55%	15/9/2055	2,850,025	0.02%
AT&T, Inc.	\$3,325,000	3.80%	1/12/2057	2,474,952	0.01%
AT&T, Inc.	\$2,669,000	3.65%	15/9/2059	1,916,941	0.01%
AT&T, Inc.	\$775,000	3.85%	1/6/2060	579,063	0.00%
Athene Global Funding	\$300,000	1.72%	7/1/2025	287,762	0.00%
Athene Global Funding	\$290,000	2.50%	14/1/2025	279,500	0.00%
Athene Global Funding	CAD910,000	2.10%	24/9/2025	652,965	0.00%
Athene Global Funding	€893,000	0.37%	10/9/2026	903,016	0.01%
Athene Global Funding	\$175,000	2.95%	12/11/2026	162,990	0.00%
Athene Global Funding	£500,000	1.75%	24/11/2027	564,910	0.00%
Athene Global Funding	€350,000	0.63%	12/1/2028	344,023	0.00%
Athene Global Funding	\$200,000	2.50%	24/3/2028	177,595	0.00%
Athene Global Funding	\$1,000,000	1.99%	19/8/2028	861,889	0.01%
Athene Global Funding	\$500,000	2.72%	7/1/2029	437,744	0.00%
Athene Global Funding	\$500,000	2.55%	19/11/2030	412,629	0.00%
Athene Global Funding	\$450,000	2.67%	7/6/2031	368,874	0.00%
Athene Holding Ltd.	\$250,000	4.13%	12/1/2028	239,076	0.00%
Athene Holding Ltd.	\$829,000	6.15%	3/4/2030	856,541	0.01%
Athene Holding Ltd.	\$200,000	3.45%	15/5/2052	135,589	0.00%
Atlantic City Electric Co.	\$300,000	2.30%	15/3/2031	253,536	0.00%
Atmos Energy Corp.	\$100,000	3.00%	15/6/2027	95,334	0.00%
Atmos Energy Corp.	\$120,000	2.63%	15/9/2029	109,159	0.00%
Atmos Energy Corp.	\$200,000	5.50%	15/6/2041	209,121	0.00%
Atmos Energy Corp.	\$325,000	4.15%	15/1/2043	292,127	0.00%
Atmos Energy Corp.	\$225,000	4.13%	15/10/2044	200,039	0.00%
Atmos Energy Corp.	\$200,000	4.30%	1/10/2048	178,063	0.00%
Atmos Energy Corp.	\$500,000	4.13%	15/3/2049	433,137	0.00%
Atmos Energy Corp.	\$220,000	3.38%	15/9/2049	167,552	0.00%
Atmos Energy Corp.	\$330,000	2.85%	15/2/2052	224,888	0.00%
Autodesk, Inc.	\$250,000	4.38%	15/6/2025	248,166	0.00%
Autodesk, Inc.	\$125,000	3.50%	15/6/2027	121,343	0.00%
Autodesk, Inc.	\$225,000	2.85%	15/1/2030	202,974	0.00%
Autodesk, Inc.	\$475,000	2.40%	15/12/2031	406,606	0.00%
Automatic Data Processing, Inc.	\$100,000	3.38%	15/9/2025	98,058	0.00%
Automatic Data Processing, Inc.	\$235,000	1.70%	15/5/2028	212,059	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Automatic Data Processing, Inc.	\$1,000,000	1.25%	1/9/2030	832,528	0.01%
AutoNation, Inc.	\$570,000	4.50%	1/10/2025	558,431	0.00%
AutoNation, Inc.	\$175,000	1.95%	1/8/2028	150,571	0.00%
AutoNation, Inc.	\$500,000	2.40%	1/8/2031	402,790	0.00%
AutoZone, Inc.	\$150,000	3.25%	15/4/2025	146,488	0.00%
AutoZone, Inc.	\$500,000	5.05%	15/7/2026	502,705	0.00%
AutoZone, Inc.	\$100,000	3.75%	1/6/2027	97,132	0.00%
AutoZone, Inc.	\$450,000	4.50%	1/2/2028	447,533	0.00%
AutoZone, Inc.	\$500,000	6.25%	1/11/2028	531,442	0.00%
AutoZone, Inc.	\$75,000	3.75%	18/4/2029	71,677	0.00%
AutoZone, Inc.	\$1,400,000	1.65%	15/1/2031	1,138,006	0.01%
AutoZone, Inc.	\$500,000	5.20%	1/8/2033	508,961	0.00%
AvalonBay Communities, Inc.	\$325,000	3.45%	1/6/2025	318,256	0.00%
AvalonBay Communities, Inc.	\$50,000	2.95%	11/5/2026	47,975	0.00%
AvalonBay Communities, Inc.	\$175,000	3.35%	15/5/2027	167,493	0.00%
AvalonBay Communities, Inc.	\$145,000	3.20%	15/1/2028	137,637	0.00%
AvalonBay Communities, Inc.	\$425,000	1.90%	1/12/2028	375,432	0.00%
AvalonBay Communities, Inc.	\$150,000	3.30%	1/6/2029	140,150	0.00%
AvalonBay Communities, Inc.	\$100,000	2.30%	1/3/2030	87,323	0.00%
AvalonBay Communities, Inc.	\$1,100,000	5.00%	15/2/2033	1,121,422	0.01%
AvalonBay Communities, Inc.	\$75,000	4.35%	15/4/2048	63,631	0.00%
Avangrid, Inc.	\$125,000	3.15%	1/12/2024	122,156	0.00%
Avangrid, Inc.	\$150,000	3.80%	1/6/2029	141,198	0.00%
Avery Dennison Corp.	\$375,000	2.65%	30/4/2030	331,605	0.00%
Avery Dennison Corp.	\$450,000	5.75%	15/3/2033	476,348	0.00%
Aviation Capital Group LLC	\$800,000	3.50%	1/11/2027	736,715	0.01%
Aviation Capital Group LLC	\$825,000	6.25%	15/4/2028	840,164	0.01%
Avista Corp.	\$100,000	4.35%	1/6/2048	84,468	0.00%
Avista Corp.	\$200,000	4.00%	1/4/2052	159,563	0.00%
Avnet, Inc.	\$150,000	4.63%	15/4/2026	148,183	0.00%
AXIS Specialty Finance LLC	\$90,000	3.90%	15/7/2029	85,229	0.00%
AXIS Specialty Finance LLC^	\$135,000	4.90%	15/1/2040	112,328	0.00%
AXIS Specialty Finance plc	\$150,000	4.00%	6/12/2027	143,702	0.00%
Bacardi Ltd.	\$100,000	2.75%	15/7/2026	94,166	0.00%
Bacardi Ltd.	\$225,000	5.15%	15/5/2038	213,776	0.00%
Bacardi Ltd.	\$275,000	5.30%	15/5/2048	263,102	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$625,000	5.40%	15/6/2033	629,724	0.00%
Bain Capital Specialty Finance, Inc.	\$200,000	2.95%	10/3/2026	186,119	0.00%
Bain Capital Specialty Finance, Inc.	\$500,000	2.55%	13/10/2026	451,512	0.00%
Baker Hughes Holdings LLC	\$550,000	5.13%	15/9/2040	555,667	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$200,000	2.06%	15/12/2026	187,085	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$475,000	3.34%	15/12/2027	454,519	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$220,000	3.14%	7/11/2029	204,558	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$200,000	4.49%	1/5/2030	200,320	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$450,000	4.08%	15/12/2047	381,492	0.00%
Baltimore Gas & Electric Co.	\$100,000	2.40%	15/8/2026	94,438	0.00%
Baltimore Gas & Electric Co.	\$200,000	2.25%	15/6/2031	170,653	0.00%
Baltimore Gas & Electric Co.	\$125,000	3.50%	15/8/2046	96,308	0.00%
Baltimore Gas & Electric Co.	\$75,000	3.75%	15/8/2047	60,081	0.00%
Baltimore Gas & Electric Co.	\$100,000	4.25%	15/9/2048	86,684	0.00%
Baltimore Gas & Electric Co.	\$120,000	3.20%	15/9/2049	87,500	0.00%
Baltimore Gas & Electric Co.	\$300,000	2.90%	15/6/2050	205,646	0.00%
Baltimore Gas & Electric Co.	\$400,000	4.55%	1/6/2052	367,000	0.00%
Baltimore Gas & Electric Co.	\$300,000	5.40%	1/6/2053	310,600	0.00%
BANK 2017	\$725,000	3.78%	15/5/2050	664,009	0.00%
BANK 2017	\$500,000	3.63%	15/5/2050	472,816	0.00%
BANK 2017	\$150,000	3.49%	15/11/2050	138,458	0.00%
BANK 2017^	\$100,000	4.09%	15/11/2050	66,081	0.00%
BANK 2017	\$25,000	3.73%	15/11/2050	22,386	0.00%
BANK 2017	\$150,000	3.54%	15/11/2054	141,372	0.00%
BANK 2017	\$66,628	3.28%	15/11/2054	63,257	0.00%
BANK 2017	\$300,000	3.39%	15/6/2060	283,012	0.00%
BANK 2017	\$100,000	3.62%	15/6/2060	92,514	0.00%
BANK 2017	\$499,000	3.52%	15/7/2060	472,206	0.00%
BANK 2017^	\$499,000	3.74%	15/7/2060	462,611	0.00%
BANK 2017	\$75,000	3.25%	15/7/2060	70,561	0.00%
BANK 2017	\$450,000	3.18%	15/9/2060	419,242	0.00%
BANK 2017	\$300,000	3.75%	15/9/2060	277,196	0.00%
BANK 2017	\$275,000	3.44%	15/9/2060	258,747	0.00%
BANK 2018	\$2,300,000	3.97%	15/9/2060	2,181,848	0.01%
BANK 2018^	\$450,000	4.23%	15/9/2060	433,911	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BANK 2018	\$98,556	4.13%	15/9/2060	96,214	0.00%
BANK 2018^	\$100,000	4.48%	15/9/2060	93,973	0.00%
BANK 2018	\$275,000	3.69%	15/2/2061	260,456	0.00%
BANK 2018^	\$50,000	3.90%	15/2/2061	47,049	0.00%
BANK 2018	\$41,338	3.64%	15/2/2061	40,154	0.00%
BANK 2018^	\$125,000	4.05%	15/3/2061	119,665	0.00%
BANK 2018^	\$150,000	4.26%	15/5/2061	144,773	0.00%
BANK 2018^	\$50,000	4.34%	15/5/2061	46,918	0.00%
BANK 2018	\$900,000	3.95%	15/8/2061	854,020	0.01%
BANK 2018^	\$275,000	4.22%	15/8/2061	262,971	0.00%
BANK 2018^	\$540,000	4.41%	15/11/2061	524,614	0.00%
Bank of America Corp.	\$1,450,000	4.00%	22/1/2025	1,430,269	0.01%
Bank of America Corp.	\$250,000	3.95%	21/4/2025	245,816	0.00%
Bank of America Corp.^	\$800,000	1.53%	6/12/2025	768,928	0.01%
Bank of America Corp.^	\$1,402,000	3.37%	23/1/2026	1,369,389	0.01%
Bank of America Corp.^	\$500,000	2.02%	13/2/2026	480,375	0.00%
Bank of America Corp.	\$575,000	4.45%	3/3/2026	568,227	0.00%
Bank of America Corp.^	CAD190,000	3.52%	24/3/2026	141,197	0.00%
Bank of America Corp.^	\$1,800,000	3.38%	2/4/2026	1,751,926	0.01%
Bank of America Corp.	€500,000	0.81%	9/5/2026	530,818	0.00%
Bank of America Corp.	CHF1,000,000	0.25%	12/6/2026	1,147,511	0.01%
Bank of America Corp.^	\$1,100,000	1.32%	19/6/2026	1,035,387	0.01%
Bank of America Corp.^	\$4,200,000	4.83%	22/7/2026	4,168,847	0.02%
Bank of America Corp.	\$720,000	4.25%	22/10/2026	707,059	0.01%
Bank of America Corp.^	\$500,000	1.20%	24/10/2026	464,407	0.00%
Bank of America Corp.^	€1,010,000	1.95%	27/10/2026	1,083,214	0.01%
Bank of America Corp.	£100,000	4.25%	10/12/2026	126,422	0.00%
Bank of America Corp.^	\$1,100,000	5.08%	20/1/2027	1,098,058	0.01%
Bank of America Corp.^	\$450,000	3.56%	23/4/2027	433,267	0.00%
Bank of America Corp.^	\$1,600,000	1.73%	22/7/2027	1,465,555	0.01%
Bank of America Corp.^	CAD150,000	1.98%	15/9/2027	106,042	0.00%
Bank of America Corp.	\$1,700,000	3.25%	21/10/2027	1,618,151	0.01%
Bank of America Corp.^	\$1,568,000	3.82%	20/1/2028	1,507,669	0.01%
Bank of America Corp.^	\$700,000	2.55%	4/2/2028	648,621	0.00%
Bank of America Corp.^	CAD825,000	3.62%	16/3/2028	606,180	0.00%
Bank of America Corp.^	\$1,350,000	3.71%	24/4/2028	1,289,961	0.01%
Bank of America Corp.^	\$1,215,000	4.38%	27/4/2028	1,187,570	0.01%
Bank of America Corp.^	\$775,000	3.59%	21/7/2028	735,430	0.01%
Bank of America Corp.^	\$400,000	4.95%	22/7/2028	399,653	0.00%
Bank of America Corp.	€150,000	7.00%	31/7/2028	211,077	0.00%
Bank of America Corp.^	€500,000	0.58%	24/8/2028	497,757	0.00%
Bank of America Corp.^	\$2,000,000	6.20%	10/11/2028	2,088,540	0.01%
Bank of America Corp.^	\$3,028,000	3.42%	20/12/2028	2,850,748	0.02%
Bank of America Corp.^	\$3,275,000	3.97%	5/3/2029	3,127,944	0.02%
Bank of America Corp.^	CAD545,000	2.60%	4/4/2029	381,175	0.00%
Bank of America Corp.^	\$1,000,000	2.09%	14/6/2029	881,890	0.01%
Bank of America Corp.^	\$210,000	4.27%	23/7/2029	202,648	0.00%
Bank of America Corp.^	\$1,900,000	3.97%	7/2/2030	1,801,363	0.01%
Bank of America Corp.^	\$3,025,000	3.19%	23/7/2030	2,743,332	0.02%
Bank of America Corp.^	\$800,000	2.50%	13/2/2031	687,552	0.01%
Bank of America Corp.^	€3,000,000	0.69%	22/3/2031	2,769,246	0.02%
Bank of America Corp.^	£800,000	3.58%	27/4/2031	955,288	0.01%
Bank of America Corp.^	\$2,500,000	2.59%	29/4/2031	2,153,056	0.01%
Bank of America Corp.^	\$150,000	1.90%	23/7/2031	122,518	0.00%
Bank of America Corp.^	\$1,200,000	1.92%	24/10/2031	974,608	0.01%
Bank of America Corp.^	€2,900,000	0.65%	26/10/2031	2,623,790	0.01%
Bank of America Corp.^	\$500,000	2.65%	11/3/2032	422,551	0.00%
Bank of America Corp.^	\$2,375,000	2.69%	22/4/2032	2,005,389	0.01%
Bank of America Corp.^	\$600,000	2.30%	21/7/2032	490,097	0.00%
Bank of America Corp.^	\$2,000,000	2.57%	20/10/2032	1,659,156	0.01%
Bank of America Corp.^	\$2,700,000	2.97%	4/2/2033	2,294,361	0.01%
Bank of America Corp.^	\$345,000	4.57%	27/4/2033	329,081	0.00%
Bank of America Corp.^	\$930,000	5.02%	22/7/2033	919,448	0.01%
Bank of America Corp.^	\$2,025,000	5.29%	25/4/2034	2,030,699	0.01%
Bank of America Corp.^	\$1,500,000	5.87%	15/9/2034	1,571,833	0.01%
Bank of America Corp.^	\$500,000	2.48%	21/9/2036	396,717	0.00%
Bank of America Corp.	\$750,000	6.11%	29/1/2037	801,416	0.01%
Bank of America Corp.^	\$1,000,000	3.85%	8/3/2037	878,220	0.01%
Bank of America Corp.^	\$550,000	4.24%	24/4/2038	496,212	0.00%
Bank of America Corp.	\$1,025,000	7.75%	14/5/2038	1,246,010	0.01%
Bank of America Corp.^	\$675,000	4.08%	23/4/2040	592,056	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	\$1,995,000	2.68%	19/6/2041	1,430,533	0.01%
Bank of America Corp.	\$250,000	5.88%	7/2/2042	269,743	0.00%
Bank of America Corp.^	\$1,250,000	3.31%	22/4/2042	975,885	0.01%
Bank of America Corp.	\$585,000	5.00%	21/1/2044	575,997	0.00%
Bank of America Corp.	\$100,000	4.88%	1/4/2044	97,365	0.00%
Bank of America Corp.	\$590,000	4.75%	21/4/2045	539,194	0.00%
Bank of America Corp.^	\$620,000	4.44%	20/1/2048	558,415	0.00%
Bank of America Corp.^	\$1,065,000	3.95%	23/1/2049	895,718	0.01%
Bank of America Corp.^	\$1,000,000	4.33%	15/3/2050	877,572	0.01%
Bank of America Corp.^	\$2,550,000	4.08%	20/3/2051	2,152,980	0.01%
Bank of America Corp.^	\$190,000	2.83%	24/10/2051	128,946	0.00%
Bank of America Corp.^	\$400,000	3.48%	13/3/2052	309,013	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$420,564	3.31%	15/2/2050	397,355	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$180,000	3.57%	15/2/2050	171,465	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$70,000	3.75%	15/2/2050	65,031	0.00%
Bank of America NA	\$500,000	5.65%	18/8/2025	506,425	0.00%
Bank of America NA	\$500,000	5.53%	18/8/2026	509,243	0.00%
Bank of America NA	\$250,000	6.00%	15/10/2036	271,250	0.00%
Bank of New York Mellon^	\$500,000	5.15%	22/5/2026	499,876	0.00%
Bank of New York Mellon Corp.	\$732,000	3.00%	24/2/2025	715,877	0.01%
Bank of New York Mellon Corp.	\$1,000,000	3.95%	18/11/2025	982,169	0.01%
Bank of New York Mellon Corp.^	\$425,000	4.41%	24/7/2026	420,505	0.00%
Bank of New York Mellon Corp.	\$1,349,000	2.45%	17/8/2026	1,273,590	0.01%
Bank of New York Mellon Corp.^	\$450,000	4.95%	26/4/2027	449,912	0.00%
Bank of New York Mellon Corp.	\$450,000	3.25%	16/5/2027	431,317	0.00%
Bank of New York Mellon Corp.^	\$250,000	3.44%	7/2/2028	240,652	0.00%
Bank of New York Mellon Corp.^	\$500,000	5.80%	25/10/2028	518,398	0.00%
Bank of New York Mellon Corp.	\$200,000	3.00%	30/10/2028	184,877	0.00%
Bank of New York Mellon Corp.^	\$500,000	4.54%	1/2/2029	496,838	0.00%
Bank of New York Mellon Corp.	\$500,000	3.30%	23/8/2029	468,156	0.00%
Bank of New York Mellon Corp.^	\$500,000	6.32%	25/10/2029	530,673	0.00%
Bank of New York Mellon Corp.	\$1,500,000	1.80%	28/7/2031	1,225,106	0.01%
Bank of New York Mellon Corp.^	\$300,000	4.29%	13/6/2033	286,141	0.00%
Bank of New York Mellon Corp.^	\$500,000	4.71%	1/2/2034	488,881	0.00%
Bank of New York Mellon Corp.^	\$450,000	4.97%	26/4/2034	448,263	0.00%
Banner Health	\$100,000	2.34%	1/1/2030	86,728	0.00%
Banner Health	\$450,000	2.91%	1/1/2042	332,075	0.00%
Banner Health	\$125,000	3.18%	1/1/2050	91,561	0.00%
Banner Health	\$500,000	2.91%	1/1/2051	342,622	0.00%
Baptist Health South Florida Obligated Group	\$250,000	3.12%	15/11/2071	151,056	0.00%
Baptist Healthcare System Obligated Group	\$375,000	3.54%	15/8/2050	277,598	0.00%
Basin Electric Power Cooperative	\$200,000	4.75%	26/4/2047	174,684	0.00%
Baxalta, Inc.	\$67,000	4.00%	23/6/2025	65,910	0.00%
Baxalta, Inc.	\$175,000	5.25%	23/6/2045	174,771	0.00%
Baxter International, Inc.	€300,000	1.30%	30/5/2025	320,228	0.00%
Baxter International, Inc.	\$100,000	2.60%	15/8/2026	94,259	0.00%
Baxter International, Inc.	\$600,000	1.92%	1/2/2027	549,907	0.00%
Baxter International, Inc.	\$375,000	2.27%	1/12/2028	336,062	0.00%
Baxter International, Inc.	€500,000	1.30%	15/5/2029	495,742	0.00%
Baxter International, Inc.	\$1,100,000	1.73%	1/4/2031	894,234	0.01%
Baxter International, Inc.	\$1,250,000	2.54%	1/2/2032	1,048,817	0.01%
Baxter International, Inc.	\$50,000	3.50%	15/8/2046	36,754	0.00%
Baxter International, Inc.	\$725,000	3.13%	1/12/2051	499,936	0.00%
Bay Area Toll Authority	\$550,000	6.26%	1/4/2049	640,732	0.00%
Bay Area Toll Authority	\$70,000	7.04%	1/4/2050	88,631	0.00%
Bay Area Toll Authority	\$125,000	6.91%	1/10/2050	157,430	0.00%
Bay Area Toll Authority	\$600,000	3.13%	1/4/2055	424,316	0.00%
BayCare Health System, Inc.	\$200,000	3.83%	15/11/2050	166,771	0.00%
Bayer US Finance II LLC	\$465,000	4.65%	15/11/2043	370,027	0.00%
Baylor Scott & White Holdings	\$500,000	1.78%	15/11/2030	414,553	0.00%
Baylor Scott & White Holdings	\$500,000	2.84%	15/11/2050	344,842	0.00%
BBCMS Mortgage Trust 2017	\$125,000	3.67%	15/2/2050	118,895	0.00%
BBCMS Mortgage Trust 2018	\$650,000	4.31%	15/12/2051	628,475	0.00%
Becton Dickinson & Co.	\$221,000	3.73%	15/12/2024	217,466	0.00%
Becton Dickinson & Co.	\$1,625,000	3.70%	6/6/2027	1,574,845	0.01%
Becton Dickinson & Co.	\$450,000	4.69%	13/2/2028	452,106	0.00%
Becton Dickinson & Co.	\$350,000	2.82%	20/5/2030	312,872	0.00%
Becton Dickinson & Co.	\$550,000	4.67%	6/6/2047	512,992	0.00%
Becton Dickinson & Co.	\$475,000	3.79%	20/5/2050	387,448	0.00%
Becton Dickinson Euro Finance Sarl	€800,000	1.21%	4/6/2026	843,594	0.01%
Becton Dickinson Euro Finance Sarl	€300,000	1.34%	13/8/2041	227,917	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Benchmark 2018-B1 Mortgage Trust <sup>^</sup>	\$125,000	3.67%	15/1/2051	117,416	0.00%
Benchmark 2018-B1 Mortgage Trust <sup>^</sup>	\$50,000	3.88%	15/1/2051	44,817	0.00%
Benchmark 2018-B2 Mortgage Trust <sup>^</sup>	\$6,300,000	3.88%	15/2/2051	5,917,617	0.03%
Benchmark 2018-B2 Mortgage Trust <sup>^</sup>	\$150,000	4.08%	15/2/2051	134,377	0.00%
Benchmark 2018-B2 Mortgage Trust	\$19,068	3.66%	15/2/2051	18,645	0.00%
Benchmark 2018-B3 Mortgage Trust	\$275,000	4.03%	10/4/2051	260,550	0.00%
Benchmark 2018-B3 Mortgage Trust	\$16,827	3.85%	10/4/2051	15,607	0.00%
Benchmark 2018-B4 Mortgage Trust <sup>^</sup>	\$900,000	4.12%	15/7/2051	860,348	0.01%
Benchmark 2018-B4 Mortgage Trust <sup>^</sup>	\$150,000	4.31%	15/7/2051	139,339	0.00%
Benchmark 2018-B5 Mortgage Trust	\$625,000	4.21%	15/7/2051	598,539	0.00%
Benchmark 2018-B6 Mortgage Trust	\$1,000,000	4.00%	10/10/2051	940,370	0.01%
Benchmark 2018-B6 Mortgage Trust	\$300,000	4.26%	10/10/2051	284,464	0.00%
Benchmark 2018-B6 Mortgage Trust	\$100,000	4.44%	10/10/2051	93,105	0.00%
Benchmark 2018-B7 Mortgage Trust <sup>^</sup>	\$975,000	4.51%	15/5/2053	936,661	0.01%
Benchmark 2018-B8 Mortgage Trust	\$1,525,000	4.23%	15/1/2052	1,439,692	0.01%
Benchmark 2018-B8 Mortgage Trust <sup>^</sup>	\$275,000	4.53%	15/1/2052	252,921	0.00%
Berkshire Hathaway Energy Co.	\$669,000	3.50%	1/2/2025	658,592	0.00%
Berkshire Hathaway Energy Co.	\$650,000	3.25%	15/4/2028	617,513	0.00%
Berkshire Hathaway Energy Co.	\$200,000	3.70%	15/7/2030	189,448	0.00%
Berkshire Hathaway Energy Co.	\$300,000	1.65%	15/5/2031	240,773	0.00%
Berkshire Hathaway Energy Co.	\$825,000	6.13%	1/4/2036	894,089	0.01%
Berkshire Hathaway Energy Co.	\$400,000	5.95%	15/5/2037	426,735	0.00%
Berkshire Hathaway Energy Co.	\$225,000	5.15%	15/11/2043	222,454	0.00%
Berkshire Hathaway Energy Co.	\$115,000	4.50%	1/2/2045	106,584	0.00%
Berkshire Hathaway Energy Co.	\$650,000	4.45%	15/1/2049	570,189	0.00%
Berkshire Hathaway Energy Co.	\$600,000	4.25%	15/10/2050	509,098	0.00%
Berkshire Hathaway Energy Co.	\$250,000	2.85%	15/5/2051	169,320	0.00%
Berkshire Hathaway Energy Co.	\$300,000	4.60%	1/5/2053	267,744	0.00%
Berkshire Hathaway Finance Corp.	\$1,000,000	1.85%	12/3/2030	870,968	0.01%
Berkshire Hathaway Finance Corp.	\$2,500,000	2.88%	15/3/2032	2,255,195	0.01%
Berkshire Hathaway Finance Corp.	£500,000	2.38%	19/6/2039	475,306	0.00%
Berkshire Hathaway Finance Corp.	\$300,000	5.75%	15/1/2040	340,388	0.00%
Berkshire Hathaway Finance Corp.	\$850,000	4.40%	15/5/2042	820,548	0.01%
Berkshire Hathaway Finance Corp.	\$375,000	4.30%	15/5/2043	351,508	0.00%
Berkshire Hathaway Finance Corp.	\$200,000	4.20%	15/8/2048	184,422	0.00%
Berkshire Hathaway Finance Corp.	\$750,000	4.25%	15/1/2049	700,806	0.01%
Berkshire Hathaway Finance Corp.	\$1,000,000	2.85%	15/10/2050	701,693	0.01%
Berkshire Hathaway Finance Corp.	£500,000	2.63%	19/6/2059	407,955	0.00%
Berkshire Hathaway, Inc.	\$675,000	3.13%	15/3/2026	656,138	0.00%
Berkshire Hathaway, Inc.	¥200,000,000	0.44%	13/9/2029	1,345,051	0.01%
Berkshire Hathaway, Inc.	€900,000	1.63%	16/3/2035	839,716	0.01%
Berkshire Hathaway, Inc.	\$1,000,000	4.50%	11/2/2043	973,358	0.01%
Berkshire Hathaway, Inc.	¥100,000,000	1.11%	13/9/2049	503,422	0.00%
Berry Global, Inc.	\$1,245,000	1.57%	15/1/2026	1,157,756	0.01%
Berry Global, Inc.	\$200,000	1.65%	15/1/2027	180,273	0.00%
Best Buy Co., Inc.	\$300,000	4.45%	1/10/2028	298,390	0.00%
Best Buy Co., Inc.	\$200,000	1.95%	1/10/2030	166,233	0.00%
Beth Israel Lahey Health, Inc.	\$500,000	3.08%	1/7/2051	322,767	0.00%
BGC Group, Inc.	\$500,000	8.00%	25/5/2028	524,664	0.00%
Biogen, Inc.	\$50,000	4.05%	15/9/2025	49,180	0.00%
Biogen, Inc.	\$600,000	2.25%	1/5/2030	512,223	0.00%
Biogen, Inc.	\$850,000	3.15%	1/5/2050	596,202	0.00%
Bio-Rad Laboratories, Inc.	\$250,000	3.30%	15/3/2027	237,468	0.00%
Black Hills Corp.	\$95,000	3.95%	15/1/2026	92,658	0.00%
Black Hills Corp.	\$100,000	3.15%	15/1/2027	94,869	0.00%
Black Hills Corp.	\$105,000	3.05%	15/10/2029	94,212	0.00%
Black Hills Corp.	\$260,000	2.50%	15/6/2030	218,562	0.00%
Black Hills Corp.	\$100,000	4.35%	1/5/2033	92,396	0.00%
Black Hills Corp.	\$175,000	6.15%	15/5/2034	182,940	0.00%
Black Hills Corp.	\$50,000	4.20%	15/9/2046	40,196	0.00%
Black Hills Corp.	\$240,000	3.88%	15/10/2049	179,568	0.00%
BlackRock, Inc.	\$120,000	3.25%	30/4/2029	115,389	0.00%
BlackRock, Inc.	\$350,000	1.90%	28/1/2031	295,195	0.00%
BlackRock, Inc.	\$500,000	2.10%	25/2/2032	417,999	0.00%
BlackRock, Inc.	\$1,000,000	4.75%	25/5/2033	1,010,367	0.01%
Blackstone Holdings Finance Co. LLC	\$200,000	3.15%	2/10/2027	187,736	0.00%
Blackstone Holdings Finance Co. LLC	\$530,000	2.50%	10/1/2030	452,732	0.00%
Blackstone Holdings Finance Co. LLC	\$100,000	1.60%	30/3/2031	78,066	0.00%
Blackstone Holdings Finance Co. LLC	\$430,000	2.00%	30/1/2032	338,405	0.00%
Blackstone Holdings Finance Co. LLC	\$345,000	2.55%	30/3/2032	281,805	0.00%
Blackstone Holdings Finance Co. LLC	\$500,000	6.20%	22/4/2033	533,529	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blackstone Holdings Finance Co. LLC	€700,000	3.50%	1/6/2034	747,867	0.01%
Blackstone Holdings Finance Co. LLC	\$200,000	4.45%	15/7/2045	168,864	0.00%
Blackstone Holdings Finance Co. LLC	\$215,000	4.00%	2/10/2047	164,524	0.00%
Blackstone Holdings Finance Co. LLC	\$140,000	3.50%	10/9/2049	101,606	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	2.85%	5/8/2051	31,699	0.00%
Blackstone Holdings Finance Co. LLC	\$500,000	3.20%	30/1/2052	344,750	0.00%
Blackstone Private Credit Fund	\$500,000	7.05%	29/9/2025	509,116	0.00%
Blackstone Private Credit Fund	\$500,000	2.63%	15/12/2026	453,060	0.00%
Blackstone Private Credit Fund	\$500,000	3.25%	15/3/2027	458,287	0.00%
Blackstone Private Credit Fund	\$500,000	7.30%	27/11/2028	518,228	0.00%
Blackstone Secured Lending Fund	\$525,000	2.75%	16/9/2026	480,895	0.00%
Blackstone Secured Lending Fund	\$500,000	2.85%	30/9/2028	433,467	0.00%
Block Financial LLC	\$100,000	5.25%	1/10/2025	99,380	0.00%
Block Financial LLC	\$735,000	3.88%	15/8/2030	672,222	0.01%
Blue Owl Capital Corp.	\$336,000	4.00%	30/3/2025	326,531	0.00%
Blue Owl Capital Corp.	\$70,000	3.75%	22/7/2025	67,093	0.00%
Blue Owl Capital Corp.	\$750,000	3.40%	15/7/2026	697,381	0.01%
Blue Owl Capital Corp.	\$200,000	2.63%	15/1/2027	180,256	0.00%
Blue Owl Credit Income Corp.	\$520,000	7.95%	13/6/2028	537,831	0.00%
Blue Owl Finance LLC	\$400,000	3.13%	10/6/2031	329,111	0.00%
Blue Owl Technology Finance Corp.	\$500,000	4.75%	15/12/2025	472,742	0.00%
Blue Owl Technology Finance Corp.	\$500,000	2.50%	15/1/2027	436,734	0.00%
BNSF Funding Trust I*	\$80,000	6.61%	15/12/2055	77,989	0.00%
Board of Regents of the University of Texas System	\$385,000	4.79%	15/8/2046	385,320	0.00%
Board of Regents of the University of Texas System	\$100,000	3.35%	15/8/2047	78,463	0.00%
Board of Regents of the University of Texas System	\$125,000	2.44%	15/8/2049	80,751	0.00%
Boardwalk Pipelines LP	\$375,000	5.95%	1/6/2026	380,163	0.00%
Boardwalk Pipelines LP	\$80,000	4.45%	15/7/2027	78,378	0.00%
Boardwalk Pipelines LP	\$600,000	3.60%	1/9/2032	532,874	0.00%
Boeing Co.	\$500,000	2.75%	1/2/2026	478,618	0.00%
Boeing Co.	\$2,525,000	2.20%	4/2/2026	2,386,083	0.01%
Boeing Co.	\$3,358,000	3.10%	1/5/2026	3,228,078	0.02%
Boeing Co.	\$1,023,000	2.25%	15/6/2026	959,022	0.01%
Boeing Co.	\$800,000	5.04%	1/5/2027	807,405	0.01%
Boeing Co.	\$90,000	3.45%	1/11/2028	84,751	0.00%
Boeing Co.	\$2,300,000	5.15%	1/5/2030	2,341,668	0.01%
Boeing Co.	\$750,000	3.63%	1/2/2031	697,260	0.01%
Boeing Co.	\$75,000	3.60%	1/5/2034	66,394	0.00%
Boeing Co.	\$335,000	3.25%	1/2/2035	282,851	0.00%
Boeing Co.	\$600,000	3.50%	1/3/2039	477,558	0.00%
Boeing Co.	\$225,000	6.88%	15/3/2039	257,196	0.00%
Boeing Co.	\$225,000	5.88%	15/2/2040	233,620	0.00%
Boeing Co.	\$750,000	5.71%	1/5/2040	777,338	0.01%
Boeing Co.	\$175,000	3.38%	15/6/2046	128,599	0.00%
Boeing Co.	\$50,000	3.65%	1/3/2047	36,913	0.00%
Boeing Co.	\$25,000	3.63%	1/3/2048	18,492	0.00%
Boeing Co.	\$90,000	3.85%	1/11/2048	69,822	0.00%
Boeing Co.	\$650,000	3.90%	1/5/2049	513,847	0.00%
Boeing Co.	\$300,000	3.75%	1/2/2050	233,657	0.00%
Boeing Co.	\$3,175,000	5.81%	1/5/2050	3,293,026	0.02%
Boeing Co.	\$485,000	3.95%	1/8/2059	372,391	0.00%
Boeing Co.	\$1,200,000	5.93%	1/5/2060	1,245,811	0.01%
Bon Secours Mercy Health, Inc.	\$75,000	4.30%	1/7/2028	73,546	0.00%
Bon Secours Mercy Health, Inc.	\$145,000	3.46%	1/6/2030	129,169	0.00%
Booking Holdings, Inc.	€500,000	0.10%	8/3/2025	530,786	0.00%
Booking Holdings, Inc.	\$150,000	3.65%	15/3/2025	147,718	0.00%
Booking Holdings, Inc.	\$1,630,000	3.60%	1/6/2026	1,598,697	0.01%
Booking Holdings, Inc.	€336,000	1.80%	3/3/2027	357,327	0.00%
Booking Holdings, Inc.	€120,000	0.50%	8/3/2028	120,190	0.00%
Booking Holdings, Inc.	\$125,000	3.55%	15/3/2028	120,661	0.00%
Booking Holdings, Inc.	€300,000	3.63%	12/11/2028	340,500	0.00%
Booking Holdings, Inc.	\$545,000	4.63%	13/4/2030	548,998	0.00%
Booking Holdings, Inc.	€400,000	4.50%	15/11/2031	480,978	0.00%
Booking Holdings, Inc.	€800,000	4.13%	12/5/2033	943,043	0.01%
Booking Holdings, Inc.	€200,000	4.75%	15/11/2034	249,109	0.00%
Booz Allen Hamilton, Inc.	\$450,000	4.00%	1/7/2029	421,810	0.00%
BorgWarner, Inc.	\$505,000	2.65%	1/7/2027	468,192	0.00%
BorgWarner, Inc.	€400,000	1.00%	19/5/2031	363,618	0.00%
BorgWarner, Inc.	\$100,000	4.38%	15/3/2045	82,654	0.00%
Boston Gas Co.	\$1,580,000	3.15%	1/8/2027	1,473,903	0.01%
Boston Gas Co.	\$580,000	3.00%	1/8/2029	519,429	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Boston Gas Co.	\$50,000	4.49%	15/2/2042	42,612	0.00%
Boston Properties LP	\$115,000	3.20%	15/1/2025	111,622	0.00%
Boston Properties LP	\$95,000	3.65%	1/2/2026	91,491	0.00%
Boston Properties LP	\$150,000	2.75%	1/10/2026	139,152	0.00%
Boston Properties LP	\$885,000	6.75%	1/12/2027	927,831	0.01%
Boston Properties LP	\$1,075,000	4.50%	1/12/2028	1,023,991	0.01%
Boston Properties LP	\$185,000	3.25%	30/1/2031	158,898	0.00%
Boston Properties LP	\$1,100,000	2.45%	1/10/2033	837,801	0.01%
Boston Scientific Corp.	\$590,000	1.90%	1/6/2025	565,012	0.00%
Boston Scientific Corp.	€400,000	0.63%	1/12/2027	403,780	0.00%
Boston Scientific Corp.	\$511,000	2.65%	1/6/2030	456,600	0.00%
Boston Scientific Corp.	\$100,000	6.50%	15/11/2035	112,954	0.00%
Boston Scientific Corp.	\$284,000	4.55%	1/3/2039	271,373	0.00%
Boston Scientific Corp.	\$302,000	4.70%	1/3/2049	290,685	0.00%
BP Capital Markets America, Inc.	\$1,415,000	3.80%	21/9/2025	1,395,923	0.01%
BP Capital Markets America, Inc.	\$2,105,000	3.41%	11/2/2026	2,056,272	0.01%
BP Capital Markets America, Inc.	\$1,935,000	3.12%	4/5/2026	1,872,415	0.01%
BP Capital Markets America, Inc.	\$1,235,000	3.02%	16/1/2027	1,182,932	0.01%
BP Capital Markets America, Inc.	\$225,000	3.94%	21/9/2028	220,431	0.00%
BP Capital Markets America, Inc.	\$800,000	4.23%	6/11/2028	795,653	0.01%
BP Capital Markets America, Inc.	\$500,000	3.63%	6/4/2030	479,102	0.00%
BP Capital Markets America, Inc.	\$400,000	1.75%	10/8/2030	338,992	0.00%
BP Capital Markets America, Inc.	\$790,000	2.72%	12/1/2032	689,194	0.01%
BP Capital Markets America, Inc.	\$890,000	4.81%	13/2/2033	898,142	0.01%
BP Capital Markets America, Inc.	\$1,050,000	3.06%	17/6/2041	813,380	0.01%
BP Capital Markets America, Inc.	\$790,000	3.00%	24/2/2050	559,836	0.00%
BP Capital Markets America, Inc.	\$1,340,000	2.77%	10/11/2050	897,833	0.01%
BP Capital Markets America, Inc.	\$890,000	2.94%	4/6/2051	617,028	0.00%
BP Capital Markets America, Inc.	\$900,000	3.00%	17/3/2052	632,717	0.00%
BP Capital Markets America, Inc.	\$810,000	3.38%	8/2/2061	586,767	0.00%
Brighthouse Financial Global Funding	\$750,000	1.75%	13/1/2025	716,866	0.01%
Brighthouse Financial Global Funding	\$300,000	1.55%	24/5/2026	274,807	0.00%
Brighthouse Financial, Inc.	\$455,000	5.63%	15/5/2030	460,974	0.00%
Brighthouse Financial, Inc.	\$114,000	4.70%	22/6/2047	90,588	0.00%
Brighthouse Financial, Inc.	\$200,000	3.85%	22/12/2051	132,157	0.00%
Bristol-Myers Squibb Co.	\$500,000	0.75%	13/11/2025	466,688	0.00%
Bristol-Myers Squibb Co.	\$214,000	3.20%	15/6/2026	207,703	0.00%
Bristol-Myers Squibb Co.	\$225,000	3.45%	15/11/2027	218,347	0.00%
Bristol-Myers Squibb Co.	\$1,275,000	1.45%	13/11/2030	1,047,678	0.01%
Bristol-Myers Squibb Co.	\$500,000	2.95%	15/3/2032	444,453	0.00%
Bristol-Myers Squibb Co.	\$650,000	4.13%	15/6/2039	586,228	0.00%
Bristol-Myers Squibb Co.	\$500,000	2.35%	13/11/2040	349,025	0.00%
Bristol-Myers Squibb Co.	\$1,900,000	3.55%	15/3/2042	1,554,512	0.01%
Bristol-Myers Squibb Co.	\$325,000	3.25%	1/8/2042	252,053	0.00%
Bristol-Myers Squibb Co.	\$1,690,000	4.35%	15/11/2047	1,488,335	0.01%
Bristol-Myers Squibb Co.	\$311,000	4.55%	20/2/2048	283,078	0.00%
Bristol-Myers Squibb Co.	\$1,125,000	4.25%	26/10/2049	976,185	0.01%
Bristol-Myers Squibb Co.	\$605,000	2.55%	13/11/2050	383,434	0.00%
Bristol-Myers Squibb Co.	\$475,000	6.25%	15/11/2053	544,157	0.00%
Bristol-Myers Squibb Co.	\$450,000	3.90%	15/3/2062	350,857	0.00%
Bristol-Myers Squibb Co.	\$475,000	6.40%	15/11/2063	551,842	0.00%
Brixmor Operating Partnership LP	\$946,000	3.85%	1/2/2025	926,515	0.01%
Brixmor Operating Partnership LP	\$795,000	4.13%	15/6/2026	769,634	0.01%
Brixmor Operating Partnership LP	\$500,000	2.25%	1/4/2028	444,029	0.00%
Brixmor Operating Partnership LP	\$416,000	4.13%	15/5/2029	396,042	0.00%
Brixmor Operating Partnership LP	\$455,000	2.50%	16/8/2031	382,169	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$1,325,000	3.88%	15/1/2027	1,293,065	0.01%
Broadcom, Inc.	\$1,211,000	3.46%	15/9/2026	1,170,260	0.01%
Broadcom, Inc.	\$500,000	1.95%	15/2/2028	449,226	0.00%
Broadcom, Inc.	\$395,000	4.11%	15/9/2028	386,023	0.00%
Broadcom, Inc.	\$1,220,000	4.75%	15/4/2029	1,222,598	0.01%
Broadcom, Inc.	\$1,000,000	4.15%	15/11/2030	955,308	0.01%
Broadcom, Inc.	\$1,000,000	2.45%	15/2/2031	855,556	0.01%
Broadcom, Inc.	\$1,000,000	4.30%	15/11/2032	958,786	0.01%
Broadcom, Inc.	\$3,278,000	2.60%	15/2/2033	2,698,794	0.01%
Broadcom, Inc.	\$500,000	3.42%	15/4/2033	439,229	0.00%
Broadcom, Inc.	\$2,041,000	3.47%	15/4/2034	1,776,505	0.01%
Broadcom, Inc.	\$2,150,000	3.19%	15/11/2036	1,744,827	0.01%
Broadcom, Inc.	\$1,500,000	3.50%	15/2/2041	1,190,462	0.01%
Broadcom, Inc.	\$620,000	3.75%	15/2/2051	488,489	0.00%
Broadridge Financial Solutions, Inc.	\$125,000	3.40%	27/6/2026	120,511	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Broadridge Financial Solutions, Inc.	\$295,000	2.90%	1/12/2029	264,658	0.00%
Broadstone Net Lease LLC	\$500,000	2.60%	15/9/2031	388,161	0.00%
Brooklyn Union Gas Co.	\$395,000	3.41%	10/3/2026	377,233	0.00%
Brooklyn Union Gas Co.	\$150,000	3.87%	4/3/2029	138,471	0.00%
Brooklyn Union Gas Co.	\$130,000	4.50%	10/3/2046	104,429	0.00%
Brooklyn Union Gas Co.	\$475,000	4.27%	15/3/2048	368,557	0.00%
Brooklyn Union Gas Co.	\$150,000	4.49%	4/3/2049	119,360	0.00%
Brown & Brown, Inc.	\$100,000	4.50%	15/3/2029	97,443	0.00%
Brown & Brown, Inc.	\$465,000	4.20%	17/3/2032	425,620	0.00%
Brown & Brown, Inc.	\$700,000	4.95%	17/3/2052	621,380	0.00%
Brown University	\$200,000	2.92%	1/9/2050	145,178	0.00%
Brown-Forman Corp.	\$112,000	3.50%	15/4/2025	109,920	0.00%
Brown-Forman Corp.	£100,000	2.60%	7/7/2028	120,309	0.00%
Brown-Forman Corp.	\$100,000	4.50%	15/7/2045	93,051	0.00%
Brunswick Corp.	\$180,000	4.40%	15/9/2032	163,991	0.00%
Brunswick Corp.	\$225,000	5.10%	1/4/2052	176,023	0.00%
Bunge Ltd. Finance Corp.	\$435,000	1.63%	17/8/2025	411,096	0.00%
Bunge Ltd. Finance Corp.	\$200,000	3.25%	15/8/2026	191,984	0.00%
Bunge Ltd. Finance Corp.	\$950,000	3.75%	25/9/2027	915,867	0.01%
Bunge Ltd. Finance Corp.	\$270,000	2.75%	14/5/2031	234,960	0.00%
Burlington Northern Santa Fe LLC	\$775,000	3.00%	1/4/2025	758,034	0.01%
Burlington Northern Santa Fe LLC	\$250,000	3.65%	1/9/2025	245,639	0.00%
Burlington Northern Santa Fe LLC	\$1,740,000	3.25%	15/6/2027	1,678,251	0.01%
Burlington Northern Santa Fe LLC	\$10,000	5.75%	1/5/2040	10,911	0.00%
Burlington Northern Santa Fe LLC	\$700,000	4.95%	15/9/2041	697,849	0.01%
Burlington Northern Santa Fe LLC	\$565,000	4.40%	15/3/2042	522,528	0.00%
Burlington Northern Santa Fe LLC	\$550,000	4.38%	1/9/2042	507,635	0.00%
Burlington Northern Santa Fe LLC	\$525,000	4.45%	15/3/2043	487,718	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.90%	1/4/2044	148,313	0.00%
Burlington Northern Santa Fe LLC	\$1,000,000	4.15%	1/4/2045	888,847	0.01%
Burlington Northern Santa Fe LLC	\$500,000	4.70%	1/9/2045	480,189	0.00%
Burlington Northern Santa Fe LLC	\$730,000	3.90%	1/8/2046	619,423	0.00%
Burlington Northern Santa Fe LLC	\$65,000	4.13%	15/6/2047	57,059	0.00%
Burlington Northern Santa Fe LLC	\$800,000	4.05%	15/6/2048	694,311	0.01%
Burlington Northern Santa Fe LLC	\$300,000	4.15%	15/12/2048	264,366	0.00%
Burlington Northern Santa Fe LLC	\$225,000	3.55%	15/2/2050	181,258	0.00%
Burlington Northern Santa Fe LLC	\$500,000	3.05%	15/2/2051	362,590	0.00%
Burlington Northern Santa Fe LLC	\$1,000,000	3.30%	15/9/2051	760,405	0.01%
Burlington Northern Santa Fe LLC	\$200,000	2.88%	15/6/2052	139,878	0.00%
Burlington Northern Santa Fe LLC	\$1,000,000	5.20%	15/4/2054	1,043,144	0.01%
Burlington Resources LLC	\$75,000	7.40%	1/12/2031	87,628	0.00%
Cabot Corp.	\$90,000	4.00%	1/7/2029	85,521	0.00%
California Earthquake Authority	\$200,000	5.60%	1/7/2027	201,662	0.00%
California Endowment	\$50,000	2.50%	1/4/2051	32,412	0.00%
California Health Facilities Financing Authority	\$100,000	4.19%	1/6/2037	91,142	0.00%
California Health Facilities Financing Authority	\$100,000	4.35%	1/6/2041	89,848	0.00%
California Institute of Technology	\$50,000	4.32%	1/8/2045	46,136	0.00%
California Institute of Technology	\$200,000	4.70%	1/11/2111	179,365	0.00%
California Institute of Technology	\$75,000	3.65%	1/9/2119	53,333	0.00%
California State University	\$75,000	3.90%	1/11/2047	64,780	0.00%
California State University	\$250,000	2.90%	1/11/2051	182,810	0.00%
California State University	\$175,000	2.98%	1/11/2051	124,457	0.00%
California State University	\$400,000	2.94%	1/11/2052	279,218	0.00%
California State University	\$400,000	2.72%	1/11/2052	273,924	0.00%
California State University	\$200,000	5.18%	1/11/2053	200,897	0.00%
Camden Property Trust	\$135,000	4.10%	15/10/2028	131,355	0.00%
Camden Property Trust	\$150,000	3.15%	1/7/2029	138,733	0.00%
Camden Property Trust	\$285,000	2.80%	15/5/2030	255,711	0.00%
Camden Property Trust	\$120,000	3.35%	1/11/2049	90,063	0.00%
Cameron LNG LLC	\$225,000	2.90%	15/7/2031	198,309	0.00%
Cameron LNG LLC	\$550,000	3.30%	15/1/2035	468,843	0.00%
Cameron LNG LLC	\$325,000	3.70%	15/1/2039	275,779	0.00%
Campbell Soup Co.	\$575,000	3.95%	15/3/2025	566,139	0.00%
Campbell Soup Co.	\$100,000	3.30%	19/3/2025	97,593	0.00%
Campbell Soup Co.	\$590,000	4.15%	15/3/2028	578,099	0.00%
Campbell Soup Co.	\$165,000	4.80%	15/3/2048	150,741	0.00%
Campbell Soup Co.	\$500,000	3.13%	24/4/2050	345,268	0.00%
Cantor Fitzgerald LP	\$1,000,000	7.20%	12/12/2028	1,025,290	0.01%
Capital One Financial Corp.	\$250,000	3.20%	5/2/2025	244,042	0.00%
Capital One Financial Corp.^	\$375,000	2.64%	3/3/2026	359,362	0.00%
Capital One Financial Corp.	\$350,000	3.75%	28/7/2026	335,261	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Capital One Financial Corp.^	\$500,000	7.15%	29/10/2027	519,201	0.00%
Capital One Financial Corp.^	\$500,000	1.88%	2/11/2027	449,593	0.00%
Capital One Financial Corp.	\$475,000	3.80%	31/1/2028	451,271	0.00%
Capital One Financial Corp.^	\$600,000	4.93%	10/5/2028	589,753	0.00%
Capital One Financial Corp.^	\$1,100,000	5.47%	1/2/2029	1,100,243	0.01%
Capital One Financial Corp.^	\$1,500,000	3.27%	1/3/2030	1,338,083	0.01%
Capital One Financial Corp.^	\$800,000	5.25%	26/7/2030	786,175	0.01%
Capital One Financial Corp.^	\$500,000	7.62%	30/10/2031	548,569	0.00%
Capital One Financial Corp.^	\$400,000	2.36%	29/7/2032	303,713	0.00%
Capital One Financial Corp.^	\$1,500,000	5.82%	1/2/2034	1,493,952	0.01%
Capital One NA^	\$2,250,000	2.28%	28/1/2026	2,166,554	0.01%
Cardinal Health, Inc.	\$325,000	3.75%	15/9/2025	317,599	0.00%
Cardinal Health, Inc.	\$100,000	4.60%	15/3/2043	89,009	0.00%
Cardinal Health, Inc.	\$350,000	4.90%	15/9/2045	320,895	0.00%
Cargill, Inc.	\$200,000	3.50%	22/4/2025	196,565	0.00%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	184,821	0.00%
Cargill, Inc.	\$500,000	4.50%	24/6/2026	498,745	0.00%
Cargill, Inc.	\$225,000	3.25%	23/5/2029	213,770	0.00%
Cargill, Inc.	\$250,000	2.13%	23/4/2030	217,359	0.00%
Cargill, Inc.	€389,000	3.88%	24/4/2030	445,873	0.00%
Cargill, Inc.	\$350,000	1.70%	2/2/2031	287,133	0.00%
Cargill, Inc.	\$775,000	2.13%	10/11/2031	646,381	0.00%
Cargill, Inc.	\$500,000	4.75%	24/4/2033	502,056	0.00%
Cargill, Inc.	\$145,000	4.76%	23/11/2045	138,884	0.00%
Cargill, Inc.	\$100,000	3.88%	23/5/2049	82,150	0.00%
Cargill, Inc.	\$400,000	3.13%	25/5/2051	292,053	0.00%
Cargill, Inc.	\$200,000	4.38%	22/4/2052	183,117	0.00%
Carlisle Cos, Inc.	\$50,000	3.50%	1/12/2024	49,048	0.00%
Carlisle Cos, Inc.	\$210,000	3.75%	1/12/2027	201,336	0.00%
Carlisle Cos, Inc.	\$450,000	2.20%	1/3/2032	364,939	0.00%
Carlyle Finance LLC	\$325,000	5.65%	15/9/2048	300,300	0.00%
Carlyle Holdings II Finance LLC	\$110,000	5.63%	30/3/2043	107,053	0.00%
Carrier Global Corp.	\$685,000	2.24%	15/2/2025	662,741	0.00%
Carrier Global Corp.	\$500,000	5.80%	30/11/2025	506,929	0.00%
Carrier Global Corp.	\$430,000	2.49%	15/2/2027	404,693	0.00%
Carrier Global Corp.	\$1,000,000	2.70%	15/2/2031	873,071	0.01%
Carrier Global Corp.	\$400,000	5.90%	15/3/2034	432,941	0.00%
Carrier Global Corp.	\$1,074,000	3.38%	5/4/2040	865,163	0.01%
Carrier Global Corp.	\$550,000	6.20%	15/3/2054	637,699	0.00%
Case Western Reserve University	\$200,000	5.41%	1/6/2122	200,001	0.00%
Caterpillar Financial Services Corp.	\$100,000	3.25%	1/12/2024	98,430	0.00%
Caterpillar Financial Services Corp.	\$450,000	1.45%	15/5/2025	430,315	0.00%
Caterpillar Financial Services Corp.	\$500,000	5.15%	11/8/2025	503,721	0.00%
Caterpillar Financial Services Corp.	\$450,000	3.65%	12/8/2025	442,809	0.00%
Caterpillar Financial Services Corp.	\$375,000	0.80%	13/11/2025	350,254	0.00%
Caterpillar Financial Services Corp.	\$575,000	0.90%	2/3/2026	533,058	0.00%
Caterpillar Financial Services Corp.	\$500,000	4.35%	15/5/2026	498,982	0.00%
Caterpillar Financial Services Corp.	\$50,000	2.40%	9/8/2026	47,460	0.00%
Caterpillar Financial Services Corp.	\$200,000	1.15%	14/9/2026	183,651	0.00%
Caterpillar Financial Services Corp.	\$500,000	1.70%	8/1/2027	462,363	0.00%
Caterpillar Financial Services Corp.	\$450,000	3.60%	12/8/2027	439,652	0.00%
Caterpillar Financial Services Corp.	\$550,000	1.10%	14/9/2027	491,769	0.00%
Caterpillar, Inc.	\$400,000	1.90%	12/3/2031	344,296	0.00%
Caterpillar, Inc.	\$675,000	3.80%	15/8/2042	593,591	0.00%
Caterpillar, Inc.	\$100,000	4.30%	15/5/2044	95,420	0.00%
Caterpillar, Inc.	\$840,000	3.25%	19/9/2049	665,207	0.00%
Caterpillar, Inc.	\$1,000,000	3.25%	9/4/2050	792,435	0.01%
Caterpillar, Inc.	\$200,000	4.75%	15/5/2064	193,972	0.00%
Catholic Health Services of Long Island Obligated Group	\$425,000	3.37%	1/7/2050	296,789	0.00%
Cboe Global Markets, Inc.	\$150,000	3.65%	12/1/2027	145,615	0.00%
Cboe Global Markets, Inc.	\$485,000	1.63%	15/12/2030	399,217	0.00%
CBRE Services, Inc.	\$575,000	4.88%	1/3/2026	574,626	0.00%
CBRE Services, Inc.	\$500,000	5.95%	15/8/2034	526,151	0.00%
CCRE15 Commercial Mortgage Trust 2014^	\$75,000	4.56%	10/2/2047	66,223	0.00%
CCRE20 Commercial Mortgage Trust 2014	\$125,000	3.59%	10/11/2047	122,575	0.00%
CCRE22 Commercial Mortgage Trust 2015^	\$250,000	3.60%	10/3/2048	240,516	0.00%
CCRE23 Commercial Mortgage Trust 2015	\$50,000	3.50%	10/5/2048	48,257	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$291,000	3.70%	10/8/2048	281,148	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$154,141	3.43%	10/8/2048	149,762	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$1,291,721	3.51%	10/8/2048	1,253,603	0.01%
CCRE25 Commercial Mortgage Trust 2015	\$350,000	3.76%	10/8/2048	338,658	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CCRE26 Commercial Mortgage Trust 2015	\$200,000	3.63%	10/10/2048	193,136	0.00%
CD 2016-CD2 Mortgage Trust <sup>1</sup>	\$1,265,000	3.53%	10/11/2049	1,174,447	0.01%
CD 2017-CD3 Mortgage Trust	\$144,000	3.63%	10/2/2050	133,765	0.00%
CD 2017-CD3 Mortgage Trust	\$31,000	3.83%	10/2/2050	26,589	0.00%
CD 2017-CD3 Mortgage Trust	\$14,937	3.45%	10/2/2050	14,546	0.00%
CD 2017-CD4 Mortgage Trust <sup>1</sup>	\$500,000	3.51%	10/5/2050	467,850	0.00%
CD 2017-CD4 Mortgage Trust	\$500,000	3.75%	10/5/2050	457,304	0.00%
CD 2017-CD6 Mortgage Trust	\$50,000	3.46%	13/11/2050	46,910	0.00%
CD 2018-CD7 Mortgage Trust	\$525,000	4.28%	15/8/2051	496,501	0.00%
CD 2018-CD7 Mortgage Trust	\$9,230	4.21%	15/8/2051	9,031	0.00%
CDW LLC/CDW Finance Corp.	\$400,000	4.13%	1/5/2025	392,218	0.00%
CDW LLC/CDW Finance Corp.	\$250,000	4.25%	1/4/2028	239,824	0.00%
CDW LLC/CDW Finance Corp.	\$450,000	3.25%	15/2/2029	411,590	0.00%
Cedars-Sinai Health System	\$200,000	2.29%	15/8/2031	167,173	0.00%
Celanese US Holdings LLC	€300,000	4.78%	19/7/2026	337,103	0.00%
Celanese US Holdings LLC	\$500,000	1.40%	5/8/2026	455,840	0.00%
Celanese US Holdings LLC	€400,000	2.13%	1/3/2027	421,544	0.00%
Celanese US Holdings LLC	\$765,000	6.17%	15/7/2027	784,726	0.01%
Celanese US Holdings LLC	€209,000	5.34%	19/1/2029	242,033	0.00%
Celanese US Holdings LLC	\$450,000	6.33%	15/7/2029	472,309	0.00%
Celanese US Holdings LLC	\$400,000	6.55%	15/11/2030	423,515	0.00%
Celanese US Holdings LLC	\$475,000	6.38%	15/7/2032	502,778	0.00%
Celanese US Holdings LLC	\$400,000	6.70%	15/11/2033	434,814	0.00%
Cencora, Inc.	\$500,000	3.25%	1/3/2025	489,368	0.00%
Cencora, Inc.	\$350,000	3.45%	15/12/2027	337,234	0.00%
Cencora, Inc.	\$175,000	2.80%	15/5/2030	157,035	0.00%
Cencora, Inc.	\$350,000	2.70%	15/3/2031	306,915	0.00%
Cencora, Inc.	\$400,000	4.25%	1/3/2045	353,906	0.00%
Cencora, Inc.	\$200,000	4.30%	15/12/2047	179,280	0.00%
Centene Corp.	\$2,000,000	2.45%	15/7/2028	1,786,382	0.01%
Centene Corp.	\$2,000,000	4.63%	15/12/2029	1,921,560	0.01%
Centene Corp.	\$900,000	2.50%	1/3/2031	749,901	0.01%
Centene Corp.	\$1,500,000	2.63%	1/8/2031	1,250,818	0.01%
CenterPoint Energy Houston Electric LLC	\$115,000	2.40%	1/9/2026	108,335	0.00%
CenterPoint Energy Houston Electric LLC	\$250,000	3.00%	1/2/2027	238,282	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	2.35%	1/4/2031	128,407	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	3.00%	1/3/2032	176,942	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	4.45%	1/10/2032	196,274	0.00%
CenterPoint Energy Houston Electric LLC	\$235,000	4.95%	1/4/2033	239,594	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	3.55%	1/8/2042	121,624	0.00%
CenterPoint Energy Houston Electric LLC	\$250,000	4.50%	1/4/2044	229,967	0.00%
CenterPoint Energy Houston Electric LLC	\$230,000	3.95%	1/3/2048	195,689	0.00%
CenterPoint Energy Houston Electric LLC	\$255,000	4.25%	1/2/2049	225,115	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	3.35%	1/4/2051	152,174	0.00%
CenterPoint Energy Houston Electric LLC	\$190,000	3.60%	1/3/2052	150,911	0.00%
CenterPoint Energy Houston Electric LLC	\$325,000	4.85%	1/10/2052	317,834	0.00%
CenterPoint Energy Houston Electric LLC	\$120,000	5.30%	1/4/2053	125,758	0.00%
CenterPoint Energy Resources Corp.	\$200,000	5.25%	1/3/2028	205,123	0.00%
CenterPoint Energy Resources Corp.	\$150,000	4.00%	1/4/2028	146,062	0.00%
CenterPoint Energy Resources Corp.	\$180,000	4.40%	1/7/2032	174,922	0.00%
CenterPoint Energy Resources Corp.	\$200,000	5.40%	1/3/2033	208,655	0.00%
CenterPoint Energy Resources Corp.	\$275,000	5.85%	15/1/2041	289,693	0.00%
CenterPoint Energy Resources Corp.	\$100,000	4.10%	1/9/2047	83,766	0.00%
CenterPoint Energy, Inc.	\$200,000	1.45%	1/6/2026	184,190	0.00%
CenterPoint Energy, Inc.	\$430,000	2.95%	1/3/2030	381,552	0.00%
CenterPoint Energy, Inc.	\$200,000	2.65%	1/6/2031	171,148	0.00%
CF Industries, Inc.	\$100,000	4.50%	1/12/2026	98,306	0.00%
CF Industries, Inc.	\$300,000	5.15%	15/3/2034	297,368	0.00%
CF Industries, Inc.	\$500,000	4.95%	1/6/2043	458,488	0.00%
CF Industries, Inc.	\$275,000	5.38%	15/3/2044	263,406	0.00%
CFCRE Commercial Mortgage Trust 2016 <sup>1</sup>	\$400,000	3.22%	10/11/2049	375,816	0.00%
CFCRE Commercial Mortgage Trust 2017	\$500,000	3.57%	15/6/2050	472,069	0.00%
CGMS Commercial Mortgage Trust 2017	\$275,000	3.46%	15/8/2050	258,226	0.00%
CGMS Commercial Mortgage Trust 2017 <sup>1</sup>	\$50,000	3.71%	15/8/2050	46,143	0.00%
Charles Schwab Corp.	\$102,000	3.63%	1/4/2025	100,178	0.00%
Charles Schwab Corp.	\$125,000	3.85%	21/5/2025	122,743	0.00%
Charles Schwab Corp.	\$130,000	3.45%	13/2/2026	125,977	0.00%
Charles Schwab Corp.	\$420,000	0.90%	11/3/2026	385,084	0.00%
Charles Schwab Corp.	\$500,000	1.15%	13/5/2026	458,512	0.00%
Charles Schwab Corp.	\$405,000	5.88%	24/8/2026	415,357	0.00%
Charles Schwab Corp.	\$300,000	3.20%	2/3/2027	286,212	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charles Schwab Corp.	\$1,599,000	3.30%	1/4/2027	1,524,379	0.01%
Charles Schwab Corp.	\$1,955,000	2.00%	20/3/2028	1,740,844	0.01%
Charles Schwab Corp.	\$175,000	4.00%	1/2/2029	169,977	0.00%
Charles Schwab Corp.	\$205,000	3.25%	22/5/2029	192,102	0.00%
Charles Schwab Corp.	\$1,145,000	2.75%	1/10/2029	1,031,010	0.01%
Charles Schwab Corp.	\$300,000	1.65%	11/3/2031	241,692	0.00%
Charles Schwab Corp.^	\$500,000	6.14%	24/8/2034	528,026	0.00%
Charlotte-Mecklenburg Hospital Authority	\$200,000	3.20%	15/1/2051	147,443	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$325,000	4.91%	23/7/2025	321,968	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	6.15%	10/11/2026	511,431	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$780,000	3.75%	15/2/2028	736,953	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$450,000	4.20%	15/3/2028	432,422	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$475,000	2.25%	15/1/2029	412,379	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	5.05%	30/3/2029	495,084	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	2.80%	1/4/2031	147,707	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,000,000	2.30%	1/2/2032	796,264	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$750,000	6.38%	23/10/2035	761,486	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$700,000	5.38%	1/4/2038	632,915	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$575,000	3.50%	1/6/2041	406,529	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,000,000	3.50%	1/3/2042	698,042	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,380,000	6.48%	23/10/2045	1,355,735	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$900,000	5.38%	1/5/2047	767,720	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$850,000	5.75%	1/4/2048	755,715	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,000,000	5.13%	1/7/2049	813,791	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,090,000	4.80%	1/3/2050	848,384	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$825,000	3.70%	1/4/2051	537,306	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$700,000	3.90%	1/6/2052	471,216	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	6.83%	23/10/2055	175,746	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,025,000	3.85%	1/4/2061	644,570	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$945,000	4.40%	1/12/2061	653,500	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$495,000	3.95%	30/6/2062	314,607	0.00%
Cheniere Corpus Christi Holdings LLC	\$300,000	5.88%	31/3/2025	300,723	0.00%
Cheniere Corpus Christi Holdings LLC	\$465,000	5.13%	30/6/2027	467,120	0.00%
Cheniere Corpus Christi Holdings LLC	\$465,000	3.70%	15/11/2029	439,770	0.00%
Cheniere Corpus Christi Holdings LLC	\$265,000	2.74%	31/12/2039	211,272	0.00%
Cheniere Energy Partners LP	\$1,275,000	4.00%	1/3/2031	1,159,719	0.01%
Cheniere Energy Partners LP	\$750,000	5.95%	30/6/2033	769,875	0.01%
Cheniere Energy, Inc.	\$790,000	4.63%	15/10/2028	771,091	0.01%
Chevron Corp.	\$2,000,000	2.95%	16/5/2026	1,934,399	0.01%
Chevron Corp.	\$300,000	2.00%	11/5/2027	278,623	0.00%
Chevron Corp.	\$600,000	2.24%	11/5/2030	531,517	0.00%
Chevron Corp.	\$300,000	3.08%	11/5/2050	226,977	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$400,000	3.40%	1/12/2026	384,129	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$138,000	3.70%	1/6/2028	131,690	0.00%
Chevron USA, Inc.	\$1,000,000	1.02%	12/8/2027	890,295	0.01%
Chevron USA, Inc.	\$150,000	3.85%	15/1/2028	148,026	0.00%
Chevron USA, Inc.	\$545,000	3.25%	15/10/2029	517,830	0.00%
Chevron USA, Inc.	\$200,000	5.25%	15/11/2043	210,549	0.00%
Chevron USA, Inc.	\$160,000	2.34%	12/8/2050	102,521	0.00%
Chicago O'Hare International Airport	\$110,000	6.40%	1/1/2040	126,098	0.00%
Chicago O'Hare International Airport	\$350,000	4.57%	1/1/2054	334,409	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	\$523,963	6.90%	1/12/2040	594,577	0.00%
Children's Health System of Texas	\$200,000	2.51%	15/8/2050	125,001	0.00%
Children's Hospital	\$400,000	2.93%	15/7/2050	259,806	0.00%
Children's Hospital Corp.	\$150,000	4.12%	1/1/2047	132,156	0.00%
Children's Hospital Corp.	\$100,000	2.59%	1/2/2050	65,546	0.00%
Children's Hospital Medical Center	\$25,000	4.27%	15/5/2044	22,885	0.00%
Children's Hospital of Philadelphia	\$415,000	2.70%	1/7/2050	275,486	0.00%
CHRISTUS Health	\$100,000	4.34%	1/7/2028	98,316	0.00%
Chubb Corp.	\$1,000,000	6.00%	11/5/2037	1,105,985	0.01%
Chubb Corp.	\$790,000	6.50%	15/5/2038	915,811	0.01%
Chubb INA Holdings, Inc.	\$250,000	3.15%	15/3/2025	244,571	0.00%
Chubb INA Holdings, Inc.	\$225,000	3.35%	3/5/2026	218,975	0.00%
Chubb INA Holdings, Inc.	€500,000	0.88%	15/6/2027	517,234	0.00%
Chubb INA Holdings, Inc.	€2,752,000	1.55%	15/3/2028	2,868,569	0.02%
Chubb INA Holdings, Inc.	€600,000	0.88%	15/12/2029	586,973	0.00%
Chubb INA Holdings, Inc.	\$500,000	1.38%	15/9/2030	412,072	0.00%
Chubb INA Holdings, Inc.	€500,000	1.40%	15/6/2031	486,444	0.00%
Chubb INA Holdings, Inc.	\$695,000	4.15%	13/3/2043	630,505	0.00%
Church & Dwight Co., Inc.	\$125,000	3.15%	1/8/2027	119,708	0.00%
Church & Dwight Co., Inc.	\$75,000	3.95%	1/8/2047	62,612	0.00%
Church & Dwight Co., Inc.	\$360,000	5.00%	15/6/2052	360,729	0.00%
Cigna Group	\$488,000	3.25%	15/4/2025	476,297	0.00%
Cigna Group	\$538,000	4.13%	15/11/2025	531,309	0.00%
Cigna Group	\$320,000	3.40%	1/3/2027	308,421	0.00%
Cigna Group	\$100,000	3.05%	15/10/2027	94,882	0.00%
Cigna Group	\$1,500,000	4.38%	15/10/2028	1,488,187	0.01%
Cigna Group	\$1,175,000	2.40%	15/3/2030	1,029,448	0.01%
Cigna Group	\$450,000	2.38%	15/3/2031	384,035	0.00%
Cigna Group	\$865,000	4.80%	15/8/2038	837,916	0.01%
Cigna Group	\$2,000,000	3.20%	15/3/2040	1,564,563	0.01%
Cigna Group	\$171,000	6.13%	15/11/2041	187,471	0.00%
Cigna Group	\$1,660,000	4.80%	15/7/2046	1,561,700	0.01%
Cigna Group	\$100,000	3.88%	15/10/2047	81,386	0.00%
Cigna Group	\$225,000	4.90%	15/12/2048	214,202	0.00%
Cintas Corp. No 2	\$2,340,000	3.70%	1/4/2027	2,290,640	0.01%
Cisco Systems, Inc.	\$200,000	2.95%	28/2/2026	193,672	0.00%
Cisco Systems, Inc.	\$980,000	5.50%	15/1/2040	1,044,172	0.01%
Citadel LP	\$300,000	4.88%	15/1/2027	292,297	0.00%
Citibank Credit Card Issuance Trust	\$400,000	3.96%	13/10/2030	390,340	0.00%
Citibank Credit Card Issuance Trust	\$200,000	6.15%	15/6/2039	219,891	0.00%
Citibank NA	\$545,000	5.86%	29/9/2025	554,211	0.00%
Citibank NA	\$1,000,000	5.49%	4/12/2026	1,018,574	0.01%
Citibank NA	\$1,000,000	5.80%	29/9/2028	1,044,135	0.01%
Citigroup Commercial Mortgage Trust 2014	\$250,000	3.64%	10/10/2047	245,549	0.00%
Citigroup Commercial Mortgage Trust 2015	\$100,000	3.14%	10/2/2048	97,563	0.00%
Citigroup Commercial Mortgage Trust 2015	\$100,000	3.55%	10/11/2048	96,297	0.00%
Citigroup Commercial Mortgage Trust 2015	\$912,600	3.52%	10/9/2058	882,465	0.01%
Citigroup Commercial Mortgage Trust 2015	\$125,000	3.78%	10/9/2058	119,923	0.00%
Citigroup Commercial Mortgage Trust 2016	\$300,000	3.62%	10/2/2049	285,894	0.00%
Citigroup Commercial Mortgage Trust 2016	\$250,000	3.35%	10/2/2049	239,351	0.00%
Citigroup Commercial Mortgage Trust 2016	\$850,000	3.31%	10/4/2049	809,484	0.01%
Citigroup Commercial Mortgage Trust 2016	\$250,000	2.65%	10/7/2049	234,457	0.00%
Citigroup Commercial Mortgage Trust 2017	\$200,000	3.47%	12/10/2050	185,446	0.00%
Citigroup Commercial Mortgage Trust 2017	\$169,306	3.21%	12/10/2050	156,180	0.00%
Citigroup Commercial Mortgage Trust 2017	\$50,000	3.76%	12/10/2050	45,391	0.00%
Citigroup Commercial Mortgage Trust 2018	\$4,200,000	4.01%	10/3/2051	3,997,177	0.02%
Citigroup Commercial Mortgage Trust 2018	\$50,000	3.74%	10/3/2051	47,222	0.00%
Citigroup Commercial Mortgage Trust 2018	\$25,454	3.79%	10/3/2051	25,356	0.00%
Citigroup Commercial Mortgage Trust 2018	\$51,081	3.96%	10/6/2051	48,444	0.00%
Citigroup Commercial Mortgage Trust 2018	\$500,000	4.41%	10/11/2051	467,137	0.00%
Citigroup, Inc.	\$580,000	3.30%	27/4/2025	566,893	0.00%
Citigroup, Inc.	CAD355,000	4.09%	9/6/2025	265,055	0.00%
Citigroup, Inc.	\$435,000	4.40%	10/6/2025	430,076	0.00%
Citigroup, Inc.	¥300,000,000	2.40%	31/10/2025	2,182,413	0.01%
Citigroup, Inc.	\$2,550,000	3.70%	12/1/2026	2,490,471	0.01%
Citigroup, Inc.	\$2,142,000	4.60%	9/3/2026	2,114,695	0.01%
Citigroup, Inc.^	\$600,000	3.29%	17/3/2026	584,239	0.00%
Citigroup, Inc.^	\$1,220,000	3.11%	8/4/2026	1,186,241	0.01%
Citigroup, Inc.^	€1,400,000	1.25%	6/7/2026	1,489,125	0.01%
Citigroup, Inc.^	€1,000,000	1.50%	24/7/2026	1,066,562	0.01%
Citigroup, Inc.^	\$1,100,000	5.61%	29/9/2026	1,108,019	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	\$1,130,000	3.20%	21/10/2026	1,078,213	0.01%
Citigroup, Inc.	£500,000	1.75%	23/10/2026	589,894	0.00%
Citigroup, Inc.	\$50,000	4.30%	20/11/2026	49,000	0.00%
Citigroup, Inc.^	\$405,000	1.12%	28/1/2027	372,255	0.00%
Citigroup, Inc.	\$2,450,000	4.45%	29/9/2027	2,393,379	0.01%
Citigroup, Inc.^	€1,000,000	0.50%	8/10/2027	1,020,810	0.01%
Citigroup, Inc.^	\$1,050,000	3.89%	10/1/2028	1,015,833	0.01%
Citigroup, Inc.^	\$2,500,000	3.07%	24/2/2028	2,355,921	0.01%
Citigroup, Inc.^	\$625,000	3.67%	24/7/2028	595,859	0.00%
Citigroup, Inc.	\$775,000	4.13%	25/7/2028	744,519	0.01%
Citigroup, Inc.^	\$1,070,000	3.52%	27/10/2028	1,011,563	0.01%
Citigroup, Inc.	€500,000	1.25%	10/4/2029	496,571	0.00%
Citigroup, Inc.^	\$885,000	4.08%	23/4/2029	852,519	0.01%
Citigroup, Inc.^	\$750,000	3.98%	20/3/2030	711,553	0.01%
Citigroup, Inc.^	\$365,000	2.98%	5/11/2030	325,369	0.00%
Citigroup, Inc.^	\$775,000	2.67%	29/1/2031	672,723	0.01%
Citigroup, Inc.^	\$2,500,000	4.41%	31/3/2031	2,393,947	0.01%
Citigroup, Inc.^	\$3,000,000	2.57%	3/6/2031	2,562,778	0.01%
Citigroup, Inc.^	\$500,000	2.52%	3/11/2032	412,632	0.00%
Citigroup, Inc.^	\$1,250,000	3.06%	25/1/2033	1,066,798	0.01%
Citigroup, Inc.	\$625,000	5.88%	22/2/2033	652,437	0.00%
Citigroup, Inc.^	\$1,500,000	3.79%	17/3/2033	1,349,568	0.01%
Citigroup, Inc.^	\$700,000	4.91%	24/5/2033	685,474	0.01%
Citigroup, Inc.^	\$2,100,000	6.27%	17/11/2033	2,247,741	0.01%
Citigroup, Inc.^	\$1,000,000	6.17%	25/5/2034	1,037,163	0.01%
Citigroup, Inc.	\$257,000	6.13%	25/8/2036	274,989	0.00%
Citigroup, Inc.	£200,000	6.80%	25/6/2038	304,745	0.00%
Citigroup, Inc.^	\$1,070,000	3.88%	24/1/2039	923,822	0.01%
Citigroup, Inc.	\$25,000	8.13%	15/7/2039	32,270	0.00%
Citigroup, Inc.^	\$200,000	5.32%	26/3/2041	200,552	0.00%
Citigroup, Inc.	\$150,000	6.68%	13/9/2043	168,448	0.00%
Citigroup, Inc.	\$550,000	5.30%	6/5/2044	528,911	0.00%
Citigroup, Inc.	\$705,000	4.65%	30/7/2045	641,483	0.00%
Citigroup, Inc.	\$600,000	4.75%	18/5/2046	538,113	0.00%
Citigroup, Inc.^	\$175,000	4.28%	24/4/2048	153,300	0.00%
Citigroup, Inc.	\$1,475,000	4.65%	23/7/2048	1,364,677	0.01%
Citizens Bank NA	\$350,000	3.75%	18/2/2026	334,710	0.00%
Citizens Bank NA^	\$250,000	4.58%	9/8/2028	237,499	0.00%
Citizens Financial Group, Inc.	\$465,000	2.50%	6/2/2030	390,453	0.00%
Citizens Financial Group, Inc.^	\$543,000	4.30%	11/2/2031	462,248	0.00%
Citizens Financial Group, Inc.	\$200,000	2.64%	30/9/2032	154,328	0.00%
City of Atlanta GA Water & Wastewater Revenue	\$150,000	2.26%	1/11/2035	121,140	0.00%
City of Hope	\$175,000	4.38%	15/8/2048	148,198	0.00%
City of Houston TX	\$255,000	6.29%	1/3/2032	271,730	0.00%
City of Los Angeles Department of Airports Customer Facility Charge Revenue	\$100,000	4.24%	15/5/2048	88,385	0.00%
City of New York NY	\$100,000	5.52%	1/10/2037	104,052	0.00%
City of New York NY	\$250,000	6.27%	1/12/2037	278,674	0.00%
City of New York NY	\$150,000	5.26%	1/10/2052	157,807	0.00%
City of New York NY	\$200,000	5.83%	1/10/2053	225,989	0.00%
City of Philadelphia PA Water & Wastewater Revenue	\$100,000	2.93%	1/7/2045	76,546	0.00%
City of Riverside CA	\$125,000	3.86%	1/6/2045	107,237	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	\$250,000	5.81%	1/2/2041	271,661	0.00%
City of San Francisco CA Public Utilities Commission Water Revenue	\$200,000	6.95%	1/11/2050	239,833	0.00%
City of Tucson AZ	\$150,000	2.86%	1/7/2047	110,746	0.00%
Claremont Mckenna College	\$200,000	3.78%	1/1/2122	137,629	0.00%
Cleco Corporate Holdings LLC	\$100,000	3.74%	1/5/2026	96,478	0.00%
Cleco Corporate Holdings LLC	\$130,000	4.97%	1/5/2046	109,656	0.00%
Cleveland Clinic Foundation	\$75,000	4.86%	1/1/2114	70,554	0.00%
Cleveland Electric Illuminating Co.	\$125,000	3.50%	1/4/2028	117,365	0.00%
Cleveland Electric Illuminating Co.	\$150,000	4.55%	15/11/2030	142,355	0.00%
Cleveland Electric Illuminating Co.	\$150,000	5.95%	15/12/2036	153,462	0.00%
Clorox Co.	\$400,000	3.10%	1/10/2027	378,065	0.00%
Clorox Co.	\$125,000	3.90%	15/5/2028	121,162	0.00%
Clorox Co.	\$200,000	1.80%	15/5/2030	167,008	0.00%
CME Group, Inc.	\$222,000	3.00%	15/3/2025	217,293	0.00%
CME Group, Inc.	\$85,000	3.75%	15/6/2028	83,157	0.00%
CME Group, Inc.	\$600,000	2.65%	15/3/2032	533,260	0.00%
CME Group, Inc.	\$390,000	5.30%	15/9/2043	415,070	0.00%
CMS Energy Corp.	\$200,000	3.00%	15/5/2026	191,044	0.00%
CMS Energy Corp.	\$50,000	3.45%	15/8/2027	47,622	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CMS Energy Corp.	\$210,000	4.88%	1/3/2044	199,575	0.00%
CMS Energy Corp.^	\$300,000	4.75%	1/6/2050	271,736	0.00%
CMS Energy Corp.^	\$160,000	3.75%	1/12/2050	127,909	0.00%
CNA Financial Corp.	\$200,000	3.45%	15/8/2027	191,252	0.00%
CNA Financial Corp.	\$215,000	3.90%	1/5/2029	205,918	0.00%
CNH Industrial Capital LLC	\$400,000	5.45%	14/10/2025	402,285	0.00%
CNH Industrial Capital LLC	\$350,000	1.45%	15/7/2026	321,337	0.00%
CNH Industrial Capital LLC	\$500,000	4.55%	10/4/2028	493,394	0.00%
CNO Global Funding	\$580,000	1.65%	6/1/2025	554,941	0.00%
CNO Global Funding	\$675,000	2.65%	6/1/2029	583,987	0.00%
Coca-Cola Co.	\$50,000	2.90%	25/5/2027	47,868	0.00%
Coca-Cola Co.	\$500,000	1.45%	1/6/2027	456,999	0.00%
Coca-Cola Co.	\$465,000	1.00%	15/3/2028	410,262	0.00%
Coca-Cola Co.	€400,000	0.13%	9/3/2029	384,911	0.00%
Coca-Cola Co.	\$2,405,000	3.45%	25/3/2030	2,308,468	0.01%
Coca-Cola Co.	€900,000	0.40%	6/5/2030	853,380	0.01%
Coca-Cola Co.	\$325,000	1.65%	1/6/2030	278,465	0.00%
Coca-Cola Co.	\$300,000	2.00%	5/3/2031	258,981	0.00%
Coca-Cola Co.	\$475,000	1.38%	15/3/2031	391,957	0.00%
Coca-Cola Co.	€500,000	0.50%	9/3/2033	444,251	0.00%
Coca-Cola Co.	€300,000	0.38%	15/3/2033	263,718	0.00%
Coca-Cola Co.	€800,000	0.95%	6/5/2036	688,010	0.01%
Coca-Cola Co.	€600,000	0.80%	15/3/2040	461,637	0.00%
Coca-Cola Co.	\$1,325,000	2.50%	1/6/2040	1,002,507	0.01%
Coca-Cola Co.	\$500,000	4.20%	25/3/2050	466,178	0.00%
Coca-Cola Co.	\$455,000	2.60%	1/6/2050	313,702	0.00%
Coca-Cola Co.	\$500,000	2.50%	15/3/2051	336,561	0.00%
Coca-Cola Consolidated, Inc.	\$50,000	3.80%	25/11/2025	48,909	0.00%
Colgate-Palmolive Co.	\$220,000	3.10%	15/8/2025	215,336	0.00%
Colgate-Palmolive Co.	\$775,000	4.80%	2/3/2026	784,990	0.01%
Colgate-Palmolive Co.	\$250,000	3.10%	15/8/2027	241,333	0.00%
Colgate-Palmolive Co.	\$450,000	4.60%	1/3/2028	461,318	0.00%
Colgate-Palmolive Co.	\$150,000	3.25%	15/8/2032	139,334	0.00%
Colgate-Palmolive Co.	\$450,000	4.60%	1/3/2033	467,902	0.00%
Colgate-Palmolive Co.	€300,000	1.38%	6/3/2034	289,872	0.00%
Colgate-Palmolive Co.	\$205,000	4.00%	15/8/2045	189,290	0.00%
Colgate-Palmolive Co.	\$75,000	3.70%	1/8/2047	65,531	0.00%
Colonial Enterprises, Inc.	\$240,000	3.25%	15/5/2030	217,946	0.00%
Colonial Pipeline Co.	\$260,000	3.75%	1/10/2025	252,181	0.00%
Colonial Pipeline Co.	\$380,000	7.63%	15/4/2032	438,317	0.00%
Colonial Pipeline Co.	\$165,000	4.25%	15/4/2048	138,522	0.00%
Columbia Pipeline Group, Inc.	\$250,000	4.50%	1/6/2025	246,973	0.00%
Columbia Pipeline Group, Inc.	\$240,000	5.80%	1/6/2045	239,699	0.00%
Columbia Pipelines Operating Co. LLC	\$400,000	5.93%	15/8/2030	413,920	0.00%
Columbia Pipelines Operating Co. LLC	\$610,000	6.04%	15/11/2033	639,486	0.00%
Columbia Pipelines Operating Co. LLC	\$245,000	6.50%	15/8/2043	262,846	0.00%
Columbia Pipelines Operating Co. LLC	\$510,000	6.54%	15/11/2053	560,513	0.00%
Columbia Pipelines Operating Co. LLC	\$205,000	6.71%	15/8/2063	226,483	0.00%
Comcast Corp.	\$1,299,000	3.38%	15/8/2025	1,269,620	0.01%
Comcast Corp.	\$350,000	3.95%	15/10/2025	345,488	0.00%
Comcast Corp.	\$225,000	3.15%	1/3/2026	218,435	0.00%
Comcast Corp.	€300,000	0.00%	14/9/2026	305,663	0.00%
Comcast Corp.	\$1,095,000	2.35%	15/1/2027	1,028,867	0.01%
Comcast Corp.	\$340,000	3.30%	1/2/2027	328,222	0.00%
Comcast Corp.	\$1,800,000	3.30%	1/4/2027	1,732,841	0.01%
Comcast Corp.	€500,000	0.25%	20/5/2027	506,355	0.00%
Comcast Corp.	\$3,450,000	3.15%	15/2/2028	3,289,700	0.02%
Comcast Corp.	€900,000	1.50%	20/2/2029	1,012,280	0.01%
Comcast Corp.	€500,000	0.25%	14/9/2029	477,517	0.00%
Comcast Corp.	\$2,900,000	2.65%	1/2/2030	2,609,275	0.01%
Comcast Corp.	\$3,000,000	1.50%	15/2/2031	2,445,546	0.01%
Comcast Corp.	\$55,000	4.25%	15/1/2033	53,424	0.00%
Comcast Corp.	\$300,000	7.05%	15/3/2033	350,475	0.00%
Comcast Corp.	\$500,000	4.80%	15/5/2033	506,293	0.00%
Comcast Corp.	\$310,000	4.20%	15/8/2034	296,269	0.00%
Comcast Corp.	\$1,225,000	4.40%	15/8/2035	1,180,105	0.01%
Comcast Corp.	€400,000	1.88%	20/2/2036	384,663	0.00%
Comcast Corp.	\$225,000	3.20%	15/7/2036	189,312	0.00%
Comcast Corp.	\$250,000	6.45%	15/3/2037	285,122	0.00%
Comcast Corp.	\$775,000	3.90%	1/3/2038	693,394	0.01%
Comcast Corp.	\$150,000	4.60%	15/10/2038	145,297	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	\$350,000	3.25%	1/11/2039	284,317	0.00%
Comcast Corp.	€1,000,000	1.25%	20/2/2040	835,648	0.01%
Comcast Corp.	\$400,000	3.75%	1/4/2040	344,152	0.00%
Comcast Corp.	\$540,000	4.65%	15/7/2042	508,310	0.00%
Comcast Corp.	\$1,045,000	3.40%	15/7/2046	810,756	0.01%
Comcast Corp.	\$707,000	3.97%	1/11/2047	594,298	0.00%
Comcast Corp.	\$663,000	4.70%	15/10/2048	633,464	0.00%
Comcast Corp.	\$1,013,000	4.00%	1/11/2049	847,716	0.01%
Comcast Corp.	\$1,500,000	3.45%	1/2/2050	1,153,307	0.01%
Comcast Corp.	\$1,783,000	2.89%	1/11/2051	1,207,463	0.01%
Comcast Corp.	\$1,500,000	2.45%	15/8/2052	934,895	0.01%
Comcast Corp.	\$621,000	4.05%	1/11/2052	524,327	0.00%
Comcast Corp.	\$2,503,000	2.94%	1/11/2056	1,649,899	0.01%
Comcast Corp.	\$625,000	2.65%	15/8/2062	384,571	0.00%
Comcast Corp.	\$1,500,000	2.99%	1/11/2063	969,238	0.01%
Comcast Corp.	\$1,000,000	5.50%	15/5/2064	1,054,098	0.01%
Comerica Bank <sup>^</sup>	\$250,000	5.33%	25/8/2033	230,713	0.00%
Comerica, Inc.	\$225,000	4.00%	1/2/2029	212,668	0.00%
CommonSpirit Health	\$250,000	1.55%	1/10/2025	233,927	0.00%
CommonSpirit Health	\$700,000	3.35%	1/10/2029	638,533	0.00%
CommonSpirit Health	\$500,000	2.78%	1/10/2030	433,146	0.00%
CommonSpirit Health	\$100,000	4.35%	1/11/2042	86,818	0.00%
Commonwealth Edison Co.	\$275,000	2.55%	15/6/2026	261,926	0.00%
Commonwealth Edison Co.	\$70,000	2.95%	15/8/2027	66,116	0.00%
Commonwealth Edison Co.	\$1,400,000	2.20%	1/3/2030	1,210,826	0.01%
Commonwealth Edison Co.	\$200,000	4.90%	1/2/2033	203,058	0.00%
Commonwealth Edison Co.	\$225,000	4.70%	15/1/2044	209,685	0.00%
Commonwealth Edison Co.	\$185,000	4.35%	15/11/2045	162,197	0.00%
Commonwealth Edison Co.	\$195,000	3.65%	15/6/2046	154,327	0.00%
Commonwealth Edison Co.	\$125,000	3.75%	15/8/2047	100,979	0.00%
Commonwealth Edison Co.	\$325,000	4.00%	1/3/2048	275,928	0.00%
Commonwealth Edison Co.	\$325,000	4.00%	1/3/2049	273,320	0.00%
Commonwealth Edison Co.	\$200,000	3.20%	15/11/2049	143,783	0.00%
Commonwealth Edison Co.	\$475,000	3.13%	15/3/2051	336,873	0.00%
Commonwealth Edison Co.	\$400,000	2.75%	1/9/2051	260,864	0.00%
Commonwealth Edison Co.	\$180,000	3.85%	15/3/2052	145,885	0.00%
Commonwealth Edison Co.	\$200,000	5.30%	1/2/2053	203,759	0.00%
Commonwealth Financing Authority	\$150,000	3.86%	1/6/2038	136,587	0.00%
Commonwealth Financing Authority	\$225,000	3.81%	1/6/2041	196,734	0.00%
Commonwealth Financing Authority	\$165,000	2.99%	1/6/2042	128,334	0.00%
Commonwealth of Massachusetts	\$200,000	3.77%	15/7/2029	193,632	0.00%
Commonwealth of Massachusetts	\$188,346	4.11%	15/7/2031	183,298	0.00%
Commonwealth of Massachusetts	\$200,000	5.46%	1/12/2039	209,458	0.00%
Commonwealth of Massachusetts	\$100,000	2.51%	1/7/2041	74,878	0.00%
Commonwealth of Massachusetts	\$425,000	2.81%	1/9/2043	314,287	0.00%
Commonwealth of Massachusetts	\$125,000	2.90%	1/9/2049	89,712	0.00%
Commonwealth of Massachusetts Transportation Fund Revenue	\$100,000	5.73%	1/6/2040	107,162	0.00%
Community Health Network, Inc.	\$450,000	3.10%	1/5/2050	300,796	0.00%
Conagra Brands, Inc.	\$1,313,000	4.60%	1/11/2025	1,301,358	0.01%
Conagra Brands, Inc.	\$450,000	1.38%	1/11/2027	395,481	0.00%
Conagra Brands, Inc.	\$105,000	4.85%	1/11/2028	104,943	0.00%
Conagra Brands, Inc.	\$200,000	8.25%	15/9/2030	233,613	0.00%
Conagra Brands, Inc.	\$775,000	5.30%	1/11/2038	758,011	0.01%
Conagra Brands, Inc.	\$400,000	5.40%	1/11/2048	387,500	0.00%
Concentrix Corp.	\$500,000	6.60%	2/8/2028	515,543	0.00%
Concentrix Corp.	\$500,000	6.85%	2/8/2033	514,246	0.00%
Connecticut Light & Power Co.	\$95,000	3.20%	15/3/2027	91,176	0.00%
Connecticut Light & Power Co.	\$120,000	2.05%	1/7/2031	99,796	0.00%
Connecticut Light & Power Co.	\$350,000	4.30%	15/4/2044	310,087	0.00%
Connecticut Light & Power Co.	\$150,000	4.15%	1/6/2045	132,901	0.00%
Connecticut Light & Power Co.	\$185,000	4.00%	1/4/2048	157,886	0.00%
Connecticut Light & Power Co.	\$200,000	5.25%	15/1/2053	204,186	0.00%
Conoco Funding Co.	\$130,000	7.25%	15/10/2031	150,098	0.00%
ConocoPhillips	\$1,050,000	5.90%	15/10/2032	1,152,912	0.01%
ConocoPhillips	\$20,000	5.90%	15/5/2038	21,528	0.00%
ConocoPhillips	\$630,000	6.50%	1/2/2039	729,680	0.01%
ConocoPhillips	\$125,000	4.88%	1/10/2047	121,471	0.00%
ConocoPhillips Co.	\$44,000	2.40%	7/3/2025	42,753	0.00%
ConocoPhillips Co.	\$500,000	5.05%	15/9/2033	514,462	0.00%
ConocoPhillips Co.	\$310,000	3.76%	15/3/2042	262,293	0.00%
ConocoPhillips Co.	\$1,475,000	4.30%	15/11/2044	1,321,722	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ConocoPhillips Co.	\$860,000	3.80%	15/3/2052	695,894	0.01%
ConocoPhillips Co.	\$225,000	5.30%	15/5/2053	231,613	0.00%
ConocoPhillips Co.	\$740,000	4.03%	15/3/2062	601,995	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	3.13%	15/11/2027	71,591	0.00%
Consolidated Edison Co. of New York, Inc.	\$300,000	2.40%	15/6/2031	259,291	0.00%
Consolidated Edison Co. of New York, Inc.	\$365,000	5.20%	1/3/2033	377,852	0.00%
Consolidated Edison Co. of New York, Inc.	\$500,000	5.50%	15/3/2034	525,554	0.00%
Consolidated Edison Co. of New York, Inc.	\$125,000	5.30%	1/3/2035	127,588	0.00%
Consolidated Edison Co. of New York, Inc.	\$160,000	5.85%	15/3/2036	168,988	0.00%
Consolidated Edison Co. of New York, Inc.	\$250,000	6.20%	15/6/2036	271,016	0.00%
Consolidated Edison Co. of New York, Inc.	\$250,000	6.30%	15/8/2037	273,949	0.00%
Consolidated Edison Co. of New York, Inc.	\$245,000	6.75%	1/4/2038	280,522	0.00%
Consolidated Edison Co. of New York, Inc.	\$240,000	5.50%	1/12/2039	242,359	0.00%
Consolidated Edison Co. of New York, Inc.	\$145,000	5.70%	15/6/2040	150,604	0.00%
Consolidated Edison Co. of New York, Inc.	\$165,000	4.20%	15/3/2042	142,845	0.00%
Consolidated Edison Co. of New York, Inc.	\$340,000	4.45%	15/3/2044	305,242	0.00%
Consolidated Edison Co. of New York, Inc.	\$260,000	4.50%	1/12/2045	231,962	0.00%
Consolidated Edison Co. of New York, Inc.	\$225,000	3.85%	15/6/2046	183,545	0.00%
Consolidated Edison Co. of New York, Inc.	\$100,000	3.88%	15/6/2047	81,277	0.00%
Consolidated Edison Co. of New York, Inc.	\$235,000	4.65%	1/12/2048	214,225	0.00%
Consolidated Edison Co. of New York, Inc.	\$400,000	3.95%	1/4/2050	334,784	0.00%
Consolidated Edison Co. of New York, Inc.	\$240,000	3.20%	1/12/2051	170,447	0.00%
Consolidated Edison Co. of New York, Inc.	\$535,000	6.15%	15/11/2052	608,107	0.00%
Consolidated Edison Co. of New York, Inc.	\$500,000	5.90%	15/11/2053	551,723	0.00%
Consolidated Edison Co. of New York, Inc.	\$205,000	4.30%	1/12/2056	172,324	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	4.00%	15/11/2057	61,970	0.00%
Consolidated Edison Co. of New York, Inc.	\$365,000	4.50%	15/5/2058	317,439	0.00%
Consolidated Edison Co. of New York, Inc.	\$240,000	3.70%	15/11/2059	180,682	0.00%
Consolidated Edison Co. of New York, Inc.	\$240,000	3.00%	1/12/2060	156,466	0.00%
Consolidated Edison Co. of New York, Inc.	\$300,000	3.60%	15/6/2061	226,076	0.00%
Constellation Brands, Inc.	\$150,000	4.40%	15/11/2025	148,293	0.00%
Constellation Brands, Inc.	\$697,000	4.75%	1/12/2025	693,734	0.01%
Constellation Brands, Inc.	\$1,090,000	3.70%	6/12/2026	1,062,799	0.01%
Constellation Brands, Inc.	\$500,000	3.50%	9/5/2027	481,751	0.00%
Constellation Brands, Inc.	\$450,000	4.35%	9/5/2027	446,404	0.00%
Constellation Brands, Inc.	\$150,000	3.60%	15/2/2028	144,059	0.00%
Constellation Brands, Inc.	\$500,000	4.65%	15/11/2028	500,836	0.00%
Constellation Brands, Inc.	\$250,000	3.15%	1/8/2029	232,548	0.00%
Constellation Brands, Inc.	\$400,000	2.88%	1/5/2030	358,282	0.00%
Constellation Brands, Inc.	\$450,000	2.25%	1/8/2031	378,525	0.00%
Constellation Brands, Inc.	\$500,000	4.90%	1/5/2033	503,123	0.00%
Constellation Brands, Inc.	\$130,000	4.50%	9/5/2047	115,826	0.00%
Constellation Brands, Inc.	\$150,000	4.10%	15/2/2048	127,488	0.00%
Constellation Brands, Inc.	\$300,000	3.75%	1/5/2050	239,655	0.00%
Constellation Energy Generation LLC	\$335,000	5.80%	1/3/2033	352,818	0.00%
Constellation Energy Generation LLC	\$500,000	6.13%	15/1/2034	535,904	0.00%
Constellation Energy Generation LLC	\$135,000	5.75%	1/10/2041	135,246	0.00%
Constellation Energy Generation LLC	\$450,000	5.60%	15/6/2042	450,217	0.00%
Constellation Energy Generation LLC	\$500,000	6.50%	1/10/2053	564,995	0.00%
Consumers Energy Co.	\$200,000	4.65%	1/3/2028	201,129	0.00%
Consumers Energy Co.	\$200,000	3.80%	15/11/2028	193,136	0.00%
Consumers Energy Co.	\$200,000	4.63%	15/5/2033	199,830	0.00%
Consumers Energy Co.	\$150,000	3.95%	15/5/2043	128,674	0.00%
Consumers Energy Co.	\$215,000	3.25%	15/8/2046	170,349	0.00%
Consumers Energy Co.	\$50,000	3.95%	15/7/2047	42,166	0.00%
Consumers Energy Co.	\$515,000	4.05%	15/5/2048	450,812	0.00%
Consumers Energy Co.	\$150,000	4.35%	15/4/2049	135,129	0.00%
Consumers Energy Co.	\$100,000	3.75%	15/2/2050	82,562	0.00%
Consumers Energy Co.	\$120,000	3.10%	15/8/2050	88,600	0.00%
Consumers Energy Co.	\$500,000	3.50%	1/8/2051	392,613	0.00%
Consumers Energy Co.	\$115,000	2.65%	15/8/2052	76,497	0.00%
Continental Resources, Inc.	\$500,000	2.27%	15/11/2026	460,339	0.00%
Continental Resources, Inc.	\$205,000	4.38%	15/1/2028	198,449	0.00%
Continental Resources, Inc.	\$550,000	2.88%	1/4/2032	446,227	0.00%
Continental Resources, Inc.	\$445,000	4.90%	1/6/2044	359,296	0.00%
COR3 Commercial Mortgage Trust 2018	\$2,650,000	4.23%	10/5/2051	2,485,889	0.01%
Corebridge Financial, Inc.	\$300,000	3.50%	4/4/2025	292,672	0.00%
Corebridge Financial, Inc.	\$400,000	3.65%	5/4/2027	385,206	0.00%
Corebridge Financial, Inc.	\$400,000	3.85%	5/4/2029	377,579	0.00%
Corebridge Financial, Inc.	\$1,100,000	3.90%	5/4/2032	996,483	0.01%
Corebridge Financial, Inc.	\$500,000	5.75%	15/1/2034	511,651	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Corebridge Financial, Inc.	\$500,000	4.35%	5/4/2042	423,593	0.00%
Corebridge Financial, Inc.	\$1,000,000	4.40%	5/4/2052	838,965	0.01%
Corewell Health Obligated Group	\$100,000	3.49%	15/7/2049	77,413	0.00%
Corning, Inc.	¥100,000,000	0.99%	10/8/2027	694,186	0.01%
Corning, Inc.	\$75,000	4.70%	15/3/2037	71,514	0.00%
Corning, Inc.	\$1,500,000	4.75%	15/3/2042	1,400,715	0.01%
Corning, Inc.	\$350,000	5.35%	15/11/2048	350,085	0.00%
Corning, Inc.	\$200,000	3.90%	15/11/2049	162,085	0.00%
Corning, Inc.	\$150,000	4.38%	15/11/2057	131,072	0.00%
Corning, Inc.	\$110,000	5.45%	15/11/2079	106,357	0.00%
Corporate Office Properties LP	\$200,000	2.00%	15/1/2029	166,084	0.00%
Corporate Office Properties LP	\$500,000	2.75%	15/4/2031	407,395	0.00%
Corporate Office Properties LP	\$480,000	2.90%	1/12/2033	377,237	0.00%
CoStar Group, Inc.	\$500,000	2.80%	15/7/2030	427,852	0.00%
Costco Wholesale Corp.	\$4,149,000	3.00%	18/5/2027	3,995,199	0.02%
Costco Wholesale Corp.	\$600,000	1.38%	20/6/2027	544,826	0.00%
Costco Wholesale Corp.	\$700,000	1.60%	20/4/2030	599,827	0.00%
Costco Wholesale Corp.	\$1,325,000	1.75%	20/4/2032	1,102,098	0.01%
Coterra Energy, Inc.	\$325,000	3.90%	15/5/2027	314,213	0.00%
Coterra Energy, Inc.	\$150,000	4.38%	15/3/2029	145,787	0.00%
Cottage Health Obligated Group	\$200,000	3.30%	1/11/2049	149,082	0.00%
County of Clark Department of Aviation	\$200,000	6.82%	1/7/2045	246,217	0.00%
County of Cook IL	\$100,000	6.23%	15/11/2034	108,658	0.00%
County of Miami-Dade FL Aviation Revenue	\$175,000	4.28%	1/10/2041	157,726	0.00%
County of Miami-Dade FL Water & Sewer System Revenue	\$115,000	3.49%	1/10/2042	96,035	0.00%
County of Riverside CA	\$100,000	3.82%	15/2/2038	91,877	0.00%
Cox Communications, Inc.	\$1,450,000	3.35%	15/9/2026	1,390,017	0.01%
Cox Communications, Inc.	\$575,000	3.50%	15/8/2027	546,906	0.00%
Cox Communications, Inc.	\$225,000	2.60%	15/6/2031	190,411	0.00%
Cox Communications, Inc.	\$625,000	4.80%	1/2/2035	587,319	0.00%
Cox Communications, Inc.	\$42,000	4.70%	15/12/2042	36,450	0.00%
Cox Communications, Inc.	\$325,000	4.50%	30/6/2043	275,141	0.00%
Cox Communications, Inc.	\$225,000	3.60%	15/6/2051	163,584	0.00%
CR28 Commercial Mortgage Trust 2016	\$125,000	3.76%	10/2/2049	120,395	0.00%
CRH America, Inc.	\$465,000	3.88%	18/5/2025	456,520	0.00%
Crown Castle, Inc.	\$275,000	1.35%	15/7/2025	259,670	0.00%
Crown Castle, Inc.	\$800,000	4.45%	15/2/2026	788,132	0.01%
Crown Castle, Inc.	\$275,000	3.70%	15/6/2026	265,720	0.00%
Crown Castle, Inc.	\$490,000	2.90%	15/3/2027	458,641	0.00%
Crown Castle, Inc.	\$200,000	3.65%	1/9/2027	190,271	0.00%
Crown Castle, Inc.	\$450,000	3.80%	15/2/2028	428,254	0.00%
Crown Castle, Inc.	\$500,000	4.80%	1/9/2028	493,703	0.00%
Crown Castle, Inc.	\$240,000	3.30%	1/7/2030	215,344	0.00%
Crown Castle, Inc.	\$300,000	2.25%	15/1/2031	248,548	0.00%
Crown Castle, Inc.	\$1,000,000	2.10%	1/4/2031	814,543	0.01%
Crown Castle, Inc.	\$225,000	2.50%	15/7/2031	187,678	0.00%
Crown Castle, Inc.	\$500,000	5.10%	1/5/2033	496,225	0.00%
Crown Castle, Inc.	\$700,000	2.90%	1/4/2041	500,521	0.00%
Crown Castle, Inc.	\$200,000	5.20%	15/2/2049	189,145	0.00%
Crown Castle, Inc.	\$310,000	4.00%	15/11/2049	245,174	0.00%
Crown Castle, Inc.	\$225,000	3.25%	15/1/2051	157,722	0.00%
CSAIL 2015-C1 Commercial Mortgage Trust	\$75,000	3.51%	15/4/2050	72,974	0.00%
CSAIL 2015-C2 Commercial Mortgage Trust	\$50,000	3.50%	15/6/2057	48,508	0.00%
CSAIL 2015-C3 Commercial Mortgage Trust	\$175,000	3.72%	15/8/2048	168,551	0.00%
CSAIL 2015-C4 Commercial Mortgage Trust	\$1,175,000	3.81%	15/11/2048	1,135,805	0.01%
CSAIL 2016-C7 Commercial Mortgage Trust	\$325,000	3.50%	15/11/2049	307,451	0.00%
CSAIL 2017-C8 Commercial Mortgage Trust	\$1,000,000	3.39%	15/6/2050	916,972	0.01%
CSAIL 2017-CX10 Commercial Mortgage Trust*	\$150,000	3.46%	15/11/2050	138,104	0.00%
CSAIL 2017-CX9 Commercial Mortgage Trust	\$250,000	3.45%	15/9/2050	232,321	0.00%
CSAIL 2018-CX11 Commercial Mortgage Trust*	\$450,000	4.03%	15/4/2051	427,384	0.00%
CSAIL 2018-CX12 Commercial Mortgage Trust*	\$1,750,000	4.22%	15/8/2051	1,677,754	0.01%
CSX Corp.	\$550,000	2.60%	1/11/2026	523,637	0.00%
CSX Corp.	\$150,000	3.25%	1/6/2027	144,668	0.00%
CSX Corp.	\$125,000	3.80%	1/3/2028	122,829	0.00%
CSX Corp.	\$125,000	4.25%	15/3/2029	124,852	0.00%
CSX Corp.	\$150,000	6.15%	1/5/2037	167,608	0.00%
CSX Corp.	\$400,000	6.22%	30/4/2040	450,222	0.00%
CSX Corp.	\$200,000	5.50%	15/4/2041	208,712	0.00%
CSX Corp.	\$500,000	4.75%	30/5/2042	478,084	0.00%
CSX Corp.	\$250,000	3.80%	1/11/2046	207,805	0.00%
CSX Corp.	\$550,000	4.75%	15/11/2048	523,951	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CSX Corp.	\$1,000,000	3.35%	15/9/2049	756,578	0.01%
CSX Corp.	\$290,000	2.50%	15/5/2051	187,639	0.00%
CSX Corp.	\$600,000	4.50%	1/8/2054	554,991	0.00%
CSX Corp.	\$475,000	4.25%	1/11/2066	406,034	0.00%
CSX Corp.	\$175,000	4.65%	1/3/2068	160,901	0.00%
CubeSmart LP	\$310,000	2.25%	15/12/2028	273,869	0.00%
CubeSmart LP	\$100,000	4.38%	15/2/2029	97,069	0.00%
CubeSmart LP	\$100,000	3.00%	15/2/2030	88,692	0.00%
CubeSmart LP	\$350,000	2.50%	15/2/2032	290,792	0.00%
Cummins, Inc.	\$350,000	0.75%	1/9/2025	328,133	0.00%
Cummins, Inc.	\$250,000	1.50%	1/9/2030	208,337	0.00%
Cummins, Inc.	\$100,000	4.88%	1/10/2043	98,275	0.00%
Cummins, Inc.	\$250,000	2.60%	1/9/2050	165,871	0.00%
CVS Health Corp.	\$810,000	3.88%	20/7/2025	795,553	0.01%
CVS Health Corp.	\$675,000	2.88%	1/6/2026	645,014	0.00%
CVS Health Corp.	\$725,000	1.30%	21/8/2027	644,304	0.00%
CVS Health Corp.	\$1,971,000	4.30%	25/3/2028	1,937,407	0.01%
CVS Health Corp.	\$1,000,000	5.00%	30/1/2029	1,017,223	0.01%
CVS Health Corp.	\$700,000	3.25%	15/8/2029	651,813	0.00%
CVS Health Corp.	\$600,000	5.13%	21/2/2030	609,484	0.00%
CVS Health Corp.	\$1,370,000	3.75%	1/4/2030	1,291,583	0.01%
CVS Health Corp.	\$500,000	5.25%	30/1/2031	513,162	0.00%
CVS Health Corp.	\$1,050,000	1.88%	28/2/2031	863,992	0.01%
CVS Health Corp.	\$925,000	5.25%	21/2/2033	945,664	0.01%
CVS Health Corp.	\$550,000	5.30%	1/6/2033	564,551	0.00%
CVS Health Corp.	\$500,000	4.88%	20/7/2035	491,542	0.00%
CVS Health Corp.	\$2,375,000	4.78%	25/3/2038	2,245,121	0.01%
CVS Health Corp.	\$950,000	4.13%	1/4/2040	817,117	0.01%
CVS Health Corp.	\$675,000	2.70%	21/8/2040	482,385	0.00%
CVS Health Corp.	\$1,325,000	5.13%	20/7/2045	1,255,763	0.01%
CVS Health Corp.	\$3,625,000	5.05%	25/3/2048	3,401,491	0.02%
CVS Health Corp.	\$300,000	4.25%	1/4/2050	250,870	0.00%
CVS Health Corp.	\$525,000	5.63%	21/2/2053	532,843	0.00%
CVS Health Corp.	\$500,000	5.88%	1/6/2053	526,804	0.00%
CVS Health Corp.	\$775,000	6.00%	1/6/2063	825,428	0.01%
Daimler Truck Finance Canada, Inc.	CAD45,000	2.46%	15/12/2026	32,094	0.00%
Daimler Truck Finance North America LLC	\$500,000	5.20%	17/1/2025	499,780	0.00%
Daimler Truck Finance North America LLC	\$500,000	5.15%	16/1/2026	501,506	0.00%
Dallas Area Rapid Transit	\$100,000	6.00%	1/12/2044	112,658	0.00%
Dallas Area Rapid Transit	\$200,000	5.02%	1/12/2048	199,130	0.00%
Dallas Convention Center Hotel Development Corp.	\$100,000	7.09%	1/1/2042	114,320	0.00%
Dallas County Hospital District	\$50,000	5.62%	15/8/2044	53,623	0.00%
Dallas Fort Worth International Airport	\$100,000	2.99%	1/11/2038	84,062	0.00%
Dallas Fort Worth International Airport	\$125,000	3.09%	1/11/2040	101,517	0.00%
Dallas Fort Worth International Airport	\$125,000	3.14%	1/11/2045	97,698	0.00%
Dallas Fort Worth International Airport	\$200,000	2.84%	1/11/2046	150,465	0.00%
Dallas Fort Worth International Airport	\$200,000	2.92%	1/11/2050	147,887	0.00%
Dallas Fort Worth International Airport	\$100,000	4.51%	1/11/2051	93,221	0.00%
Danaher Corp.	€1,000,000	2.10%	30/9/2026	1,080,016	0.01%
Danaher Corp.	\$725,000	4.38%	15/9/2045	673,919	0.01%
Danaher Corp.	\$485,000	2.80%	10/12/2051	336,648	0.00%
Darden Restaurants, Inc.	\$140,000	4.55%	15/2/2048	118,879	0.00%
Dartmouth-Hitchcock Health	\$75,000	4.18%	1/8/2048	59,130	0.00%
Dayton Power & Light Co.	\$200,000	3.95%	15/6/2049	153,759	0.00%
DBGS 2018-C1 Mortgage Trust	\$200,000	4.47%	15/10/2051	188,185	0.00%
DBJPM 17-C6 Mortgage Trust	\$300,000	3.33%	10/6/2050	281,539	0.00%
DBJPM 17-C6 Mortgage Trust*	\$100,000	3.56%	10/6/2050	90,234	0.00%
DC1 Commercial Mortgage Trust 2015	\$150,000	3.35%	10/2/2048	145,540	0.00%
DCP Midstream Operating LP	\$150,000	5.63%	15/7/2027	153,786	0.00%
DCP Midstream Operating LP	\$580,000	5.13%	15/5/2029	579,923	0.00%
DCP Midstream Operating LP	\$263,000	3.25%	15/2/2032	228,295	0.00%
DCP Midstream Operating LP	\$400,000	5.60%	1/4/2044	390,686	0.00%
Deere & Co.	\$29,000	3.10%	15/4/2030	26,908	0.00%
Deere & Co.	\$300,000	7.13%	3/3/2031	350,365	0.00%
Deere & Co.	\$550,000	3.90%	9/6/2042	495,114	0.00%
Dell International LLC/EMC Corp.	\$3,708,000	6.02%	15/6/2026	3,794,570	0.02%
Dell International LLC/EMC Corp.	\$550,000	4.90%	1/10/2026	550,889	0.00%
Dell International LLC/EMC Corp.	\$275,000	5.25%	1/2/2028	282,112	0.00%
Dell International LLC/EMC Corp.	\$325,000	6.20%	15/7/2030	348,828	0.00%
Dell International LLC/EMC Corp.	\$275,000	5.75%	1/2/2033	289,493	0.00%
Dell International LLC/EMC Corp.	\$173,000	8.10%	15/7/2036	212,577	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dell International LLC/EMC Corp.	\$600,000	3.38%	15/12/2041	454,351	0.00%
Dell International LLC/EMC Corp.	\$308,000	8.35%	15/7/2046	405,948	0.00%
Dell International LLC/EMC Corp.	\$1,185,000	3.45%	15/12/2051	858,426	0.01%
Delmarva Power & Light Co.	\$135,000	4.15%	15/5/2045	113,006	0.00%
Delta Air Lines 2015-1 Class AA Pass Through Trust	\$32,573	3.63%	30/7/2027	30,467	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$500,000	4.75%	20/10/2028	491,561	0.00%
DENTSPLY SIRONA, Inc.	\$125,000	3.25%	1/6/2030	110,483	0.00%
Devon Energy Corp.	\$680,000	5.88%	15/6/2028	686,004	0.01%
Devon Energy Corp.	\$213,000	4.50%	15/1/2030	204,571	0.00%
Devon Energy Corp.	\$135,000	7.88%	30/9/2031	157,359	0.00%
Devon Energy Corp.	\$210,000	7.95%	15/4/2032	244,362	0.00%
Devon Energy Corp.	\$505,000	5.60%	15/7/2041	488,439	0.00%
Devon Energy Corp.	\$295,000	4.75%	15/5/2042	257,847	0.00%
Devon Energy Corp.	\$60,000	5.00%	15/6/2045	53,183	0.00%
DH Europe Finance II Sarl	€500,000	0.20%	18/3/2026	518,498	0.00%
DH Europe Finance II Sarl	€300,000	0.45%	18/3/2028	299,370	0.00%
DH Europe Finance II Sarl	€700,000	0.75%	18/9/2031	651,735	0.00%
DH Europe Finance II Sarl	€500,000	1.35%	18/9/2039	417,192	0.00%
DH Europe Finance II Sarl	\$275,000	3.40%	15/11/2049	217,642	0.00%
Diamondback Energy, Inc.	\$375,000	3.25%	1/12/2026	363,827	0.00%
Diamondback Energy, Inc.	\$1,175,000	3.50%	1/12/2029	1,091,813	0.01%
Diamondback Energy, Inc.	\$300,000	3.13%	24/3/2031	266,928	0.00%
Diamondback Energy, Inc.	\$155,000	6.25%	15/3/2033	165,941	0.00%
Diamondback Energy, Inc.	\$205,000	4.40%	24/3/2051	170,413	0.00%
Diamondback Energy, Inc.	\$355,000	4.25%	15/3/2052	286,512	0.00%
Diamondback Energy, Inc.	\$200,000	6.25%	15/3/2053	214,164	0.00%
Dick's Sporting Goods, Inc.	\$500,000	4.10%	15/1/2052	357,969	0.00%
Digital Dutch Finco BV	€300,000	1.25%	1/2/2031	277,232	0.00%
Digital Dutch Finco BV	€400,000	1.00%	15/1/2032	351,936	0.00%
Digital Euro Finco LLC	€1,000,000	2.50%	16/1/2026	1,075,532	0.01%
Digital Euro Finco LLC	€1,500,000	1.13%	9/4/2028	1,499,570	0.01%
Digital Realty Trust LP	\$500,000	3.70%	15/8/2027	482,568	0.00%
Digital Realty Trust LP	\$200,000	5.55%	15/1/2028	203,958	0.00%
Digital Realty Trust LP	\$250,000	4.45%	15/7/2028	244,746	0.00%
Digital Realty Trust LP	\$495,000	3.60%	1/7/2029	465,164	0.00%
Dignity Health	\$100,000	4.50%	1/11/2042	88,145	0.00%
Discover Bank	\$771,000	4.25%	13/3/2026	748,214	0.01%
Discover Bank	\$986,000	3.45%	27/7/2026	932,819	0.01%
Discover Bank	\$500,000	4.65%	13/9/2028	476,704	0.00%
Discover Financial Services	\$992,000	3.75%	4/3/2025	969,173	0.01%
Discover Financial Services	\$957,000	4.50%	30/1/2026	943,925	0.01%
Discovery Communications LLC	\$85,000	3.95%	15/6/2025	83,021	0.00%
Discovery Communications LLC	\$350,000	4.90%	11/3/2026	349,182	0.00%
Discovery Communications LLC	€1,000,000	1.90%	19/3/2027	1,051,231	0.01%
Discovery Communications LLC	\$575,000	3.95%	20/3/2028	547,699	0.00%
Discovery Communications LLC	\$500,000	4.13%	15/5/2029	474,318	0.00%
Discovery Communications LLC	\$835,000	3.63%	15/5/2030	757,780	0.01%
Discovery Communications LLC	\$1,150,000	5.00%	20/9/2037	1,031,197	0.01%
Discovery Communications LLC	\$300,000	6.35%	1/6/2040	300,872	0.00%
Discovery Communications LLC	\$150,000	4.88%	1/4/2043	125,243	0.00%
Discovery Communications LLC	\$435,000	5.20%	20/9/2047	375,402	0.00%
Discovery Communications LLC	\$1,325,000	5.30%	15/5/2049	1,145,001	0.01%
Discovery Communications LLC	\$500,000	4.65%	15/5/2050	402,659	0.00%
District of Columbia Income Tax Revenue	\$85,000	5.59%	1/12/2034	89,704	0.00%
District of Columbia Water & Sewer Authority	\$150,000	4.81%	1/10/2114	146,664	0.00%
Dollar General Corp.	\$300,000	4.15%	1/11/2025	295,181	0.00%
Dollar General Corp.	\$500,000	4.63%	1/11/2027	496,887	0.00%
Dollar General Corp.	\$150,000	4.13%	1/5/2028	146,782	0.00%
Dollar General Corp.	\$500,000	5.20%	5/7/2028	507,029	0.00%
Dollar General Corp.	\$425,000	3.50%	3/4/2030	391,668	0.00%
Dollar General Corp.	\$200,000	5.45%	5/7/2033	203,928	0.00%
Dollar General Corp.	\$400,000	5.50%	1/11/2052	389,618	0.00%
Dollar Tree, Inc.	\$405,000	4.00%	15/5/2025	397,817	0.00%
Dollar Tree, Inc.	\$500,000	4.20%	15/5/2028	489,269	0.00%
Dollar Tree, Inc.	\$300,000	3.38%	1/12/2051	208,465	0.00%
Dominion Energy South Carolina, Inc.	\$400,000	2.30%	1/12/2031	334,929	0.00%
Dominion Energy South Carolina, Inc.	\$100,000	6.63%	1/2/2032	113,219	0.00%
Dominion Energy South Carolina, Inc.	\$75,000	6.05%	15/1/2038	81,377	0.00%
Dominion Energy South Carolina, Inc.	\$100,000	5.45%	1/2/2041	101,655	0.00%
Dominion Energy South Carolina, Inc.	\$140,000	4.60%	15/6/2043	128,191	0.00%
Dominion Energy South Carolina, Inc.	\$160,000	6.25%	15/10/2053	184,203	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dominion Energy South Carolina, Inc.	\$300,000	5.10%	1/6/2065	286,696	0.00%
Dominion Energy, Inc.	\$200,000	3.30%	15/3/2025	195,307	0.00%
Dominion Energy, Inc.	\$125,000	3.90%	1/10/2025	122,683	0.00%
Dominion Energy, Inc.	\$200,000	1.45%	15/4/2026	185,390	0.00%
Dominion Energy, Inc.	\$200,000	2.85%	15/8/2026	188,576	0.00%
Dominion Energy, Inc.	\$400,000	3.38%	1/4/2030	368,569	0.00%
Dominion Energy, Inc.	\$300,000	2.25%	15/8/2031	248,339	0.00%
Dominion Energy, Inc.	\$250,000	5.25%	1/8/2033	253,874	0.00%
Dominion Energy, Inc.	\$450,000	5.95%	15/6/2035	473,986	0.00%
Dominion Energy, Inc.	\$650,000	7.00%	15/6/2038	732,534	0.01%
Dominion Energy, Inc.	\$200,000	3.30%	15/4/2041	152,809	0.00%
Dominion Energy, Inc.	\$200,000	4.05%	15/9/2042	162,983	0.00%
Dominion Energy, Inc.	\$150,000	4.60%	15/3/2049	132,227	0.00%
Dominion Energy, Inc.	\$295,000	4.85%	15/8/2052	272,306	0.00%
Dominion Energy, Inc.^	\$175,000	5.75%	1/10/2054	172,589	0.00%
Dover Corp.	\$200,000	3.15%	15/11/2025	193,529	0.00%
Dover Corp.	€300,000	1.25%	9/11/2026	315,689	0.00%
Dover Corp.	€200,000	0.75%	4/11/2027	202,235	0.00%
Dover Corp.	\$225,000	2.95%	4/11/2029	203,658	0.00%
Dover Corp.	\$150,000	5.38%	1/3/2041	150,842	0.00%
Dow Chemical Co.	\$33,000	4.55%	30/11/2025	32,648	0.00%
Dow Chemical Co.	€800,000	0.50%	15/3/2027	810,778	0.01%
Dow Chemical Co.	\$75,000	4.80%	30/11/2028	75,769	0.00%
Dow Chemical Co.	\$400,000	2.10%	15/11/2030	342,571	0.00%
Dow Chemical Co.	€400,000	1.88%	15/3/2040	333,904	0.00%
Dow Chemical Co.	\$275,000	5.25%	15/11/2041	270,867	0.00%
Dow Chemical Co.	\$1,685,000	4.38%	15/11/2042	1,487,872	0.01%
Dow Chemical Co.	\$100,000	4.63%	1/10/2044	91,826	0.00%
Dow Chemical Co.	\$325,000	5.55%	30/11/2048	332,978	0.00%
Dow Chemical Co.	\$225,000	4.80%	15/5/2049	207,109	0.00%
Dow Chemical Co.	\$450,000	3.60%	15/11/2050	348,058	0.00%
Dow Chemical Co.	\$400,000	6.90%	15/5/2053	483,085	0.00%
DR Horton, Inc.	\$897,000	2.60%	15/10/2025	860,196	0.01%
DT Midstream, Inc.	\$235,000	4.30%	15/4/2032	210,546	0.00%
DTE Electric Co.	\$250,000	1.90%	1/4/2028	224,909	0.00%
DTE Electric Co.	\$225,000	2.63%	1/3/2031	197,526	0.00%
DTE Electric Co.	\$300,000	4.00%	1/4/2043	256,928	0.00%
DTE Electric Co.	\$100,000	3.75%	15/8/2047	80,057	0.00%
DTE Electric Co.	\$450,000	3.95%	1/3/2049	377,928	0.00%
DTE Electric Co.	\$175,000	2.95%	1/3/2050	122,799	0.00%
DTE Electric Co.	\$905,000	3.25%	1/4/2051	663,869	0.00%
DTE Electric Co.	\$360,000	5.40%	1/4/2053	378,318	0.00%
DTE Energy Co.	\$1,000,000	1.05%	1/6/2025	942,482	0.01%
DTE Energy Co.	\$500,000	4.88%	1/6/2028	504,263	0.00%
DTE Energy Co.	\$164,000	3.40%	15/6/2029	153,326	0.00%
DTE Energy Co.	\$90,000	2.95%	1/3/2030	79,734	0.00%
Duke Energy Carolinas LLC	\$150,000	2.95%	1/12/2026	144,869	0.00%
Duke Energy Carolinas LLC	\$1,000,000	2.45%	15/8/2029	892,464	0.01%
Duke Energy Carolinas LLC	\$265,000	2.45%	1/2/2030	235,421	0.00%
Duke Energy Carolinas LLC	\$300,000	2.55%	15/4/2031	260,805	0.00%
Duke Energy Carolinas LLC	\$725,000	4.95%	15/1/2033	739,001	0.01%
Duke Energy Carolinas LLC	\$165,000	6.10%	1/6/2037	177,411	0.00%
Duke Energy Carolinas LLC	\$250,000	6.00%	15/1/2038	269,365	0.00%
Duke Energy Carolinas LLC	\$400,000	4.00%	30/9/2042	341,965	0.00%
Duke Energy Carolinas LLC	\$600,000	3.75%	1/6/2045	480,750	0.00%
Duke Energy Carolinas LLC	\$125,000	3.70%	1/12/2047	98,366	0.00%
Duke Energy Carolinas LLC	\$175,000	3.95%	15/3/2048	144,775	0.00%
Duke Energy Carolinas LLC	\$435,000	3.20%	15/8/2049	317,099	0.00%
Duke Energy Carolinas LLC	\$300,000	3.45%	15/4/2051	227,077	0.00%
Duke Energy Carolinas LLC	\$220,000	3.55%	15/3/2052	168,651	0.00%
Duke Energy Carolinas LLC	\$225,000	5.35%	15/1/2053	230,906	0.00%
Duke Energy Carolinas LLC	\$400,000	5.40%	15/1/2054	413,265	0.00%
Duke Energy Corp.	\$200,000	5.00%	8/12/2025	200,688	0.00%
Duke Energy Corp.	\$380,000	2.65%	1/9/2026	360,594	0.00%
Duke Energy Corp.	\$475,000	3.15%	15/8/2027	449,305	0.00%
Duke Energy Corp.	\$200,000	5.00%	8/12/2027	202,329	0.00%
Duke Energy Corp.	\$300,000	4.30%	15/3/2028	295,671	0.00%
Duke Energy Corp.	€400,000	3.10%	15/6/2028	435,689	0.00%
Duke Energy Corp.	\$300,000	3.40%	15/6/2029	281,873	0.00%
Duke Energy Corp.	\$335,000	2.45%	1/6/2030	292,709	0.00%
Duke Energy Corp.	\$225,000	2.55%	15/6/2031	192,009	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Corp.	€300,000	3.85%	15/6/2034	327,549	0.00%
Duke Energy Corp.	\$300,000	3.30%	15/6/2041	230,083	0.00%
Duke Energy Corp.	\$525,000	4.80%	15/12/2045	480,692	0.00%
Duke Energy Corp.	\$125,000	3.75%	1/9/2046	96,779	0.00%
Duke Energy Corp.	\$300,000	3.95%	15/8/2047	237,807	0.00%
Duke Energy Corp.	\$225,000	4.20%	15/6/2049	184,709	0.00%
Duke Energy Corp.	\$350,000	3.50%	15/6/2051	257,566	0.00%
Duke Energy Corp.	\$500,000	5.00%	15/8/2052	467,556	0.00%
Duke Energy Corp.^	\$500,000	3.25%	15/1/2082	391,383	0.00%
Duke Energy Florida LLC	\$2,250,000	3.20%	15/1/2027	2,174,946	0.01%
Duke Energy Florida LLC	\$125,000	3.80%	15/7/2028	121,337	0.00%
Duke Energy Florida LLC	\$1,035,000	2.50%	1/12/2029	923,332	0.01%
Duke Energy Florida LLC	\$725,000	1.75%	15/6/2030	605,596	0.00%
Duke Energy Florida LLC	\$1,465,000	2.40%	15/12/2031	1,238,358	0.01%
Duke Energy Florida LLC	\$500,000	5.88%	15/11/2033	539,229	0.00%
Duke Energy Florida LLC	\$150,000	6.35%	15/9/2037	166,687	0.00%
Duke Energy Florida LLC	\$320,000	6.40%	15/6/2038	358,320	0.00%
Duke Energy Florida LLC	\$160,000	3.85%	15/11/2042	132,094	0.00%
Duke Energy Florida LLC	\$135,000	3.40%	1/10/2046	101,389	0.00%
Duke Energy Florida LLC	\$160,000	4.20%	15/7/2048	138,705	0.00%
Duke Energy Florida LLC	\$200,000	3.00%	15/12/2051	136,874	0.00%
Duke Energy Florida LLC	\$200,000	5.95%	15/11/2052	219,790	0.00%
Duke Energy Florida LLC	\$500,000	6.20%	15/11/2053	572,181	0.00%
Duke Energy Florida Project Finance LLC	\$85,855	2.54%	1/9/2029	80,313	0.00%
Duke Energy Indiana LLC	\$325,000	6.12%	15/10/2035	347,434	0.00%
Duke Energy Indiana LLC	\$180,000	6.45%	1/4/2039	201,221	0.00%
Duke Energy Indiana LLC	\$385,000	3.75%	15/5/2046	307,641	0.00%
Duke Energy Indiana LLC	\$190,000	3.25%	1/10/2049	138,225	0.00%
Duke Energy Indiana LLC	\$220,000	2.75%	1/4/2050	142,591	0.00%
Duke Energy Indiana LLC	\$200,000	5.40%	1/4/2053	203,893	0.00%
Duke Energy Ohio, Inc.	\$150,000	3.65%	1/2/2029	144,657	0.00%
Duke Energy Ohio, Inc.	\$150,000	2.13%	1/6/2030	127,538	0.00%
Duke Energy Ohio, Inc.	\$150,000	3.70%	15/6/2046	118,408	0.00%
Duke Energy Ohio, Inc.	\$150,000	4.30%	1/2/2049	127,686	0.00%
Duke Energy Ohio, Inc.	\$215,000	5.65%	1/4/2053	226,426	0.00%
Duke Energy Progress LLC	\$350,000	3.70%	1/9/2028	339,335	0.00%
Duke Energy Progress LLC	\$200,000	3.45%	15/3/2029	190,745	0.00%
Duke Energy Progress LLC	\$200,000	2.00%	15/8/2031	165,355	0.00%
Duke Energy Progress LLC	\$450,000	5.25%	15/3/2033	465,068	0.00%
Duke Energy Progress LLC	\$390,000	4.20%	15/8/2045	333,969	0.00%
Duke Energy Progress LLC	\$100,000	3.70%	15/10/2046	78,341	0.00%
Duke Energy Progress LLC	\$500,000	3.60%	15/9/2047	385,363	0.00%
Duke Energy Progress LLC	\$200,000	2.50%	15/8/2050	125,956	0.00%
Duke Energy Progress LLC	\$200,000	2.90%	15/8/2051	135,146	0.00%
Duke Energy Progress LLC	\$300,000	4.00%	1/4/2052	248,713	0.00%
Duke Energy Progress LLC	\$450,000	5.35%	15/3/2053	456,918	0.00%
Duke University	\$125,000	2.76%	1/10/2050	87,961	0.00%
Duke University	\$500,000	2.83%	1/10/2055	343,031	0.00%
Duke University Health System, Inc.	\$115,000	3.92%	1/6/2047	97,982	0.00%
DuPont de Nemours, Inc.	\$555,000	4.49%	15/11/2025	551,521	0.00%
DuPont de Nemours, Inc.	\$725,000	4.73%	15/11/2028	736,512	0.01%
DuPont de Nemours, Inc.	\$925,000	5.42%	15/11/2048	966,069	0.01%
Duquesne Light Holdings, Inc.	\$225,000	3.62%	1/8/2027	209,861	0.00%
Duquesne Light Holdings, Inc.	\$210,000	2.78%	7/1/2032	167,651	0.00%
DXC Technology Co.	€500,000	1.75%	15/1/2026	533,191	0.00%
DXC Technology Co.	\$500,000	1.80%	15/9/2026	456,117	0.00%
DXC Technology Co.	\$2,000,000	2.38%	15/9/2028	1,750,936	0.01%
East Bay Municipal Utility District Water System Revenue	\$90,000	5.87%	1/6/2040	99,244	0.00%
East Ohio Gas Co.	\$400,000	1.30%	15/6/2025	378,278	0.00%
East Ohio Gas Co.	\$500,000	2.00%	15/6/2030	414,916	0.00%
East Ohio Gas Co.	\$150,000	3.00%	15/6/2050	97,036	0.00%
Eastern Gas Transmission & Storage, Inc.	\$130,000	3.00%	15/11/2029	116,640	0.00%
Eastern Gas Transmission & Storage, Inc.	\$135,000	4.80%	1/11/2043	122,457	0.00%
Eastern Gas Transmission & Storage, Inc.	\$165,000	4.60%	15/12/2044	140,791	0.00%
Eastman Chemical Co.	\$150,000	4.50%	1/12/2028	146,916	0.00%
Eastman Chemical Co.	\$450,000	5.75%	8/3/2033	467,331	0.00%
Eastman Chemical Co.	\$550,000	4.65%	15/10/2044	484,976	0.00%
Eaton Capital Unlimited Co.	€1,000,000	0.13%	8/3/2026	1,036,698	0.01%
Eaton Corp.	\$150,000	3.10%	15/9/2027	143,606	0.00%
Eaton Corp.	\$150,000	4.00%	2/11/2032	145,278	0.00%
Eaton Corp.	\$1,500,000	4.15%	15/3/2033	1,467,941	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eaton Corp.	\$500,000	4.15%	2/11/2042	459,932	0.00%
Eaton Corp.	\$75,000	3.92%	15/9/2047	65,189	0.00%
Eaton Corp.	\$300,000	4.70%	23/8/2052	295,570	0.00%
Eaton Vance Corp.	\$100,000	3.50%	6/4/2027	95,904	0.00%
eBay, Inc.	\$400,000	5.90%	22/11/2025	406,868	0.00%
eBay, Inc.	\$200,000	1.40%	10/5/2026	185,288	0.00%
eBay, Inc.	\$675,000	3.60%	5/6/2027	653,180	0.00%
eBay, Inc.	\$400,000	5.95%	22/11/2027	417,874	0.00%
eBay, Inc.	\$500,000	2.70%	11/3/2030	445,403	0.00%
eBay, Inc.	\$245,000	2.60%	10/5/2031	213,583	0.00%
eBay, Inc.	\$400,000	6.30%	22/11/2032	440,704	0.00%
eBay, Inc.	\$375,000	4.00%	15/7/2042	312,181	0.00%
eBay, Inc.	\$215,000	3.65%	10/5/2051	164,351	0.00%
Ecolab, Inc.	\$200,000	2.70%	1/11/2026	191,537	0.00%
Ecolab, Inc.	\$200,000	3.25%	1/12/2027	192,043	0.00%
Ecolab, Inc.	\$400,000	5.25%	15/1/2028	413,409	0.00%
Ecolab, Inc.	\$1,325,000	1.30%	30/1/2031	1,083,202	0.01%
Ecolab, Inc.	\$200,000	2.13%	1/2/2032	170,480	0.00%
Ecolab, Inc.	\$500,000	2.13%	15/8/2050	308,601	0.00%
Ecolab, Inc.	\$250,000	2.70%	15/12/2051	170,822	0.00%
Ecolab, Inc.	\$425,000	2.75%	18/8/2055	286,999	0.00%
Edison International	\$100,000	4.95%	15/4/2025	99,319	0.00%
Edison International	\$150,000	5.75%	15/6/2027	153,342	0.00%
Edison International	\$670,000	4.13%	15/3/2028	647,252	0.00%
EIDP, Inc.	\$225,000	1.70%	15/7/2025	213,586	0.00%
EIDP, Inc.	\$500,000	4.50%	15/5/2026	498,552	0.00%
EIDP, Inc.	\$500,000	4.80%	15/5/2033	506,222	0.00%
El Paso Electric Co.	\$255,000	5.00%	1/12/2044	214,658	0.00%
Electronic Arts, Inc.	\$440,000	4.80%	1/3/2026	440,767	0.00%
Elevance Health, Inc.	\$468,000	2.38%	15/1/2025	454,788	0.00%
Elevance Health, Inc.	\$450,000	4.90%	8/2/2026	449,320	0.00%
Elevance Health, Inc.	\$280,000	1.50%	15/3/2026	261,226	0.00%
Elevance Health, Inc.	\$1,750,000	3.65%	1/12/2027	1,698,411	0.01%
Elevance Health, Inc.	\$350,000	4.10%	1/3/2028	344,984	0.00%
Elevance Health, Inc.	\$195,000	2.88%	15/9/2029	178,790	0.00%
Elevance Health, Inc.	\$480,000	2.25%	15/5/2030	416,269	0.00%
Elevance Health, Inc.	\$500,000	4.10%	15/5/2032	477,250	0.00%
Elevance Health, Inc.	\$500,000	5.50%	15/10/2032	523,340	0.00%
Elevance Health, Inc.	\$450,000	4.75%	15/2/2033	450,423	0.00%
Elevance Health, Inc.	\$350,000	4.63%	15/5/2042	326,674	0.00%
Elevance Health, Inc.	\$305,000	4.65%	15/1/2043	282,777	0.00%
Elevance Health, Inc.	\$350,000	5.10%	15/1/2044	343,291	0.00%
Elevance Health, Inc.	\$375,000	4.65%	15/8/2044	347,988	0.00%
Elevance Health, Inc.	\$510,000	4.38%	1/12/2047	456,062	0.00%
Elevance Health, Inc.	\$325,000	4.55%	1/3/2048	296,634	0.00%
Elevance Health, Inc.	\$525,000	3.60%	15/3/2051	412,371	0.00%
Elevance Health, Inc.	\$1,000,000	6.10%	15/10/2052	1,137,109	0.01%
Elevance Health, Inc.	\$450,000	5.13%	15/2/2053	451,424	0.00%
Eli Lilly & Co.	\$48,000	2.75%	1/6/2025	46,729	0.00%
Eli Lilly & Co.	\$134,000	3.38%	15/3/2029	128,897	0.00%
Eli Lilly & Co.	€100,000	2.13%	3/6/2030	107,128	0.00%
Eli Lilly & Co.	\$750,000	4.70%	27/2/2033	769,696	0.01%
Eli Lilly & Co.	€2,153,000	0.50%	14/9/2033	1,936,745	0.01%
Eli Lilly & Co.	€451,000	1.63%	14/9/2043	369,533	0.00%
Eli Lilly & Co.	€350,000	1.70%	1/11/2049	291,943	0.00%
Eli Lilly & Co.	\$1,250,000	2.25%	15/5/2050	810,070	0.01%
Eli Lilly & Co.	€300,000	1.13%	14/9/2051	215,672	0.00%
Eli Lilly & Co.	\$475,000	4.95%	27/2/2063	493,235	0.00%
Emerson Electric Co.	€200,000	1.25%	15/10/2025	213,669	0.00%
Emerson Electric Co.	\$600,000	1.80%	15/10/2027	547,766	0.00%
Emerson Electric Co.	\$650,000	1.95%	15/10/2030	560,214	0.00%
Emerson Electric Co.	\$750,000	2.20%	21/12/2031	641,028	0.00%
Emerson Electric Co.	\$125,000	5.25%	15/11/2039	130,613	0.00%
Emerson Electric Co.	\$450,000	2.80%	21/12/2051	309,942	0.00%
Emory University	\$200,000	2.14%	1/9/2030	172,503	0.00%
Emory University	\$100,000	2.97%	1/9/2050	71,587	0.00%
Enbridge Energy Partners LP	\$150,000	7.50%	15/4/2038	175,184	0.00%
Enbridge Energy Partners LP	\$220,000	5.50%	15/9/2040	216,614	0.00%
Enbridge Energy Partners LP	\$300,000	7.38%	15/10/2045	354,281	0.00%
Enbridge, Inc.	\$400,000	2.50%	1/8/2033	327,442	0.00%
Energy Transfer LP	\$821,000	4.05%	15/3/2025	808,134	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Energy Transfer LP	\$365,000	2.90%	15/5/2025	353,963	0.00%
Energy Transfer LP	\$500,000	5.95%	1/12/2025	505,681	0.00%
Energy Transfer LP	\$200,000	3.90%	15/7/2026	194,423	0.00%
Energy Transfer LP	\$150,000	4.40%	15/3/2027	146,767	0.00%
Energy Transfer LP	\$140,000	4.20%	15/4/2027	136,078	0.00%
Energy Transfer LP	\$100,000	4.00%	1/10/2027	96,396	0.00%
Energy Transfer LP	\$200,000	5.55%	15/2/2028	204,458	0.00%
Energy Transfer LP	\$200,000	4.95%	15/5/2028	199,225	0.00%
Energy Transfer LP	\$740,000	4.95%	15/6/2028	738,263	0.01%
Energy Transfer LP	\$475,000	5.25%	15/4/2029	478,744	0.00%
Energy Transfer LP	\$515,000	4.15%	15/9/2029	491,013	0.00%
Energy Transfer LP	\$515,000	3.75%	15/5/2030	478,005	0.00%
Energy Transfer LP	\$500,000	6.40%	1/12/2030	534,874	0.00%
Energy Transfer LP	\$595,000	5.75%	15/2/2033	614,853	0.00%
Energy Transfer LP	\$500,000	6.55%	1/12/2033	543,067	0.00%
Energy Transfer LP	\$350,000	4.90%	15/3/2035	333,314	0.00%
Energy Transfer LP	\$425,000	6.63%	15/10/2036	457,395	0.00%
Energy Transfer LP	\$700,000	5.80%	15/6/2038	703,243	0.01%
Energy Transfer LP	\$220,000	7.50%	1/7/2038	254,845	0.00%
Energy Transfer LP	\$490,000	6.05%	1/6/2041	493,871	0.00%
Energy Transfer LP	\$525,000	6.50%	1/2/2042	555,423	0.00%
Energy Transfer LP	\$225,000	4.95%	15/1/2043	196,682	0.00%
Energy Transfer LP	\$180,000	5.15%	1/2/2043	160,314	0.00%
Energy Transfer LP	\$180,000	5.95%	1/10/2043	178,259	0.00%
Energy Transfer LP	\$275,000	5.30%	1/4/2044	253,508	0.00%
Energy Transfer LP	\$210,000	5.00%	15/5/2044	184,552	0.00%
Energy Transfer LP	\$395,000	5.15%	15/3/2045	362,584	0.00%
Energy Transfer LP	\$275,000	5.35%	15/5/2045	255,452	0.00%
Energy Transfer LP	\$490,000	6.13%	15/12/2045	495,685	0.00%
Energy Transfer LP	\$760,000	5.30%	15/4/2047	699,840	0.01%
Energy Transfer LP	\$600,000	5.40%	1/10/2047	559,924	0.00%
Energy Transfer LP	\$675,000	6.00%	15/6/2048	682,092	0.01%
Energy Transfer LP	\$695,000	6.25%	15/4/2049	720,879	0.01%
Energy Transfer LP	\$790,000	5.00%	15/5/2050	706,197	0.01%
Enstar Finance LLC <sup>^</sup>	\$75,000	5.75%	1/9/2040	70,857	0.00%
Enstar Finance LLC <sup>^</sup>	\$220,000	5.50%	15/1/2042	186,916	0.00%
Enstar Group Ltd.	\$825,000	4.95%	1/6/2029	805,118	0.01%
Enstar Group Ltd.	\$285,000	3.10%	1/9/2031	232,644	0.00%
Entergy Arkansas LLC	\$150,000	3.50%	1/4/2026	145,907	0.00%
Entergy Arkansas LLC	\$200,000	5.15%	15/1/2033	203,977	0.00%
Entergy Arkansas LLC	\$350,000	4.20%	1/4/2049	300,168	0.00%
Entergy Arkansas LLC	\$300,000	2.65%	15/6/2051	189,038	0.00%
Entergy Corp.	\$300,000	2.95%	1/9/2026	285,074	0.00%
Entergy Corp.	\$500,000	1.90%	15/6/2028	442,849	0.00%
Entergy Corp.	\$750,000	3.75%	15/6/2050	566,191	0.00%
Entergy Louisiana LLC	\$300,000	2.40%	1/10/2026	280,930	0.00%
Entergy Louisiana LLC	\$75,000	3.12%	1/9/2027	70,837	0.00%
Entergy Louisiana LLC	\$100,000	3.05%	1/6/2031	88,340	0.00%
Entergy Louisiana LLC	\$300,000	2.35%	15/6/2032	249,262	0.00%
Entergy Louisiana LLC	\$175,000	4.00%	15/3/2033	163,303	0.00%
Entergy Louisiana LLC	\$360,000	4.20%	1/9/2048	300,876	0.00%
Entergy Louisiana LLC	\$210,000	4.20%	1/4/2050	178,482	0.00%
Entergy Louisiana LLC	\$705,000	2.90%	15/3/2051	470,533	0.00%
Entergy Louisiana LLC	\$205,000	4.75%	15/9/2052	188,577	0.00%
Entergy Mississippi LLC	\$200,000	2.85%	1/6/2028	184,978	0.00%
Entergy Mississippi LLC	\$200,000	3.85%	1/6/2049	160,492	0.00%
Entergy Mississippi LLC	\$110,000	3.50%	1/6/2051	81,984	0.00%
Entergy Texas, Inc.	\$135,000	4.50%	30/3/2039	123,732	0.00%
Entergy Texas, Inc.	\$90,000	3.55%	30/9/2049	68,171	0.00%
Entergy Texas, Inc.	\$315,000	5.00%	15/9/2052	300,528	0.00%
Enterprise Products Operating LLC	\$484,000	3.75%	15/2/2025	477,624	0.00%
Enterprise Products Operating LLC	\$200,000	5.05%	10/1/2026	201,943	0.00%
Enterprise Products Operating LLC	\$400,000	4.15%	16/10/2028	395,559	0.00%
Enterprise Products Operating LLC	\$500,000	3.13%	31/7/2029	467,620	0.00%
Enterprise Products Operating LLC	\$495,000	2.80%	31/1/2030	448,156	0.00%
Enterprise Products Operating LLC	\$1,900,000	5.35%	31/1/2033	1,992,157	0.01%
Enterprise Products Operating LLC	\$200,000	6.88%	1/3/2033	230,104	0.00%
Enterprise Products Operating LLC	\$325,000	6.13%	15/10/2039	355,486	0.00%
Enterprise Products Operating LLC	\$270,000	6.45%	1/9/2040	305,706	0.00%
Enterprise Products Operating LLC	\$300,000	5.95%	1/2/2041	322,652	0.00%
Enterprise Products Operating LLC	\$240,000	5.70%	15/2/2042	252,904	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enterprise Products Operating LLC	\$250,000	4.85%	15/8/2042	239,920	0.00%
Enterprise Products Operating LLC	\$435,000	4.45%	15/2/2043	397,865	0.00%
Enterprise Products Operating LLC	\$600,000	4.85%	15/3/2044	577,312	0.00%
Enterprise Products Operating LLC	\$490,000	5.10%	15/2/2045	482,658	0.00%
Enterprise Products Operating LLC	\$385,000	4.90%	15/5/2046	367,939	0.00%
Enterprise Products Operating LLC	\$495,000	4.25%	15/2/2048	435,484	0.00%
Enterprise Products Operating LLC	\$495,000	4.80%	1/2/2049	469,595	0.00%
Enterprise Products Operating LLC	\$500,000	4.20%	31/1/2050	435,149	0.00%
Enterprise Products Operating LLC	\$395,000	3.70%	31/1/2051	315,263	0.00%
Enterprise Products Operating LLC	\$500,000	3.20%	15/2/2052	365,203	0.00%
Enterprise Products Operating LLC	\$500,000	3.30%	15/2/2053	371,164	0.00%
Enterprise Products Operating LLC	\$160,000	4.95%	15/10/2054	154,717	0.00%
Enterprise Products Operating LLC	\$320,000	3.95%	31/1/2060	260,379	0.00%
Enterprise Products Operating LLC^	\$400,000	5.25%	16/8/2077	384,153	0.00%
Enterprise Products Operating LLC^	\$290,000	5.38%	15/2/2078	260,021	0.00%
EOG Resources, Inc.	\$50,000	4.15%	15/1/2026	49,536	0.00%
EOG Resources, Inc.	\$340,000	3.90%	1/4/2035	312,943	0.00%
EOG Resources, Inc.	\$300,000	4.95%	15/4/2050	295,651	0.00%
EPR Properties	\$300,000	4.50%	1/6/2027	281,965	0.00%
EPR Properties	\$250,000	3.60%	15/11/2031	207,471	0.00%
EQT Corp.	\$525,000	3.13%	15/5/2026	498,183	0.00%
EQT Corp.	\$400,000	5.70%	1/4/2028	406,542	0.00%
EQT Corp.	\$195,000	5.00%	15/1/2029	193,608	0.00%
EQT Corp.	\$370,000	7.00%	1/2/2030	397,015	0.00%
Equifax, Inc.	\$150,000	2.60%	1/12/2024	146,020	0.00%
Equifax, Inc.	\$165,000	2.60%	15/12/2025	157,412	0.00%
Equifax, Inc.	\$750,000	5.10%	1/6/2028	756,685	0.01%
Equifax, Inc.	\$165,000	3.10%	15/5/2030	148,023	0.00%
Equifax, Inc.	\$1,920,000	2.35%	15/9/2031	1,595,712	0.01%
Equinix, Inc.	\$200,000	1.25%	15/7/2025	188,329	0.00%
Equinix, Inc.	\$200,000	1.45%	15/5/2026	184,797	0.00%
Equinix, Inc.	\$200,000	2.90%	18/11/2026	190,271	0.00%
Equinix, Inc.	\$200,000	1.80%	15/7/2027	181,326	0.00%
Equinix, Inc.	\$1,000,000	1.55%	15/3/2028	878,863	0.01%
Equinix, Inc.	\$1,350,000	3.20%	18/11/2029	1,241,681	0.01%
Equinix, Inc.	\$375,000	3.00%	15/7/2050	255,767	0.00%
Equitable Financial Life Global Funding	\$310,000	1.40%	7/7/2025	292,034	0.00%
Equitable Financial Life Global Funding	\$500,000	1.30%	12/7/2026	450,990	0.00%
Equitable Financial Life Global Funding	€750,000	0.60%	16/6/2028	736,692	0.01%
Equitable Holdings, Inc.	\$995,000	4.35%	20/4/2028	962,041	0.01%
Equitable Holdings, Inc.	\$200,000	5.59%	11/1/2033	205,812	0.00%
Equitable Holdings, Inc.	\$975,000	5.00%	20/4/2048	908,338	0.01%
ERAC USA Finance LLC	\$100,000	3.80%	1/11/2025	97,590	0.00%
ERAC USA Finance LLC	\$100,000	3.30%	1/12/2026	95,898	0.00%
ERAC USA Finance LLC	\$780,000	4.90%	1/5/2033	779,225	0.01%
ERAC USA Finance LLC	\$125,000	6.70%	1/6/2034	140,647	0.00%
ERAC USA Finance LLC	\$25,000	7.00%	15/10/2037	29,160	0.00%
ERAC USA Finance LLC	\$995,000	5.63%	15/3/2042	1,033,757	0.01%
ERAC USA Finance LLC	\$195,000	4.50%	15/2/2045	176,958	0.00%
ERAC USA Finance LLC	\$820,000	5.40%	1/5/2053	862,262	0.01%
ERP Operating LP	\$125,000	3.38%	1/6/2025	122,304	0.00%
ERP Operating LP	\$50,000	3.50%	1/3/2028	47,801	0.00%
ERP Operating LP	\$100,000	4.15%	1/12/2028	98,252	0.00%
ERP Operating LP	\$150,000	3.00%	1/7/2029	138,531	0.00%
ERP Operating LP	\$650,000	2.50%	15/2/2030	575,183	0.00%
ERP Operating LP	\$470,000	1.85%	1/8/2031	386,263	0.00%
ERP Operating LP	\$400,000	4.50%	1/6/2045	342,472	0.00%
Essential Properties LP	\$350,000	2.95%	15/7/2031	274,766	0.00%
Essential Utilities, Inc.	\$130,000	3.57%	1/5/2029	121,467	0.00%
Essential Utilities, Inc.	\$300,000	2.70%	15/4/2030	262,673	0.00%
Essential Utilities, Inc.	\$240,000	4.28%	1/5/2049	200,082	0.00%
Essential Utilities, Inc.	\$400,000	3.35%	15/4/2050	284,861	0.00%
Essential Utilities, Inc.	\$200,000	5.30%	1/5/2052	191,859	0.00%
Essex Portfolio LP	\$182,000	3.50%	1/4/2025	178,161	0.00%
Essex Portfolio LP	\$215,000	3.38%	15/4/2026	207,397	0.00%
Essex Portfolio LP	\$200,000	1.70%	1/3/2028	175,279	0.00%
Essex Portfolio LP	\$230,000	4.00%	1/3/2029	219,392	0.00%
Essex Portfolio LP	\$250,000	3.00%	15/1/2030	222,779	0.00%
Essex Portfolio LP	\$545,000	2.65%	15/3/2032	456,042	0.00%
Essex Portfolio LP	\$350,000	4.50%	15/3/2048	300,345	0.00%
Estee Lauder Cos, Inc.	\$150,000	2.00%	1/12/2024	145,716	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Estee Lauder Cos, Inc.	\$500,000	3.15%	15/3/2027	479,085	0.00%
Estee Lauder Cos, Inc.	\$650,000	2.38%	1/12/2029	578,875	0.00%
Estee Lauder Cos, Inc.	\$500,000	4.65%	15/5/2033	502,971	0.00%
Estee Lauder Cos, Inc.	\$150,000	4.38%	15/6/2045	135,907	0.00%
Estee Lauder Cos, Inc.	\$600,000	4.15%	15/3/2047	518,850	0.00%
Estee Lauder Cos, Inc.	\$225,000	5.15%	15/5/2053	229,597	0.00%
Everest Reinsurance Holdings, Inc.	\$400,000	3.13%	15/10/2052	274,335	0.00%
Evergy Kansas Central, Inc.	\$275,000	2.55%	1/7/2026	260,557	0.00%
Evergy Kansas Central, Inc.	\$110,000	3.10%	1/4/2027	104,763	0.00%
Evergy Kansas Central, Inc.	\$100,000	4.13%	1/3/2042	86,143	0.00%
Evergy Kansas Central, Inc.	\$100,000	4.10%	1/4/2043	84,336	0.00%
Evergy Metro, Inc.	\$500,000	4.95%	15/4/2033	499,261	0.00%
Evergy Metro, Inc.	\$100,000	5.30%	1/10/2041	99,003	0.00%
Evergy Metro, Inc.	\$525,000	4.20%	15/3/2048	442,745	0.00%
Evergy Missouri West, Inc.	\$115,000	5.15%	15/12/2027	115,781	0.00%
Evergy, Inc.	\$315,000	2.90%	15/9/2029	285,082	0.00%
Eversource Energy	\$387,000	3.15%	15/1/2025	377,468	0.00%
Eversource Energy	\$60,000	3.30%	15/1/2028	56,804	0.00%
Eversource Energy	\$500,000	5.45%	1/3/2028	514,328	0.00%
Eversource Energy	\$585,000	4.25%	1/4/2029	568,423	0.00%
Eversource Energy	\$400,000	3.38%	1/3/2032	354,526	0.00%
Eversource Energy	\$500,000	5.13%	15/5/2033	502,701	0.00%
Eversource Energy	\$360,000	3.45%	15/1/2050	260,268	0.00%
Exelon Corp.	\$320,000	3.95%	15/6/2025	314,630	0.00%
Exelon Corp.	\$300,000	2.75%	15/3/2027	282,513	0.00%
Exelon Corp.	\$500,000	5.15%	15/3/2028	507,479	0.00%
Exelon Corp.	\$600,000	4.05%	15/4/2030	573,335	0.00%
Exelon Corp.	\$260,000	3.35%	15/3/2032	232,618	0.00%
Exelon Corp.	\$170,000	5.30%	15/3/2033	173,649	0.00%
Exelon Corp.	\$210,000	5.63%	15/6/2035	216,389	0.00%
Exelon Corp.	\$50,000	4.95%	15/6/2035	48,012	0.00%
Exelon Corp.	\$290,000	5.10%	15/6/2045	274,136	0.00%
Exelon Corp.	\$300,000	4.45%	15/4/2046	260,875	0.00%
Exelon Corp.	\$305,000	4.70%	15/4/2050	275,586	0.00%
Exelon Corp.	\$300,000	4.10%	15/3/2052	243,760	0.00%
Exelon Corp.	\$260,000	5.60%	15/3/2053	264,548	0.00%
Expedia Group, Inc.	\$95,000	5.00%	15/2/2026	95,023	0.00%
Expedia Group, Inc.	\$250,000	4.63%	1/8/2027	249,320	0.00%
Expedia Group, Inc.	\$208,000	3.80%	15/2/2028	200,288	0.00%
Expedia Group, Inc.	\$500,000	3.25%	15/2/2030	458,529	0.00%
Expedia Group, Inc.	\$181,000	2.95%	15/3/2031	159,836	0.00%
Extra Space Storage LP	\$75,000	3.50%	1/7/2026	72,184	0.00%
Extra Space Storage LP	\$300,000	3.88%	15/12/2027	287,470	0.00%
Extra Space Storage LP	\$480,000	3.90%	1/4/2029	455,270	0.00%
Extra Space Storage LP	\$50,000	4.00%	15/6/2029	47,694	0.00%
Extra Space Storage LP	\$175,000	5.50%	1/7/2030	178,997	0.00%
Extra Space Storage LP	\$250,000	2.55%	1/6/2031	207,036	0.00%
Extra Space Storage LP	\$400,000	2.35%	15/3/2032	326,156	0.00%
Exxon Mobil Corp.	€1,000,000	0.14%	26/6/2024	1,084,908	0.01%
Exxon Mobil Corp.	\$1,095,000	2.99%	19/3/2025	1,072,791	0.01%
Exxon Mobil Corp.	\$1,200,000	3.04%	1/3/2026	1,165,494	0.01%
Exxon Mobil Corp.	\$565,000	2.28%	16/8/2026	537,833	0.00%
Exxon Mobil Corp.	€1,000,000	0.52%	26/6/2028	1,000,719	0.01%
Exxon Mobil Corp.	€500,000	1.41%	26/6/2039	408,824	0.00%
Exxon Mobil Corp.	\$990,000	4.11%	1/3/2046	882,970	0.01%
Exxon Mobil Corp.	\$485,000	3.10%	16/8/2049	360,155	0.00%
Exxon Mobil Corp.	\$1,095,000	4.33%	19/3/2050	999,486	0.01%
Exxon Mobil Corp.	\$1,095,000	3.45%	15/4/2051	861,820	0.01%
F&G Global Funding	\$500,000	1.75%	30/6/2026	452,069	0.00%
F&G Global Funding	\$150,000	2.30%	11/4/2027	135,088	0.00%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	94,156	0.00%
Farmers Exchange Capital	\$200,000	7.05%	15/7/2028	205,008	0.00%
Farmers Exchange Capital III*	\$615,000	5.45%	15/10/2054	524,184	0.00%
Farmers Insurance Exchange^	\$200,000	4.75%	1/11/2057	153,335	0.00%
Federal Farm Credit Banks Funding Corp.	\$190,000	1.13%	6/1/2025	183,106	0.00%
Federal Farm Credit Banks Funding Corp.	\$260,000	1.75%	14/2/2025	251,815	0.00%
Federal Farm Credit Banks Funding Corp.	\$500,000	2.51%	1/4/2025	486,741	0.00%
Federal Farm Credit Banks Funding Corp.	\$440,000	4.25%	30/9/2025	438,341	0.00%
Federal Farm Credit Banks Funding Corp.	\$1,525,000	5.13%	10/10/2025	1,543,338	0.01%
Federal Farm Credit Banks Funding Corp.	\$1,500,000	4.38%	23/6/2026	1,503,842	0.01%
Federal Farm Credit Banks Funding Corp.	\$525,000	4.50%	14/8/2026	529,327	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Banks	\$4,025,000	5.00%	28/2/2025	4,037,144	0.02%
Federal Home Loan Banks	\$1,000,000	0.50%	14/4/2025	949,902	0.01%
Federal Home Loan Banks	\$1,100,000	4.63%	6/6/2025	1,101,644	0.01%
Federal Home Loan Banks	\$800,000	0.38%	4/9/2025	747,957	0.01%
Federal Home Loan Banks	\$1,225,000	4.38%	12/6/2026	1,227,768	0.01%
Federal Home Loan Banks	\$1,100,000	4.63%	17/11/2026	1,116,287	0.01%
Federal Home Loan Banks	\$3,300,000	1.25%	21/12/2026	3,035,912	0.02%
Federal Home Loan Banks	\$1,000,000	3.25%	9/6/2028	968,895	0.01%
Federal Home Loan Banks	\$1,275,000	4.00%	30/6/2028	1,281,156	0.01%
Federal Home Loan Banks	\$1,180,000	3.25%	16/11/2028	1,146,174	0.01%
Federal Home Loan Banks	\$350,000	5.50%	15/7/2036	392,594	0.00%
Federal Home Loan Mortgage Corp.	\$462,210	3.00%	25/1/2024	462,210	0.00%
Federal Home Loan Mortgage Corp.	\$501	3.49%	25/1/2024	501	0.00%
Federal Home Loan Mortgage Corp.	\$32	5.50%	1/2/2024	31	0.00%
Federal Home Loan Mortgage Corp.	\$1	4.50%	1/2/2024	1	0.00%
Federal Home Loan Mortgage Corp.	\$84,276	3.39%	25/3/2024	83,746	0.00%
Federal Home Loan Mortgage Corp.	\$33	5.00%	1/4/2024	33	0.00%
Federal Home Loan Mortgage Corp.	\$105,017	2.91%	25/4/2024	104,153	0.00%
Federal Home Loan Mortgage Corp.	\$350	5.00%	1/5/2024	348	0.00%
Federal Home Loan Mortgage Corp.	\$51	4.00%	1/6/2024	50	0.00%
Federal Home Loan Mortgage Corp.	\$60	4.50%	1/7/2024	60	0.00%
Federal Home Loan Mortgage Corp.	\$566,335	2.95%	25/7/2024	558,700	0.00%
Federal Home Loan Mortgage Corp.	\$228,047	3.30%	25/7/2024	225,354	0.00%
Federal Home Loan Mortgage Corp. ^	\$275,721	3.06%	25/8/2024	271,541	0.00%
Federal Home Loan Mortgage Corp.	\$126	4.50%	1/9/2024	126	0.00%
Federal Home Loan Mortgage Corp.	\$1,900,000	3.24%	25/9/2024	1,871,966	0.01%
Federal Home Loan Mortgage Corp.	\$6,494	4.50%	1/10/2024	6,442	0.00%
Federal Home Loan Mortgage Corp.	\$2,175,000	3.14%	25/10/2024	2,139,512	0.01%
Federal Home Loan Mortgage Corp.	\$98,932	3.17%	25/10/2024	97,262	0.00%
Federal Home Loan Mortgage Corp.	\$1,862	4.00%	1/11/2024	1,843	0.00%
Federal Home Loan Mortgage Corp.	\$70	4.50%	1/11/2024	69	0.00%
Federal Home Loan Mortgage Corp.	\$169	4.50%	1/12/2024	168	0.00%
Federal Home Loan Mortgage Corp.	\$1,450,000	2.67%	25/12/2024	1,417,801	0.01%
Federal Home Loan Mortgage Corp.	\$73,921	3.06%	25/12/2024	72,439	0.00%
Federal Home Loan Mortgage Corp.	\$409	4.50%	1/1/2025	406	0.00%
Federal Home Loan Mortgage Corp.	\$312	4.00%	1/1/2025	309	0.00%
Federal Home Loan Mortgage Corp. ^	\$332,847	3.59%	25/1/2025	327,577	0.00%
Federal Home Loan Mortgage Corp.	\$87,722	3.02%	25/1/2025	85,817	0.00%
Federal Home Loan Mortgage Corp.	\$5,000,000	1.50%	12/2/2025	4,827,582	0.03%
Federal Home Loan Mortgage Corp. ^	\$237,961	3.60%	25/2/2025	234,158	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	3.21%	25/3/2025	195,678	0.00%
Federal Home Loan Mortgage Corp.	\$1,520	4.00%	1/5/2025	1,501	0.00%
Federal Home Loan Mortgage Corp. ^	\$1,000,000	3.16%	25/5/2025	979,813	0.01%
Federal Home Loan Mortgage Corp.	\$265,786	3.70%	25/5/2025	261,341	0.00%
Federal Home Loan Mortgage Corp.	\$847	4.00%	1/6/2025	836	0.00%
Federal Home Loan Mortgage Corp. ^	\$500,000	3.28%	25/6/2025	488,848	0.00%
Federal Home Loan Mortgage Corp.	\$2,316	4.50%	1/7/2025	2,293	0.00%
Federal Home Loan Mortgage Corp.	\$6	5.00%	1/7/2025	6	0.00%
Federal Home Loan Mortgage Corp.	\$2,000,000	0.38%	21/7/2025	1,879,789	0.01%
Federal Home Loan Mortgage Corp.	\$217,654	3.37%	25/7/2025	212,822	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	3.01%	25/7/2025	72,966	0.00%
Federal Home Loan Mortgage Corp.	\$1,481	4.00%	1/8/2025	1,462	0.00%
Federal Home Loan Mortgage Corp. ^	\$125,000	3.33%	25/8/2025	122,097	0.00%
Federal Home Loan Mortgage Corp.	\$8,771	3.50%	1/9/2025	8,621	0.00%
Federal Home Loan Mortgage Corp.	\$5,000,000	0.38%	23/9/2025	4,668,313	0.02%
Federal Home Loan Mortgage Corp.	\$28,533	3.50%	1/10/2025	28,029	0.00%
Federal Home Loan Mortgage Corp.	\$1,050	5.50%	1/10/2025	1,047	0.00%
Federal Home Loan Mortgage Corp.	\$59	4.00%	1/10/2025	59	0.00%
Federal Home Loan Mortgage Corp.	\$50,731	3.50%	1/11/2025	49,815	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.15%	25/11/2025	97,272	0.00%
Federal Home Loan Mortgage Corp.	\$6,091	3.50%	1/12/2025	5,979	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	3.00%	25/12/2025	48,471	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	2.85%	25/1/2026	145,176	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	2.75%	25/1/2026	144,616	0.00%
Federal Home Loan Mortgage Corp.	\$38,224	3.50%	1/2/2026	37,586	0.00%
Federal Home Loan Mortgage Corp.	\$15,927	4.00%	1/2/2026	15,709	0.00%
Federal Home Loan Mortgage Corp.	\$9,284	3.50%	1/3/2026	9,127	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	2.67%	25/3/2026	288,155	0.00%
Federal Home Loan Mortgage Corp.	\$15,932	3.50%	1/5/2026	15,660	0.00%
Federal Home Loan Mortgage Corp.	\$1,224,510	2.86%	25/5/2026	1,179,134	0.01%
Federal Home Loan Mortgage Corp.	\$125,000	2.53%	25/5/2026	119,463	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$15,565	3.50%	1/6/2026	15,300	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	2.57%	25/7/2026	191,058	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	2.65%	25/8/2026	119,314	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.12%	25/9/2026	193,096	0.00%
Federal Home Loan Mortgage Corp.	\$42,663	3.00%	1/10/2026	41,732	0.00%
Federal Home Loan Mortgage Corp. ^	\$31,340	3.00%	1/11/2026	30,643	0.00%
Federal Home Loan Mortgage Corp. ^	\$399,402	3.35%	25/11/2026	387,663	0.00%
Federal Home Loan Mortgage Corp.	\$110,975	3.00%	1/12/2026	108,463	0.00%
Federal Home Loan Mortgage Corp.	\$2,185	4.00%	1/12/2026	2,157	0.00%
Federal Home Loan Mortgage Corp.	\$1,300,000	3.41%	25/12/2026	1,263,331	0.01%
Federal Home Loan Mortgage Corp.	\$145,404	3.00%	1/1/2027	142,097	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.55%	25/1/2027	922,019	0.01%
Federal Home Loan Mortgage Corp. ^	\$300,000	3.43%	25/1/2027	291,596	0.00%
Federal Home Loan Mortgage Corp.	\$58,021	3.00%	1/3/2027	56,516	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	3.22%	25/3/2027	965,743	0.01%
Federal Home Loan Mortgage Corp.	\$482,240	2.50%	1/4/2027	467,480	0.00%
Federal Home Loan Mortgage Corp.	\$1,095,000	3.24%	25/4/2027	1,056,471	0.01%
Federal Home Loan Mortgage Corp.	\$153,935	3.00%	1/5/2027	149,777	0.00%
Federal Home Loan Mortgage Corp.	\$21,854	2.50%	1/5/2027	21,151	0.00%
Federal Home Loan Mortgage Corp.	\$385,000	3.12%	25/6/2027	369,670	0.00%
Federal Home Loan Mortgage Corp.	\$375,000	3.19%	25/7/2027	360,368	0.00%
Federal Home Loan Mortgage Corp.	\$167,190	2.50%	1/8/2027	161,707	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.24%	25/8/2027	120,224	0.00%
Federal Home Loan Mortgage Corp.	\$47,776	2.50%	1/9/2027	46,186	0.00%
Federal Home Loan Mortgage Corp.	\$1,150,000	1.34%	25/9/2027	1,039,312	0.01%
Federal Home Loan Mortgage Corp. ^	\$275,000	3.19%	25/9/2027	263,926	0.00%
Federal Home Loan Mortgage Corp.	\$115,313	2.50%	1/10/2027	111,360	0.00%
Federal Home Loan Mortgage Corp.	\$76,204	3.59%	25/10/2027	74,697	0.00%
Federal Home Loan Mortgage Corp.	\$15,459	2.50%	1/11/2027	14,921	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.29%	25/11/2027	96,077	0.00%
Federal Home Loan Mortgage Corp. ^	\$75,000	3.30%	25/11/2027	72,161	0.00%
Federal Home Loan Mortgage Corp.	\$850,000	1.60%	25/12/2027	766,134	0.01%
Federal Home Loan Mortgage Corp.	\$125,000	3.44%	25/12/2027	120,751	0.00%
Federal Home Loan Mortgage Corp.	\$5,698	5.50%	1/1/2028	5,715	0.00%
Federal Home Loan Mortgage Corp.	\$777	7.00%	1/1/2028	794	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	3.60%	25/1/2028	266,991	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	3.35%	25/1/2028	144,302	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.65%	25/2/2028	194,463	0.00%
Federal Home Loan Mortgage Corp.	\$16,832	2.50%	1/3/2028	16,189	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	1.76%	25/3/2028	315,857	0.00%
Federal Home Loan Mortgage Corp.	\$450,000	3.90%	25/4/2028	441,670	0.00%
Federal Home Loan Mortgage Corp.	\$264,373	2.50%	1/5/2028	253,998	0.00%
Federal Home Loan Mortgage Corp.	\$40,539	4.50%	1/5/2028	40,101	0.00%
Federal Home Loan Mortgage Corp. ^	\$1,200,000	3.85%	25/5/2028	1,174,982	0.01%
Federal Home Loan Mortgage Corp.	\$250,000	1.77%	25/5/2028	224,411	0.00%
Federal Home Loan Mortgage Corp.	\$199,401	2.50%	1/6/2028	191,542	0.00%
Federal Home Loan Mortgage Corp.	\$5,257	5.50%	1/6/2028	5,291	0.00%
Federal Home Loan Mortgage Corp.	\$1,400,000	3.93%	25/6/2028	1,374,354	0.01%
Federal Home Loan Mortgage Corp.	\$260,000	4.82%	25/6/2028	264,045	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	3.85%	25/6/2028	146,892	0.00%
Federal Home Loan Mortgage Corp.	\$215,613	2.50%	1/7/2028	206,879	0.00%
Federal Home Loan Mortgage Corp.	\$171,127	1.71%	25/7/2028	153,326	0.00%
Federal Home Loan Mortgage Corp.	\$17,993	2.00%	1/8/2028	17,124	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.66%	25/8/2028	887,801	0.01%
Federal Home Loan Mortgage Corp. ^	\$525,000	3.90%	25/8/2028	514,406	0.00%
Federal Home Loan Mortgage Corp. ^	\$300,000	4.74%	25/8/2028	304,253	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	4.65%	25/8/2028	202,129	0.00%
Federal Home Loan Mortgage Corp.	\$270,263	2.50%	1/9/2028	259,197	0.00%
Federal Home Loan Mortgage Corp. ^	\$900,000	3.92%	25/9/2028	882,578	0.01%
Federal Home Loan Mortgage Corp. ^	\$500,000	4.80%	25/9/2028	508,709	0.00%
Federal Home Loan Mortgage Corp.	\$325,000	2.03%	25/9/2028	293,040	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	4.85%	25/9/2028	203,818	0.00%
Federal Home Loan Mortgage Corp.	\$39,813	3.00%	1/10/2028	38,519	0.00%
Federal Home Loan Mortgage Corp. ^	\$1,650,000	3.78%	25/10/2028	1,606,288	0.01%
Federal Home Loan Mortgage Corp. ^	\$700,000	4.06%	25/10/2028	689,732	0.01%
Federal Home Loan Mortgage Corp. ^	\$150,000	5.07%	25/10/2028	154,097	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	4.86%	25/10/2028	102,016	0.00%
Federal Home Loan Mortgage Corp.	\$63,190	2.50%	1/11/2028	60,705	0.00%
Federal Home Loan Mortgage Corp. ^	\$300,000	2.05%	25/11/2028	270,004	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	5.00%	25/11/2028	102,647	0.00%
Federal Home Loan Mortgage Corp.	\$1,675,000	3.77%	25/12/2028	1,631,866	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$123,633	2.00%	1/1/2029	117,647	0.00%
Federal Home Loan Mortgage Corp.	\$850,000	3.56%	25/1/2029	820,136	0.01%
Federal Home Loan Mortgage Corp.	\$400,000	3.69%	25/1/2029	388,245	0.00%
Federal Home Loan Mortgage Corp.	\$3,008	6.00%	1/3/2029	3,083	0.00%
Federal Home Loan Mortgage Corp. ^	\$500,000	3.29%	25/3/2029	476,287	0.00%
Federal Home Loan Mortgage Corp. ^	\$100,000	2.12%	25/4/2029	89,230	0.00%
Federal Home Loan Mortgage Corp.	\$55,982	3.00%	1/5/2029	54,019	0.00%
Federal Home Loan Mortgage Corp.	\$102,262	3.00%	1/6/2029	98,645	0.00%
Federal Home Loan Mortgage Corp.	\$4,218	6.00%	1/7/2029	4,323	0.00%
Federal Home Loan Mortgage Corp.	\$190,732	3.00%	1/8/2029	183,855	0.00%
Federal Home Loan Mortgage Corp.	\$1,500,000	2.43%	25/8/2029	1,356,481	0.01%
Federal Home Loan Mortgage Corp.	\$32,376	3.50%	1/9/2029	31,498	0.00%
Federal Home Loan Mortgage Corp.	\$32,000	6.75%	15/9/2029	36,462	0.00%
Federal Home Loan Mortgage Corp.	\$320,000	2.60%	25/9/2029	291,508	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	2.54%	25/10/2029	906,827	0.01%
Federal Home Loan Mortgage Corp.	\$850,000	2.65%	25/11/2029	774,434	0.01%
Federal Home Loan Mortgage Corp.	\$255,355	3.50%	1/12/2029	248,790	0.00%
Federal Home Loan Mortgage Corp.	\$5,300,000	2.07%	25/1/2030	4,651,787	0.02%
Federal Home Loan Mortgage Corp.	\$780,000	2.25%	25/1/2030	693,609	0.01%
Federal Home Loan Mortgage Corp.	\$200,000	1.64%	25/1/2030	171,438	0.00%
Federal Home Loan Mortgage Corp.	\$160,000	1.87%	25/1/2030	138,879	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	4.41%	25/3/2030	350,038	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	1.52%	25/3/2030	233,230	0.00%
Federal Home Loan Mortgage Corp.	\$1,925,000	1.56%	25/4/2030	1,629,787	0.01%
Federal Home Loan Mortgage Corp.	\$325,000	1.48%	25/4/2030	274,139	0.00%
Federal Home Loan Mortgage Corp.	\$370,000	1.35%	25/5/2030	308,395	0.00%
Federal Home Loan Mortgage Corp.	\$23,170	0.86%	25/5/2030	20,379	0.00%
Federal Home Loan Mortgage Corp.	\$750,000	1.37%	25/6/2030	622,867	0.00%
Federal Home Loan Mortgage Corp.	\$260,000	4.28%	25/7/2030	258,010	0.00%
Federal Home Loan Mortgage Corp.	\$650,000	1.41%	25/8/2030	539,370	0.00%
Federal Home Loan Mortgage Corp.	\$46,081	1.00%	25/8/2030	39,867	0.00%
Federal Home Loan Mortgage Corp.	\$30,462	2.50%	1/9/2030	28,884	0.00%
Federal Home Loan Mortgage Corp.	\$88,352	1.34%	25/9/2030	76,316	0.00%
Federal Home Loan Mortgage Corp.	\$210,409	3.00%	1/10/2030	201,829	0.00%
Federal Home Loan Mortgage Corp.	\$125,583	2.50%	1/10/2030	119,020	0.00%
Federal Home Loan Mortgage Corp.	\$475,000	1.50%	25/10/2030	394,519	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	4.40%	25/10/2030	299,369	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	1.55%	25/10/2030	249,910	0.00%
Federal Home Loan Mortgage Corp.	\$674,130	3.00%	1/11/2030	646,445	0.00%
Federal Home Loan Mortgage Corp.	\$118,800	2.50%	1/11/2030	112,557	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	1.52%	25/11/2030	248,976	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.95%	25/11/2030	194,060	0.00%
Federal Home Loan Mortgage Corp. ^	\$150,000	4.94%	25/11/2030	154,381	0.00%
Federal Home Loan Mortgage Corp.	\$657,359	2.50%	1/12/2030	622,525	0.00%
Federal Home Loan Mortgage Corp.	\$137,481	3.00%	1/12/2030	131,788	0.00%
Federal Home Loan Mortgage Corp.	\$750,000	1.62%	25/12/2030	626,651	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.90%	25/12/2030	193,407	0.00%
Federal Home Loan Mortgage Corp.	\$86,349	3.00%	1/1/2031	82,778	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.72%	25/1/2031	95,349	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	3.08%	25/1/2031	69,048	0.00%
Federal Home Loan Mortgage Corp.	\$197,597	3.00%	1/2/2031	189,224	0.00%
Federal Home Loan Mortgage Corp.	\$192,721	3.00%	1/3/2031	184,454	0.00%
Federal Home Loan Mortgage Corp.	\$34,138	4.00%	1/3/2031	33,417	0.00%
Federal Home Loan Mortgage Corp.	\$1,200,000	6.75%	15/3/2031	1,397,319	0.01%
Federal Home Loan Mortgage Corp.	\$450,000	2.02%	25/3/2031	384,891	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.47%	25/3/2031	117,073	0.00%
Federal Home Loan Mortgage Corp.	\$120,856	3.00%	1/5/2031	115,646	0.00%
Federal Home Loan Mortgage Corp.	\$775,000	1.91%	25/5/2031	656,116	0.00%
Federal Home Loan Mortgage Corp.	\$4,917	3.00%	1/6/2031	4,698	0.00%
Federal Home Loan Mortgage Corp.	\$374,526	2.50%	1/8/2031	353,540	0.00%
Federal Home Loan Mortgage Corp.	\$76,289	3.00%	1/8/2031	72,942	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	2.02%	25/8/2031	211,321	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	2.10%	25/9/2031	339,596	0.00%
Federal Home Loan Mortgage Corp.	\$167,074	2.50%	1/10/2031	157,625	0.00%
Federal Home Loan Mortgage Corp.	\$71,253	4.00%	1/10/2031	69,717	0.00%
Federal Home Loan Mortgage Corp. ^	\$375,000	2.24%	25/10/2031	321,617	0.00%
Federal Home Loan Mortgage Corp. ^	\$300,000	3.12%	25/10/2031	274,387	0.00%
Federal Home Loan Mortgage Corp. ^	\$225,000	2.15%	25/10/2031	191,750	0.00%
Federal Home Loan Mortgage Corp.	\$365,402	2.50%	1/11/2031	344,596	0.00%
Federal Home Loan Mortgage Corp.	\$1,214,063	2.50%	1/12/2031	1,144,440	0.01%
Federal Home Loan Mortgage Corp.	\$116,419	2.00%	1/12/2031	108,385	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$487,587	2.50%	1/1/2032	459,356	0.00%
Federal Home Loan Mortgage Corp.	\$30,830	3.50%	1/1/2032	29,777	0.00%
Federal Home Loan Mortgage Corp.	\$8,021	6.00%	1/1/2032	8,292	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	2.48%	25/1/2032	304,275	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	2.25%	25/1/2032	213,381	0.00%
Federal Home Loan Mortgage Corp.	\$382,624	2.50%	1/2/2032	360,284	0.00%
Federal Home Loan Mortgage Corp.	\$43,590	2.50%	1/3/2032	41,048	0.00%
Federal Home Loan Mortgage Corp.	\$1,875,000	2.35%	25/3/2032	1,608,071	0.01%
Federal Home Loan Mortgage Corp.	\$153,628	3.50%	1/4/2032	148,218	0.00%
Federal Home Loan Mortgage Corp.	\$4,939	7.00%	1/4/2032	5,210	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.42%	25/4/2032	95,215	0.00%
Federal Home Loan Mortgage Corp.	\$220,153	3.50%	1/5/2032	212,191	0.00%
Federal Home Loan Mortgage Corp.	\$4,647	7.00%	1/6/2032	4,919	0.00%
Federal Home Loan Mortgage Corp.	\$338,000	6.25%	15/7/2032	391,959	0.00%
Federal Home Loan Mortgage Corp. ^	\$950,000	3.50%	25/7/2032	886,666	0.01%
Federal Home Loan Mortgage Corp.	\$37,983	3.50%	1/8/2032	36,551	0.00%
Federal Home Loan Mortgage Corp.	\$300,139	3.00%	1/9/2032	285,842	0.00%
Federal Home Loan Mortgage Corp.	\$44,149	3.50%	1/9/2032	42,502	0.00%
Federal Home Loan Mortgage Corp.	\$164,829	3.00%	1/10/2032	156,588	0.00%
Federal Home Loan Mortgage Corp. ^	\$6,000,000	3.80%	25/10/2032	5,718,928	0.03%
Federal Home Loan Mortgage Corp.	\$279,850	3.00%	1/11/2032	265,709	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.46%	25/11/2032	185,883	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.75%	25/11/2032	96,028	0.00%
Federal Home Loan Mortgage Corp.	\$7,372	5.50%	1/12/2032	7,538	0.00%
Federal Home Loan Mortgage Corp.	\$1,303	6.00%	1/12/2032	1,358	0.00%
Federal Home Loan Mortgage Corp.	\$422,393	3.00%	1/1/2033	401,532	0.00%
Federal Home Loan Mortgage Corp.	\$8,115	6.00%	1/1/2033	8,459	0.00%
Federal Home Loan Mortgage Corp.	\$198,036	3.50%	1/2/2033	191,390	0.00%
Federal Home Loan Mortgage Corp.	\$8,778	6.00%	1/2/2033	9,150	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	4.43%	25/2/2033	199,577	0.00%
Federal Home Loan Mortgage Corp.	\$129,169	3.00%	1/3/2033	122,749	0.00%
Federal Home Loan Mortgage Corp.	\$25,182	6.00%	1/3/2033	26,249	0.00%
Federal Home Loan Mortgage Corp.	\$152,604	3.00%	1/4/2033	145,027	0.00%
Federal Home Loan Mortgage Corp.	\$19,532	2.50%	1/4/2033	18,144	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	3.75%	25/4/2033	236,706	0.00%
Federal Home Loan Mortgage Corp.	\$15,672	5.50%	1/5/2033	16,033	0.00%
Federal Home Loan Mortgage Corp.	\$2,727	6.00%	1/5/2033	2,845	0.00%
Federal Home Loan Mortgage Corp. ^	\$75,000	3.99%	25/5/2033	73,002	0.00%
Federal Home Loan Mortgage Corp.	\$381,988	3.50%	1/6/2033	370,930	0.00%
Federal Home Loan Mortgage Corp.	\$2,211	5.50%	1/6/2033	2,261	0.00%
Federal Home Loan Mortgage Corp.	\$43,461	6.00%	1/7/2033	45,303	0.00%
Federal Home Loan Mortgage Corp. ^	\$240,000	4.50%	25/7/2033	240,788	0.00%
Federal Home Loan Mortgage Corp.	\$76,668	3.00%	1/8/2033	72,754	0.00%
Federal Home Loan Mortgage Corp.	\$19,391	5.00%	1/8/2033	19,567	0.00%
Federal Home Loan Mortgage Corp. ^	\$400,000	4.50%	25/8/2033	401,336	0.00%
Federal Home Loan Mortgage Corp. ^	\$100,000	3.99%	25/8/2033	96,342	0.00%
Federal Home Loan Mortgage Corp.	\$85,419	3.50%	1/9/2033	82,946	0.00%
Federal Home Loan Mortgage Corp.	\$3,065	4.00%	1/9/2033	2,974	0.00%
Federal Home Loan Mortgage Corp.	\$86,422	3.50%	1/10/2033	83,920	0.00%
Federal Home Loan Mortgage Corp.	\$15,651	6.00%	1/10/2033	16,325	0.00%
Federal Home Loan Mortgage Corp.	\$12,363	5.00%	1/10/2033	12,475	0.00%
Federal Home Loan Mortgage Corp.	\$7,044	4.50%	1/10/2033	6,993	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	4.90%	25/10/2033	310,391	0.00%
Federal Home Loan Mortgage Corp.	\$29,004	4.00%	1/12/2033	28,566	0.00%
Federal Home Loan Mortgage Corp.	\$6,325	5.00%	1/1/2034	6,382	0.00%
Federal Home Loan Mortgage Corp.	\$1,979	7.00%	1/1/2034	2,116	0.00%
Federal Home Loan Mortgage Corp.	\$175,000	3.79%	25/1/2034	165,645	0.00%
Federal Home Loan Mortgage Corp.	\$43,111	5.50%	1/2/2034	44,106	0.00%
Federal Home Loan Mortgage Corp.	\$28,843	3.50%	1/2/2034	27,838	0.00%
Federal Home Loan Mortgage Corp.	\$310,000	3.54%	25/3/2034	286,758	0.00%
Federal Home Loan Mortgage Corp.	\$233,683	3.50%	1/7/2034	225,035	0.00%
Federal Home Loan Mortgage Corp.	\$515,000	2.80%	25/8/2034	440,072	0.00%
Federal Home Loan Mortgage Corp.	\$73,684	3.50%	1/10/2034	70,908	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	2.86%	25/10/2034	234,632	0.00%
Federal Home Loan Mortgage Corp.	\$37,655	5.50%	1/12/2034	38,631	0.00%
Federal Home Loan Mortgage Corp.	\$22,064	5.50%	1/1/2035	22,636	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.94%	25/2/2035	779,428	0.01%
Federal Home Loan Mortgage Corp.	\$2,085	5.00%	1/3/2035	2,109	0.00%
Federal Home Loan Mortgage Corp.	\$37,406	3.00%	1/4/2035	35,176	0.00%
Federal Home Loan Mortgage Corp.	\$28,760	5.00%	1/4/2035	29,096	0.00%
Federal Home Loan Mortgage Corp.	\$8,040	4.50%	1/4/2035	7,995	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$164,228	5.50%	1/6/2035	168,888	0.00%
Federal Home Loan Mortgage Corp.	\$79,114	3.00%	1/6/2035	74,294	0.00%
Federal Home Loan Mortgage Corp.	\$203,816	3.00%	1/7/2035	191,376	0.00%
Federal Home Loan Mortgage Corp.	\$31,070	5.00%	1/7/2035	31,393	0.00%
Federal Home Loan Mortgage Corp.	\$900,000	1.72%	25/7/2035	679,082	0.01%
Federal Home Loan Mortgage Corp.	\$98,554	2.01%	25/7/2035	82,173	0.00%
Federal Home Loan Mortgage Corp.	\$50,445	5.00%	1/8/2035	51,035	0.00%
Federal Home Loan Mortgage Corp.	\$1,832	5.50%	1/8/2035	1,889	0.00%
Federal Home Loan Mortgage Corp.	\$145,923	3.50%	1/9/2035	139,722	0.00%
Federal Home Loan Mortgage Corp.	\$69,362	3.00%	1/9/2035	65,116	0.00%
Federal Home Loan Mortgage Corp.	\$33,621	5.50%	1/9/2035	34,660	0.00%
Federal Home Loan Mortgage Corp.	\$18,714	5.00%	1/9/2035	18,913	0.00%
Federal Home Loan Mortgage Corp.	\$330,768	3.50%	1/10/2035	316,631	0.00%
Federal Home Loan Mortgage Corp.	\$7,256	5.00%	1/10/2035	7,341	0.00%
Federal Home Loan Mortgage Corp.	\$175,000	1.86%	25/10/2035	132,764	0.00%
Federal Home Loan Mortgage Corp.	\$66,561	3.00%	1/12/2035	62,431	0.00%
Federal Home Loan Mortgage Corp.	\$5,289	6.00%	1/1/2036	5,543	0.00%
Federal Home Loan Mortgage Corp.	\$6,903	5.50%	1/2/2036	7,117	0.00%
Federal Home Loan Mortgage Corp.	\$375,000	2.44%	25/2/2036	301,071	0.00%
Federal Home Loan Mortgage Corp.	\$42,688	3.50%	1/6/2036	40,898	0.00%
Federal Home Loan Mortgage Corp.	\$1,175,000	2.18%	25/8/2036	906,591	0.01%
Federal Home Loan Mortgage Corp.	\$264,092	3.00%	1/9/2036	247,811	0.00%
Federal Home Loan Mortgage Corp.	\$2,415	6.00%	1/10/2036	2,538	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	2.36%	25/10/2036	234,541	0.00%
Federal Home Loan Mortgage Corp.	\$453,336	3.00%	1/11/2036	425,388	0.00%
Federal Home Loan Mortgage Corp.	\$36,600	5.50%	1/12/2036	37,840	0.00%
Federal Home Loan Mortgage Corp.	\$25,871	6.00%	1/12/2036	27,182	0.00%
Federal Home Loan Mortgage Corp.	\$403,026	3.00%	1/2/2037	378,179	0.00%
Federal Home Loan Mortgage Corp.	\$3,573	5.00%	1/2/2037	3,622	0.00%
Federal Home Loan Mortgage Corp.	\$1,250	7.00%	1/2/2037	1,310	0.00%
Federal Home Loan Mortgage Corp.	\$138,300	2.50%	1/3/2037	127,136	0.00%
Federal Home Loan Mortgage Corp.	\$86,730	6.00%	1/5/2037	91,125	0.00%
Federal Home Loan Mortgage Corp.	\$43,509	3.50%	1/5/2037	41,687	0.00%
Federal Home Loan Mortgage Corp.	\$3,793	6.00%	1/6/2037	3,994	0.00%
Federal Home Loan Mortgage Corp.	\$54,694	5.50%	1/7/2037	56,562	0.00%
Federal Home Loan Mortgage Corp.	\$10,677	5.50%	1/8/2037	11,041	0.00%
Federal Home Loan Mortgage Corp.	\$5,356	6.00%	1/8/2037	5,639	0.00%
Federal Home Loan Mortgage Corp.	\$585,107	3.00%	1/9/2037	548,547	0.00%
Federal Home Loan Mortgage Corp.	\$27,110	5.50%	1/11/2037	28,036	0.00%
Federal Home Loan Mortgage Corp.	\$1,727	6.00%	1/11/2037	1,818	0.00%
Federal Home Loan Mortgage Corp.	\$5,640	6.00%	1/12/2037	5,939	0.00%
Federal Home Loan Mortgage Corp.	\$17,635	6.00%	1/1/2038	18,571	0.00%
Federal Home Loan Mortgage Corp.	\$3,072	5.00%	1/2/2038	3,122	0.00%
Federal Home Loan Mortgage Corp.	\$58,998	5.00%	1/3/2038	59,801	0.00%
Federal Home Loan Mortgage Corp.	\$10,569	5.50%	1/4/2038	10,931	0.00%
Federal Home Loan Mortgage Corp.	\$10,002	5.50%	1/5/2038	10,366	0.00%
Federal Home Loan Mortgage Corp.	\$15,208	4.50%	1/6/2038	15,123	0.00%
Federal Home Loan Mortgage Corp.	\$7,436	5.50%	1/6/2038	7,707	0.00%
Federal Home Loan Mortgage Corp.	\$201,593	4.00%	1/7/2038	197,195	0.00%
Federal Home Loan Mortgage Corp.	\$3,943	5.50%	1/7/2038	4,087	0.00%
Federal Home Loan Mortgage Corp.	\$29,549	5.50%	1/8/2038	30,625	0.00%
Federal Home Loan Mortgage Corp.	\$99,967	4.50%	1/9/2038	99,809	0.00%
Federal Home Loan Mortgage Corp.	\$23,361	5.00%	1/9/2038	23,746	0.00%
Federal Home Loan Mortgage Corp.	\$1,024	6.00%	1/10/2038	1,078	0.00%
Federal Home Loan Mortgage Corp.	\$289,888	6.00%	1/11/2038	305,372	0.00%
Federal Home Loan Mortgage Corp.	\$146,709	5.50%	1/11/2038	152,020	0.00%
Federal Home Loan Mortgage Corp.	\$22,369	5.00%	1/11/2038	22,717	0.00%
Federal Home Loan Mortgage Corp.	\$26,978	5.50%	1/12/2038	27,813	0.00%
Federal Home Loan Mortgage Corp.	\$145,400	5.50%	1/1/2039	150,483	0.00%
Federal Home Loan Mortgage Corp.	\$38,288	4.50%	1/2/2039	38,206	0.00%
Federal Home Loan Mortgage Corp.	\$5,110	5.50%	1/2/2039	5,296	0.00%
Federal Home Loan Mortgage Corp.	\$43,764	4.50%	1/3/2039	43,805	0.00%
Federal Home Loan Mortgage Corp.	\$10,866	4.50%	1/4/2039	10,876	0.00%
Federal Home Loan Mortgage Corp.	\$6,994	6.00%	1/4/2039	7,369	0.00%
Federal Home Loan Mortgage Corp.	\$110,173	4.50%	1/5/2039	110,283	0.00%
Federal Home Loan Mortgage Corp.	\$26,203	4.50%	1/6/2039	26,130	0.00%
Federal Home Loan Mortgage Corp.	\$6,605	4.00%	1/7/2039	6,430	0.00%
Federal Home Loan Mortgage Corp.	\$31,623	5.00%	1/9/2039	32,146	0.00%
Federal Home Loan Mortgage Corp.	\$6,576	4.50%	1/9/2039	6,558	0.00%
Federal Home Loan Mortgage Corp.	\$65,776	4.50%	1/10/2039	65,592	0.00%
Federal Home Loan Mortgage Corp.	\$122,173	4.50%	1/11/2039	121,831	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$1,758	5.00%	1/11/2039	1,791	0.00%
Federal Home Loan Mortgage Corp.	\$46,275	5.50%	1/12/2039	47,960	0.00%
Federal Home Loan Mortgage Corp.	\$23,447	4.50%	1/12/2039	23,381	0.00%
Federal Home Loan Mortgage Corp.	\$114,576	5.50%	1/1/2040	118,749	0.00%
Federal Home Loan Mortgage Corp.	\$89,717	5.00%	1/3/2040	91,356	0.00%
Federal Home Loan Mortgage Corp.	\$87,615	5.00%	1/4/2040	89,465	0.00%
Federal Home Loan Mortgage Corp.	\$5,472	4.50%	1/4/2040	5,455	0.00%
Federal Home Loan Mortgage Corp.	\$44,392	5.00%	1/5/2040	45,330	0.00%
Federal Home Loan Mortgage Corp.	\$32,160	6.00%	1/5/2040	33,863	0.00%
Federal Home Loan Mortgage Corp.	\$24,703	5.50%	1/5/2040	25,603	0.00%
Federal Home Loan Mortgage Corp.	\$14,653	4.50%	1/5/2040	14,608	0.00%
Federal Home Loan Mortgage Corp.	\$150,629	4.00%	1/7/2040	146,452	0.00%
Federal Home Loan Mortgage Corp.	\$132,259	4.50%	1/7/2040	132,372	0.00%
Federal Home Loan Mortgage Corp.	\$467,217	4.50%	1/8/2040	466,374	0.00%
Federal Home Loan Mortgage Corp.	\$553,016	4.00%	1/9/2040	537,623	0.00%
Federal Home Loan Mortgage Corp.	\$282,330	4.50%	1/9/2040	281,451	0.00%
Federal Home Loan Mortgage Corp.	\$64,853	4.00%	1/10/2040	63,072	0.00%
Federal Home Loan Mortgage Corp.	\$59,352	4.00%	1/11/2040	57,727	0.00%
Federal Home Loan Mortgage Corp.	\$2,781	4.50%	1/11/2040	2,773	0.00%
Federal Home Loan Mortgage Corp.	\$291,940	4.00%	1/12/2040	283,814	0.00%
Federal Home Loan Mortgage Corp.	\$137,786	4.50%	1/12/2040	138,970	0.00%
Federal Home Loan Mortgage Corp.	\$340,009	4.00%	1/1/2041	330,545	0.00%
Federal Home Loan Mortgage Corp.	\$195,246	3.50%	1/1/2041	184,155	0.00%
Federal Home Loan Mortgage Corp.	\$13,423	5.00%	1/1/2041	13,706	0.00%
Federal Home Loan Mortgage Corp.	\$483,327	4.00%	1/2/2041	469,664	0.00%
Federal Home Loan Mortgage Corp.	\$282,528	4.50%	1/2/2041	281,252	0.00%
Federal Home Loan Mortgage Corp.	\$41,883	5.00%	1/2/2041	42,671	0.00%
Federal Home Loan Mortgage Corp.	\$139,315	4.50%	1/3/2041	138,680	0.00%
Federal Home Loan Mortgage Corp.	\$35,225	5.00%	1/3/2041	35,888	0.00%
Federal Home Loan Mortgage Corp.	\$12,913	4.00%	1/3/2041	12,539	0.00%
Federal Home Loan Mortgage Corp.	\$27,755	4.50%	1/4/2041	27,628	0.00%
Federal Home Loan Mortgage Corp.	\$147,230	4.50%	1/5/2041	146,558	0.00%
Federal Home Loan Mortgage Corp.	\$80,496	5.50%	1/6/2041	83,246	0.00%
Federal Home Loan Mortgage Corp.	\$16,253	4.50%	1/6/2041	16,179	0.00%
Federal Home Loan Mortgage Corp.	\$73,081	5.00%	1/7/2041	74,288	0.00%
Federal Home Loan Mortgage Corp.	\$35,070	4.50%	1/7/2041	34,910	0.00%
Federal Home Loan Mortgage Corp.	\$22,805	4.50%	1/8/2041	22,701	0.00%
Federal Home Loan Mortgage Corp.	\$354,454	4.00%	1/9/2041	344,906	0.00%
Federal Home Loan Mortgage Corp.	\$34,131	5.00%	1/10/2041	34,816	0.00%
Federal Home Loan Mortgage Corp.	\$84,619	3.50%	1/11/2041	79,850	0.00%
Federal Home Loan Mortgage Corp.	\$57,629	4.00%	1/11/2041	56,213	0.00%
Federal Home Loan Mortgage Corp.	\$247,282	3.50%	1/1/2042	233,345	0.00%
Federal Home Loan Mortgage Corp.	\$77,763	4.00%	1/2/2042	75,509	0.00%
Federal Home Loan Mortgage Corp.	\$43,580	3.50%	1/2/2042	41,123	0.00%
Federal Home Loan Mortgage Corp.	\$120,176	3.50%	1/3/2042	113,860	0.00%
Federal Home Loan Mortgage Corp.	\$51,632	4.50%	1/3/2042	51,397	0.00%
Federal Home Loan Mortgage Corp.	\$278,984	3.50%	1/4/2042	265,379	0.00%
Federal Home Loan Mortgage Corp.	\$88,178	4.00%	1/5/2042	85,668	0.00%
Federal Home Loan Mortgage Corp.	\$163,357	3.50%	1/6/2042	153,980	0.00%
Federal Home Loan Mortgage Corp.	\$84,257	4.00%	1/6/2042	81,930	0.00%
Federal Home Loan Mortgage Corp.	\$435,534	3.50%	1/7/2042	410,535	0.00%
Federal Home Loan Mortgage Corp.	\$215,423	3.50%	1/8/2042	203,058	0.00%
Federal Home Loan Mortgage Corp.	\$338,926	3.00%	1/9/2042	308,845	0.00%
Federal Home Loan Mortgage Corp.	\$30,578	3.50%	1/9/2042	28,823	0.00%
Federal Home Loan Mortgage Corp.	\$300,078	3.00%	1/10/2042	273,450	0.00%
Federal Home Loan Mortgage Corp.	\$622,721	3.00%	1/11/2042	567,473	0.00%
Federal Home Loan Mortgage Corp.	\$152,024	3.00%	1/12/2042	138,537	0.00%
Federal Home Loan Mortgage Corp.	\$824,647	3.00%	1/1/2043	751,457	0.01%
Federal Home Loan Mortgage Corp.	\$199,850	3.00%	1/2/2043	182,368	0.00%
Federal Home Loan Mortgage Corp.	\$1,591,971	3.00%	1/3/2043	1,453,668	0.01%
Federal Home Loan Mortgage Corp.	\$306,840	3.50%	1/4/2043	289,231	0.00%
Federal Home Loan Mortgage Corp.	\$253,712	3.00%	1/4/2043	231,687	0.00%
Federal Home Loan Mortgage Corp.	\$594,010	3.00%	1/7/2043	542,443	0.00%
Federal Home Loan Mortgage Corp.	\$262,141	3.50%	1/7/2043	246,472	0.00%
Federal Home Loan Mortgage Corp.	\$169,493	3.00%	1/8/2043	154,779	0.00%
Federal Home Loan Mortgage Corp.	\$472,518	3.50%	1/9/2043	444,265	0.00%
Federal Home Loan Mortgage Corp.	\$77,012	3.00%	1/9/2043	70,327	0.00%
Federal Home Loan Mortgage Corp.	\$188,796	3.50%	1/10/2043	177,507	0.00%
Federal Home Loan Mortgage Corp.	\$98,916	4.00%	1/10/2043	95,830	0.00%
Federal Home Loan Mortgage Corp.	\$40,594	3.00%	1/10/2043	37,070	0.00%
Federal Home Loan Mortgage Corp.	\$565,667	3.50%	1/1/2044	533,205	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$23,717	4.50%	1/3/2044	23,562	0.00%
Federal Home Loan Mortgage Corp.	\$63,646	4.50%	1/4/2044	63,230	0.00%
Federal Home Loan Mortgage Corp.	\$60,980	4.00%	1/4/2044	59,077	0.00%
Federal Home Loan Mortgage Corp.	\$290,382	4.00%	1/5/2044	280,960	0.00%
Federal Home Loan Mortgage Corp.	\$29,593	4.50%	1/5/2044	29,400	0.00%
Federal Home Loan Mortgage Corp.	\$122,145	4.00%	1/6/2044	118,182	0.00%
Federal Home Loan Mortgage Corp.	\$528,340	4.00%	1/7/2044	512,999	0.00%
Federal Home Loan Mortgage Corp.	\$116,049	3.50%	1/7/2044	108,705	0.00%
Federal Home Loan Mortgage Corp.	\$865,368	4.00%	1/8/2044	841,144	0.01%
Federal Home Loan Mortgage Corp.	\$412,653	5.00%	1/8/2044	419,471	0.00%
Federal Home Loan Mortgage Corp.	\$63,594	4.50%	1/9/2044	63,569	0.00%
Federal Home Loan Mortgage Corp.	\$116,934	4.00%	1/10/2044	113,140	0.00%
Federal Home Loan Mortgage Corp.	\$143,707	3.50%	1/11/2044	134,612	0.00%
Federal Home Loan Mortgage Corp.	\$769,365	3.50%	1/12/2044	720,673	0.01%
Federal Home Loan Mortgage Corp.	\$448,206	3.50%	1/1/2045	424,117	0.00%
Federal Home Loan Mortgage Corp.	\$227,800	4.00%	1/1/2045	220,409	0.00%
Federal Home Loan Mortgage Corp.	\$361,558	4.00%	1/2/2045	350,591	0.00%
Federal Home Loan Mortgage Corp.	\$332,361	3.50%	1/3/2045	311,811	0.00%
Federal Home Loan Mortgage Corp.	\$11,973	4.50%	1/3/2045	11,895	0.00%
Federal Home Loan Mortgage Corp.	\$49,254	4.00%	1/4/2045	47,585	0.00%
Federal Home Loan Mortgage Corp.	\$178,856	3.50%	1/5/2045	167,470	0.00%
Federal Home Loan Mortgage Corp.	\$242,075	3.50%	1/6/2045	227,542	0.00%
Federal Home Loan Mortgage Corp.	\$218,332	3.00%	1/7/2045	197,694	0.00%
Federal Home Loan Mortgage Corp.	\$362,876	4.00%	1/8/2045	350,583	0.00%
Federal Home Loan Mortgage Corp.	\$108,397	3.00%	1/8/2045	98,151	0.00%
Federal Home Loan Mortgage Corp.	\$51,075	3.50%	1/8/2045	47,823	0.00%
Federal Home Loan Mortgage Corp.	\$1,222,931	3.00%	1/9/2045	1,107,333	0.01%
Federal Home Loan Mortgage Corp.	\$257,756	4.00%	1/9/2045	249,024	0.00%
Federal Home Loan Mortgage Corp.	\$117,368	3.50%	1/9/2045	109,896	0.00%
Federal Home Loan Mortgage Corp.	\$2,492,046	3.50%	1/10/2045	2,348,463	0.01%
Federal Home Loan Mortgage Corp.	\$414,955	3.00%	1/10/2045	375,731	0.00%
Federal Home Loan Mortgage Corp.	\$198,141	4.00%	1/10/2045	191,429	0.00%
Federal Home Loan Mortgage Corp.	\$72,259	4.00%	1/11/2045	69,812	0.00%
Federal Home Loan Mortgage Corp.	\$647,671	4.00%	1/12/2045	627,749	0.00%
Federal Home Loan Mortgage Corp.	\$460,682	3.50%	1/12/2045	431,353	0.00%
Federal Home Loan Mortgage Corp.	\$182,060	3.00%	1/12/2045	164,851	0.00%
Federal Home Loan Mortgage Corp.	\$867,068	4.00%	1/1/2046	837,695	0.01%
Federal Home Loan Mortgage Corp.	\$131,227	3.50%	1/1/2046	122,872	0.00%
Federal Home Loan Mortgage Corp.	\$432,101	3.00%	1/2/2046	391,257	0.00%
Federal Home Loan Mortgage Corp.	\$224,165	4.00%	1/2/2046	216,571	0.00%
Federal Home Loan Mortgage Corp.	\$83,595	4.50%	1/2/2046	83,540	0.00%
Federal Home Loan Mortgage Corp.	\$1,492,522	3.50%	1/3/2046	1,403,080	0.01%
Federal Home Loan Mortgage Corp.	\$182,753	3.50%	1/4/2046	171,711	0.00%
Federal Home Loan Mortgage Corp.	\$501,452	3.50%	1/5/2046	469,050	0.00%
Federal Home Loan Mortgage Corp.	\$256,542	3.00%	1/5/2046	231,857	0.00%
Federal Home Loan Mortgage Corp.	\$38,516	4.50%	1/5/2046	38,066	0.00%
Federal Home Loan Mortgage Corp.	\$552,480	3.50%	1/6/2046	516,781	0.00%
Federal Home Loan Mortgage Corp.	\$303,098	3.00%	1/6/2046	273,933	0.00%
Federal Home Loan Mortgage Corp.	\$1,429,597	3.50%	1/8/2046	1,344,831	0.01%
Federal Home Loan Mortgage Corp.	\$164,182	4.50%	1/9/2046	162,851	0.00%
Federal Home Loan Mortgage Corp.	\$23,713	3.50%	1/9/2046	22,181	0.00%
Federal Home Loan Mortgage Corp.	\$293,478	3.50%	1/10/2046	274,514	0.00%
Federal Home Loan Mortgage Corp.	\$53,204	4.00%	1/10/2046	51,315	0.00%
Federal Home Loan Mortgage Corp.	\$236,926	3.00%	1/11/2046	214,216	0.00%
Federal Home Loan Mortgage Corp.	\$230,476	3.50%	1/12/2046	215,584	0.00%
Federal Home Loan Mortgage Corp.	\$188,886	3.00%	1/12/2046	170,711	0.00%
Federal Home Loan Mortgage Corp.	\$2,295,323	3.00%	1/1/2047	2,074,463	0.01%
Federal Home Loan Mortgage Corp.	\$687,952	4.00%	1/1/2047	666,384	0.01%
Federal Home Loan Mortgage Corp.	\$465,570	3.00%	1/2/2047	420,772	0.00%
Federal Home Loan Mortgage Corp.	\$406,724	3.00%	1/3/2047	367,588	0.00%
Federal Home Loan Mortgage Corp.	\$25,153	4.50%	1/3/2047	24,845	0.00%
Federal Home Loan Mortgage Corp.	\$3,128,347	3.50%	1/4/2047	2,916,015	0.02%
Federal Home Loan Mortgage Corp.	\$282,036	3.00%	1/4/2047	255,379	0.00%
Federal Home Loan Mortgage Corp.	\$228,796	4.50%	1/4/2047	225,986	0.00%
Federal Home Loan Mortgage Corp.	\$31,065	4.00%	1/4/2047	29,952	0.00%
Federal Home Loan Mortgage Corp.	\$98,676	3.50%	1/5/2047	91,977	0.00%
Federal Home Loan Mortgage Corp.	\$355,620	4.00%	1/6/2047	342,886	0.00%
Federal Home Loan Mortgage Corp.	\$268,868	4.50%	1/6/2047	265,571	0.00%
Federal Home Loan Mortgage Corp.	\$1,214,387	3.50%	1/7/2047	1,131,948	0.01%
Federal Home Loan Mortgage Corp.	\$145,846	4.00%	1/7/2047	140,624	0.00%
Federal Home Loan Mortgage Corp.	\$546,162	4.00%	1/8/2047	526,605	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$90,736	4.50%	1/8/2047	89,624	0.00%
Federal Home Loan Mortgage Corp.	\$82,115	3.50%	1/8/2047	76,540	0.00%
Federal Home Loan Mortgage Corp.	\$1,488,223	3.50%	1/9/2047	1,387,195	0.01%
Federal Home Loan Mortgage Corp.	\$634,359	3.50%	1/10/2047	591,295	0.00%
Federal Home Loan Mortgage Corp.	\$439,084	3.50%	1/11/2047	409,276	0.00%
Federal Home Loan Mortgage Corp.	\$1,518,338	3.50%	1/12/2047	1,417,058	0.01%
Federal Home Loan Mortgage Corp.	\$78,474	4.00%	1/12/2047	75,664	0.00%
Federal Home Loan Mortgage Corp.	\$1,173,744	3.50%	1/1/2048	1,094,064	0.01%
Federal Home Loan Mortgage Corp.	\$1,138,811	3.50%	1/2/2048	1,061,502	0.01%
Federal Home Loan Mortgage Corp.	\$571,357	3.00%	1/2/2048	515,907	0.00%
Federal Home Loan Mortgage Corp.	\$419,617	3.50%	1/3/2048	391,746	0.00%
Federal Home Loan Mortgage Corp.	\$124,168	4.50%	1/3/2048	122,640	0.00%
Federal Home Loan Mortgage Corp.	\$74,370	4.00%	1/5/2048	71,538	0.00%
Federal Home Loan Mortgage Corp.	\$560,717	3.50%	1/6/2048	522,391	0.00%
Federal Home Loan Mortgage Corp.	\$439,119	3.00%	1/6/2048	393,655	0.00%
Federal Home Loan Mortgage Corp.	\$347,657	4.00%	1/6/2048	337,083	0.00%
Federal Home Loan Mortgage Corp.	\$185,553	4.50%	1/6/2048	182,974	0.00%
Federal Home Loan Mortgage Corp.	\$1,271,770	4.50%	1/7/2048	1,254,093	0.01%
Federal Home Loan Mortgage Corp.	\$45,439	4.00%	1/7/2048	43,709	0.00%
Federal Home Loan Mortgage Corp.	\$491,906	4.50%	1/8/2048	490,207	0.00%
Federal Home Loan Mortgage Corp.	\$358,224	4.00%	1/8/2048	344,621	0.00%
Federal Home Loan Mortgage Corp.	\$135,255	3.50%	1/8/2048	125,991	0.00%
Federal Home Loan Mortgage Corp.	\$82,333	5.00%	1/8/2048	82,894	0.00%
Federal Home Loan Mortgage Corp.	\$1,298,124	4.00%	1/9/2048	1,248,692	0.01%
Federal Home Loan Mortgage Corp.	\$128,456	4.50%	1/9/2048	126,670	0.00%
Federal Home Loan Mortgage Corp.	\$1,146,968	4.00%	1/10/2048	1,103,292	0.01%
Federal Home Loan Mortgage Corp.	\$399,156	4.50%	1/10/2048	397,777	0.00%
Federal Home Loan Mortgage Corp.	\$302,033	3.50%	1/10/2048	281,345	0.00%
Federal Home Loan Mortgage Corp.	\$278,933	4.00%	1/11/2048	268,311	0.00%
Federal Home Loan Mortgage Corp.	\$26,085	5.00%	1/11/2048	26,245	0.00%
Federal Home Loan Mortgage Corp.	\$723,979	4.50%	1/1/2049	713,917	0.01%
Federal Home Loan Mortgage Corp.	\$361,616	3.50%	1/1/2049	336,847	0.00%
Federal Home Loan Mortgage Corp.	\$11,767	3.50%	1/3/2049	10,919	0.00%
Federal Home Loan Mortgage Corp.	\$644,169	3.00%	1/5/2049	577,326	0.00%
Federal Home Loan Mortgage Corp.	\$247,584	2.71%	25/4/2055	225,833	0.00%
Federal National Mortgage Association^	\$213,312	3.06%	25/6/2024	211,035	0.00%
Federal National Mortgage Association^	\$61,405	2.58%	25/7/2024	60,541	0.00%
Federal National Mortgage Association^	\$22,993	3.10%	25/7/2024	22,701	0.00%
Federal National Mortgage Association	\$190,777	2.53%	25/9/2024	187,252	0.00%
Federal National Mortgage Association	\$31,862	2.72%	25/10/2024	31,190	0.00%
Federal National Mortgage Association	\$58,204	2.59%	25/12/2024	56,829	0.00%
Federal National Mortgage Association	\$55,148	2.62%	25/12/2024	53,929	0.00%
Federal National Mortgage Association	\$2,590,000	1.63%	7/1/2025	2,509,612	0.01%
Federal National Mortgage Association^	\$41,431	2.90%	25/1/2025	40,560	0.00%
Federal National Mortgage Association	\$1,000,000	0.63%	22/4/2025	949,964	0.01%
Federal National Mortgage Association^	\$192,377	2.80%	25/5/2025	187,145	0.00%
Federal National Mortgage Association	\$1,000,000	0.50%	17/6/2025	943,617	0.01%
Federal National Mortgage Association	\$2,000,000	0.38%	25/8/2025	1,871,349	0.01%
Federal National Mortgage Association^	\$85,225	2.92%	25/10/2025	82,677	0.00%
Federal National Mortgage Association	\$3,500,000	0.50%	7/11/2025	3,261,719	0.02%
Federal National Mortgage Association	\$44,627	2.70%	25/2/2026	42,935	0.00%
Federal National Mortgage Association	\$45,009	2.58%	25/3/2026	43,154	0.00%
Federal National Mortgage Association	\$1,200,000	2.13%	24/4/2026	1,145,888	0.01%
Federal National Mortgage Association	\$1,322,898	2.47%	25/4/2026	1,264,229	0.01%
Federal National Mortgage Association	\$480,322	2.49%	25/5/2026	458,369	0.00%
Federal National Mortgage Association	\$520,135	2.29%	25/6/2026	494,165	0.00%
Federal National Mortgage Association^	\$186,338	2.37%	25/7/2026	176,929	0.00%
Federal National Mortgage Association	\$2,025,000	1.88%	24/9/2026	1,911,787	0.01%
Federal National Mortgage Association^	\$184,047	2.44%	25/9/2026	174,992	0.00%
Federal National Mortgage Association^	\$90,741	2.51%	25/9/2026	86,385	0.00%
Federal National Mortgage Association	\$40,933	2.50%	25/9/2026	39,043	0.00%
Federal National Mortgage Association^	\$128,274	2.42%	25/10/2026	121,592	0.00%
Federal National Mortgage Association^	\$675,367	2.55%	25/12/2026	641,218	0.00%
Federal National Mortgage Association^	\$185,482	2.47%	25/12/2026	175,773	0.00%
Federal National Mortgage Association^	\$360,569	2.82%	25/2/2027	345,183	0.00%
Federal National Mortgage Association^	\$249,247	2.96%	25/2/2027	239,064	0.00%
Federal National Mortgage Association^	\$66,033	3.09%	25/4/2027	63,589	0.00%
Federal National Mortgage Association^	\$1,102,277	3.06%	25/5/2027	1,058,322	0.01%
Federal National Mortgage Association^	\$224,606	3.06%	25/6/2027	215,611	0.00%
Federal National Mortgage Association^	\$179,752	2.96%	25/9/2027	171,920	0.00%
Federal National Mortgage Association	\$7,000,000	0.75%	8/10/2027	6,217,437	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal National Mortgage Association^	\$276,437	3.15%	25/11/2027	265,480	0.00%
Federal National Mortgage Association^	\$209,116	2.99%	25/12/2027	199,582	0.00%
Federal National Mortgage Association^	\$157,154	2.91%	25/1/2028	149,379	0.00%
Federal National Mortgage Association^	\$156,397	3.06%	25/3/2028	149,290	0.00%
Federal National Mortgage Association^	\$113,584	3.03%	25/3/2028	108,284	0.00%
Federal National Mortgage Association^	\$110,463	3.30%	25/6/2028	106,180	0.00%
Federal National Mortgage Association^	\$260,000	4.19%	25/7/2028	257,939	0.00%
Federal National Mortgage Association^	\$100,000	3.36%	25/7/2028	96,321	0.00%
Federal National Mortgage Association^	\$1,214,790	3.58%	25/8/2028	1,178,303	0.01%
Federal National Mortgage Association^	\$304,620	3.55%	25/9/2028	295,157	0.00%
Federal National Mortgage Association^	\$87,581	3.07%	25/4/2029	82,935	0.00%
Federal National Mortgage Association	\$75,000	6.25%	15/5/2029	83,204	0.00%
Federal National Mortgage Association	\$1,513,616	2.94%	25/6/2029	1,421,436	0.01%
Federal National Mortgage Association	\$953,810	2.47%	25/8/2029	867,247	0.01%
Federal National Mortgage Association	\$490,811	2.52%	25/8/2029	447,066	0.00%
Federal National Mortgage Association	\$288,186	2.98%	25/8/2029	269,154	0.00%
Federal National Mortgage Association	\$1,600,000	2.44%	25/10/2029	1,440,534	0.01%
Federal National Mortgage Association	\$433,929	2.15%	25/10/2029	410,103	0.00%
Federal National Mortgage Association^	\$200,000	2.33%	25/11/2029	180,268	0.00%
Federal National Mortgage Association	\$200,000	7.13%	15/1/2030	232,623	0.00%
Federal National Mortgage Association	\$197,864	2.21%	25/1/2030	176,252	0.00%
Federal National Mortgage Association^	\$111,580	3.07%	25/2/2030	104,412	0.00%
Federal National Mortgage Association	\$150,000	7.25%	15/5/2030	176,925	0.00%
Federal National Mortgage Association^	\$750,000	1.49%	25/5/2030	629,668	0.00%
Federal National Mortgage Association	\$340,936	1.78%	25/5/2030	294,426	0.00%
Federal National Mortgage Association^	\$300,000	2.29%	25/5/2030	265,949	0.00%
Federal National Mortgage Association	\$875,000	1.27%	25/7/2030	720,160	0.01%
Federal National Mortgage Association	\$3,000,000	0.88%	5/8/2030	2,447,153	0.01%
Federal National Mortgage Association^	\$600,000	3.63%	25/8/2030	574,078	0.00%
Federal National Mortgage Association^	\$464,487	3.74%	25/9/2030	446,358	0.00%
Federal National Mortgage Association^	\$425,000	1.32%	25/10/2030	349,685	0.00%
Federal National Mortgage Association	\$350,000	6.63%	15/11/2030	402,478	0.00%
Federal National Mortgage Association^	\$250,000	1.39%	25/11/2030	205,049	0.00%
Federal National Mortgage Association^	\$100,000	1.47%	25/11/2030	82,529	0.00%
Federal National Mortgage Association^	\$1,100,000	1.25%	25/1/2031	893,415	0.01%
Federal National Mortgage Association^	\$1,725,000	1.46%	25/2/2031	1,414,054	0.01%
Federal National Mortgage Association	\$935,172	3.61%	25/2/2031	885,234	0.01%
Federal National Mortgage Association	\$97,311	2.35%	25/2/2031	87,196	0.00%
Federal National Mortgage Association^	\$100,000	1.60%	25/4/2031	82,459	0.00%
Federal National Mortgage Association^	\$150,000	1.53%	25/9/2031	122,815	0.00%
Federal National Mortgage Association	\$100,000	2.58%	25/9/2031	88,556	0.00%
Federal National Mortgage Association^	\$675,000	1.67%	25/10/2031	553,494	0.00%
Federal National Mortgage Association^	\$500,000	1.74%	25/10/2031	413,251	0.00%
Federal National Mortgage Association^	\$200,000	1.71%	25/11/2031	164,158	0.00%
Federal National Mortgage Association^	\$325,000	1.94%	25/12/2031	271,280	0.00%
Federal National Mortgage Association^	\$500,000	1.94%	25/1/2032	416,875	0.00%
Federal National Mortgage Association^	\$100,000	4.47%	25/3/2033	100,226	0.00%
Federal National Mortgage Association^	\$100,000	1.63%	25/3/2033	78,879	0.00%
Federal National Mortgage Association^	\$260,000	4.51%	25/4/2033	260,494	0.00%
Federal National Mortgage Association TBA	\$5,030,000	6.50%	1/1/2054	5,152,933	0.03%
Federal Realty OP LP	\$140,000	3.20%	15/6/2029	127,268	0.00%
Federal Realty OP LP	\$320,000	4.50%	1/12/2044	267,706	0.00%
FedEx Corp.	\$400,000	3.25%	1/4/2026	386,928	0.00%
FedEx Corp.	\$800,000	3.40%	15/2/2028	767,491	0.01%
FedEx Corp.	\$700,000	2.40%	15/5/2031	601,789	0.00%
FedEx Corp.	\$50,000	4.90%	15/1/2034	50,738	0.00%
FedEx Corp.	\$150,000	3.90%	1/2/2035	137,223	0.00%
FedEx Corp.	\$200,000	3.25%	15/5/2041	154,807	0.00%
FedEx Corp.	\$20,000	3.88%	1/8/2042	16,650	0.00%
FedEx Corp.	\$200,000	4.10%	1/2/2045	168,692	0.00%
FedEx Corp.	\$200,000	4.75%	15/11/2045	184,322	0.00%
FedEx Corp.	\$600,000	4.55%	1/4/2046	537,752	0.00%
FedEx Corp.	\$450,000	4.40%	15/1/2047	392,290	0.00%
FedEx Corp.	\$150,000	4.95%	17/10/2048	142,362	0.00%
FedEx Corp.	\$720,000	5.25%	15/5/2050	718,647	0.01%
FedEx Corp. 2020-1 Class AA Pass Through Trust	\$587,708	1.88%	20/2/2034	490,535	0.00%
Ferguson Finance plc	\$750,000	4.25%	20/4/2027	734,575	0.01%
Ferguson Finance plc	\$400,000	4.50%	24/10/2028	393,915	0.00%
Ferguson Finance plc	\$300,000	4.65%	20/4/2032	290,469	0.00%
Fidelity National Financial, Inc.	\$245,000	4.50%	15/8/2028	238,624	0.00%
Fidelity National Financial, Inc.	\$100,000	3.40%	15/6/2030	89,703	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fidelity National Financial, Inc.	\$465,000	2.45%	15/3/2031	385,557	0.00%
Fidelity National Financial, Inc.	\$200,000	3.20%	17/9/2051	127,501	0.00%
Fidelity National Information Services, Inc.	\$350,000	1.15%	1/3/2026	323,535	0.00%
Fidelity National Information Services, Inc.	\$250,000	1.65%	1/3/2028	222,931	0.00%
Fidelity National Information Services, Inc.	€500,000	1.00%	3/12/2028	498,374	0.00%
Fidelity National Information Services, Inc.	£600,000	2.25%	3/12/2029	671,010	0.01%
Fidelity National Information Services, Inc.	\$425,000	2.25%	1/3/2031	359,276	0.00%
Fidelity National Information Services, Inc.	£406,000	3.36%	21/5/2031	473,196	0.00%
Fidelity National Information Services, Inc.	€370,000	2.95%	21/5/2039	358,410	0.00%
Fidelity National Information Services, Inc.	\$250,000	3.10%	1/3/2041	185,954	0.00%
Fidelity National Information Services, Inc.	\$500,000	5.63%	15/7/2052	511,734	0.00%
Fifth Third Bancorp	\$220,000	2.38%	28/1/2025	212,850	0.00%
Fifth Third Bancorp^	\$95,000	1.71%	1/11/2027	85,573	0.00%
Fifth Third Bancorp	\$175,000	3.95%	14/3/2028	167,954	0.00%
Fifth Third Bancorp^	\$500,000	4.06%	25/4/2028	476,251	0.00%
Fifth Third Bancorp^	\$900,000	6.36%	27/10/2028	934,159	0.01%
Fifth Third Bancorp^	\$500,000	6.34%	27/7/2029	520,186	0.00%
Fifth Third Bancorp^	\$500,000	4.34%	25/4/2033	464,916	0.00%
Fifth Third Bancorp	\$425,000	8.25%	1/3/2038	502,615	0.00%
Fifth Third Bank NA	\$200,000	3.95%	28/7/2025	195,744	0.00%
Fifth Third Bank NA	\$946,000	3.85%	15/3/2026	908,750	0.01%
Fifth Third Bank NA	\$259,000	2.25%	1/2/2027	238,975	0.00%
First American Financial Corp.	\$200,000	2.40%	15/8/2031	158,058	0.00%
First Horizon Bank	\$250,000	5.75%	1/5/2030	236,006	0.00%
First Horizon Corp.	\$175,000	4.00%	26/5/2025	169,866	0.00%
FirstEnergy Transmission LLC	\$430,000	4.55%	1/4/2049	372,199	0.00%
Fiserv, Inc.	\$2,809,000	3.85%	1/6/2025	2,758,650	0.02%
Fiserv, Inc.	£500,000	2.25%	1/7/2025	612,241	0.00%
Fiserv, Inc.	\$1,715,000	3.20%	1/7/2026	1,650,770	0.01%
Fiserv, Inc.	€100,000	1.13%	1/7/2027	103,596	0.00%
Fiserv, Inc.	\$450,000	5.45%	2/3/2028	463,829	0.00%
Fiserv, Inc.	\$1,513,000	3.50%	1/7/2029	1,424,994	0.01%
Fiserv, Inc.	€300,000	1.63%	1/7/2030	299,556	0.00%
Fiserv, Inc.	\$450,000	5.60%	2/3/2033	470,485	0.00%
Fiserv, Inc.	\$1,155,000	4.40%	1/7/2049	1,020,437	0.01%
Five Corners Funding Trust II	\$500,000	2.85%	15/5/2030	442,742	0.00%
Five Corners Funding Trust IV	\$300,000	6.00%	15/2/2053	326,027	0.00%
Flex Intermediate Holdco LLC	\$300,000	3.36%	30/6/2031	246,207	0.00%
Flex Intermediate Holdco LLC	\$200,000	4.32%	30/12/2039	147,097	0.00%
Flex Ltd.	\$255,000	4.88%	15/6/2029	250,696	0.00%
Florida Gas Transmission Co. LLC	\$500,000	4.35%	15/7/2025	491,545	0.00%
Florida Gas Transmission Co. LLC	\$300,000	2.55%	1/7/2030	256,915	0.00%
Florida Power & Light Co.	\$300,000	2.85%	1/4/2025	292,884	0.00%
Florida Power & Light Co.	\$125,000	3.13%	1/12/2025	121,588	0.00%
Florida Power & Light Co.	\$500,000	4.45%	15/5/2026	500,499	0.00%
Florida Power & Light Co.	\$65,000	3.30%	30/5/2027	62,255	0.00%
Florida Power & Light Co.	\$395,000	5.05%	1/4/2028	403,928	0.00%
Florida Power & Light Co.	\$500,000	4.40%	15/5/2028	500,983	0.00%
Florida Power & Light Co.	\$500,000	4.63%	15/5/2030	504,510	0.00%
Florida Power & Light Co.	\$300,000	2.45%	3/2/2032	257,825	0.00%
Florida Power & Light Co.	\$305,000	5.10%	1/4/2033	315,125	0.00%
Florida Power & Light Co.	\$500,000	4.80%	15/5/2033	505,258	0.00%
Florida Power & Light Co.	\$130,000	5.65%	1/2/2037	137,990	0.00%
Florida Power & Light Co.	\$150,000	5.95%	1/2/2038	163,943	0.00%
Florida Power & Light Co.	\$200,000	5.96%	1/4/2039	221,647	0.00%
Florida Power & Light Co.	\$235,000	4.13%	1/2/2042	211,647	0.00%
Florida Power & Light Co.	\$125,000	4.05%	1/6/2042	110,802	0.00%
Florida Power & Light Co.	\$695,000	3.80%	15/12/2042	608,066	0.00%
Florida Power & Light Co.	\$100,000	4.05%	1/10/2044	87,491	0.00%
Florida Power & Light Co.	\$285,000	3.70%	1/12/2047	231,064	0.00%
Florida Power & Light Co.	\$390,000	3.95%	1/3/2048	332,705	0.00%
Florida Power & Light Co.	\$125,000	4.13%	1/6/2048	109,250	0.00%
Florida Power & Light Co.	\$235,000	3.99%	1/3/2049	201,160	0.00%
Florida Power & Light Co.	\$320,000	3.15%	1/10/2049	235,901	0.00%
Florida Power & Light Co.	\$480,000	2.88%	4/12/2051	333,191	0.00%
Florida Power & Light Co.	\$305,000	5.30%	1/4/2053	319,822	0.00%
Flowers Foods, Inc.	\$125,000	3.50%	1/10/2026	119,776	0.00%
Flowerserve Corp.	\$500,000	3.50%	1/10/2030	444,059	0.00%
FMC Corp.	\$500,000	5.15%	18/5/2026	499,477	0.00%
FMC Corp.	\$175,000	3.20%	1/10/2026	165,650	0.00%
FMC Corp.	\$220,000	3.45%	1/10/2029	201,016	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FMC Corp.	\$500,000	5.65%	18/5/2033	496,945	0.00%
FMC Corp.	\$150,000	4.50%	1/10/2049	117,896	0.00%
FMC Corp.	\$500,000	6.38%	18/5/2053	512,524	0.00%
FMR LLC	\$250,000	4.95%	1/2/2033	241,444	0.00%
FMR LLC	\$665,000	6.45%	15/11/2039	709,687	0.01%
Foothill-Eastern Transportation Corridor Agency	\$75,000	4.09%	15/1/2049	62,778	0.00%
Foothill-Eastern Transportation Corridor Agency	\$100,000	3.92%	15/1/2053	79,362	0.00%
Ford Credit Floorplan Master Owner Trust A	\$300,000	4.06%	15/11/2030	290,933	0.00%
Ford Foundation	\$520,000	2.42%	1/6/2050	339,795	0.00%
Ford Foundation	\$250,000	2.82%	1/6/2070	159,860	0.00%
Ford Motor Co.	\$150,000	9.63%	22/4/2030	176,683	0.00%
Ford Motor Co.	\$310,000	7.45%	16/7/2031	337,787	0.00%
Ford Motor Co.	\$1,561,000	3.25%	12/2/2032	1,298,657	0.01%
Ford Motor Co.	\$673,000	6.10%	19/8/2032	678,998	0.01%
Ford Motor Co.	\$769,000	4.75%	15/1/2043	635,240	0.00%
Ford Motor Co.	\$155,000	7.40%	1/11/2046	168,952	0.00%
Ford Motor Co.	\$300,000	5.29%	8/12/2046	265,059	0.00%
Ford Motor Credit Co. LLC	\$475,000	2.30%	10/2/2025	456,888	0.00%
Ford Motor Credit Co. LLC	\$650,000	5.13%	16/6/2025	642,174	0.00%
Ford Motor Credit Co. LLC	\$525,000	4.13%	4/8/2025	510,414	0.00%
Ford Motor Credit Co. LLC	\$800,000	3.38%	13/11/2025	765,289	0.01%
Ford Motor Credit Co. LLC	\$275,000	4.54%	1/8/2026	266,542	0.00%
Ford Motor Credit Co. LLC	\$575,000	2.70%	10/8/2026	532,681	0.00%
Ford Motor Credit Co. LLC	\$325,000	4.27%	9/1/2027	311,988	0.00%
Ford Motor Credit Co. LLC	\$577,000	4.95%	28/5/2027	563,337	0.00%
Ford Motor Credit Co. LLC	\$475,000	4.13%	17/8/2027	450,301	0.00%
Ford Motor Credit Co. LLC	\$275,000	3.82%	2/11/2027	256,595	0.00%
Ford Motor Credit Co. LLC	\$575,000	7.35%	4/11/2027	605,831	0.00%
Ford Motor Credit Co. LLC	\$275,000	2.90%	16/2/2028	246,826	0.00%
Ford Motor Credit Co. LLC	\$575,000	6.80%	12/5/2028	600,633	0.00%
Ford Motor Credit Co. LLC	\$875,000	2.90%	10/2/2029	766,823	0.01%
Ford Motor Credit Co. LLC	\$550,000	5.11%	3/5/2029	535,263	0.00%
Ford Motor Credit Co. LLC	\$624,000	7.35%	6/3/2030	669,368	0.01%
Ford Motor Credit Co. LLC	\$400,000	7.20%	10/6/2030	426,228	0.00%
Ford Motor Credit Co. LLC	\$667,000	4.00%	13/11/2030	597,851	0.00%
Ford Motor Credit Co. LLC	\$200,000	3.63%	17/6/2031	172,428	0.00%
Fortinet, Inc.	\$400,000	1.00%	15/3/2026	366,664	0.00%
Fortinet, Inc.	\$500,000	2.20%	15/3/2031	418,075	0.00%
Fortive Corp.	\$383,000	3.15%	15/6/2026	368,051	0.00%
Fortive Corp.	\$50,000	4.30%	15/6/2046	42,590	0.00%
Fortune Brands Innovations, Inc.	\$541,000	4.00%	15/6/2025	532,206	0.00%
Fortune Brands Innovations, Inc.	\$500,000	5.88%	1/6/2033	523,093	0.00%
Fortune Brands Innovations, Inc.	\$400,000	4.50%	25/3/2052	337,138	0.00%
Fox Corp.	\$200,000	3.05%	7/4/2025	194,736	0.00%
Fox Corp.	\$105,000	4.71%	25/1/2029	104,489	0.00%
Fox Corp.	\$195,000	3.50%	8/4/2030	179,957	0.00%
Fox Corp.	\$730,000	5.48%	25/1/2039	711,910	0.01%
Fox Corp.	\$380,000	5.58%	25/1/2049	365,262	0.00%
Franciscan Missionaries of Our Lady Health System, Inc.	\$500,000	3.91%	1/7/2049	381,208	0.00%
Franklin Resources, Inc.	\$1,155,000	1.60%	30/10/2030	943,310	0.01%
Franklin Resources, Inc.	\$500,000	2.95%	12/8/2051	318,059	0.00%
Freeport-McMoRan, Inc.	\$600,000	4.13%	1/3/2028	575,389	0.00%
Freeport-McMoRan, Inc.	\$575,000	4.63%	1/8/2030	562,120	0.00%
Freeport-McMoRan, Inc.	\$200,000	5.40%	14/11/2034	201,405	0.00%
Freeport-McMoRan, Inc.	\$1,025,000	5.45%	15/3/2043	993,918	0.01%
FS KKR Capital Corp.	\$115,000	4.13%	1/2/2025	112,012	0.00%
FS KKR Capital Corp.	\$543,000	3.40%	15/1/2026	513,989	0.00%
FS KKR Capital Corp.	\$50,000	3.13%	12/10/2028	43,581	0.00%
GA Global Funding Trust	\$300,000	2.25%	6/1/2027	272,728	0.00%
GA Global Funding Trust	\$300,000	2.90%	6/1/2032	246,143	0.00%
GATX Corp.	\$106,000	3.25%	30/3/2025	103,165	0.00%
GATX Corp.	\$250,000	3.25%	15/9/2026	238,488	0.00%
GATX Corp.	\$100,000	3.85%	30/3/2027	96,074	0.00%
GATX Corp.	\$175,000	3.50%	15/3/2028	164,506	0.00%
GATX Corp.	\$100,000	4.55%	7/11/2028	98,088	0.00%
GATX Corp.	\$55,000	4.70%	1/4/2029	54,522	0.00%
GATX Corp.	\$250,000	1.90%	1/6/2031	199,009	0.00%
GATX Corp.	\$500,000	3.50%	1/6/2032	437,650	0.00%
GATX Corp.	\$500,000	5.45%	15/9/2033	503,476	0.00%
GE Capital Canada Funding Co.	CAD40,000	5.73%	22/10/2037	31,282	0.00%
GE Capital European Funding Unlimited Co.	€300,000	6.03%	1/3/2038	413,904	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GE Capital UK Funding Unlimited Co.	£150,000	5.88%	18/1/2033	205,230	0.00%
GE HealthCare Technologies, Inc.	\$900,000	5.60%	15/11/2025	907,940	0.01%
GE HealthCare Technologies, Inc.	\$900,000	5.65%	15/11/2027	931,791	0.01%
GE HealthCare Technologies, Inc.	\$700,000	5.91%	22/11/2032	746,517	0.01%
GE HealthCare Technologies, Inc.	\$600,000	6.38%	22/11/2052	697,321	0.01%
General Dynamics Corp.	\$250,000	3.50%	15/5/2025	245,696	0.00%
General Dynamics Corp.	\$150,000	2.13%	15/8/2026	141,486	0.00%
General Dynamics Corp.	\$680,000	2.63%	15/11/2027	637,390	0.00%
General Dynamics Corp.	\$800,000	3.75%	15/5/2028	785,649	0.01%
General Dynamics Corp.	\$1,000,000	4.25%	1/4/2040	934,438	0.01%
General Electric Co.	€1,075,000	1.50%	17/5/2029	1,099,315	0.01%
General Electric Co.	\$1,662,000	5.88%	14/1/2038	1,829,556	0.01%
General Mills, Inc.	\$250,000	4.20%	17/4/2028	246,736	0.00%
General Mills, Inc.	\$400,000	5.50%	17/10/2028	414,746	0.00%
General Mills, Inc.	€304,000	3.91%	13/4/2029	346,479	0.00%
General Mills, Inc.	\$870,000	2.25%	14/10/2031	731,805	0.01%
General Mills, Inc.	\$800,000	4.95%	29/3/2033	811,103	0.01%
General Mills, Inc.	\$400,000	3.00%	1/2/2051	278,921	0.00%
General Motors Co.	\$250,000	4.00%	1/4/2025	245,708	0.00%
General Motors Co.	\$500,000	4.20%	1/10/2027	488,762	0.00%
General Motors Co.	\$300,000	5.40%	15/10/2029	305,375	0.00%
General Motors Co.	\$900,000	5.60%	15/10/2032	920,298	0.01%
General Motors Co.	\$135,000	5.00%	1/4/2035	128,904	0.00%
General Motors Co.	\$800,000	6.60%	1/4/2036	855,127	0.01%
General Motors Co.	\$350,000	5.15%	1/4/2038	331,063	0.00%
General Motors Co.	\$1,045,000	6.25%	2/10/2043	1,069,063	0.01%
General Motors Co.	\$245,000	5.20%	1/4/2045	220,895	0.00%
General Motors Co.	\$625,000	6.75%	1/4/2046	671,107	0.01%
General Motors Co.	\$750,000	5.40%	1/4/2048	687,499	0.01%
General Motors Co.	\$400,000	5.95%	1/4/2049	392,356	0.00%
General Motors Financial Co., Inc.	\$750,000	4.00%	15/1/2025	737,731	0.01%
General Motors Financial Co., Inc.	\$350,000	2.90%	26/2/2025	339,748	0.00%
General Motors Financial Co., Inc.	\$325,000	3.80%	7/4/2025	318,473	0.00%
General Motors Financial Co., Inc.	\$175,000	4.35%	9/4/2025	172,521	0.00%
General Motors Financial Co., Inc.	\$3,150,000	2.75%	20/6/2025	3,031,626	0.02%
General Motors Financial Co., Inc.	\$280,000	4.30%	13/7/2025	275,465	0.00%
General Motors Financial Co., Inc.	\$1,500,000	6.05%	10/10/2025	1,519,316	0.01%
General Motors Financial Co., Inc.	€200,000	0.85%	26/2/2026	209,704	0.00%
General Motors Financial Co., Inc.	\$1,150,000	5.25%	1/3/2026	1,150,976	0.01%
General Motors Financial Co., Inc.	\$450,000	5.40%	6/4/2026	453,121	0.00%
General Motors Financial Co., Inc.	\$500,000	1.50%	10/6/2026	458,422	0.00%
General Motors Financial Co., Inc.	€600,000	5.15%	15/8/2026	768,740	0.01%
General Motors Financial Co., Inc.	\$250,000	4.00%	6/10/2026	243,284	0.00%
General Motors Financial Co., Inc.	\$150,000	4.35%	17/1/2027	147,071	0.00%
General Motors Financial Co., Inc.	€650,000	1.55%	30/7/2027	741,177	0.01%
General Motors Financial Co., Inc.	\$350,000	2.70%	20/8/2027	322,793	0.00%
General Motors Financial Co., Inc.	€400,000	4.50%	22/11/2027	457,905	0.00%
General Motors Financial Co., Inc.	\$140,000	3.85%	5/1/2028	133,847	0.00%
General Motors Financial Co., Inc.	\$275,000	2.40%	10/4/2028	246,991	0.00%
General Motors Financial Co., Inc.	\$600,000	5.80%	23/6/2028	616,814	0.00%
General Motors Financial Co., Inc.	\$200,000	2.40%	15/10/2028	177,696	0.00%
General Motors Financial Co., Inc.	\$500,000	5.80%	7/1/2029	512,224	0.00%
General Motors Financial Co., Inc.	€400,000	4.30%	15/2/2029	455,225	0.00%
General Motors Financial Co., Inc.	\$500,000	4.30%	6/4/2029	482,324	0.00%
General Motors Financial Co., Inc.	\$175,000	3.60%	21/6/2030	159,093	0.00%
General Motors Financial Co., Inc.	\$500,000	2.70%	10/6/2031	419,465	0.00%
General Motors Financial Co., Inc.	\$325,000	3.10%	12/1/2032	276,884	0.00%
General Motors Financial Co., Inc.	\$500,000	6.40%	9/1/2033	532,496	0.00%
General Motors Financial Co., Inc.	\$500,000	6.10%	7/1/2034	514,172	0.00%
General Motors Financial of Canada Ltd.	CAD50,000	1.75%	15/4/2026	35,433	0.00%
General Motors Financial of Canada Ltd.	CAD430,000	3.15%	8/2/2027	310,392	0.00%
Genuine Parts Co.	\$400,000	1.75%	1/2/2025	384,599	0.00%
Genuine Parts Co.	\$300,000	1.88%	1/11/2030	242,776	0.00%
George Washington University	\$360,000	4.30%	15/9/2044	316,445	0.00%
George Washington University	\$200,000	4.13%	15/9/2048	178,191	0.00%
Georgetown University	\$101,000	4.32%	1/4/2049	89,641	0.00%
Georgetown University	\$90,000	2.94%	1/4/2050	62,457	0.00%
Georgetown University	\$100,000	5.12%	1/4/2053	103,563	0.00%
Georgetown University	\$154,000	5.22%	1/10/2118	147,769	0.00%
Georgia Power Co.	\$50,000	3.25%	1/4/2026	48,085	0.00%
Georgia Power Co.	\$125,000	3.25%	30/3/2027	119,354	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Georgia Power Co.	\$100,000	2.65%	15/9/2029	90,664	0.00%
Georgia Power Co.	\$280,000	4.70%	15/5/2032	278,916	0.00%
Georgia Power Co.	\$400,000	4.95%	17/5/2033	404,225	0.00%
Georgia Power Co.	\$125,000	4.75%	1/9/2040	116,523	0.00%
Georgia Power Co.	\$440,000	4.30%	15/3/2042	390,091	0.00%
Georgia Power Co.	\$2,160,000	4.30%	15/3/2043	1,880,170	0.01%
Georgia Power Co.	\$200,000	3.70%	30/1/2050	158,517	0.00%
Georgia Power Co.	\$300,000	3.25%	15/3/2051	217,775	0.00%
Georgia Power Co.	\$320,000	5.13%	15/5/2052	317,272	0.00%
Georgia-Pacific LLC	\$500,000	1.75%	30/9/2025	473,188	0.00%
Georgia-Pacific LLC	\$20,000	0.95%	15/5/2026	18,302	0.00%
Georgia-Pacific LLC	\$925,000	2.30%	30/4/2030	800,967	0.01%
Georgia-Pacific LLC	\$200,000	8.88%	15/5/2031	250,005	0.00%
Gilead Sciences, Inc.	\$225,000	3.50%	1/2/2025	221,478	0.00%
Gilead Sciences, Inc.	\$1,350,000	3.65%	1/3/2026	1,322,902	0.01%
Gilead Sciences, Inc.	\$750,000	1.20%	1/10/2027	667,887	0.01%
Gilead Sciences, Inc.	\$750,000	1.65%	1/10/2030	628,308	0.00%
Gilead Sciences, Inc.	\$300,000	5.25%	15/10/2033	313,090	0.00%
Gilead Sciences, Inc.	\$350,000	4.60%	1/9/2035	346,283	0.00%
Gilead Sciences, Inc.	\$725,000	4.00%	1/9/2036	667,414	0.01%
Gilead Sciences, Inc.	\$35,000	5.65%	1/12/2041	37,372	0.00%
Gilead Sciences, Inc.	\$945,000	4.80%	1/4/2044	913,331	0.01%
Gilead Sciences, Inc.	\$200,000	4.50%	1/2/2045	185,068	0.00%
Gilead Sciences, Inc.	\$1,650,000	4.75%	1/3/2046	1,574,146	0.01%
Gilead Sciences, Inc.	\$600,000	4.15%	1/3/2047	523,346	0.00%
Gilead Sciences, Inc.	\$500,000	2.80%	1/10/2050	345,980	0.00%
Gilead Sciences, Inc.	\$300,000	5.55%	15/10/2053	325,402	0.00%
Global Atlantic Finance Co.	\$520,000	7.95%	15/6/2033	576,831	0.00%
Global Payments, Inc.	\$817,000	2.65%	15/2/2025	791,832	0.01%
Global Payments, Inc.	\$250,000	1.20%	1/3/2026	229,719	0.00%
Global Payments, Inc.	\$175,000	4.80%	1/4/2026	173,536	0.00%
Global Payments, Inc.	\$2,750,000	2.15%	15/1/2027	2,531,419	0.01%
Global Payments, Inc.	\$200,000	4.95%	15/8/2027	200,483	0.00%
Global Payments, Inc.	\$100,000	4.45%	1/6/2028	97,367	0.00%
Global Payments, Inc.	\$1,230,000	3.20%	15/8/2029	1,115,044	0.01%
Global Payments, Inc.	\$375,000	2.90%	15/5/2030	329,544	0.00%
Global Payments, Inc.	€2,595,000	4.88%	17/3/2031	3,007,687	0.02%
Global Payments, Inc.	\$200,000	5.40%	15/8/2032	202,102	0.00%
Global Payments, Inc.	\$450,000	4.15%	15/8/2049	356,713	0.00%
Global Payments, Inc.	\$200,000	5.95%	15/8/2052	204,608	0.00%
Globe Life, Inc.	\$120,000	4.55%	15/9/2028	119,017	0.00%
Globe Life, Inc.	\$500,000	2.15%	15/8/2030	418,871	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$225,000	5.25%	1/6/2025	224,375	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$380,000	5.38%	15/4/2026	378,279	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$950,000	5.75%	1/6/2028	957,853	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$350,000	5.30%	15/1/2029	348,602	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$115,000	4.00%	15/1/2030	104,963	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$300,000	4.00%	15/1/2031	270,295	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	2.75%	1/6/2034	167,074	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.49%	1/6/2036	160,789	0.00%
Golden State Tobacco Securitization Corp.	\$150,000	3.12%	1/6/2038	120,595	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.71%	1/6/2041	153,727	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.29%	1/6/2042	155,891	0.00%
Golden State Tobacco Securitization Corp.	\$155,000	3.00%	1/6/2046	142,374	0.00%
Golden State Tobacco Securitization Corp.	\$175,000	3.85%	1/6/2050	162,626	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	4.21%	1/6/2050	151,049	0.00%
Goldman Sachs Capital I	\$275,000	6.35%	15/2/2034	288,281	0.00%
Goldman Sachs Group, Inc.	\$2,905,000	3.50%	1/4/2025	2,842,402	0.02%
Goldman Sachs Group, Inc.	\$865,000	3.75%	22/5/2025	848,593	0.01%
Goldman Sachs Group, Inc.	\$1,215,000	4.25%	21/10/2025	1,192,678	0.01%
Goldman Sachs Group, Inc.^	\$500,000	0.86%	12/2/2026	474,227	0.00%
Goldman Sachs Group, Inc.	\$1,083,000	3.75%	25/2/2026	1,058,306	0.01%
Goldman Sachs Group, Inc.^	\$10,000	5.80%	10/8/2026	10,102	0.00%
Goldman Sachs Group, Inc.	\$400,000	3.50%	16/11/2026	385,374	0.00%
Goldman Sachs Group, Inc.^	\$225,000	1.09%	9/12/2026	207,289	0.00%
Goldman Sachs Group, Inc.	\$100,000	5.95%	15/1/2027	102,835	0.00%
Goldman Sachs Group, Inc.	\$325,000	3.85%	26/1/2027	316,369	0.00%
Goldman Sachs Group, Inc.^	\$875,000	1.54%	10/9/2027	793,661	0.01%
Goldman Sachs Group, Inc.^	\$475,000	1.95%	21/10/2027	434,539	0.00%
Goldman Sachs Group, Inc.^	\$2,170,000	2.64%	24/2/2028	2,011,809	0.01%
Goldman Sachs Group, Inc.^	\$1,800,000	3.62%	15/3/2028	1,724,772	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.	£50,000	7.25%	10/4/2028	69,725	0.00%
Goldman Sachs Group, Inc. ^	\$1,175,000	3.69%	5/6/2028	1,123,349	0.01%
Goldman Sachs Group, Inc. ^	\$925,000	4.48%	23/8/2028	908,070	0.01%
Goldman Sachs Group, Inc.	€1,000,000	1.25%	7/2/2029	988,407	0.01%
Goldman Sachs Group, Inc. ^	CAD425,000	2.01%	28/2/2029	290,182	0.00%
Goldman Sachs Group, Inc. ^	\$1,075,000	3.81%	23/4/2029	1,021,197	0.01%
Goldman Sachs Group, Inc. ^	\$1,525,000	4.22%	1/5/2029	1,474,421	0.01%
Goldman Sachs Group, Inc.	£500,000	3.13%	25/7/2029	590,055	0.00%
Goldman Sachs Group, Inc. ^	\$1,065,000	6.48%	24/10/2029	1,130,222	0.01%
Goldman Sachs Group, Inc.	\$900,000	3.80%	15/3/2030	846,108	0.01%
Goldman Sachs Group, Inc. ^	\$1,000,000	1.99%	27/1/2032	809,345	0.01%
Goldman Sachs Group, Inc.	€901,000	0.75%	23/3/2032	795,253	0.01%
Goldman Sachs Group, Inc. ^	\$2,000,000	2.62%	22/4/2032	1,678,771	0.01%
Goldman Sachs Group, Inc. ^	\$900,000	2.38%	21/7/2032	740,006	0.01%
Goldman Sachs Group, Inc. ^	\$1,000,000	2.65%	21/10/2032	833,296	0.01%
Goldman Sachs Group, Inc. ^	\$1,475,000	3.10%	24/2/2033	1,266,742	0.01%
Goldman Sachs Group, Inc. ^	\$485,000	6.56%	24/10/2034	533,912	0.00%
Goldman Sachs Group, Inc.	\$400,000	6.45%	1/5/2036	432,512	0.00%
Goldman Sachs Group, Inc.	\$2,350,000	6.75%	1/10/2037	2,590,855	0.01%
Goldman Sachs Group, Inc. ^	\$1,080,000	4.02%	31/10/2038	942,766	0.01%
Goldman Sachs Group, Inc. ^	\$1,000,000	4.41%	23/4/2039	906,839	0.01%
Goldman Sachs Group, Inc.	\$900,000	6.25%	1/2/2041	1,003,228	0.01%
Goldman Sachs Group, Inc. ^	\$750,000	3.21%	22/4/2042	573,995	0.00%
Goldman Sachs Group, Inc. ^	\$1,300,000	2.91%	21/7/2042	950,134	0.01%
Goldman Sachs Group, Inc. ^	\$1,175,000	3.44%	24/2/2043	919,640	0.01%
Goldman Sachs Group, Inc.	\$965,000	4.80%	8/7/2044	913,618	0.01%
Goldman Sachs Group, Inc.	\$505,000	5.15%	22/5/2045	488,507	0.00%
Goldman Sachs Group, Inc.	\$700,000	4.75%	21/10/2045	663,957	0.00%
Golub Capital BDC, Inc.	\$300,000	2.50%	24/8/2026	272,069	0.00%
Golub Capital BDC, Inc.	\$300,000	2.05%	15/2/2027	263,854	0.00%
Golub Capital BDC, Inc.	\$500,000	7.05%	5/12/2028	525,575	0.00%
Government National Mortgage Association	\$352	4.50%	15/10/2024	349	0.00%
Government National Mortgage Association	\$2,471	4.00%	15/1/2025	2,444	0.00%
Government National Mortgage Association	\$2,211	4.00%	15/9/2025	2,179	0.00%
Government National Mortgage Association	\$2,098	4.00%	20/9/2025	2,066	0.00%
Government National Mortgage Association	\$7,005	3.50%	20/12/2025	6,865	0.00%
Government National Mortgage Association	\$3,204	3.00%	15/1/2026	3,129	0.00%
Government National Mortgage Association	\$4,711	3.50%	15/2/2026	4,643	0.00%
Government National Mortgage Association	\$4,234	3.00%	15/2/2026	4,132	0.00%
Government National Mortgage Association	\$1,111	4.00%	20/2/2026	1,095	0.00%
Government National Mortgage Association	\$6,449	3.50%	15/5/2026	6,355	0.00%
Government National Mortgage Association	\$14,902	3.50%	20/7/2026	14,664	0.00%
Government National Mortgage Association	\$12,017	3.50%	20/10/2026	11,816	0.00%
Government National Mortgage Association	\$49,232	3.00%	20/2/2027	48,189	0.00%
Government National Mortgage Association	\$28,520	3.00%	20/5/2027	27,825	0.00%
Government National Mortgage Association	\$26,144	3.00%	20/6/2027	25,498	0.00%
Government National Mortgage Association	\$17,607	2.50%	20/6/2027	17,075	0.00%
Government National Mortgage Association	\$52,975	2.50%	20/2/2028	51,079	0.00%
Government National Mortgage Association	\$28,031	2.50%	20/6/2028	26,998	0.00%
Government National Mortgage Association	\$26,181	3.00%	20/7/2029	25,391	0.00%
Government National Mortgage Association	\$13,295	3.00%	20/10/2029	12,886	0.00%
Government National Mortgage Association	\$50,672	3.00%	20/12/2029	49,080	0.00%
Government National Mortgage Association	\$62,196	3.00%	20/7/2030	60,118	0.00%
Government National Mortgage Association	\$54,105	2.50%	20/9/2031	51,441	0.00%
Government National Mortgage Association	\$346	6.50%	15/1/2032	358	0.00%
Government National Mortgage Association	\$6,514	6.50%	15/2/2032	6,804	0.00%
Government National Mortgage Association	\$1,056,489	3.00%	20/5/2032	1,013,077	0.01%
Government National Mortgage Association	\$113,645	3.50%	20/5/2032	110,483	0.00%
Government National Mortgage Association	\$6,540	6.50%	15/9/2032	6,823	0.00%
Government National Mortgage Association	\$602	6.50%	15/11/2032	643	0.00%
Government National Mortgage Association	\$1,557	6.50%	15/1/2033	1,630	0.00%
Government National Mortgage Association	\$12,779	4.50%	15/8/2033	12,508	0.00%
Government National Mortgage Association	\$11,031	5.00%	15/3/2034	11,181	0.00%
Government National Mortgage Association	\$2,092	6.50%	15/5/2034	2,199	0.00%
Government National Mortgage Association	\$145,917	3.00%	20/5/2034	139,708	0.00%
Government National Mortgage Association	\$27,866	4.50%	15/9/2034	27,276	0.00%
Government National Mortgage Association	\$57,993	5.00%	15/11/2034	58,831	0.00%
Government National Mortgage Association	\$28,547	5.00%	15/3/2035	28,975	0.00%
Government National Mortgage Association	\$65,150	3.00%	20/6/2035	60,878	0.00%
Government National Mortgage Association	\$6,381	6.50%	15/7/2035	6,694	0.00%
Government National Mortgage Association	\$19,245	5.00%	15/9/2035	19,568	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$98,470	2.50%	20/10/2035	90,444	0.00%
Government National Mortgage Association	\$2,902	6.50%	20/12/2035	3,081	0.00%
Government National Mortgage Association	\$3,324	6.50%	20/1/2036	3,529	0.00%
Government National Mortgage Association	\$14,287	5.00%	15/3/2036	14,526	0.00%
Government National Mortgage Association	\$1,624,087	2.50%	20/5/2036	1,491,828	0.01%
Government National Mortgage Association	\$4,119	6.50%	20/9/2036	4,389	0.00%
Government National Mortgage Association	\$1,629	6.50%	20/8/2037	1,739	0.00%
Government National Mortgage Association	\$10,251	6.50%	20/12/2037	10,940	0.00%
Government National Mortgage Association	\$26,472	5.00%	15/8/2038	26,931	0.00%
Government National Mortgage Association	\$1,132	7.00%	20/8/2038	1,233	0.00%
Government National Mortgage Association	\$658	6.50%	15/10/2038	697	0.00%
Government National Mortgage Association	\$46,601	6.50%	20/10/2038	49,785	0.00%
Government National Mortgage Association	\$10,233	6.50%	20/11/2038	10,932	0.00%
Government National Mortgage Association	\$3,862	7.00%	20/11/2038	4,206	0.00%
Government National Mortgage Association	\$679	6.50%	15/12/2038	721	0.00%
Government National Mortgage Association	\$28,216	5.00%	15/2/2039	28,717	0.00%
Government National Mortgage Association	\$26,827	4.50%	15/2/2039	26,826	0.00%
Government National Mortgage Association	\$115,508	4.50%	20/2/2039	115,553	0.00%
Government National Mortgage Association	\$108,313	5.00%	15/3/2039	110,102	0.00%
Government National Mortgage Association	\$93,129	5.00%	15/4/2039	94,800	0.00%
Government National Mortgage Association	\$27,151	4.50%	15/4/2039	27,150	0.00%
Government National Mortgage Association	\$6,196	4.00%	15/4/2039	6,037	0.00%
Government National Mortgage Association	\$59,562	5.00%	20/5/2039	60,583	0.00%
Government National Mortgage Association	\$5,161	5.00%	15/6/2039	5,256	0.00%
Government National Mortgage Association	\$14,146	4.50%	20/6/2039	14,151	0.00%
Government National Mortgage Association	\$42,189	4.50%	15/7/2039	42,189	0.00%
Government National Mortgage Association	\$105,744	5.00%	20/7/2039	107,557	0.00%
Government National Mortgage Association	\$33,391	4.50%	20/7/2039	33,404	0.00%
Government National Mortgage Association	\$127,478	4.50%	15/8/2039	127,476	0.00%
Government National Mortgage Association	\$26,437	4.00%	15/8/2039	25,760	0.00%
Government National Mortgage Association	\$43,320	5.00%	15/9/2039	43,959	0.00%
Government National Mortgage Association	\$198,050	5.00%	20/9/2039	201,445	0.00%
Government National Mortgage Association	\$9,582	4.50%	15/10/2039	9,581	0.00%
Government National Mortgage Association	\$108,538	5.00%	20/10/2039	110,399	0.00%
Government National Mortgage Association	\$9,487	4.00%	15/11/2039	9,244	0.00%
Government National Mortgage Association	\$135,417	4.50%	20/11/2039	135,470	0.00%
Government National Mortgage Association	\$55,998	5.00%	20/11/2039	56,958	0.00%
Government National Mortgage Association	\$10,974	4.50%	15/1/2040	10,973	0.00%
Government National Mortgage Association	\$178,058	5.00%	20/1/2040	181,110	0.00%
Government National Mortgage Association	\$124,196	4.50%	20/1/2040	124,244	0.00%
Government National Mortgage Association	\$64,881	5.00%	20/2/2040	65,993	0.00%
Government National Mortgage Association	\$108,778	4.50%	15/3/2040	108,758	0.00%
Government National Mortgage Association	\$4,290	5.00%	15/3/2040	4,359	0.00%
Government National Mortgage Association	\$136,221	4.50%	15/4/2040	136,196	0.00%
Government National Mortgage Association	\$24,512	5.00%	15/4/2040	24,984	0.00%
Government National Mortgage Association	\$30,103	4.50%	20/4/2040	30,106	0.00%
Government National Mortgage Association	\$76,306	4.50%	15/5/2040	76,292	0.00%
Government National Mortgage Association	\$15,510	5.00%	15/5/2040	15,797	0.00%
Government National Mortgage Association	\$298,241	4.50%	20/5/2040	298,266	0.00%
Government National Mortgage Association	\$47,703	5.00%	20/5/2040	48,511	0.00%
Government National Mortgage Association	\$7,925	4.50%	15/6/2040	7,925	0.00%
Government National Mortgage Association	\$86,030	5.00%	20/6/2040	87,488	0.00%
Government National Mortgage Association	\$80,222	4.50%	20/6/2040	80,229	0.00%
Government National Mortgage Association	\$109,994	4.50%	15/7/2040	109,974	0.00%
Government National Mortgage Association	\$44,566	5.00%	15/7/2040	45,259	0.00%
Government National Mortgage Association	\$357,817	5.00%	20/7/2040	363,879	0.00%
Government National Mortgage Association	\$53,418	4.50%	20/7/2040	53,422	0.00%
Government National Mortgage Association	\$393,076	4.50%	20/8/2040	393,108	0.00%
Government National Mortgage Association	\$295,677	5.00%	20/8/2040	300,687	0.00%
Government National Mortgage Association	\$64,830	4.00%	20/8/2040	63,305	0.00%
Government National Mortgage Association	\$11,553	5.00%	15/9/2040	11,766	0.00%
Government National Mortgage Association	\$143,014	4.50%	20/9/2040	143,026	0.00%
Government National Mortgage Association	\$51,347	4.00%	20/9/2040	50,138	0.00%
Government National Mortgage Association	\$24,123	5.00%	20/9/2040	24,532	0.00%
Government National Mortgage Association	\$88,409	4.00%	15/10/2040	86,186	0.00%
Government National Mortgage Association	\$116,058	4.00%	20/10/2040	113,327	0.00%
Government National Mortgage Association	\$108,178	4.50%	20/10/2040	108,187	0.00%
Government National Mortgage Association	\$1,690	4.50%	15/11/2040	1,689	0.00%
Government National Mortgage Association	\$368,547	4.00%	20/11/2040	359,874	0.00%
Government National Mortgage Association	\$17,846	4.50%	20/11/2040	17,848	0.00%
Government National Mortgage Association	\$29,573	4.00%	15/12/2040	28,829	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$475,230	4.00%	20/12/2040	464,045	0.00%
Government National Mortgage Association	\$129,827	4.00%	15/1/2041	126,563	0.00%
Government National Mortgage Association	\$234,000	4.00%	20/1/2041	228,493	0.00%
Government National Mortgage Association	\$479,574	4.00%	20/2/2041	468,287	0.00%
Government National Mortgage Association	\$339,982	4.50%	20/2/2041	339,507	0.00%
Government National Mortgage Association	\$109,942	4.50%	15/3/2041	109,922	0.00%
Government National Mortgage Association	\$340,646	4.50%	20/3/2041	340,170	0.00%
Government National Mortgage Association	\$111,836	4.00%	20/3/2041	109,196	0.00%
Government National Mortgage Association	\$36,380	5.00%	15/4/2041	37,008	0.00%
Government National Mortgage Association	\$241,872	4.50%	20/4/2041	241,534	0.00%
Government National Mortgage Association	\$22,785	4.50%	15/5/2041	22,770	0.00%
Government National Mortgage Association	\$119,387	4.50%	20/5/2041	119,220	0.00%
Government National Mortgage Association	\$58,799	4.00%	20/6/2041	57,410	0.00%
Government National Mortgage Association	\$36,606	4.50%	20/6/2041	36,555	0.00%
Government National Mortgage Association	\$187,037	4.00%	15/7/2041	182,499	0.00%
Government National Mortgage Association	\$234,476	4.50%	20/7/2041	234,148	0.00%
Government National Mortgage Association	\$53,917	4.00%	20/7/2041	52,644	0.00%
Government National Mortgage Association	\$319,468	4.50%	20/8/2041	319,021	0.00%
Government National Mortgage Association	\$140,031	3.50%	15/9/2041	132,890	0.00%
Government National Mortgage Association	\$192,235	4.50%	20/9/2041	191,966	0.00%
Government National Mortgage Association	\$119,262	5.00%	20/9/2041	121,310	0.00%
Government National Mortgage Association	\$107,061	4.00%	20/9/2041	104,533	0.00%
Government National Mortgage Association	\$147,949	4.00%	15/10/2041	144,359	0.00%
Government National Mortgage Association	\$240,067	3.50%	20/10/2041	227,972	0.00%
Government National Mortgage Association	\$154,411	4.50%	20/10/2041	154,195	0.00%
Government National Mortgage Association	\$111,768	4.00%	20/10/2041	109,129	0.00%
Government National Mortgage Association	\$49,896	3.50%	15/11/2041	47,352	0.00%
Government National Mortgage Association	\$190,960	3.50%	20/11/2041	181,339	0.00%
Government National Mortgage Association	\$166,444	4.00%	20/11/2041	162,514	0.00%
Government National Mortgage Association	\$108,138	5.00%	20/11/2041	109,970	0.00%
Government National Mortgage Association	\$652,409	3.50%	20/12/2041	619,538	0.00%
Government National Mortgage Association	\$67,522	4.00%	20/12/2041	65,928	0.00%
Government National Mortgage Association	\$240,355	3.50%	15/1/2042	228,099	0.00%
Government National Mortgage Association	\$113,300	3.50%	20/1/2042	107,592	0.00%
Government National Mortgage Association	\$130,156	3.50%	15/2/2042	123,527	0.00%
Government National Mortgage Association	\$18,885	4.00%	15/2/2042	18,427	0.00%
Government National Mortgage Association	\$77,330	3.50%	15/3/2042	73,391	0.00%
Government National Mortgage Association	\$123,328	3.50%	20/3/2042	117,081	0.00%
Government National Mortgage Association	\$71,717	4.00%	20/3/2042	70,002	0.00%
Government National Mortgage Association	\$118,931	4.00%	20/4/2042	116,087	0.00%
Government National Mortgage Association	\$15,532	5.00%	20/4/2042	15,798	0.00%
Government National Mortgage Association	\$622,823	3.50%	20/5/2042	591,271	0.00%
Government National Mortgage Association	\$153,819	4.00%	20/5/2042	150,141	0.00%
Government National Mortgage Association	\$42,556	5.00%	20/5/2042	43,286	0.00%
Government National Mortgage Association	\$422,733	3.50%	20/6/2042	401,317	0.00%
Government National Mortgage Association	\$392,074	3.00%	20/6/2042	361,334	0.00%
Government National Mortgage Association	\$109,695	4.00%	20/6/2042	107,072	0.00%
Government National Mortgage Association	\$27,847	4.50%	20/6/2042	27,808	0.00%
Government National Mortgage Association	\$18,665	3.50%	15/7/2042	17,714	0.00%
Government National Mortgage Association	\$594,167	3.50%	20/7/2042	564,067	0.00%
Government National Mortgage Association	\$389,388	3.50%	20/8/2042	369,662	0.00%
Government National Mortgage Association	\$388,235	3.00%	20/8/2042	357,796	0.00%
Government National Mortgage Association	\$30,109	4.00%	20/8/2042	29,389	0.00%
Government National Mortgage Association	\$40,100	3.00%	15/9/2042	36,891	0.00%
Government National Mortgage Association	\$473,327	3.00%	20/9/2042	436,216	0.00%
Government National Mortgage Association	\$330,281	3.50%	20/9/2042	313,549	0.00%
Government National Mortgage Association	\$27,661	3.00%	15/10/2042	25,447	0.00%
Government National Mortgage Association	\$683,923	3.50%	20/10/2042	649,276	0.00%
Government National Mortgage Association	\$338,244	3.00%	15/11/2042	311,178	0.00%
Government National Mortgage Association	\$224,698	3.00%	20/11/2042	207,081	0.00%
Government National Mortgage Association	\$33,560	3.00%	15/12/2042	30,765	0.00%
Government National Mortgage Association	\$2,845	3.50%	15/12/2042	2,700	0.00%
Government National Mortgage Association	\$742,240	3.00%	20/12/2042	684,045	0.01%
Government National Mortgage Association	\$305,241	3.50%	20/12/2042	289,777	0.00%
Government National Mortgage Association	\$884,065	3.00%	20/1/2043	814,751	0.01%
Government National Mortgage Association	\$403,631	3.50%	20/1/2043	383,183	0.00%
Government National Mortgage Association	\$238,137	2.50%	20/2/2043	212,173	0.00%
Government National Mortgage Association	\$165,758	3.50%	20/2/2043	157,361	0.00%
Government National Mortgage Association	\$158,409	3.00%	20/2/2043	145,989	0.00%
Government National Mortgage Association	\$61,824	5.00%	20/2/2043	62,884	0.00%
Government National Mortgage Association	\$300,979	3.50%	20/3/2043	285,715	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$118,641	4.00%	15/4/2043	115,658	0.00%
Government National Mortgage Association	\$1,130,803	3.00%	20/4/2043	1,042,316	0.01%
Government National Mortgage Association	\$671,765	3.50%	20/4/2043	637,697	0.00%
Government National Mortgage Association	\$35,162	3.00%	15/5/2043	32,353	0.00%
Government National Mortgage Association	\$538,812	3.50%	20/5/2043	511,486	0.00%
Government National Mortgage Association	\$283,985	3.00%	20/5/2043	261,763	0.00%
Government National Mortgage Association	\$143,987	3.00%	20/6/2043	132,720	0.00%
Government National Mortgage Association	\$78,476	3.00%	15/7/2043	72,206	0.00%
Government National Mortgage Association	\$476,078	3.00%	20/7/2043	438,824	0.00%
Government National Mortgage Association	\$398,251	3.50%	20/7/2043	378,054	0.00%
Government National Mortgage Association	\$54,713	4.00%	20/7/2043	53,520	0.00%
Government National Mortgage Association	\$858,890	3.50%	15/8/2043	815,141	0.01%
Government National Mortgage Association	\$350,229	3.00%	20/8/2043	322,823	0.00%
Government National Mortgage Association	\$174,318	3.50%	20/8/2043	165,477	0.00%
Government National Mortgage Association	\$227,946	3.50%	20/9/2043	216,386	0.00%
Government National Mortgage Association	\$153,768	3.00%	20/9/2043	141,736	0.00%
Government National Mortgage Association	\$166,453	3.50%	15/10/2043	157,975	0.00%
Government National Mortgage Association	\$665,546	4.00%	20/10/2043	649,056	0.00%
Government National Mortgage Association	\$204,836	4.50%	20/10/2043	203,789	0.00%
Government National Mortgage Association	\$43,364	3.50%	20/10/2043	41,165	0.00%
Government National Mortgage Association	\$106,594	4.00%	20/11/2043	103,953	0.00%
Government National Mortgage Association	\$218,316	4.00%	20/1/2044	212,907	0.00%
Government National Mortgage Association	\$83,490	4.50%	20/2/2044	83,063	0.00%
Government National Mortgage Association	\$48,048	3.50%	20/2/2044	45,611	0.00%
Government National Mortgage Association	\$35,113	5.00%	20/2/2044	35,716	0.00%
Government National Mortgage Association	\$194,558	4.50%	20/3/2044	193,564	0.00%
Government National Mortgage Association	\$85,715	3.50%	20/4/2044	81,286	0.00%
Government National Mortgage Association	\$73,866	4.50%	20/4/2044	73,489	0.00%
Government National Mortgage Association	\$71,987	4.00%	20/6/2044	70,217	0.00%
Government National Mortgage Association	\$199,308	4.00%	20/7/2044	194,237	0.00%
Government National Mortgage Association	\$119,224	3.50%	20/7/2044	113,063	0.00%
Government National Mortgage Association	\$23,789	5.00%	20/7/2044	24,192	0.00%
Government National Mortgage Association	\$7,880	4.00%	15/8/2044	7,680	0.00%
Government National Mortgage Association	\$243,095	4.00%	20/8/2044	236,911	0.00%
Government National Mortgage Association	\$244,453	3.50%	20/8/2044	231,820	0.00%
Government National Mortgage Association	\$123,616	3.00%	20/8/2044	113,943	0.00%
Government National Mortgage Association	\$27,056	4.00%	15/9/2044	26,370	0.00%
Government National Mortgage Association	\$127,635	4.00%	20/9/2044	124,388	0.00%
Government National Mortgage Association	\$34,289	3.00%	20/9/2044	31,614	0.00%
Government National Mortgage Association	\$472,677	3.50%	20/10/2044	448,250	0.00%
Government National Mortgage Association	\$358,659	3.00%	20/10/2044	330,594	0.00%
Government National Mortgage Association	\$219,965	4.00%	20/10/2044	214,369	0.00%
Government National Mortgage Association	\$314,492	4.50%	20/11/2044	312,410	0.00%
Government National Mortgage Association	\$225,006	3.50%	20/11/2044	213,379	0.00%
Government National Mortgage Association	\$94,616	4.00%	20/11/2044	92,209	0.00%
Government National Mortgage Association	\$387,953	3.00%	20/12/2044	357,694	0.00%
Government National Mortgage Association	\$271,961	3.50%	20/12/2044	257,907	0.00%
Government National Mortgage Association	\$211,910	4.00%	20/12/2044	206,519	0.00%
Government National Mortgage Association	\$292,845	4.00%	20/1/2045	285,395	0.00%
Government National Mortgage Association	\$179,666	3.50%	20/1/2045	170,382	0.00%
Government National Mortgage Association	\$55,622	4.50%	20/1/2045	55,254	0.00%
Government National Mortgage Association	\$261,833	3.50%	20/2/2045	248,302	0.00%
Government National Mortgage Association	\$132,910	4.00%	20/2/2045	129,529	0.00%
Government National Mortgage Association	\$57,061	3.00%	20/2/2045	52,610	0.00%
Government National Mortgage Association	\$132,922	3.00%	15/3/2045	122,044	0.00%
Government National Mortgage Association	\$49,069	3.50%	15/3/2045	46,282	0.00%
Government National Mortgage Association	\$623,979	3.50%	20/3/2045	589,293	0.00%
Government National Mortgage Association	\$275,755	4.00%	20/3/2045	268,740	0.00%
Government National Mortgage Association	\$159,185	4.50%	20/3/2045	158,372	0.00%
Government National Mortgage Association	\$64,998	3.00%	20/3/2045	59,723	0.00%
Government National Mortgage Association	\$540,332	3.50%	20/4/2045	510,296	0.00%
Government National Mortgage Association	\$454,499	3.50%	20/5/2045	429,233	0.00%
Government National Mortgage Association	\$118,290	4.50%	20/5/2045	117,506	0.00%
Government National Mortgage Association	\$91,900	4.00%	20/5/2045	89,400	0.00%
Government National Mortgage Association	\$280,452	3.50%	20/6/2045	264,862	0.00%
Government National Mortgage Association	\$259,008	4.00%	20/6/2045	251,961	0.00%
Government National Mortgage Association	\$142,149	3.00%	20/6/2045	130,613	0.00%
Government National Mortgage Association	\$106,380	4.50%	20/6/2045	105,836	0.00%
Government National Mortgage Association	\$102,898	4.00%	15/7/2045	99,715	0.00%
Government National Mortgage Association	\$760,821	3.50%	20/7/2045	718,527	0.01%
Government National Mortgage Association	\$432,348	3.00%	20/7/2045	397,261	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$120,812	4.00%	20/7/2045	117,525	0.00%
Government National Mortgage Association	\$196,193	3.00%	15/8/2045	180,137	0.00%
Government National Mortgage Association	\$476,853	3.00%	20/8/2045	438,155	0.00%
Government National Mortgage Association	\$356,919	3.50%	20/8/2045	337,078	0.00%
Government National Mortgage Association	\$308,530	4.00%	20/8/2045	300,135	0.00%
Government National Mortgage Association	\$876	4.50%	15/9/2045	869	0.00%
Government National Mortgage Association	\$812,312	3.50%	20/9/2045	767,157	0.01%
Government National Mortgage Association	\$443,057	4.00%	20/9/2045	431,003	0.00%
Government National Mortgage Association	\$47,911	3.00%	20/9/2045	44,023	0.00%
Government National Mortgage Association	\$641,502	3.00%	20/10/2045	589,442	0.00%
Government National Mortgage Association	\$549,554	3.50%	20/10/2045	519,004	0.00%
Government National Mortgage Association	\$463,613	4.00%	20/10/2045	450,999	0.00%
Government National Mortgage Association	\$278,033	3.50%	20/11/2045	262,578	0.00%
Government National Mortgage Association	\$137,492	3.00%	20/11/2045	126,334	0.00%
Government National Mortgage Association	\$99,655	4.00%	20/11/2045	96,943	0.00%
Government National Mortgage Association	\$456,915	3.00%	15/12/2045	419,523	0.00%
Government National Mortgage Association	\$615,144	4.00%	20/12/2045	598,407	0.00%
Government National Mortgage Association	\$371,464	3.50%	20/12/2045	350,815	0.00%
Government National Mortgage Association	\$34,868	4.50%	15/1/2046	34,586	0.00%
Government National Mortgage Association	\$734,384	3.50%	20/1/2046	693,108	0.01%
Government National Mortgage Association	\$230,965	3.00%	20/1/2046	212,221	0.00%
Government National Mortgage Association	\$85,257	4.00%	20/1/2046	82,938	0.00%
Government National Mortgage Association	\$260,972	3.50%	20/2/2046	246,465	0.00%
Government National Mortgage Association	\$780,453	3.00%	20/3/2046	716,879	0.01%
Government National Mortgage Association	\$665,992	3.50%	20/3/2046	628,970	0.00%
Government National Mortgage Association	\$321,405	4.00%	20/3/2046	312,660	0.00%
Government National Mortgage Association	\$649,429	4.00%	20/4/2046	631,760	0.00%
Government National Mortgage Association	\$218,157	3.50%	20/4/2046	205,766	0.00%
Government National Mortgage Association	\$134,957	3.00%	20/4/2046	123,964	0.00%
Government National Mortgage Association	\$42,921	4.00%	15/5/2046	41,634	0.00%
Government National Mortgage Association	\$856,062	3.50%	20/5/2046	807,439	0.01%
Government National Mortgage Association	\$633,826	3.00%	20/5/2046	582,196	0.00%
Government National Mortgage Association	\$91,885	4.00%	20/5/2046	89,385	0.00%
Government National Mortgage Association	\$62,617	4.00%	15/6/2046	60,680	0.00%
Government National Mortgage Association	\$967,194	3.00%	20/6/2046	888,409	0.01%
Government National Mortgage Association	\$622,121	3.50%	20/6/2046	586,785	0.00%
Government National Mortgage Association	\$34,079	4.00%	20/6/2046	32,992	0.00%
Government National Mortgage Association	\$2,032,445	3.50%	20/7/2046	1,917,004	0.01%
Government National Mortgage Association	\$137,440	3.00%	20/7/2046	126,245	0.00%
Government National Mortgage Association	\$41,221	4.00%	20/7/2046	39,906	0.00%
Government National Mortgage Association	\$3,082,922	3.00%	20/8/2046	2,831,794	0.02%
Government National Mortgage Association	\$1,854,055	3.00%	20/9/2046	1,703,028	0.01%
Government National Mortgage Association	\$172,780	3.50%	20/9/2046	163,347	0.00%
Government National Mortgage Association	\$58,314	4.00%	20/9/2046	56,455	0.00%
Government National Mortgage Association	\$55,388	2.50%	20/9/2046	49,129	0.00%
Government National Mortgage Association	\$677,295	3.00%	20/10/2046	622,124	0.00%
Government National Mortgage Association	\$276,541	2.50%	20/11/2046	245,288	0.00%
Government National Mortgage Association	\$239,469	3.00%	20/11/2046	219,603	0.00%
Government National Mortgage Association	\$146,352	3.50%	20/11/2046	138,040	0.00%
Government National Mortgage Association	\$2,168,122	3.00%	20/12/2046	1,991,512	0.01%
Government National Mortgage Association	\$291,177	2.50%	20/12/2046	258,270	0.00%
Government National Mortgage Association	\$871,663	3.00%	20/1/2047	800,659	0.01%
Government National Mortgage Association	\$238,354	3.50%	20/1/2047	224,816	0.00%
Government National Mortgage Association	\$213,817	4.00%	20/1/2047	206,998	0.00%
Government National Mortgage Association	\$150,451	3.00%	20/2/2047	138,196	0.00%
Government National Mortgage Association	\$87,036	4.00%	20/2/2047	84,260	0.00%
Government National Mortgage Association	\$1,318,241	3.50%	20/3/2047	1,242,350	0.01%
Government National Mortgage Association	\$298,234	4.00%	20/3/2047	288,723	0.00%
Government National Mortgage Association	\$55,370	4.50%	20/3/2047	55,000	0.00%
Government National Mortgage Association	\$243,476	4.00%	20/4/2047	235,250	0.00%
Government National Mortgage Association	\$155,942	3.50%	20/4/2047	147,240	0.00%
Government National Mortgage Association	\$492,317	3.50%	20/5/2047	463,975	0.00%
Government National Mortgage Association	\$406,047	4.00%	20/5/2047	392,330	0.00%
Government National Mortgage Association	\$65,122	4.50%	20/5/2047	64,577	0.00%
Government National Mortgage Association	\$434,939	3.50%	20/6/2047	409,900	0.00%
Government National Mortgage Association	\$201,860	4.00%	20/6/2047	195,040	0.00%
Government National Mortgage Association	\$1,006,101	3.50%	20/7/2047	948,180	0.01%
Government National Mortgage Association	\$494,254	3.00%	20/7/2047	453,432	0.00%
Government National Mortgage Association	\$317,813	4.00%	20/7/2047	307,076	0.00%
Government National Mortgage Association	\$45,813	4.50%	20/7/2047	45,429	0.00%
Government National Mortgage Association	\$1,401,403	3.50%	20/8/2047	1,320,725	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$270,311	4.00%	20/8/2047	261,179	0.00%
Government National Mortgage Association	\$83,426	4.50%	15/9/2047	82,385	0.00%
Government National Mortgage Association	\$2,286,296	3.50%	20/9/2047	2,154,674	0.01%
Government National Mortgage Association	\$391,335	4.00%	20/9/2047	378,115	0.00%
Government National Mortgage Association	\$66,693	4.50%	20/9/2047	65,896	0.00%
Government National Mortgage Association	\$5,897	3.50%	15/10/2047	5,554	0.00%
Government National Mortgage Association	\$799,964	3.50%	20/10/2047	754,740	0.01%
Government National Mortgage Association	\$415,154	3.00%	20/10/2047	380,865	0.00%
Government National Mortgage Association	\$70,467	4.50%	20/10/2047	69,877	0.00%
Government National Mortgage Association	\$1,673,936	3.00%	20/11/2047	1,535,681	0.01%
Government National Mortgage Association	\$647,013	3.50%	20/11/2047	609,765	0.00%
Government National Mortgage Association	\$549,269	4.00%	20/11/2047	530,713	0.00%
Government National Mortgage Association	\$50,678	4.50%	20/11/2047	50,072	0.00%
Government National Mortgage Association	\$950,771	3.50%	20/12/2047	896,035	0.01%
Government National Mortgage Association	\$903,018	3.00%	20/12/2047	828,435	0.01%
Government National Mortgage Association	\$821,607	4.00%	20/12/2047	793,851	0.01%
Government National Mortgage Association	\$111,863	4.50%	20/12/2047	110,525	0.00%
Government National Mortgage Association	\$522,848	3.50%	20/1/2048	492,748	0.00%
Government National Mortgage Association	\$179,135	4.00%	20/1/2048	173,083	0.00%
Government National Mortgage Association	\$1,645,797	3.00%	20/2/2048	1,509,866	0.01%
Government National Mortgage Association	\$504,031	3.50%	20/2/2048	475,014	0.00%
Government National Mortgage Association	\$628,187	3.50%	20/3/2048	592,023	0.00%
Government National Mortgage Association	\$260,722	3.00%	20/3/2048	239,188	0.00%
Government National Mortgage Association	\$119,388	3.50%	15/4/2048	112,373	0.00%
Government National Mortgage Association	\$1,184,492	4.00%	20/4/2048	1,143,254	0.01%
Government National Mortgage Association	\$435,189	4.50%	20/4/2048	429,985	0.00%
Government National Mortgage Association	\$422,980	4.00%	20/5/2048	408,255	0.00%
Government National Mortgage Association	\$206,892	3.50%	20/5/2048	194,981	0.00%
Government National Mortgage Association	\$146,445	4.50%	20/5/2048	144,694	0.00%
Government National Mortgage Association	\$87,762	5.00%	20/5/2048	88,458	0.00%
Government National Mortgage Association	\$112,481	4.00%	15/6/2048	108,586	0.00%
Government National Mortgage Association	\$2,781,043	4.00%	20/6/2048	2,684,223	0.01%
Government National Mortgage Association	\$59,199	5.00%	20/6/2048	59,668	0.00%
Government National Mortgage Association	\$487,365	4.50%	20/7/2048	481,635	0.00%
Government National Mortgage Association	\$278,634	5.00%	20/7/2048	280,844	0.00%
Government National Mortgage Association	\$239,492	4.00%	15/8/2048	231,182	0.00%
Government National Mortgage Association	\$1,180,530	4.50%	20/8/2048	1,166,651	0.01%
Government National Mortgage Association	\$1,162,723	4.00%	20/8/2048	1,122,244	0.01%
Government National Mortgage Association	\$344,494	3.50%	20/8/2048	324,972	0.00%
Government National Mortgage Association	\$994,730	4.00%	20/9/2048	960,099	0.01%
Government National Mortgage Association	\$739,895	4.50%	20/9/2048	731,197	0.01%
Government National Mortgage Association	\$88,324	5.00%	20/9/2048	88,983	0.00%
Government National Mortgage Association	\$171,223	3.50%	20/10/2048	161,224	0.00%
Government National Mortgage Association	\$181,035	4.50%	20/12/2048	178,906	0.00%
Government National Mortgage Association	\$93,194	3.50%	20/12/2048	87,751	0.00%
Government National Mortgage Association	\$121,144	4.50%	20/1/2049	119,720	0.00%
Government National Mortgage Association	\$52,213	5.50%	20/1/2049	53,373	0.00%
Government National Mortgage Association	\$30,440	3.50%	20/1/2049	28,654	0.00%
Government National Mortgage Association	\$813,047	4.50%	20/2/2049	803,489	0.01%
Government National Mortgage Association	\$802,437	3.50%	20/2/2049	755,578	0.01%
Government National Mortgage Association	\$244,953	5.00%	20/3/2049	246,780	0.00%
Government National Mortgage Association	\$2,189,667	4.50%	20/4/2049	2,163,923	0.01%
Government National Mortgage Association	\$1,155,738	3.50%	20/4/2049	1,088,247	0.01%
Government National Mortgage Association	\$418,295	5.00%	20/4/2049	421,415	0.00%
Government National Mortgage Association	\$2,330,206	4.00%	20/5/2049	2,246,654	0.01%
Government National Mortgage Association	\$1,140,854	3.50%	20/5/2049	1,072,316	0.01%
Government National Mortgage Association	\$385,118	5.00%	20/5/2049	387,991	0.00%
Government National Mortgage Association	\$330,365	4.50%	20/5/2049	326,481	0.00%
Government National Mortgage Association	\$95,664	3.50%	15/6/2049	89,926	0.00%
Government National Mortgage Association	\$484,391	4.00%	20/6/2049	467,023	0.00%
Government National Mortgage Association	\$363,843	3.50%	20/6/2049	341,942	0.00%
Government National Mortgage Association	\$831,353	3.50%	20/7/2049	781,216	0.01%
Government National Mortgage Association	\$485,723	3.00%	20/7/2049	443,237	0.00%
Government National Mortgage Association	\$333,446	4.00%	20/7/2049	321,490	0.00%
Government National Mortgage Association	\$1,052,422	3.00%	20/8/2049	959,490	0.01%
Government National Mortgage Association	\$571,107	3.50%	20/8/2049	536,599	0.00%
Government National Mortgage Association	\$2,320,705	3.50%	15/9/2049	2,181,517	0.01%
Government National Mortgage Association	\$2,669,400	3.00%	20/9/2049	2,440,635	0.01%
Government National Mortgage Association	\$683,125	3.50%	20/9/2049	641,690	0.00%
Government National Mortgage Association	\$1,915,375	3.50%	20/10/2049	1,799,198	0.01%
Government National Mortgage Association	\$310,766	2.50%	20/10/2049	274,671	0.00%

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Government National Mortgage Association	\$169,488	3.00%	20/10/2049	154,428	0.00%
Government National Mortgage Association	\$2,169,187	3.00%	20/11/2049	1,975,228	0.01%
Government National Mortgage Association	\$313,736	4.00%	20/11/2049	302,690	0.00%
Government National Mortgage Association	\$1,937,760	3.00%	20/12/2049	1,764,495	0.01%
Government National Mortgage Association	\$746,978	3.00%	20/1/2050	679,979	0.01%
Government National Mortgage Association	\$505,790	4.50%	20/1/2050	499,844	0.00%
Government National Mortgage Association	\$78,378	3.50%	20/1/2050	73,606	0.00%
Government National Mortgage Association	\$1,396,730	3.00%	20/2/2050	1,271,064	0.01%
Government National Mortgage Association	\$687,244	3.50%	20/2/2050	645,400	0.00%
Government National Mortgage Association	\$663,414	3.00%	20/3/2050	605,009	0.00%
Government National Mortgage Association	\$411,416	3.50%	20/3/2050	386,366	0.00%
Government National Mortgage Association	\$2,110,907	2.50%	20/4/2050	1,858,545	0.01%
Government National Mortgage Association	\$1,926,819	3.00%	20/4/2050	1,756,592	0.01%
Government National Mortgage Association	\$879,390	3.00%	20/5/2050	801,428	0.01%
Government National Mortgage Association	\$155,738	4.00%	20/5/2050	150,255	0.00%
Government National Mortgage Association	\$2,802,769	3.00%	20/6/2050	2,553,424	0.01%
Government National Mortgage Association	\$932,476	3.00%	20/7/2050	849,232	0.01%
Government National Mortgage Association	\$174,602	3.50%	20/7/2050	163,910	0.00%
Government National Mortgage Association	\$6,573,979	2.50%	20/8/2050	5,782,357	0.03%
Government National Mortgage Association	\$3,890,009	3.00%	20/8/2050	3,541,537	0.02%
Government National Mortgage Association	\$1,321,824	2.00%	20/8/2050	1,123,020	0.01%
Government National Mortgage Association	\$315,391	3.50%	20/8/2050	295,417	0.00%
Government National Mortgage Association	\$2,252,412	2.50%	20/9/2050	1,980,695	0.01%
Government National Mortgage Association	\$954,155	2.00%	20/9/2050	810,414	0.01%
Government National Mortgage Association	\$1,376,002	2.50%	20/10/2050	1,209,712	0.01%
Government National Mortgage Association	\$444,152	2.00%	20/10/2050	376,713	0.00%
Government National Mortgage Association	\$24,975	3.50%	20/10/2050	23,457	0.00%
Government National Mortgage Association	\$4,190,344	2.00%	20/11/2050	3,553,055	0.02%
Government National Mortgage Association	\$2,238,171	3.00%	20/11/2050	2,036,981	0.01%
Government National Mortgage Association	\$6,956,619	2.00%	20/12/2050	5,896,897	0.03%
Government National Mortgage Association	\$5,841,396	2.50%	20/12/2050	5,132,933	0.03%
Government National Mortgage Association	\$554,219	3.50%	20/12/2050	518,607	0.00%
Government National Mortgage Association	\$6,670,070	2.00%	20/1/2051	5,652,348	0.03%
Government National Mortgage Association	\$2,019,193	2.50%	20/1/2051	1,773,862	0.01%
Government National Mortgage Association	\$4,606,378	2.00%	20/2/2051	3,900,531	0.02%
Government National Mortgage Association	\$2,112,980	2.50%	20/2/2051	1,853,434	0.01%
Government National Mortgage Association	\$8,195,570	2.00%	20/3/2051	6,938,474	0.04%
Government National Mortgage Association	\$4,727,883	2.50%	20/3/2051	4,150,296	0.02%
Government National Mortgage Association	\$1,509,126	1.50%	20/3/2051	1,231,319	0.01%
Government National Mortgage Association	\$650,365	3.00%	20/3/2051	591,100	0.00%
Government National Mortgage Association	\$7,938,037	2.50%	20/4/2051	6,960,522	0.04%
Government National Mortgage Association	\$6,420,217	2.00%	20/4/2051	5,434,443	0.03%
Government National Mortgage Association	\$1,437,115	3.00%	20/4/2051	1,304,570	0.01%
Government National Mortgage Association	\$2,995,663	2.50%	20/5/2051	2,626,304	0.01%
Government National Mortgage Association	\$1,502,468	3.00%	20/5/2051	1,363,430	0.01%
Government National Mortgage Association	\$7,242,572	2.50%	20/6/2051	6,348,458	0.03%
Government National Mortgage Association	\$4,229,037	2.00%	20/6/2051	3,578,393	0.02%
Government National Mortgage Association	\$1,501,783	3.00%	20/6/2051	1,362,344	0.01%
Government National Mortgage Association	\$5,851,682	2.00%	20/7/2051	4,950,486	0.03%
Government National Mortgage Association	\$4,939,017	2.50%	20/7/2051	4,328,519	0.02%
Government National Mortgage Association	\$2,359,287	3.00%	20/7/2051	2,139,500	0.01%
Government National Mortgage Association	\$1,092,853	4.00%	20/7/2051	1,054,375	0.01%
Government National Mortgage Association	\$528,774	3.50%	20/7/2051	493,327	0.00%
Government National Mortgage Association	\$5,195,781	2.00%	20/8/2051	4,394,793	0.02%
Government National Mortgage Association	\$3,391,846	3.00%	20/8/2051	3,074,819	0.02%
Government National Mortgage Association	\$3,272,391	2.50%	20/8/2051	2,864,610	0.02%
Government National Mortgage Association	\$4,224,622	2.50%	20/9/2051	3,696,198	0.02%
Government National Mortgage Association	\$1,558,938	3.00%	20/9/2051	1,412,746	0.01%
Government National Mortgage Association	\$3,176,041	2.00%	20/10/2051	2,685,435	0.01%
Government National Mortgage Association	\$1,722,190	3.00%	20/10/2051	1,560,156	0.01%
Government National Mortgage Association	\$3,644,970	2.50%	20/11/2051	3,188,453	0.02%
Government National Mortgage Association	\$2,631,812	3.50%	20/11/2051	2,451,287	0.01%
Government National Mortgage Association	\$2,654,895	3.00%	20/11/2051	2,404,286	0.01%
Government National Mortgage Association	\$2,076,398	2.00%	20/11/2051	1,755,334	0.01%
Government National Mortgage Association	\$5,082,077	2.00%	20/12/2051	4,295,472	0.02%
Government National Mortgage Association	\$3,975,456	2.50%	20/12/2051	3,481,601	0.02%
Government National Mortgage Association	\$1,316,922	3.00%	20/12/2051	1,192,204	0.01%
Government National Mortgage Association	\$440,265	1.50%	20/12/2051	356,675	0.00%
Government National Mortgage Association	\$8,570,159	2.00%	20/1/2052	7,242,341	0.04%
Government National Mortgage Association	\$4,270,471	2.50%	20/1/2052	3,735,424	0.02%
Government National Mortgage Association	\$2,078,269	3.00%	20/1/2052	1,880,805	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$3,755,748	2.00%	20/2/2052	3,173,153	0.02%
Government National Mortgage Association	\$3,977,178	3.50%	20/3/2052	3,704,528	0.02%
Government National Mortgage Association	\$3,833,917	2.50%	20/3/2052	3,353,211	0.02%
Government National Mortgage Association	\$1,690,709	2.00%	20/3/2052	1,428,445	0.01%
Government National Mortgage Association	\$4,410,985	3.00%	20/4/2052	3,986,808	0.02%
Government National Mortgage Association	\$2,564,278	2.50%	20/4/2052	2,242,632	0.01%
Government National Mortgage Association	\$1,876,341	4.00%	20/4/2052	1,789,314	0.01%
Government National Mortgage Association	\$1,465,322	3.50%	20/4/2052	1,362,329	0.01%
Government National Mortgage Association	\$314,635	2.00%	20/4/2052	265,828	0.00%
Government National Mortgage Association	\$1,395,152	3.00%	20/5/2052	1,260,989	0.01%
Government National Mortgage Association	\$3,436,596	4.50%	20/6/2052	3,353,432	0.02%
Government National Mortgage Association	\$1,841,592	3.50%	20/6/2052	1,712,152	0.01%
Government National Mortgage Association	\$734,470	3.00%	20/6/2052	663,840	0.00%
Government National Mortgage Association	\$75,322	4.00%	20/6/2052	71,913	0.00%
Government National Mortgage Association	\$2,249,626	2.50%	20/7/2052	1,969,562	0.01%
Government National Mortgage Association	\$1,400,361	4.50%	20/7/2052	1,366,473	0.01%
Government National Mortgage Association	\$1,909,302	3.00%	20/8/2052	1,729,687	0.01%
Government National Mortgage Association	\$840,186	5.00%	20/8/2052	834,342	0.01%
Government National Mortgage Association	\$593,961	4.00%	20/8/2052	566,413	0.00%
Government National Mortgage Association	\$5,939,950	4.50%	20/9/2052	5,797,510	0.03%
Government National Mortgage Association	\$2,520,902	5.00%	20/9/2052	2,503,708	0.01%
Government National Mortgage Association	\$1,543,387	3.50%	20/9/2052	1,434,907	0.01%
Government National Mortgage Association	\$740,743	3.00%	20/9/2052	669,510	0.01%
Government National Mortgage Association	\$10,403,497	4.00%	20/10/2052	9,920,971	0.05%
Government National Mortgage Association	\$6,700,478	5.00%	20/10/2052	6,654,343	0.03%
Government National Mortgage Association	\$6,334,644	4.50%	20/10/2052	6,181,348	0.03%
Government National Mortgage Association	\$4,025,987	5.50%	20/10/2052	4,048,523	0.02%
Government National Mortgage Association	\$5,629,797	5.50%	20/11/2052	5,669,398	0.03%
Government National Mortgage Association	\$3,769,590	4.50%	20/11/2052	3,678,368	0.02%
Government National Mortgage Association	\$3,072,410	5.00%	20/11/2052	3,051,037	0.02%
Government National Mortgage Association	\$2,324,961	4.00%	20/11/2052	2,217,126	0.01%
Government National Mortgage Association	\$2,002,456	3.50%	20/11/2052	1,861,708	0.01%
Government National Mortgage Association	\$801,799	7.00%	20/11/2052	823,241	0.01%
Government National Mortgage Association	\$3,858,608	6.00%	20/12/2052	3,925,054	0.02%
Government National Mortgage Association	\$1,977,805	4.00%	20/12/2052	1,886,073	0.01%
Government National Mortgage Association	\$1,840,987	4.50%	20/12/2052	1,796,436	0.01%
Government National Mortgage Association	\$1,641,952	6.50%	20/12/2052	1,679,519	0.01%
Government National Mortgage Association	\$550,475	5.00%	20/12/2052	546,646	0.00%
Government National Mortgage Association	\$324,475	3.50%	20/12/2052	301,668	0.00%
Government National Mortgage Association	\$1,458,986	5.50%	20/1/2053	1,467,153	0.01%
Government National Mortgage Association	\$1,191,162	6.00%	20/1/2053	1,209,507	0.01%
Government National Mortgage Association	\$1,102,027	5.00%	20/1/2053	1,094,360	0.01%
Government National Mortgage Association	\$566,490	6.50%	20/1/2053	579,451	0.00%
Government National Mortgage Association	\$4,595,622	5.00%	20/2/2053	4,564,231	0.02%
Government National Mortgage Association	\$862,646	6.50%	20/2/2053	883,680	0.01%
Government National Mortgage Association	\$2,094,700	6.00%	20/3/2053	2,127,161	0.01%
Government National Mortgage Association	\$1,866,458	5.00%	20/3/2053	1,854,572	0.01%
Government National Mortgage Association	\$570,691	5.50%	20/3/2053	574,352	0.00%
Government National Mortgage Association	\$5,618,508	5.50%	20/4/2053	5,662,821	0.03%
Government National Mortgage Association	\$3,463,449	6.00%	20/4/2053	3,524,725	0.02%
Government National Mortgage Association	\$3,113,471	4.50%	20/4/2053	3,035,351	0.02%
Government National Mortgage Association	\$2,719,472	5.00%	20/4/2053	2,700,023	0.01%
Government National Mortgage Association	\$4,442,317	5.50%	20/5/2053	4,473,094	0.02%
Government National Mortgage Association	\$1,483,207	6.00%	20/5/2053	1,506,192	0.01%
Government National Mortgage Association	\$4,107,807	5.50%	20/6/2053	4,130,942	0.02%
Government National Mortgage Association	\$1,421,550	4.50%	20/6/2053	1,385,883	0.01%
Government National Mortgage Association	\$983,995	6.00%	20/6/2053	1,009,528	0.01%
Government National Mortgage Association	\$582,107	5.00%	20/6/2053	577,724	0.00%
Government National Mortgage Association	\$3,347,789	6.00%	20/7/2053	3,399,669	0.02%
Government National Mortgage Association	\$3,047,194	5.00%	20/7/2053	3,024,250	0.02%
Government National Mortgage Association	\$4,185,134	5.00%	20/8/2053	4,153,623	0.02%
Government National Mortgage Association	\$2,190,266	5.50%	20/8/2053	2,202,601	0.01%
Government National Mortgage Association	\$1,970,814	6.00%	20/9/2053	2,011,668	0.01%
Government National Mortgage Association	\$952,412	5.50%	20/9/2053	957,776	0.01%
Government National Mortgage Association	\$575,856	5.00%	20/9/2053	571,520	0.00%
Government National Mortgage Association	\$118,000	7.00%	20/9/2053	121,210	0.00%
Government National Mortgage Association	\$2,253,569	5.00%	20/10/2053	2,236,601	0.01%
Government National Mortgage Association	\$351,630	7.00%	20/10/2053	361,194	0.00%
Government National Mortgage Association	\$2,505,143	6.00%	20/11/2053	2,543,965	0.01%
Government National Mortgage Association	\$2,015,974	5.50%	20/11/2053	2,027,327	0.01%
Government National Mortgage Association	\$778,702	7.00%	20/11/2053	799,882	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$1,537,000	6.00%	20/12/2053	1,560,819	0.01%
Government National Mortgage Association	\$600,000	7.00%	20/12/2053	616,320	0.00%
Government National Mortgage Association TBA	\$11,140,000	6.50%	1/1/2054	11,397,000	0.06%
Government National Mortgage Association TBA	\$3,060,000	6.00%	1/1/2054	3,108,042	0.02%
Government National Mortgage Association TBA	\$2,080,000	7.00%	1/1/2054	2,135,973	0.01%
Government National Mortgage Association TBA	\$2,060,000	5.50%	1/1/2054	2,072,463	0.01%
Government National Mortgage Association TBA	\$(2,370,000)	2.50%	1/1/2054	(2,074,717)	(0.01%)
Government National Mortgage Association TBA	\$(3,290,000)	3.00%	1/1/2054	(2,976,029)	(0.01%)
Government National Mortgage Association TBA	\$(5,010,000)	2.00%	1/1/2054	(4,237,638)	(0.02%)
Grand Parkway Transportation Corp.	\$170,000	5.18%	1/10/2042	175,736	0.00%
Grand Parkway Transportation Corp.	\$175,000	3.24%	1/10/2052	131,643	0.00%
Great River Energy	\$344,937	6.25%	1/7/2038	360,292	0.00%
GS Mortgage Securities Trust 2014	\$1,000,000	3.93%	10/9/2047	981,868	0.01%
GS Mortgage Securities Trust 2014	\$50,000	3.63%	10/11/2047	48,919	0.00%
GS Mortgage Securities Trust 2015	\$1,180,000	3.76%	10/7/2048	1,144,452	0.01%
GS Mortgage Securities Trust 2015	\$150,000	3.38%	10/5/2050	144,786	0.00%
GS Mortgage Securities Trust 2016	\$150,000	2.85%	10/10/2049	140,299	0.00%
GS Mortgage Securities Trust 2016^	\$565,000	3.44%	10/11/2049	534,116	0.00%
GS Mortgage Securities Trust 2017	\$125,000	3.67%	10/3/2050	116,995	0.00%
GS Mortgage Securities Trust 2017^	\$50,000	3.83%	10/3/2050	45,085	0.00%
GS Mortgage Securities Trust 2017	\$1,025,000	3.43%	10/5/2050	947,167	0.01%
GS Mortgage Securities Trust 2017	\$100,000	3.64%	10/5/2050	92,105	0.00%
GS Mortgage Securities Trust 2017	\$1,213,000	3.43%	10/8/2050	1,120,067	0.01%
GS Mortgage Securities Trust 2017	\$324,000	3.66%	10/8/2050	288,670	0.00%
GS Mortgage Securities Trust 2017	\$100,000	3.21%	10/11/2050	92,691	0.00%
Guardian Life Global Funding	\$300,000	1.25%	13/5/2026	275,811	0.00%
Guardian Life Global Funding	\$500,000	3.25%	29/3/2027	478,085	0.00%
Guardian Life Global Funding	\$200,000	5.55%	28/10/2027	207,500	0.00%
Guardian Life Global Funding	\$775,000	1.25%	19/11/2027	684,793	0.01%
Guardian Life Insurance Co. of America	\$175,000	4.88%	19/6/2064	158,151	0.00%
Guardian Life Insurance Co. of America	\$100,000	3.70%	22/1/2070	69,148	0.00%
Guardian Life Insurance Co. of America	\$100,000	4.85%	24/1/2077	85,517	0.00%
GXO Logistics, Inc.	\$250,000	1.65%	15/7/2026	225,964	0.00%
GXO Logistics, Inc.	\$200,000	2.65%	15/7/2031	164,273	0.00%
Hackensack Meridian Health, Inc.	\$300,000	2.68%	1/9/2041	213,815	0.00%
Hackensack Meridian Health, Inc.	\$125,000	4.21%	1/7/2048	110,395	0.00%
Hackensack Meridian Health, Inc.	\$300,000	2.88%	1/9/2050	205,902	0.00%
Hackensack Meridian Health, Inc.	\$50,000	4.50%	1/7/2057	45,138	0.00%
Haleon Netherlands Capital BV	€400,000	2.13%	29/3/2034	392,251	0.00%
Haleon UK Capital plc	\$250,000	3.13%	24/3/2025	244,120	0.00%
Haleon US Capital LLC	\$510,000	3.38%	24/3/2027	490,807	0.00%
Haleon US Capital LLC	\$2,075,000	3.63%	24/3/2032	1,915,684	0.01%
Halliburton Co.	\$16,000	3.80%	15/11/2025	15,689	0.00%
Halliburton Co.	\$350,000	2.92%	1/3/2030	314,940	0.00%
Halliburton Co.	\$990,000	4.85%	15/11/2035	974,553	0.01%
Halliburton Co.	\$515,000	6.70%	15/9/2038	602,089	0.00%
Halliburton Co.	\$200,000	4.50%	15/11/2041	181,048	0.00%
Halliburton Co.	\$100,000	4.75%	1/8/2043	93,896	0.00%
Halliburton Co.	\$910,000	5.00%	15/11/2045	882,251	0.01%
Hanover Insurance Group, Inc.	\$80,000	4.50%	15/4/2026	78,557	0.00%
Harley-Davidson Financial Services, Inc.	\$550,000	3.35%	8/6/2025	530,842	0.00%
Harley-Davidson Financial Services, Inc.	€1,100,000	5.13%	5/4/2026	1,253,555	0.01%
Harley-Davidson Financial Services, Inc.	\$500,000	3.05%	14/2/2027	465,136	0.00%
Harley-Davidson Financial Services, Inc.	\$450,000	6.50%	10/3/2028	466,956	0.00%
Harman International Industries, Inc.	\$50,000	4.15%	15/5/2025	49,233	0.00%
Hartford Financial Services Group, Inc.	\$150,000	2.80%	19/8/2029	136,336	0.00%
Hartford Financial Services Group, Inc.	\$475,000	5.95%	15/10/2036	504,750	0.00%
Hartford Financial Services Group, Inc.	\$100,000	6.10%	1/10/2041	107,092	0.00%
Hartford Financial Services Group, Inc.	\$30,000	4.40%	15/3/2048	26,219	0.00%
Hartford Financial Services Group, Inc.	\$200,000	3.60%	19/8/2049	154,300	0.00%
Hartford Financial Services Group, Inc.	\$200,000	2.90%	15/9/2051	134,291	0.00%
Hartford HealthCare Corp.	\$125,000	3.45%	1/7/2054	90,782	0.00%
Hasbro, Inc.	\$310,000	3.90%	19/11/2029	288,923	0.00%
Hasbro, Inc.	\$250,000	6.35%	15/3/2040	260,178	0.00%
Hasbro, Inc.	\$100,000	5.10%	15/5/2044	88,076	0.00%
Hashemite Kingdom of Jordan Government AID Bond	\$200,000	3.00%	30/6/2025	194,460	0.00%
HCA, Inc.	\$1,025,000	5.38%	1/2/2025	1,024,579	0.01%
HCA, Inc.	\$340,000	5.25%	15/4/2025	339,961	0.00%
HCA, Inc.	\$50,000	5.25%	15/6/2026	50,254	0.00%
HCA, Inc.	\$325,000	5.38%	1/9/2026	326,660	0.00%
HCA, Inc.	\$500,000	3.13%	15/3/2027	474,078	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HCA, Inc.	\$505,000	5.63%	1/9/2028	516,817	0.00%
HCA, Inc.	\$500,000	3.38%	15/3/2029	461,224	0.00%
HCA, Inc.	\$1,225,000	4.13%	15/6/2029	1,172,203	0.01%
HCA, Inc.	\$1,000,000	3.50%	1/9/2030	907,056	0.01%
HCA, Inc.	\$300,000	2.38%	15/7/2031	248,108	0.00%
HCA, Inc.	\$2,050,000	3.63%	15/3/2032	1,833,751	0.01%
HCA, Inc.	\$150,000	5.13%	15/6/2039	143,051	0.00%
HCA, Inc.	\$925,000	4.38%	15/3/2042	783,272	0.01%
HCA, Inc.	\$955,000	5.50%	15/6/2047	919,486	0.01%
HCA, Inc.	\$500,000	5.25%	15/6/2049	465,298	0.00%
HCA, Inc.	\$575,000	3.50%	15/7/2051	404,992	0.00%
HCA, Inc.	\$800,000	4.63%	15/3/2052	682,749	0.01%
Health & Educational Facilities Authority of the State of Missouri	\$195,000	3.65%	15/8/2057	155,067	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	1.50%	1/6/2025	237,433	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	2.20%	1/6/2030	213,279	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	3.20%	1/6/2050	177,439	0.00%
Healthcare Realty Holdings LP	\$90,000	3.50%	1/8/2026	85,964	0.00%
Healthcare Realty Holdings LP	\$200,000	3.75%	1/7/2027	189,445	0.00%
Healthcare Realty Holdings LP	\$105,000	3.10%	15/2/2030	91,989	0.00%
Healthcare Realty Holdings LP	\$700,000	2.00%	15/3/2031	562,372	0.00%
Healthpeak OP LLC	\$75,000	3.25%	15/7/2026	72,120	0.00%
Healthpeak OP LLC	\$1,500,000	2.13%	1/12/2028	1,320,384	0.01%
Healthpeak OP LLC	\$25,000	3.50%	15/7/2029	23,315	0.00%
Healthpeak OP LLC	\$250,000	2.88%	15/1/2031	216,635	0.00%
Healthpeak OP LLC	\$700,000	5.25%	15/12/2032	708,628	0.01%
HEICO Corp.	\$500,000	5.25%	1/8/2028	510,755	0.00%
Helmerich & Payne, Inc.	\$215,000	2.90%	29/9/2031	180,441	0.00%
Hershey Co.	\$125,000	0.90%	1/6/2025	118,506	0.00%
Hershey Co.	\$95,000	3.20%	21/8/2025	92,970	0.00%
Hershey Co.	\$100,000	2.30%	15/8/2026	94,911	0.00%
Hershey Co.	\$450,000	4.25%	4/5/2028	450,819	0.00%
Hershey Co.	\$703,000	2.45%	15/11/2029	635,983	0.00%
Hershey Co.	\$100,000	1.70%	1/6/2030	85,036	0.00%
Hershey Co.	\$750,000	4.50%	4/5/2033	754,670	0.01%
Hershey Co.	\$50,000	3.38%	15/8/2046	39,297	0.00%
Hershey Co.	\$100,000	3.13%	15/11/2049	76,199	0.00%
Hershey Co.	\$115,000	2.65%	1/6/2050	79,618	0.00%
Hess Corp.	\$325,000	4.30%	1/4/2027	321,848	0.00%
Hess Corp.	\$1,450,000	5.60%	15/2/2041	1,523,095	0.01%
Hewlett Packard Enterprise Co.	\$500,000	5.25%	1/7/2028	511,679	0.00%
HF Sinclair Corp.	\$325,000	5.88%	1/4/2026	328,374	0.00%
HF Sinclair Corp.	\$150,000	4.50%	1/10/2030	140,183	0.00%
High Street Funding Trust I	\$1,525,000	4.11%	15/2/2028	1,446,522	0.01%
Highland Holdings Sarl	€1,063,000	0.32%	15/12/2026	1,083,397	0.01%
Highland Holdings Sarl	€680,000	0.93%	15/12/2031	620,861	0.00%
Highmark, Inc.	\$200,000	1.45%	10/5/2026	182,764	0.00%
Highmark, Inc.	\$200,000	2.55%	10/5/2031	158,574	0.00%
Highwoods Realty LP	\$200,000	3.88%	1/3/2027	185,672	0.00%
Highwoods Realty LP	\$100,000	4.13%	15/3/2028	92,027	0.00%
Highwoods Realty LP	\$100,000	4.20%	15/4/2029	90,746	0.00%
Hill City Funding Trust	\$300,000	4.05%	15/8/2041	222,142	0.00%
Home Depot, Inc.	\$300,000	2.70%	15/4/2025	292,833	0.00%
Home Depot, Inc.	\$500,000	4.00%	15/9/2025	495,640	0.00%
Home Depot, Inc.	\$50,000	3.35%	15/9/2025	49,052	0.00%
Home Depot, Inc.	\$850,000	3.00%	1/4/2026	824,181	0.01%
Home Depot, Inc.	\$448,000	2.13%	15/9/2026	421,884	0.00%
Home Depot, Inc.	\$500,000	4.95%	30/9/2026	507,062	0.00%
Home Depot, Inc.	\$883,000	2.50%	15/4/2027	833,123	0.01%
Home Depot, Inc.	\$300,000	2.88%	15/4/2027	286,897	0.00%
Home Depot, Inc.	\$925,000	2.80%	14/9/2027	879,936	0.01%
Home Depot, Inc.	\$410,000	3.90%	6/12/2028	404,126	0.00%
Home Depot, Inc.	\$500,000	4.90%	15/4/2029	514,008	0.00%
Home Depot, Inc.	\$1,150,000	2.95%	15/6/2029	1,082,123	0.01%
Home Depot, Inc.	\$100,000	2.70%	15/4/2030	91,477	0.00%
Home Depot, Inc.	\$1,050,000	1.88%	15/9/2031	878,826	0.01%
Home Depot, Inc.	\$525,000	3.25%	15/4/2032	485,285	0.00%
Home Depot, Inc.	\$1,175,000	5.88%	16/12/2036	1,313,791	0.01%
Home Depot, Inc.	\$800,000	3.30%	15/4/2040	663,110	0.00%
Home Depot, Inc.	\$450,000	5.95%	1/4/2041	503,560	0.00%
Home Depot, Inc.	\$300,000	4.20%	1/4/2043	273,228	0.00%
Home Depot, Inc.	\$550,000	4.88%	15/2/2044	545,531	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Home Depot, Inc.	\$320,000	4.40%	15/3/2045	297,404	0.00%
Home Depot, Inc.	\$440,000	4.25%	1/4/2046	398,300	0.00%
Home Depot, Inc.	\$595,000	3.90%	15/6/2047	511,663	0.00%
Home Depot, Inc.	\$400,000	4.50%	6/12/2048	377,978	0.00%
Home Depot, Inc.	\$450,000	3.13%	15/12/2049	335,330	0.00%
Home Depot, Inc.	\$975,000	3.35%	15/4/2050	758,014	0.01%
Home Depot, Inc.	\$500,000	2.38%	15/3/2051	317,555	0.00%
Home Depot, Inc.	\$675,000	2.75%	15/9/2051	462,168	0.00%
Home Depot, Inc.	\$1,050,000	3.63%	15/4/2052	852,285	0.01%
Honeywell International, Inc.	\$492,000	1.35%	1/6/2025	469,822	0.00%
Honeywell International, Inc.	\$200,000	2.50%	1/11/2026	190,527	0.00%
Honeywell International, Inc.	\$400,000	4.95%	15/2/2028	412,019	0.00%
Honeywell International, Inc.	€830,000	2.25%	22/2/2028	894,394	0.01%
Honeywell International, Inc.	\$400,000	4.25%	15/1/2029	400,913	0.00%
Honeywell International, Inc.	\$225,000	2.70%	15/8/2029	208,010	0.00%
Honeywell International, Inc.	\$532,000	1.95%	1/6/2030	462,113	0.00%
Honeywell International, Inc.	€100,000	0.75%	10/3/2032	91,353	0.00%
Honeywell International, Inc.	€1,200,000	3.75%	17/5/2032	1,373,295	0.01%
Honeywell International, Inc.	\$900,000	5.00%	15/2/2033	942,094	0.01%
Honeywell International, Inc.	\$400,000	4.50%	15/1/2034	402,318	0.00%
Honeywell International, Inc.	€349,000	4.13%	2/11/2034	409,062	0.00%
Honeywell International, Inc.	\$200,000	5.70%	15/3/2036	219,447	0.00%
Honeywell International, Inc.	\$250,000	5.38%	1/3/2041	267,347	0.00%
Honeywell International, Inc.	\$225,000	3.81%	21/11/2047	193,168	0.00%
Hormel Foods Corp.	\$200,000	1.70%	3/6/2028	180,002	0.00%
Hormel Foods Corp.	\$355,000	1.80%	11/6/2030	301,947	0.00%
Hormel Foods Corp.	\$285,000	3.05%	3/6/2051	206,739	0.00%
Host Hotels & Resorts LP	\$50,000	4.00%	15/6/2025	48,841	0.00%
Host Hotels & Resorts LP	\$170,000	3.38%	15/12/2029	152,794	0.00%
Host Hotels & Resorts LP	\$500,000	3.50%	15/9/2030	447,320	0.00%
Host Hotels & Resorts LP	\$305,000	2.90%	15/12/2031	256,290	0.00%
Howard University	\$125,000	5.21%	1/10/2052	113,935	0.00%
HP, Inc.	\$1,550,000	2.20%	17/6/2025	1,485,312	0.01%
HP, Inc.	\$300,000	1.45%	17/6/2026	276,253	0.00%
HP, Inc.	\$200,000	3.00%	17/6/2027	189,029	0.00%
HP, Inc.	\$225,000	4.75%	15/1/2028	225,328	0.00%
HP, Inc.	\$765,000	5.50%	15/1/2033	784,947	0.01%
HP, Inc.	\$700,000	6.00%	15/9/2041	738,896	0.01%
HSBC Bank USA NA	\$425,000	7.00%	15/1/2039	492,334	0.00%
Hubbell, Inc.	\$50,000	3.35%	1/3/2026	48,426	0.00%
Hubbell, Inc.	\$225,000	3.15%	15/8/2027	213,241	0.00%
Hubbell, Inc.	\$100,000	3.50%	15/2/2028	95,851	0.00%
Hubbell, Inc.	\$350,000	2.30%	15/3/2031	294,329	0.00%
Hudson Pacific Properties LP	\$115,000	3.95%	1/11/2027	96,823	0.00%
Hudson Pacific Properties LP	\$75,000	4.65%	1/4/2029	61,395	0.00%
Hudson Pacific Properties LP	\$160,000	3.25%	15/1/2030	120,209	0.00%
Humana, Inc.	\$500,000	1.35%	3/2/2027	451,298	0.00%
Humana, Inc.	\$150,000	3.95%	15/3/2027	146,664	0.00%
Humana, Inc.	\$1,500,000	5.75%	1/3/2028	1,559,624	0.01%
Humana, Inc.	\$380,000	3.70%	23/3/2029	365,601	0.00%
Humana, Inc.	\$250,000	4.88%	1/4/2030	253,118	0.00%
Humana, Inc.	\$300,000	5.88%	1/3/2033	319,611	0.00%
Humana, Inc.	\$120,000	4.63%	1/12/2042	109,783	0.00%
Humana, Inc.	\$250,000	4.95%	1/10/2044	237,260	0.00%
Huntington Bancshares, Inc.	\$250,000	4.00%	15/5/2025	244,964	0.00%
Huntington Bancshares, Inc.^	\$415,000	4.44%	4/8/2028	402,333	0.00%
Huntington Bancshares, Inc.^	\$525,000	6.21%	21/8/2029	541,240	0.00%
Huntington Bancshares, Inc.^	\$500,000	5.02%	17/5/2033	484,534	0.00%
Huntington Ingalls Industries, Inc.	\$425,000	3.48%	1/12/2027	401,874	0.00%
Huntington Ingalls Industries, Inc.	\$500,000	2.04%	16/8/2028	440,475	0.00%
Huntington National Bank^	\$1,500,000	4.55%	17/5/2028	1,449,470	0.01%
Huntington National Bank	\$150,000	5.65%	10/1/2030	151,682	0.00%
Huntsman International LLC	\$80,000	4.50%	1/5/2029	77,192	0.00%
Huntsman International LLC	\$200,000	2.95%	15/6/2031	170,115	0.00%
Hyatt Hotels Corp.	\$200,000	4.85%	15/3/2026	198,385	0.00%
Hyatt Hotels Corp.	\$300,000	5.75%	30/1/2027	306,649	0.00%
Hyatt Hotels Corp.	\$135,000	4.38%	15/9/2028	131,095	0.00%
Idaho Power Co.	\$180,000	4.20%	1/3/2048	153,000	0.00%
Idaho Power Co.	\$160,000	5.50%	15/3/2053	165,138	0.00%
IDEX Corp.	\$175,000	3.00%	1/5/2030	155,951	0.00%
IHC Health Services, Inc.	\$150,000	4.13%	15/5/2048	135,794	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Illinois State Toll Highway Authority	\$125,000	6.18%	1/1/2034	137,236	0.00%
Illinois Tool Works, Inc.	\$410,000	2.65%	15/11/2026	391,515	0.00%
Illinois Tool Works, Inc.	€400,000	0.63%	5/12/2027	406,500	0.00%
Illinois Tool Works, Inc.	€600,000	1.00%	5/6/2031	583,306	0.00%
Illinois Tool Works, Inc.	\$650,000	3.90%	1/9/2042	582,124	0.00%
Illumina, Inc.	\$400,000	5.80%	12/12/2025	402,806	0.00%
Illumina, Inc.	\$450,000	5.75%	13/12/2027	461,657	0.00%
Illumina, Inc.	\$190,000	2.55%	23/3/2031	160,464	0.00%
Indiana Finance Authority	\$200,000	3.05%	1/1/2051	151,385	0.00%
Indiana Michigan Power Co.	\$875,000	3.85%	15/5/2028	844,460	0.01%
Indiana Michigan Power Co.	\$200,000	4.55%	15/3/2046	179,134	0.00%
Indiana Michigan Power Co.	\$50,000	3.75%	1/7/2047	38,261	0.00%
Indiana Michigan Power Co.	\$125,000	4.25%	15/8/2048	105,259	0.00%
Indiana Michigan Power Co.	\$300,000	3.25%	1/5/2051	214,059	0.00%
Indiana Michigan Power Co.	\$175,000	5.63%	1/4/2053	184,173	0.00%
Indiana University Health, Inc. Obligated Group	\$100,000	3.97%	1/11/2048	86,036	0.00%
Indiana University Health, Inc. Obligated Group	\$200,000	2.85%	1/11/2051	137,042	0.00%
Indianapolis Power & Light Co.	\$230,000	5.65%	1/12/2032	238,425	0.00%
Indianapolis Power & Light Co.	\$75,000	4.05%	1/5/2046	61,556	0.00%
Ingersoll Rand, Inc.	\$500,000	5.40%	14/8/2028	515,321	0.00%
Ingersoll Rand, Inc.	\$500,000	5.70%	14/8/2033	529,021	0.00%
Ingredion, Inc.	\$250,000	3.20%	1/10/2026	239,235	0.00%
Ingredion, Inc.	\$125,000	2.90%	1/6/2030	111,485	0.00%
Ingredion, Inc.	\$150,000	3.90%	1/6/2050	111,051	0.00%
Inova Health System Foundation	\$250,000	4.07%	15/5/2052	218,189	0.00%
Integris Baptist Medical Center, Inc.	\$300,000	3.88%	15/8/2050	230,273	0.00%
Intel Corp.	\$1,000,000	3.40%	25/3/2025	983,221	0.01%
Intel Corp.	\$10,000	3.70%	29/7/2025	9,842	0.00%
Intel Corp.	\$195,000	2.60%	19/5/2026	186,648	0.00%
Intel Corp.	\$500,000	3.75%	5/8/2027	489,990	0.00%
Intel Corp.	\$1,000,000	4.88%	10/2/2028	1,016,726	0.01%
Intel Corp.	\$2,500,000	1.60%	12/8/2028	2,211,785	0.01%
Intel Corp.	\$300,000	4.00%	5/8/2029	295,375	0.00%
Intel Corp.	\$3,360,000	2.45%	15/11/2029	3,026,058	0.02%
Intel Corp.	\$500,000	3.90%	25/3/2030	484,668	0.00%
Intel Corp.	\$500,000	2.00%	12/8/2031	422,652	0.00%
Intel Corp.	\$275,000	4.15%	5/8/2032	268,931	0.00%
Intel Corp.	\$125,000	4.00%	15/12/2032	120,818	0.00%
Intel Corp.	\$1,000,000	5.20%	10/2/2033	1,044,829	0.01%
Intel Corp.	\$1,000,000	4.60%	25/3/2040	973,534	0.01%
Intel Corp.	\$500,000	2.80%	12/8/2041	375,372	0.00%
Intel Corp.	\$500,000	5.63%	10/2/2043	535,666	0.00%
Intel Corp.	\$600,000	4.10%	11/5/2047	522,935	0.00%
Intel Corp.	\$1,389,000	3.73%	8/12/2047	1,132,333	0.01%
Intel Corp.	\$435,000	3.25%	15/11/2049	323,579	0.00%
Intel Corp.	\$1,000,000	4.75%	25/3/2050	947,728	0.01%
Intel Corp.	\$500,000	3.05%	12/8/2051	353,702	0.00%
Intel Corp.	\$800,000	5.70%	10/2/2053	865,733	0.01%
Intel Corp.	\$355,000	3.10%	15/2/2060	245,061	0.00%
Intel Corp.	\$710,000	3.20%	12/8/2061	490,932	0.00%
Intel Corp.	\$275,000	5.05%	5/8/2062	271,844	0.00%
Intel Corp.	\$750,000	5.90%	10/2/2063	835,730	0.01%
Intercontinental Exchange, Inc.	\$530,000	3.65%	23/5/2025	519,896	0.00%
Intercontinental Exchange, Inc.	\$1,025,000	4.00%	15/9/2027	1,006,911	0.01%
Intercontinental Exchange, Inc.	\$250,000	3.10%	15/9/2027	238,228	0.00%
Intercontinental Exchange, Inc.	\$75,000	3.75%	21/9/2028	72,902	0.00%
Intercontinental Exchange, Inc.	\$660,000	4.35%	15/6/2029	657,358	0.00%
Intercontinental Exchange, Inc.	\$500,000	2.10%	15/6/2030	432,060	0.00%
Intercontinental Exchange, Inc.	\$1,675,000	1.85%	15/9/2032	1,343,997	0.01%
Intercontinental Exchange, Inc.	\$500,000	4.60%	15/3/2033	499,074	0.00%
Intercontinental Exchange, Inc.	\$175,000	4.25%	21/9/2048	157,084	0.00%
Intercontinental Exchange, Inc.	\$510,000	3.00%	15/6/2050	365,087	0.00%
Intercontinental Exchange, Inc.	\$350,000	4.95%	15/6/2052	350,114	0.00%
Intercontinental Exchange, Inc.	\$750,000	3.00%	15/9/2060	507,768	0.00%
Intercontinental Exchange, Inc.	\$330,000	5.20%	15/6/2062	337,812	0.00%
International Business Machines Corp.	\$275,000	4.50%	6/2/2026	274,110	0.00%
International Business Machines Corp.	\$475,000	3.45%	19/2/2026	462,867	0.00%
International Business Machines Corp.	\$900,000	3.30%	15/5/2026	874,200	0.01%
International Business Machines Corp.	\$250,000	3.30%	27/1/2027	240,938	0.00%
International Business Machines Corp.	\$430,000	1.70%	15/5/2027	392,462	0.00%
International Business Machines Corp.	\$275,000	4.50%	6/2/2028	276,541	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Business Machines Corp.	€700,000	0.30%	11/2/2028	696,591	0.01%
International Business Machines Corp.	\$245,000	3.50%	15/5/2029	233,730	0.00%
International Business Machines Corp.	\$1,500,000	1.95%	15/5/2030	1,289,891	0.01%
International Business Machines Corp.	€500,000	3.63%	6/2/2031	569,555	0.00%
International Business Machines Corp.	\$150,000	5.88%	29/11/2032	164,175	0.00%
International Business Machines Corp.	\$275,000	4.75%	6/2/2033	278,725	0.00%
International Business Machines Corp.	£500,000	4.88%	6/2/2038	632,649	0.00%
International Business Machines Corp.	\$1,045,000	4.15%	15/5/2039	949,151	0.01%
International Business Machines Corp.	\$175,000	5.60%	30/11/2039	185,701	0.00%
International Business Machines Corp.	€600,000	1.20%	11/2/2040	481,416	0.00%
International Business Machines Corp.	\$1,000,000	2.85%	15/5/2040	747,433	0.01%
International Business Machines Corp.	\$565,000	4.00%	20/6/2042	493,014	0.00%
International Business Machines Corp.	€639,000	4.00%	6/2/2043	733,953	0.01%
International Business Machines Corp.	\$1,025,000	4.25%	15/5/2049	900,474	0.01%
International Business Machines Corp.	\$100,000	5.10%	6/2/2053	100,570	0.00%
International Flavors & Fragrances, Inc.	\$25,000	1.23%	1/10/2025	23,139	0.00%
International Flavors & Fragrances, Inc.	€500,000	1.80%	25/9/2026	524,660	0.00%
International Flavors & Fragrances, Inc.	\$100,000	4.45%	26/9/2028	97,580	0.00%
International Flavors & Fragrances, Inc.	\$800,000	3.27%	15/11/2040	575,115	0.00%
International Flavors & Fragrances, Inc.	\$148,000	4.38%	1/6/2047	113,721	0.00%
International Paper Co.	\$230,000	5.00%	15/9/2035	229,988	0.00%
International Paper Co.	\$325,000	4.80%	15/6/2044	299,717	0.00%
International Paper Co.	\$1,115,000	4.35%	15/8/2048	1,001,869	0.01%
Interpublic Group of Cos, Inc.	\$87,000	4.20%	15/4/2024	86,460	0.00%
Interpublic Group of Cos, Inc.	\$480,000	3.38%	1/3/2041	365,893	0.00%
Interstate Power & Light Co.	\$706,000	3.25%	1/12/2024	691,301	0.01%
Interstate Power & Light Co.	\$250,000	4.10%	26/9/2028	242,929	0.00%
Interstate Power & Light Co.	\$100,000	3.60%	1/4/2029	94,792	0.00%
Interstate Power & Light Co.	\$75,000	6.25%	15/7/2039	81,020	0.00%
Interstate Power & Light Co.	\$150,000	3.70%	15/9/2046	114,612	0.00%
Interstate Power & Light Co.	\$295,000	3.10%	30/11/2051	200,543	0.00%
Intuit, Inc.	\$500,000	5.50%	15/9/2053	548,711	0.00%
Invesco Finance plc	\$160,000	5.38%	30/11/2043	158,622	0.00%
Invitation Homes Operating Partnership LP	\$500,000	2.30%	15/11/2028	445,193	0.00%
Invitation Homes Operating Partnership LP	\$270,000	2.00%	15/8/2031	214,673	0.00%
Invitation Homes Operating Partnership LP	\$500,000	2.70%	15/1/2034	401,182	0.00%
Iowa Health System	\$100,000	3.67%	15/2/2050	75,741	0.00%
IPALCO Enterprises, Inc.	\$185,000	4.25%	1/5/2030	171,222	0.00%
IQVIA, Inc.	\$475,000	6.25%	1/2/2029	496,035	0.00%
Israel Government AID Bond	\$175,000	5.50%	18/9/2033	192,544	0.00%
ITC Holdings Corp.	\$500,000	4.95%	22/9/2027	501,999	0.00%
ITC Holdings Corp.	\$65,000	3.35%	15/11/2027	61,783	0.00%
ITC Holdings Corp.	\$300,000	2.95%	14/5/2030	264,210	0.00%
ITC Holdings Corp.	\$115,000	5.30%	1/7/2043	111,054	0.00%
Jabil, Inc.	\$125,000	3.95%	12/1/2028	119,173	0.00%
Jabil, Inc.	\$200,000	3.60%	15/1/2030	180,835	0.00%
Jackson Financial, Inc.	\$625,000	3.13%	23/11/2031	524,836	0.00%
Jackson Financial, Inc.	\$450,000	4.00%	23/11/2051	320,144	0.00%
Jackson National Life Global Funding	\$300,000	1.75%	12/1/2025	287,298	0.00%
Jackson National Life Global Funding	\$100,000	3.88%	11/6/2025	97,081	0.00%
Jackson National Life Global Funding	\$800,000	5.25%	12/4/2028	779,545	0.01%
Jacobs Engineering Group, Inc.	\$500,000	5.90%	1/3/2033	510,508	0.00%
Janus Henderson US Holdings, Inc.	\$50,000	4.88%	1/8/2025	49,450	0.00%
JB Hunt Transport Services, Inc.	\$375,000	3.88%	1/3/2026	366,967	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	\$375,000	7.25%	15/11/2053	408,532	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$400,000	2.50%	15/1/2027	368,178	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$500,000	5.13%	1/2/2028	496,780	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$975,000	3.00%	15/5/2032	792,284	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$1,725,000	5.75%	1/4/2033	1,704,029	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$905,000	4.38%	2/2/2052	671,710	0.01%
Jefferies Financial Group, Inc.	\$1,100,000	4.85%	15/1/2027	1,095,424	0.01%
Jefferies Financial Group, Inc.	\$500,000	5.88%	21/7/2028	512,768	0.00%
Jefferies Financial Group, Inc.	\$560,000	4.15%	23/1/2030	525,977	0.00%
Jefferies Financial Group, Inc.	\$500,000	2.63%	15/10/2031	414,613	0.00%
Jefferies Financial Group, Inc.	\$300,000	2.75%	15/10/2032	246,279	0.00%
Jefferies Financial Group, Inc.	\$115,000	6.25%	15/1/2036	120,924	0.00%
Jefferies Financial Group, Inc.	\$50,000	6.50%	20/1/2043	52,747	0.00%
Jersey Central Power & Light Co.	\$275,000	4.30%	15/1/2026	269,142	0.00%
Jersey Central Power & Light Co.	\$400,000	2.75%	1/3/2032	339,232	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	\$163,421	2.75%	15/5/2032	137,944	0.00%
JetBlue 2020-1 Class A Pass Through Trust	\$401,845	4.00%	15/11/2032	366,112	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JM Smucker Co.	\$150,000	3.50%	15/3/2025	147,156	0.00%
JM Smucker Co.	\$245,000	3.38%	15/12/2027	233,050	0.00%
JM Smucker Co.	\$300,000	5.90%	15/11/2028	315,882	0.00%
JM Smucker Co.	\$415,000	6.20%	15/11/2033	452,685	0.00%
JM Smucker Co.	\$310,000	4.25%	15/3/2035	288,410	0.00%
JM Smucker Co.	\$300,000	6.50%	15/11/2043	334,615	0.00%
JM Smucker Co.	\$700,000	6.50%	15/11/2053	808,545	0.01%
JobsOhio Beverage System	\$40,000	3.99%	1/1/2029	39,286	0.00%
JobsOhio Beverage System	\$100,000	4.53%	1/1/2035	98,569	0.00%
JobsOhio Beverage System	\$250,000	2.83%	1/1/2038	203,440	0.00%
John Deere Capital Corp.	\$500,000	1.25%	10/1/2025	482,275	0.00%
John Deere Capital Corp.	\$878,000	3.45%	13/3/2025	864,662	0.01%
John Deere Capital Corp.	\$500,000	4.95%	6/6/2025	502,048	0.00%
John Deere Capital Corp.	\$400,000	3.40%	6/6/2025	393,616	0.00%
John Deere Capital Corp.	\$600,000	5.30%	8/9/2025	608,075	0.00%
John Deere Capital Corp.	\$400,000	4.05%	8/9/2025	396,480	0.00%
John Deere Capital Corp.	\$150,000	3.40%	11/9/2025	147,044	0.00%
John Deere Capital Corp.	\$250,000	4.80%	9/1/2026	251,362	0.00%
John Deere Capital Corp.	\$370,000	0.70%	15/1/2026	343,105	0.00%
John Deere Capital Corp.	\$450,000	5.05%	3/3/2026	456,737	0.00%
John Deere Capital Corp.	\$500,000	4.75%	8/6/2026	503,576	0.00%
John Deere Capital Corp.	\$200,000	1.05%	17/6/2026	184,244	0.00%
John Deere Capital Corp.	\$500,000	5.15%	8/9/2026	509,341	0.00%
John Deere Capital Corp.	\$525,000	1.70%	11/1/2027	484,811	0.00%
John Deere Capital Corp.	\$450,000	2.80%	8/9/2027	426,539	0.00%
John Deere Capital Corp.	\$500,000	4.15%	15/9/2027	496,797	0.00%
John Deere Capital Corp.	\$250,000	4.75%	20/1/2028	254,123	0.00%
John Deere Capital Corp.	\$275,000	4.90%	3/3/2028	280,098	0.00%
John Deere Capital Corp.	\$750,000	4.95%	14/7/2028	768,686	0.01%
John Deere Capital Corp.	\$225,000	3.45%	7/3/2029	215,810	0.00%
John Deere Capital Corp.	\$80,000	2.80%	18/7/2029	74,182	0.00%
John Deere Capital Corp.	\$500,000	4.70%	10/6/2030	507,727	0.00%
John Deere Capital Corp.	\$1,825,000	1.45%	15/1/2031	1,501,286	0.01%
John Deere Capital Corp.	\$625,000	4.35%	15/9/2032	623,053	0.00%
John Deere Cash Management Sarl	€200,000	2.20%	2/4/2032	208,560	0.00%
John Deere Financial, Inc.	CAD835,000	2.41%	14/1/2025	616,996	0.00%
John Deere Financial, Inc.	CAD1,305,000	1.34%	8/9/2027	898,284	0.01%
John Sevier Combined Cycle Generation LLC	\$40,624	4.63%	15/1/2042	38,164	0.00%
Johns Hopkins Health System Corp.	\$100,000	3.84%	15/5/2046	84,863	0.00%
Johns Hopkins University	\$200,000	4.71%	1/7/2032	204,200	0.00%
Johns Hopkins University	\$150,000	4.08%	1/7/2053	132,874	0.00%
Johnson & Johnson	\$534,000	2.63%	15/1/2025	522,586	0.00%
Johnson & Johnson	\$435,000	0.55%	1/9/2025	407,738	0.00%
Johnson & Johnson	\$800,000	2.45%	1/3/2026	769,159	0.01%
Johnson & Johnson	\$750,000	2.95%	3/3/2027	724,052	0.01%
Johnson & Johnson	\$150,000	4.38%	5/12/2033	154,250	0.00%
Johnson & Johnson	\$1,025,000	3.55%	1/3/2036	947,880	0.01%
Johnson & Johnson	\$2,175,000	3.63%	3/3/2037	2,006,498	0.01%
Johnson & Johnson	\$100,000	5.95%	15/8/2037	115,351	0.00%
Johnson & Johnson	\$200,000	3.40%	15/1/2038	177,208	0.00%
Johnson & Johnson	\$125,000	5.85%	15/7/2038	143,071	0.00%
Johnson & Johnson	\$125,000	4.50%	1/9/2040	124,675	0.00%
Johnson & Johnson	\$650,000	4.50%	5/12/2043	650,227	0.00%
Johnson & Johnson	\$1,210,000	3.70%	1/3/2046	1,058,119	0.01%
Johnson & Johnson	\$350,000	3.75%	3/3/2047	308,624	0.00%
Johnson Controls International plc	\$183,000	3.90%	14/2/2026	178,824	0.00%
Johnson Controls International plc	\$5,000	4.63%	2/7/2044	4,508	0.00%
Johnson Controls International plc	\$147,000	5.13%	14/9/2045	141,283	0.00%
Johnson Controls International plc	\$150,000	4.50%	15/2/2047	134,440	0.00%
Johnson Controls International plc	\$116,000	4.95%	2/7/2064	106,026	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€660,000	0.38%	15/9/2027	658,104	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€240,000	3.00%	15/9/2028	264,031	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$500,000	1.75%	15/9/2030	415,586	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$200,000	2.00%	16/9/2031	166,639	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€330,000	1.00%	15/9/2032	303,781	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2014	\$125,000	3.80%	15/7/2047	123,693	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	\$200,000	2.87%	15/8/2049	187,380	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$1,059,761	4.08%	15/2/2047	1,049,987	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	\$720,000	3.37%	15/11/2047	707,090	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	\$50,000	3.67%	15/11/2047	48,735	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$25,000	4.07%	15/11/2047	22,826	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMBB Commercial Mortgage Securities Trust 2014	\$125,000	3.49%	15/1/2048	121,855	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	\$100,000	3.82%	15/7/2048	95,716	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	\$965,389	3.80%	15/8/2048	927,347	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	\$75,000	3.23%	15/10/2048	72,312	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$200,000	3.72%	15/3/2050	188,917	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$625,000	3.49%	15/7/2050	579,274	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$100,000	3.74%	15/7/2050	89,343	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$2,275,000	3.45%	15/9/2050	2,072,879	0.01%
JPMDB Commercial Mortgage Securities Trust 2016	\$75,000	3.14%	15/6/2049	69,544	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	\$100,000	3.14%	15/12/2049	91,802	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	\$250,000	3.69%	15/3/2050	234,756	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	\$75,000	3.41%	15/10/2050	70,264	0.00%
JPMDB Commercial Mortgage Securities Trust 2017^	\$50,000	3.71%	15/10/2050	45,514	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	\$1,275,000	4.21%	15/6/2051	1,209,562	0.01%
JPMDB Commercial Mortgage Securities Trust 2018	\$425,000	4.42%	15/6/2051	391,474	0.00%
JPMorgan Chase & Co.	\$4,085,000	3.13%	23/1/2025	4,000,998	0.02%
JPMorgan Chase & Co.^	\$1,000,000	1.56%	10/12/2025	962,808	0.01%
JPMorgan Chase & Co.^	\$500,000	5.55%	15/12/2025	500,407	0.00%
JPMorgan Chase & Co.	\$1,655,000	3.30%	1/4/2026	1,601,126	0.01%
JPMorgan Chase & Co.^	\$2,500,000	2.08%	22/4/2026	2,395,838	0.01%
JPMorgan Chase & Co.^	£1,675,000	0.99%	28/4/2026	2,016,975	0.01%
JPMorgan Chase & Co.	\$900,000	2.95%	1/10/2026	858,182	0.01%
JPMorgan Chase & Co.	\$290,000	7.63%	15/10/2026	311,853	0.00%
JPMorgan Chase & Co.	\$735,000	4.13%	15/12/2026	720,764	0.01%
JPMorgan Chase & Co.^	\$5,669,000	3.96%	29/1/2027	5,537,861	0.03%
JPMorgan Chase & Co.^	\$690,000	1.04%	4/2/2027	633,871	0.00%
JPMorgan Chase & Co.^	€1,650,000	1.09%	11/3/2027	1,731,578	0.01%
JPMorgan Chase & Co.^	\$1,400,000	1.58%	22/4/2027	1,291,955	0.01%
JPMorgan Chase & Co.^	\$2,000,000	1.47%	22/9/2027	1,811,825	0.01%
JPMorgan Chase & Co.	\$250,000	4.25%	1/10/2027	247,265	0.00%
JPMorgan Chase & Co.	\$900,000	3.63%	1/12/2027	862,908	0.01%
JPMorgan Chase & Co.^	€2,150,000	0.39%	24/2/2028	2,163,729	0.01%
JPMorgan Chase & Co.^	CAD820,000	1.90%	5/3/2028	575,129	0.00%
JPMorgan Chase & Co.^	\$2,000,000	4.32%	26/4/2028	1,966,857	0.01%
JPMorgan Chase & Co.^	\$300,000	3.54%	1/5/2028	286,492	0.00%
JPMorgan Chase & Co.^	€1,600,000	1.64%	18/5/2028	1,669,542	0.01%
JPMorgan Chase & Co.^	\$305,000	4.85%	25/7/2028	305,028	0.00%
JPMorgan Chase & Co.^	\$1,750,000	3.51%	23/1/2029	1,656,711	0.01%
JPMorgan Chase & Co.^	\$600,000	4.01%	23/4/2029	577,452	0.00%
JPMorgan Chase & Co.^	\$2,000,000	2.07%	1/6/2029	1,773,165	0.01%
JPMorgan Chase & Co.^	\$725,000	4.20%	23/7/2029	704,320	0.01%
JPMorgan Chase & Co.^	\$1,000,000	5.30%	24/7/2029	1,014,709	0.01%
JPMorgan Chase & Co.^	€1,700,000	1.96%	23/3/2030	1,749,194	0.01%
JPMorgan Chase & Co.^	\$250,000	3.70%	6/5/2030	235,134	0.00%
JPMorgan Chase & Co.^	\$2,000,000	4.57%	14/6/2030	1,956,624	0.01%
JPMorgan Chase & Co.	\$100,000	8.75%	1/9/2030	120,428	0.00%
JPMorgan Chase & Co.^	\$1,500,000	2.74%	15/10/2030	1,333,863	0.01%
JPMorgan Chase & Co.^	\$1,295,000	4.49%	24/3/2031	1,263,057	0.01%
JPMorgan Chase & Co.^	\$2,000,000	2.52%	22/4/2031	1,730,827	0.01%
JPMorgan Chase & Co.^	\$1,950,000	2.96%	13/5/2031	1,715,282	0.01%
JPMorgan Chase & Co.^	\$900,000	1.76%	19/11/2031	730,781	0.01%
JPMorgan Chase & Co.^	\$2,350,000	2.58%	22/4/2032	1,988,876	0.01%
JPMorgan Chase & Co.^	\$800,000	2.96%	25/1/2033	685,041	0.01%
JPMorgan Chase & Co.^	\$1,400,000	4.59%	26/4/2033	1,349,910	0.01%
JPMorgan Chase & Co.^	\$2,300,000	4.91%	25/7/2033	2,274,442	0.01%
JPMorgan Chase & Co.^	\$900,000	5.72%	14/9/2033	930,752	0.01%
JPMorgan Chase & Co.^	\$1,900,000	5.35%	1/6/2034	1,930,832	0.01%
JPMorgan Chase & Co.^	\$1,165,000	6.25%	23/10/2034	1,263,602	0.01%
JPMorgan Chase & Co.^	\$1,025,000	3.88%	24/7/2038	908,767	0.01%
JPMorgan Chase & Co.^	\$1,750,000	3.11%	22/4/2041	1,352,678	0.01%
JPMorgan Chase & Co.	\$200,000	5.60%	15/7/2041	212,456	0.00%
JPMorgan Chase & Co.	\$100,000	5.40%	6/1/2042	103,676	0.00%
JPMorgan Chase & Co.^	\$825,000	3.16%	22/4/2042	640,169	0.00%
JPMorgan Chase & Co.	\$500,000	5.63%	16/8/2043	523,839	0.00%
JPMorgan Chase & Co.	\$340,000	4.85%	1/2/2044	333,547	0.00%
JPMorgan Chase & Co.^	\$455,000	4.26%	22/2/2048	403,471	0.00%
JPMorgan Chase & Co.^	\$700,000	4.03%	24/7/2048	596,804	0.00%
JPMorgan Chase & Co.^	\$2,300,000	3.96%	15/11/2048	1,934,516	0.01%
JPMorgan Chase & Co.^	\$1,130,000	3.90%	23/1/2049	940,245	0.01%
JPMorgan Chase & Co.^	\$1,310,000	3.11%	22/4/2051	942,520	0.01%
JPMorgan Chase & Co.^	\$1,375,000	3.33%	22/4/2052	1,031,073	0.01%

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Juniper Networks, Inc.	\$150,000	1.20%	10/12/2025	138,989	0.00%
Juniper Networks, Inc.	\$150,000	2.00%	10/12/2030	121,430	0.00%
Kaiser Foundation Hospitals	\$265,000	3.15%	1/5/2027	253,593	0.00%
Kaiser Foundation Hospitals	\$600,000	2.81%	1/6/2041	450,753	0.00%
Kaiser Foundation Hospitals	\$115,000	4.88%	1/4/2042	112,294	0.00%
Kaiser Foundation Hospitals	\$200,000	4.15%	1/5/2047	176,849	0.00%
Kaiser Foundation Hospitals	\$550,000	3.27%	1/11/2049	413,723	0.00%
Kaiser Foundation Hospitals	\$600,000	3.00%	1/6/2051	428,092	0.00%
Kansas Development Finance Authority	\$400,000	4.93%	15/4/2045	393,220	0.00%
Kellanova	\$100,000	4.30%	15/5/2028	98,997	0.00%
Kellanova	\$700,000	2.10%	1/6/2030	601,482	0.00%
Kellanova	\$108,000	4.50%	1/4/2046	96,786	0.00%
Kemper Corp.	\$200,000	3.80%	23/2/2032	169,022	0.00%
Kennametal, Inc.	\$250,000	4.63%	15/6/2028	243,905	0.00%
Kentucky Utilities Co.	\$315,000	5.13%	1/11/2040	307,428	0.00%
Kentucky Utilities Co.	\$205,000	4.38%	1/10/2045	177,402	0.00%
Kentucky Utilities Co.	\$295,000	3.30%	1/6/2050	215,733	0.00%
Kenvue, Inc.	\$925,000	5.50%	22/3/2025	932,779	0.01%
Kenvue, Inc.	\$275,000	5.35%	22/3/2026	279,708	0.00%
Kenvue, Inc.	\$950,000	5.05%	22/3/2028	973,374	0.01%
Kenvue, Inc.	\$500,000	5.00%	22/3/2030	517,154	0.00%
Kenvue, Inc.	\$1,700,000	4.90%	22/3/2033	1,750,814	0.01%
Kenvue, Inc.	\$300,000	5.10%	22/3/2043	312,052	0.00%
Kenvue, Inc.	\$825,000	5.05%	22/3/2053	853,571	0.01%
Kenvue, Inc.	\$250,000	5.20%	22/3/2063	261,609	0.00%
Keurig Dr Pepper, Inc.	\$48,000	4.42%	25/5/2025	47,519	0.00%
Keurig Dr Pepper, Inc.	\$100,000	3.40%	15/11/2025	97,230	0.00%
Keurig Dr Pepper, Inc.	\$125,000	3.43%	15/6/2027	120,488	0.00%
Keurig Dr Pepper, Inc.	\$450,000	2.25%	15/3/2031	384,475	0.00%
Keurig Dr Pepper, Inc.	\$1,000,000	4.05%	15/4/2032	962,531	0.01%
Keurig Dr Pepper, Inc.	\$875,000	4.50%	15/11/2045	793,353	0.01%
Keurig Dr Pepper, Inc.	\$100,000	4.42%	15/12/2046	88,759	0.00%
Keurig Dr Pepper, Inc.	\$400,000	4.50%	15/4/2052	365,942	0.00%
KeyBank NA	\$923,000	3.30%	1/6/2025	888,070	0.01%
KeyBank NA	\$250,000	4.15%	8/8/2025	242,592	0.00%
KeyBank NA	\$225,000	4.70%	26/1/2026	219,533	0.00%
KeyBank NA	\$500,000	5.85%	15/11/2027	499,886	0.00%
KeyBank NA	\$215,000	4.90%	8/8/2032	189,476	0.00%
KeyBank NA	\$250,000	5.00%	26/1/2033	233,596	0.00%
KeyCorp	\$905,000	4.15%	29/10/2025	882,998	0.01%
KeyCorp	\$425,000	2.25%	6/4/2027	382,647	0.00%
KeyCorp	\$200,000	4.10%	30/4/2028	188,180	0.00%
KeyCorp^	\$608,000	4.79%	1/6/2033	558,819	0.00%
Keysight Technologies, Inc.	\$125,000	4.60%	6/4/2027	124,648	0.00%
Keysight Technologies, Inc.	\$200,000	3.00%	30/10/2029	181,890	0.00%
KeySpan Gas East Corp.	\$150,000	2.74%	15/8/2026	139,751	0.00%
KeySpan Gas East Corp.	\$345,000	5.99%	6/3/2033	351,391	0.00%
KeySpan Gas East Corp.	\$300,000	3.59%	18/1/2052	206,383	0.00%
Kilroy Realty LP	\$150,000	3.45%	15/12/2024	146,333	0.00%
Kilroy Realty LP	\$150,000	4.38%	1/10/2025	146,027	0.00%
Kilroy Realty LP	\$200,000	4.75%	15/12/2028	190,533	0.00%
Kilroy Realty LP	\$50,000	4.25%	15/8/2029	46,049	0.00%
Kilroy Realty LP	\$160,000	3.05%	15/2/2030	136,119	0.00%
Kilroy Realty LP	\$250,000	2.50%	15/11/2032	189,654	0.00%
Kilroy Realty LP	\$500,000	2.65%	15/11/2033	379,438	0.00%
Kimberly-Clark Corp.	\$325,000	3.05%	15/8/2025	316,723	0.00%
Kimberly-Clark Corp.	\$250,000	2.75%	15/2/2026	241,651	0.00%
Kimberly-Clark Corp.	\$750,000	2.00%	2/11/2031	634,417	0.00%
Kimberly-Clark Corp.	\$500,000	3.20%	30/7/2046	382,861	0.00%
Kimco Realty OP LLC	\$180,000	2.80%	1/10/2026	169,679	0.00%
Kimco Realty OP LLC	\$225,000	3.80%	1/4/2027	216,130	0.00%
Kimco Realty OP LLC	\$200,000	2.25%	1/12/2031	163,261	0.00%
Kimco Realty OP LLC	\$500,000	4.60%	1/2/2033	482,414	0.00%
Kimco Realty OP LLC	\$80,000	4.25%	1/4/2045	64,988	0.00%
Kimco Realty OP LLC	\$200,000	4.45%	1/9/2047	166,334	0.00%
Kinder Morgan Energy Partners LP	\$20,000	7.40%	15/3/2031	22,378	0.00%
Kinder Morgan Energy Partners LP	\$195,000	5.80%	15/3/2035	198,794	0.00%
Kinder Morgan Energy Partners LP	\$160,000	6.50%	1/2/2037	168,556	0.00%
Kinder Morgan Energy Partners LP	\$350,000	6.95%	15/1/2038	384,709	0.00%
Kinder Morgan Energy Partners LP	\$175,000	6.50%	1/9/2039	184,279	0.00%
Kinder Morgan Energy Partners LP	\$100,000	7.50%	15/11/2040	112,876	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kinder Morgan Energy Partners LP	\$35,000	4.70%	1/11/2042	30,064	0.00%
Kinder Morgan Energy Partners LP	\$300,000	5.50%	1/3/2044	285,367	0.00%
Kinder Morgan Energy Partners LP	\$150,000	5.40%	1/9/2044	140,740	0.00%
Kinder Morgan, Inc.	\$500,000	1.75%	15/11/2026	460,042	0.00%
Kinder Morgan, Inc.	\$300,000	4.30%	1/3/2028	296,435	0.00%
Kinder Morgan, Inc.	\$300,000	2.00%	15/2/2031	249,271	0.00%
Kinder Morgan, Inc.	\$295,000	4.80%	1/2/2033	284,631	0.00%
Kinder Morgan, Inc.	\$260,000	5.30%	1/12/2034	258,843	0.00%
Kinder Morgan, Inc.	\$400,000	5.55%	1/6/2045	386,228	0.00%
Kinder Morgan, Inc.	\$340,000	5.05%	15/2/2046	304,292	0.00%
Kinder Morgan, Inc.	\$415,000	3.60%	15/2/2051	297,645	0.00%
Kinder Morgan, Inc.	\$300,000	5.45%	1/8/2052	288,137	0.00%
Kirby Corp.	\$300,000	4.20%	1/3/2028	289,391	0.00%
Kite Realty Group LP	\$205,000	4.00%	1/10/2026	193,884	0.00%
KKR Group Finance Co. III LLC	\$770,000	5.13%	1/6/2044	705,460	0.01%
KKR Group Finance Co. V LLC	€400,000	1.63%	22/5/2029	398,074	0.00%
KKR Group Finance Co. VI LLC	\$150,000	3.75%	1/7/2029	140,621	0.00%
KKR Group Finance Co. X LLC	\$525,000	3.25%	15/12/2051	361,229	0.00%
KLA Corp.	\$260,000	4.10%	15/3/2029	258,793	0.00%
KLA Corp.	\$400,000	4.65%	15/7/2032	408,937	0.00%
KLA Corp.	\$125,000	5.00%	15/3/2049	124,278	0.00%
KLA Corp.	\$175,000	3.30%	1/3/2050	133,755	0.00%
KLA Corp.	\$225,000	4.95%	15/7/2052	227,437	0.00%
KLA Corp.	\$925,000	5.25%	15/7/2062	960,391	0.01%
Kraft Heinz Foods Co.	\$775,000	3.88%	15/5/2027	760,248	0.01%
Kraft Heinz Foods Co.	€2,000,000	2.25%	25/5/2028	2,135,406	0.01%
Kraft Heinz Foods Co.	\$300,000	4.25%	1/3/2031	293,960	0.00%
Kraft Heinz Foods Co.	\$300,000	5.00%	15/7/2035	302,018	0.00%
Kraft Heinz Foods Co.	\$375,000	6.88%	26/1/2039	434,399	0.00%
Kraft Heinz Foods Co.	\$175,000	4.63%	1/10/2039	163,320	0.00%
Kraft Heinz Foods Co.	\$350,000	6.50%	9/2/2040	393,026	0.00%
Kraft Heinz Foods Co.	\$575,000	5.00%	4/6/2042	555,789	0.00%
Kraft Heinz Foods Co.	\$1,950,000	5.20%	15/7/2045	1,911,355	0.01%
Kraft Heinz Foods Co.	\$1,575,000	4.38%	1/6/2046	1,378,530	0.01%
Kraft Heinz Foods Co.	\$450,000	4.88%	1/10/2049	427,025	0.00%
Kraft Heinz Foods Co.	\$675,000	5.50%	1/6/2050	696,921	0.01%
Kroger Co.	\$300,000	2.65%	15/10/2026	283,689	0.00%
Kroger Co.	\$100,000	3.70%	1/8/2027	96,879	0.00%
Kroger Co.	\$100,000	2.20%	1/5/2030	85,629	0.00%
Kroger Co.	\$500,000	1.70%	15/1/2031	404,722	0.00%
Kroger Co.	\$325,000	7.50%	1/4/2031	373,091	0.00%
Kroger Co.	\$300,000	5.40%	15/7/2040	295,276	0.00%
Kroger Co.	\$100,000	5.00%	15/4/2042	93,808	0.00%
Kroger Co.	\$550,000	5.15%	1/8/2043	528,955	0.00%
Kroger Co.	\$125,000	3.88%	15/10/2046	98,437	0.00%
Kroger Co.	\$125,000	4.45%	1/2/2047	110,788	0.00%
Kroger Co.	\$100,000	4.65%	15/1/2048	89,756	0.00%
Kroger Co.	\$200,000	5.40%	15/1/2049	200,727	0.00%
Kroger Co.	\$675,000	3.95%	15/1/2050	552,043	0.00%
L3Harris Technologies, Inc.	\$100,000	3.85%	15/12/2026	98,064	0.00%
L3Harris Technologies, Inc.	\$600,000	5.40%	15/1/2027	612,626	0.00%
L3Harris Technologies, Inc.	\$225,000	1.80%	15/1/2031	185,123	0.00%
L3Harris Technologies, Inc.	\$750,000	5.40%	31/7/2033	780,305	0.01%
L3Harris Technologies, Inc.	\$250,000	4.85%	27/4/2035	247,476	0.00%
L3Harris Technologies, Inc.	\$300,000	6.15%	15/12/2040	328,576	0.00%
L3Harris Technologies, Inc.	\$200,000	5.05%	27/4/2045	197,715	0.00%
Laboratory Corp. of America Holdings	\$664,000	2.30%	1/12/2024	645,789	0.00%
Laboratory Corp. of America Holdings	\$331,000	3.60%	1/2/2025	325,388	0.00%
Laboratory Corp. of America Holdings	\$100,000	1.55%	1/6/2026	92,379	0.00%
Laboratory Corp. of America Holdings	\$250,000	3.60%	1/9/2027	241,328	0.00%
Laboratory Corp. of America Holdings	\$375,000	2.95%	1/12/2029	337,852	0.00%
Laboratory Corp. of America Holdings	\$200,000	2.70%	1/6/2031	172,650	0.00%
Lam Research Corp.	\$1,500,000	1.90%	15/6/2030	1,290,348	0.01%
Lam Research Corp.	\$1,000,000	2.88%	15/6/2050	713,713	0.01%
Lam Research Corp.	\$1,050,000	3.13%	15/6/2060	729,679	0.01%
Lazard Group LLC	\$165,000	3.75%	13/2/2025	161,518	0.00%
Lazard Group LLC	\$665,000	3.63%	1/3/2027	627,028	0.00%
Lazard Group LLC	\$175,000	4.50%	19/9/2028	170,162	0.00%
Lazard Group LLC	\$225,000	4.38%	11/3/2029	218,885	0.00%
LBJ Infrastructure Group LLC	\$225,000	3.80%	31/12/2057	154,603	0.00%
LC15 Commercial Mortgage Trust 2014	\$52,407	4.01%	10/4/2047	52,222	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
LC17 Commercial Mortgage Trust 2014	\$100,000	3.92%	10/10/2047	98,345	0.00%
LC19 Commercial Mortgage Trust 2015	\$50,000	3.18%	10/2/2048	48,347	0.00%
LC21 Commercial Mortgage Trust 2015	\$515,000	3.71%	10/7/2048	498,635	0.00%
LC23 Commercial Mortgage Trust 2015	\$100,000	3.77%	10/10/2048	96,586	0.00%
Lear Corp.	\$175,000	4.25%	15/5/2029	168,342	0.00%
Lear Corp.	\$150,000	3.50%	30/5/2030	134,253	0.00%
Lear Corp.	\$200,000	2.60%	15/1/2032	163,365	0.00%
Lear Corp.	\$305,000	5.25%	15/5/2049	281,941	0.00%
Lear Corp.	\$200,000	3.55%	15/1/2052	139,818	0.00%
Legg Mason, Inc.	\$100,000	4.75%	15/3/2026	99,654	0.00%
Legg Mason, Inc.	\$400,000	5.63%	15/1/2044	409,884	0.00%
Leggett & Platt, Inc.	\$295,000	3.50%	15/11/2027	278,571	0.00%
Leidos, Inc.	\$165,000	3.63%	15/5/2025	160,940	0.00%
Leidos, Inc.	\$225,000	4.38%	15/5/2030	215,272	0.00%
Leidos, Inc.	\$750,000	5.75%	15/3/2033	780,617	0.01%
Leland Stanford Junior University	\$825,000	3.65%	1/5/2048	711,264	0.01%
Lennar Corp.	\$500,000	4.75%	30/5/2025	497,087	0.00%
Lennar Corp.	\$330,000	4.75%	29/11/2027	330,030	0.00%
Lennox International, Inc.	\$100,000	1.35%	1/8/2025	94,131	0.00%
Lennox International, Inc.	\$500,000	5.50%	15/9/2028	513,973	0.00%
Liberty Mutual Group, Inc.	\$95,000	4.57%	1/2/2029	92,979	0.00%
Liberty Mutual Group, Inc.	\$220,000	3.95%	15/10/2050	167,034	0.00%
Liberty Mutual Group, Inc.	\$600,000	5.50%	15/6/2052	592,587	0.00%
Liberty Mutual Group, Inc.	\$750,000	3.95%	15/5/2060	542,135	0.00%
Lincoln National Corp.	\$606,000	3.35%	9/3/2025	590,628	0.00%
Lincoln National Corp.	\$500,000	3.80%	1/3/2028	480,146	0.00%
Lincoln National Corp.	\$240,000	3.05%	15/1/2030	212,085	0.00%
Lincoln National Corp.	\$150,000	6.30%	9/10/2037	158,649	0.00%
Lincoln National Corp.	\$100,000	7.00%	15/6/2040	112,496	0.00%
Lincoln National Corp.	\$100,000	4.35%	1/3/2048	79,893	0.00%
Linde, Inc.	\$400,000	4.80%	5/12/2024	399,109	0.00%
Linde, Inc.	\$210,000	2.65%	5/2/2025	204,873	0.00%
Linde, Inc.	€1,300,000	1.63%	1/12/2025	1,395,818	0.01%
Linde, Inc.	\$400,000	4.70%	5/12/2025	400,703	0.00%
Linde, Inc.	\$200,000	3.55%	7/11/2042	166,462	0.00%
Lockheed Martin Corp.	\$400,000	4.95%	15/10/2025	403,624	0.00%
Lockheed Martin Corp.	\$395,000	3.55%	15/1/2026	388,125	0.00%
Lockheed Martin Corp.	\$400,000	5.10%	15/11/2027	412,948	0.00%
Lockheed Martin Corp.	\$100,000	1.85%	15/6/2030	85,896	0.00%
Lockheed Martin Corp.	\$500,000	3.90%	15/6/2032	482,216	0.00%
Lockheed Martin Corp.	\$400,000	5.25%	15/1/2033	424,518	0.00%
Lockheed Martin Corp.	\$315,000	3.60%	1/3/2035	288,304	0.00%
Lockheed Martin Corp.	\$550,000	4.50%	15/5/2036	544,671	0.00%
Lockheed Martin Corp.	\$375,000	6.15%	1/9/2036	424,851	0.00%
Lockheed Martin Corp.	\$300,000	4.07%	15/12/2042	271,209	0.00%
Lockheed Martin Corp.	\$294,000	3.80%	1/3/2045	253,342	0.00%
Lockheed Martin Corp.	\$710,000	4.70%	15/5/2046	695,824	0.01%
Lockheed Martin Corp.	\$500,000	2.80%	15/6/2050	357,390	0.00%
Lockheed Martin Corp.	\$840,000	4.09%	15/9/2052	746,432	0.01%
Lockheed Martin Corp.	\$450,000	4.15%	15/6/2053	403,339	0.00%
Lockheed Martin Corp.	\$1,225,000	5.70%	15/11/2054	1,380,990	0.01%
Lockheed Martin Corp.	\$400,000	5.90%	15/11/2063	467,292	0.00%
Loews Corp.	\$65,000	6.00%	1/2/2035	70,838	0.00%
Loews Corp.	\$260,000	4.13%	15/5/2043	230,344	0.00%
Los Angeles Community College District	\$200,000	1.81%	1/8/2030	171,288	0.00%
Los Angeles Community College District	\$200,000	2.11%	1/8/2032	165,931	0.00%
Los Angeles Community College District	\$250,000	6.75%	1/8/2049	311,930	0.00%
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	\$115,000	5.74%	1/6/2039	121,323	0.00%
Los Angeles County Public Works Financing Authority	\$50,000	7.62%	1/8/2040	61,898	0.00%
Los Angeles Department of Water & Power	\$250,000	5.72%	1/7/2039	267,901	0.00%
Los Angeles Department of Water & Power	\$100,000	6.60%	1/7/2050	120,658	0.00%
Los Angeles Unified School District	\$100,000	5.76%	1/7/2029	103,915	0.00%
Los Angeles Unified School District	\$435,000	6.76%	1/7/2034	492,002	0.00%
Los Angeles Unified School District	\$400,000	5.75%	1/7/2034	426,000	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$184,690	5.08%	1/6/2031	186,055	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$300,000	4.15%	1/2/2033	290,065	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$150,000	5.05%	1/12/2034	152,277	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Louisiana Local Government Environmental Facilities & Community Development Auth	\$275,000	4.28%	1/2/2036	265,049	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$675,000	5.20%	1/12/2039	695,186	0.01%
Louisville Gas & Electric Co.	\$586,000	3.30%	1/10/2025	571,855	0.00%
Louisville Gas & Electric Co.	\$310,000	5.45%	15/4/2033	323,250	0.00%
Louisville Gas & Electric Co.	\$25,000	4.25%	1/4/2049	21,250	0.00%
Lowe's Cos, Inc.	\$500,000	4.40%	8/9/2025	496,744	0.00%
Lowe's Cos, Inc.	\$100,000	3.38%	15/9/2025	97,605	0.00%
Lowe's Cos, Inc.	\$1,675,000	2.50%	15/4/2026	1,595,803	0.01%
Lowe's Cos, Inc.	\$200,000	3.35%	1/4/2027	192,776	0.00%
Lowe's Cos, Inc.	\$300,000	3.10%	3/5/2027	287,557	0.00%
Lowe's Cos, Inc.	\$1,800,000	1.30%	15/4/2028	1,581,557	0.01%
Lowe's Cos, Inc.	\$290,000	1.70%	15/9/2028	256,592	0.00%
Lowe's Cos, Inc.	\$700,000	4.50%	15/4/2030	696,585	0.01%
Lowe's Cos, Inc.	\$700,000	1.70%	15/10/2030	582,022	0.00%
Lowe's Cos, Inc.	\$200,000	2.63%	1/4/2031	175,280	0.00%
Lowe's Cos, Inc.	\$625,000	3.75%	1/4/2032	584,529	0.00%
Lowe's Cos, Inc.	\$500,000	5.00%	15/4/2033	510,712	0.00%
Lowe's Cos, Inc.	\$450,000	5.15%	1/7/2033	462,580	0.00%
Lowe's Cos, Inc.	\$500,000	5.00%	15/4/2040	488,525	0.00%
Lowe's Cos, Inc.	\$290,000	2.80%	15/9/2041	211,657	0.00%
Lowe's Cos, Inc.	\$375,000	4.65%	15/4/2042	349,428	0.00%
Lowe's Cos, Inc.	\$125,000	4.25%	15/9/2044	102,506	0.00%
Lowe's Cos, Inc.	\$800,000	3.70%	15/4/2046	632,613	0.00%
Lowe's Cos, Inc.	\$675,000	4.05%	3/5/2047	556,759	0.00%
Lowe's Cos, Inc.	\$220,000	4.55%	5/4/2049	194,342	0.00%
Lowe's Cos, Inc.	\$300,000	3.00%	15/10/2050	204,319	0.00%
Lowe's Cos, Inc.	\$150,000	3.50%	1/4/2051	111,982	0.00%
Lowe's Cos, Inc.	\$405,000	5.63%	15/4/2053	426,948	0.00%
Lowe's Cos, Inc.	\$625,000	4.45%	1/4/2062	529,698	0.00%
Lowe's Cos, Inc.	\$495,000	5.80%	15/9/2062	523,149	0.00%
Lowe's Cos, Inc.	\$450,000	5.85%	1/4/2063	473,194	0.00%
LPL Holdings, Inc.	\$500,000	6.75%	17/11/2028	532,462	0.00%
LXP Industrial Trust	\$500,000	2.38%	1/10/2031	402,969	0.00%
LYB International Finance BV	\$60,000	5.25%	15/7/2043	57,412	0.00%
LYB International Finance II BV	€300,000	1.63%	17/9/2031	287,915	0.00%
LYB International Finance III LLC	\$687,000	1.25%	1/10/2025	641,900	0.00%
LYB International Finance III LLC	\$250,000	2.25%	1/10/2030	214,438	0.00%
LYB International Finance III LLC	\$1,400,000	3.38%	1/10/2040	1,075,802	0.01%
LYB International Finance III LLC	\$295,000	4.20%	15/10/2049	235,355	0.00%
LYB International Finance III LLC	\$525,000	4.20%	1/5/2050	419,611	0.00%
LYB International Finance III LLC	\$500,000	3.63%	1/4/2051	365,034	0.00%
LyondellBasell Industries NV	\$445,000	4.63%	26/2/2055	387,431	0.00%
M&T Bank Corp.^	\$175,000	4.55%	16/8/2028	168,791	0.00%
M&T Bank Corp.^	\$500,000	7.41%	30/10/2029	538,504	0.00%
M&T Bank Corp.^	\$1,000,000	5.05%	27/1/2034	947,381	0.01%
Macquarie Group Ltd.^	\$700,000	4.44%	21/6/2033	643,261	0.00%
Magellan Midstream Partners LP	\$250,000	5.00%	1/3/2026	249,452	0.00%
Magellan Midstream Partners LP	\$250,000	3.25%	1/6/2030	226,896	0.00%
Magellan Midstream Partners LP	\$220,000	5.15%	15/10/2043	206,064	0.00%
Magellan Midstream Partners LP	\$150,000	4.25%	15/9/2046	120,988	0.00%
Magellan Midstream Partners LP	\$200,000	4.20%	3/10/2047	158,865	0.00%
Magellan Midstream Partners LP	\$200,000	4.85%	1/2/2049	177,242	0.00%
Magellan Midstream Partners LP	\$380,000	3.95%	1/3/2050	290,930	0.00%
ManpowerGroup, Inc.	€150,000	1.75%	22/6/2026	160,284	0.00%
ManpowerGroup, Inc.	€1,000,000	3.50%	30/6/2027	1,106,011	0.01%
Manufacturers & Traders Trust Co.	\$250,000	5.40%	21/11/2025	248,973	0.00%
Marathon Oil Corp.	\$555,000	4.40%	15/7/2027	541,762	0.00%
Marathon Oil Corp.	\$45,000	6.80%	15/3/2032	48,728	0.00%
Marathon Oil Corp.	\$250,000	6.60%	1/10/2037	264,639	0.00%
Marathon Oil Corp.	\$325,000	5.20%	1/6/2045	288,291	0.00%
Marathon Petroleum Corp.	\$500,000	4.70%	1/5/2025	496,602	0.00%
Marathon Petroleum Corp.	\$1,190,000	5.13%	15/12/2026	1,203,655	0.01%
Marathon Petroleum Corp.	\$50,000	3.80%	1/4/2028	47,801	0.00%
Marathon Petroleum Corp.	\$360,000	6.50%	1/3/2041	387,669	0.00%
Marathon Petroleum Corp.	\$175,000	4.50%	1/4/2048	146,831	0.00%
Marathon Petroleum Corp.	\$420,000	5.00%	15/9/2054	369,371	0.00%
Markel Group, Inc.	\$475,000	3.50%	1/11/2027	452,245	0.00%
Markel Group, Inc.	\$300,000	3.35%	17/9/2029	274,967	0.00%
Markel Group, Inc.	\$100,000	5.00%	5/4/2046	90,786	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Markel Group, Inc.	\$200,000	4.30%	1/11/2047	163,152	0.00%
Markel Group, Inc.	\$120,000	5.00%	20/5/2049	111,259	0.00%
Markel Group, Inc.	\$150,000	4.15%	17/9/2050	121,948	0.00%
Markel Group, Inc.	\$205,000	3.45%	7/5/2052	146,518	0.00%
Marriott International, Inc.	\$400,000	3.75%	15/3/2025	393,131	0.00%
Marriott International, Inc.	\$600,000	3.13%	15/6/2026	576,161	0.00%
Marriott International, Inc.	\$125,000	4.00%	15/4/2028	121,028	0.00%
Marriott International, Inc.	\$115,000	4.65%	1/12/2028	114,491	0.00%
Marriott International, Inc.	\$525,000	4.63%	15/6/2030	516,197	0.00%
Marriott International, Inc.	\$365,000	2.85%	15/4/2031	316,577	0.00%
Marriott International, Inc.	\$1,250,000	3.50%	15/10/2032	1,114,571	0.01%
Mars, Inc.	\$1,000,000	0.88%	16/7/2026	912,103	0.01%
Mars, Inc.	\$215,000	3.20%	1/4/2030	198,586	0.00%
Mars, Inc.	\$450,000	4.65%	20/4/2031	451,383	0.00%
Mars, Inc.	\$1,000,000	1.63%	16/7/2032	793,834	0.01%
Mars, Inc.	\$240,000	3.60%	1/4/2034	218,353	0.00%
Mars, Inc.	\$215,000	3.88%	1/4/2039	188,596	0.00%
Mars, Inc.	\$100,000	3.95%	1/4/2044	85,055	0.00%
Mars, Inc.	\$525,000	3.95%	1/4/2049	442,836	0.00%
Mars, Inc.	\$300,000	2.45%	16/7/2050	187,225	0.00%
Mars, Inc.	\$225,000	4.13%	1/4/2054	192,393	0.00%
Mars, Inc.	\$200,000	4.20%	1/4/2059	171,827	0.00%
Marsh & McLennan Cos, Inc.	\$470,000	3.50%	10/3/2025	461,636	0.00%
Marsh & McLennan Cos, Inc.	\$100,000	3.75%	14/3/2026	98,093	0.00%
Marsh & McLennan Cos, Inc.	\$500,000	2.25%	15/11/2030	431,957	0.00%
Marsh & McLennan Cos, Inc.	\$200,000	2.38%	15/12/2031	170,399	0.00%
Marsh & McLennan Cos, Inc.	\$1,045,000	4.75%	15/3/2039	1,017,176	0.01%
Marsh & McLennan Cos, Inc.	\$35,000	4.35%	30/1/2047	31,413	0.00%
Marsh & McLennan Cos, Inc.	\$495,000	4.20%	1/3/2048	432,460	0.00%
Marsh & McLennan Cos, Inc.	\$200,000	2.90%	15/12/2051	134,543	0.00%
Marsh & McLennan Cos, Inc.	\$400,000	6.25%	1/11/2052	462,191	0.00%
Martin Marietta Materials, Inc.	\$150,000	3.45%	1/6/2027	143,601	0.00%
Martin Marietta Materials, Inc.	\$100,000	3.50%	15/12/2027	95,951	0.00%
Martin Marietta Materials, Inc.	\$425,000	2.50%	15/3/2030	374,653	0.00%
Martin Marietta Materials, Inc.	\$100,000	4.25%	15/12/2047	88,190	0.00%
Martin Marietta Materials, Inc.	\$625,000	3.20%	15/7/2051	464,392	0.00%
Marvell Technology, Inc.	\$100,000	4.88%	22/6/2028	99,596	0.00%
Marvell Technology, Inc.	\$750,000	2.95%	15/4/2031	655,410	0.00%
Maryland Health & Higher Educational Facilities Authority	\$100,000	3.05%	1/7/2040	78,192	0.00%
Maryland Health & Higher Educational Facilities Authority	\$100,000	3.20%	1/7/2050	72,377	0.00%
Masco Corp.	\$125,000	3.50%	15/11/2027	118,687	0.00%
Masco Corp.	\$500,000	2.00%	1/10/2030	413,416	0.00%
Masco Corp.	\$100,000	4.50%	15/5/2047	86,035	0.00%
Masco Corp.	\$500,000	3.13%	15/2/2051	350,336	0.00%
Mass General Brigham, Inc.	\$125,000	3.77%	1/7/2048	103,737	0.00%
Mass General Brigham, Inc.	\$150,000	3.19%	1/7/2049	110,385	0.00%
Mass General Brigham, Inc.	\$25,000	4.12%	1/7/2055	21,313	0.00%
Mass General Brigham, Inc.	\$300,000	3.34%	1/7/2060	214,496	0.00%
Massachusetts Electric Co.	\$820,000	1.73%	24/11/2030	649,958	0.00%
Massachusetts Electric Co.	\$245,000	4.00%	15/8/2046	190,240	0.00%
Massachusetts Institute of Technology	\$100,000	3.96%	1/7/2038	90,644	0.00%
Massachusetts Institute of Technology	\$125,000	2.99%	1/7/2050	93,691	0.00%
Massachusetts Institute of Technology	\$200,000	2.29%	1/7/2051	127,160	0.00%
Massachusetts Institute of Technology	\$200,000	5.60%	1/7/2111	230,676	0.00%
Massachusetts Institute of Technology	\$325,000	4.68%	1/7/2114	314,571	0.00%
Massachusetts Institute of Technology	\$275,000	3.89%	1/7/2116	218,211	0.00%
Massachusetts Mutual Life Insurance Co. ^	\$310,000	5.08%	15/2/2069	279,507	0.00%
Massachusetts Mutual Life Insurance Co.	\$913,000	3.73%	15/10/2070	625,889	0.00%
Massachusetts Mutual Life Insurance Co.	\$375,000	4.90%	1/4/2077	322,028	0.00%
Massachusetts School Building Authority	\$125,000	5.72%	15/8/2039	133,697	0.00%
Massachusetts School Building Authority	\$335,000	3.40%	15/10/2040	287,448	0.00%
Massachusetts School Building Authority	\$150,000	2.95%	15/5/2043	112,893	0.00%
Massachusetts Water Resources Authority	\$200,000	2.82%	1/8/2041	158,094	0.00%
MassMutual Global Funding II	\$200,000	4.15%	26/8/2025	197,856	0.00%
MassMutual Global Funding II	\$500,000	4.50%	10/4/2026	498,621	0.00%
MassMutual Global Funding II	\$200,000	1.20%	16/7/2026	182,685	0.00%
MassMutual Global Funding II	\$200,000	2.35%	14/1/2027	186,632	0.00%
MassMutual Global Funding II	\$900,000	5.05%	14/6/2028	912,707	0.01%
MassMutual Global Funding II	\$500,000	2.15%	9/3/2031	414,829	0.00%
MasTec, Inc.	\$550,000	4.50%	15/8/2028	516,946	0.00%
Mastercard, Inc.	\$400,000	2.00%	3/3/2025	387,765	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mastercard, Inc.	\$850,000	2.95%	21/11/2026	819,445	0.01%
Mastercard, Inc.	\$200,000	4.88%	9/3/2028	206,389	0.00%
Mastercard, Inc.	€1,200,000	1.00%	22/2/2029	1,217,626	0.01%
Mastercard, Inc.	\$2,005,000	2.95%	1/6/2029	1,887,665	0.01%
Mastercard, Inc.	\$1,500,000	1.90%	15/3/2031	1,282,063	0.01%
Mastercard, Inc.	\$500,000	2.00%	18/11/2031	422,406	0.00%
Mastercard, Inc.	\$100,000	3.80%	21/11/2046	87,652	0.00%
Mastercard, Inc.	\$650,000	3.95%	26/2/2048	582,797	0.00%
Mastercard, Inc.	\$1,150,000	3.65%	1/6/2049	972,875	0.01%
Mastercard, Inc.	\$1,200,000	2.95%	15/3/2051	890,855	0.01%
Mattel, Inc.	\$250,000	3.38%	1/4/2026	238,061	0.00%
Mattel, Inc.	\$250,000	3.75%	1/4/2029	228,545	0.00%
Mattel, Inc.	\$165,000	5.45%	1/11/2041	147,766	0.00%
Mayo Clinic	\$475,000	3.20%	15/11/2061	333,577	0.00%
McCormick & Co., Inc.	\$200,000	0.90%	15/2/2026	184,225	0.00%
McCormick & Co., Inc.	\$450,000	4.95%	15/4/2033	451,746	0.00%
McDonald's Corp.	CAD45,000	3.13%	4/3/2025	33,476	0.00%
McDonald's Corp.	\$400,000	3.38%	26/5/2025	392,223	0.00%
McDonald's Corp.	\$1,491,000	3.30%	1/7/2025	1,457,781	0.01%
McDonald's Corp.	\$25,000	1.45%	1/9/2025	23,677	0.00%
McDonald's Corp.	\$910,000	3.70%	30/1/2026	894,959	0.01%
McDonald's Corp.	€200,000	0.90%	15/6/2026	210,165	0.00%
McDonald's Corp.	\$425,000	3.50%	1/3/2027	413,789	0.00%
McDonald's Corp.	\$1,025,000	3.80%	1/4/2028	999,915	0.01%
McDonald's Corp.	€1,500,000	2.38%	31/5/2029	1,606,490	0.01%
McDonald's Corp.	\$275,000	2.63%	1/9/2029	251,716	0.00%
McDonald's Corp.	\$1,475,000	2.13%	1/3/2030	1,289,101	0.01%
McDonald's Corp.	€500,000	3.88%	20/2/2031	573,745	0.00%
McDonald's Corp.	€700,000	3.00%	31/5/2034	750,146	0.01%
McDonald's Corp.	€800,000	4.13%	28/11/2035	931,369	0.01%
McDonald's Corp.	\$300,000	4.70%	9/12/2035	296,157	0.00%
McDonald's Corp.	\$100,000	6.30%	15/10/2037	113,343	0.00%
McDonald's Corp.	\$200,000	6.30%	1/3/2038	227,440	0.00%
McDonald's Corp.	£700,000	3.75%	31/5/2038	794,165	0.01%
McDonald's Corp.	\$100,000	5.70%	1/2/2039	107,493	0.00%
McDonald's Corp.	\$265,000	3.70%	15/2/2042	224,061	0.00%
McDonald's Corp.	\$350,000	3.63%	1/5/2043	290,685	0.00%
McDonald's Corp.	\$200,000	4.60%	26/5/2045	188,782	0.00%
McDonald's Corp.	\$900,000	4.88%	9/12/2045	887,206	0.01%
McDonald's Corp.	\$325,000	4.45%	1/3/2047	298,435	0.00%
McDonald's Corp.	\$450,000	4.45%	1/9/2048	417,146	0.00%
McDonald's Corp.	\$850,000	4.20%	1/4/2050	755,284	0.01%
McDonald's Corp.	\$300,000	5.15%	9/9/2052	305,254	0.00%
McKesson Corp.	\$500,000	0.90%	3/12/2025	463,888	0.00%
McKesson Corp.	\$450,000	5.25%	15/2/2026	450,093	0.00%
McKesson Corp.	€900,000	1.63%	30/10/2026	957,315	0.01%
MDC Holdings, Inc.	\$450,000	2.50%	15/1/2031	369,095	0.00%
MDC Holdings, Inc.	\$150,000	3.97%	6/8/2061	97,953	0.00%
MedStar Health, Inc.	\$230,000	3.63%	15/8/2049	175,072	0.00%
Medtronic Global Holdings SCA	€1,500,000	0.00%	15/10/2025	1,566,095	0.01%
Medtronic Global Holdings SCA	€363,000	2.63%	15/10/2025	395,793	0.00%
Medtronic Global Holdings SCA	€410,000	1.13%	7/3/2027	428,110	0.00%
Medtronic Global Holdings SCA	\$500,000	4.25%	30/3/2028	498,193	0.00%
Medtronic Global Holdings SCA	€600,000	0.38%	15/10/2028	589,576	0.00%
Medtronic Global Holdings SCA	€340,000	3.13%	15/10/2031	376,877	0.00%
Medtronic Global Holdings SCA	\$500,000	4.50%	30/3/2033	500,028	0.00%
Medtronic Global Holdings SCA	€298,000	3.38%	15/10/2034	332,141	0.00%
Medtronic Global Holdings SCA	€500,000	1.38%	15/10/2040	404,936	0.00%
Medtronic Global Holdings SCA	€900,000	1.75%	2/7/2049	698,406	0.01%
Medtronic Global Holdings SCA	€300,000	1.63%	15/10/2050	225,557	0.00%
Medtronic, Inc.	\$999,000	4.38%	15/3/2035	975,662	0.01%
Medtronic, Inc.	\$149,000	4.63%	15/3/2045	145,120	0.00%
Memorial Health Services	\$125,000	3.45%	1/11/2049	94,719	0.00%
Memorial Sloan-Kettering Cancer Center	\$250,000	2.96%	1/1/2050	177,098	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	4.20%	1/7/2055	87,861	0.00%
Merck & Co., Inc.	\$480,000	0.75%	24/2/2026	445,047	0.00%
Merck & Co., Inc.	\$575,000	1.70%	10/6/2027	527,674	0.00%
Merck & Co., Inc.	\$500,000	4.05%	17/5/2028	498,465	0.00%
Merck & Co., Inc.	\$1,500,000	1.90%	10/12/2028	1,350,742	0.01%
Merck & Co., Inc.	\$600,000	3.40%	7/3/2029	576,158	0.00%
Merck & Co., Inc.	\$900,000	4.30%	17/5/2030	899,871	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Merck & Co., Inc.	\$350,000	1.45%	24/6/2030	292,802	0.00%
Merck & Co., Inc.	\$500,000	2.15%	10/12/2031	427,253	0.00%
Merck & Co., Inc.	\$500,000	4.50%	17/5/2033	503,565	0.00%
Merck & Co., Inc.	\$175,000	6.50%	1/12/2033	205,678	0.00%
Merck & Co., Inc.	€300,000	1.38%	2/11/2036	274,669	0.00%
Merck & Co., Inc.	\$200,000	3.90%	7/3/2039	181,959	0.00%
Merck & Co., Inc.	\$445,000	2.35%	24/6/2040	323,385	0.00%
Merck & Co., Inc.	\$430,000	3.60%	15/9/2042	365,067	0.00%
Merck & Co., Inc.	\$525,000	4.90%	17/5/2044	531,378	0.00%
Merck & Co., Inc.	\$450,000	3.70%	10/2/2045	382,848	0.00%
Merck & Co., Inc.	\$925,000	2.45%	24/6/2050	610,799	0.00%
Merck & Co., Inc.	\$1,000,000	2.75%	10/12/2051	688,872	0.01%
Merck & Co., Inc.	\$600,000	5.00%	17/5/2053	617,753	0.00%
Merck & Co., Inc.	\$1,050,000	2.90%	10/12/2061	703,451	0.01%
Merck & Co., Inc.	\$380,000	5.15%	17/5/2063	397,458	0.00%
Met Tower Global Funding	\$500,000	3.70%	13/6/2025	491,174	0.00%
Meta Platforms, Inc.	\$695,000	3.50%	15/8/2027	676,461	0.01%
Meta Platforms, Inc.	\$500,000	4.60%	15/5/2028	507,722	0.00%
Meta Platforms, Inc.	\$700,000	3.85%	15/8/2032	665,693	0.01%
Meta Platforms, Inc.	\$1,325,000	4.45%	15/8/2052	1,219,250	0.01%
Meta Platforms, Inc.	\$1,000,000	5.60%	15/5/2053	1,085,682	0.01%
Meta Platforms, Inc.	\$1,000,000	4.65%	15/8/2062	933,276	0.01%
Meta Platforms, Inc.	\$500,000	5.75%	15/5/2063	548,100	0.00%
Methodist Hospital	\$275,000	2.71%	1/12/2050	183,615	0.00%
MetLife Capital Trust IV	\$300,000	7.88%	15/12/2037	323,803	0.00%
MetLife, Inc.	\$100,000	3.00%	1/3/2025	97,797	0.00%
MetLife, Inc.	\$1,017,000	3.60%	13/11/2025	1,000,566	0.01%
MetLife, Inc.	\$685,000	4.55%	23/3/2030	689,611	0.01%
MetLife, Inc.	\$500,000	5.38%	15/7/2033	521,592	0.00%
MetLife, Inc.	\$120,000	6.38%	15/6/2034	134,723	0.00%
MetLife, Inc.	\$565,000	5.70%	15/6/2035	607,561	0.00%
MetLife, Inc.	\$450,000	6.40%	15/12/2036	464,108	0.00%
MetLife, Inc.	\$900,000	9.25%	8/4/2038	1,017,587	0.01%
MetLife, Inc.	\$325,000	4.13%	13/8/2042	288,534	0.00%
MetLife, Inc.	\$330,000	4.88%	13/11/2043	321,928	0.00%
MetLife, Inc.	\$612,000	4.72%	15/12/2044	575,289	0.00%
MetLife, Inc.	\$90,000	4.60%	13/5/2046	85,731	0.00%
MetLife, Inc.	\$1,450,000	5.00%	15/7/2052	1,441,456	0.01%
MetLife, Inc.	\$200,000	5.25%	15/1/2054	205,842	0.00%
Metropolitan Edison Co.	\$340,000	4.30%	15/1/2029	329,219	0.00%
Metropolitan Life Global Funding I	€600,000	1.75%	25/5/2025	647,044	0.00%
Metropolitan Life Global Funding I	\$500,000	4.05%	25/8/2025	493,323	0.00%
Metropolitan Life Global Funding I	\$450,000	5.00%	6/1/2026	451,621	0.00%
Metropolitan Life Global Funding I	\$675,000	3.45%	18/12/2026	650,721	0.00%
Metropolitan Life Global Funding I	\$300,000	3.00%	19/9/2027	281,275	0.00%
Metropolitan Life Global Funding I	£1,500,000	0.63%	8/12/2027	1,665,842	0.01%
Metropolitan Life Global Funding I	\$350,000	5.05%	6/1/2028	353,512	0.00%
Metropolitan Life Global Funding I	CAD360,000	1.95%	20/3/2028	248,460	0.00%
Metropolitan Life Global Funding I	\$1,000,000	4.30%	25/8/2029	971,835	0.01%
Metropolitan Life Global Funding I	£700,000	5.00%	10/1/2030	918,848	0.01%
Metropolitan Life Global Funding I	CAD1,490,000	3.39%	9/4/2030	1,070,141	0.01%
Metropolitan Life Global Funding I	\$150,000	2.95%	9/4/2030	133,416	0.00%
Metropolitan Life Global Funding I	€1,000,000	3.75%	5/12/2030	1,133,848	0.01%
Metropolitan Life Global Funding I	\$600,000	1.55%	7/1/2031	480,766	0.00%
Metropolitan Life Global Funding I	\$600,000	5.15%	28/3/2033	610,571	0.00%
Metropolitan Transportation Authority	\$300,000	6.67%	15/11/2039	330,282	0.00%
Metropolitan Transportation Authority	\$250,000	5.87%	15/11/2039	256,512	0.00%
Metropolitan Transportation Authority	\$200,000	7.34%	15/11/2039	248,126	0.00%
Metropolitan Transportation Authority	\$500,000	5.18%	15/11/2049	483,688	0.00%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	\$100,000	7.46%	1/10/2046	126,974	0.00%
Metropolitan Water Reclamation District of Greater Chicago	\$225,000	5.72%	1/12/2038	240,182	0.00%
Michigan Finance Authority	\$150,000	3.08%	1/12/2034	130,890	0.00%
Michigan Finance Authority	\$200,000	3.38%	1/12/2040	167,325	0.00%
Michigan State Building Authority	\$800,000	2.71%	15/10/2040	621,696	0.00%
Michigan State University	\$50,000	4.50%	15/8/2048	47,647	0.00%
Michigan State University	\$200,000	4.17%	15/8/2122	161,272	0.00%
Michigan Strategic Fund	\$125,000	3.23%	1/9/2047	97,403	0.00%
Micron Technology, Inc.	\$500,000	4.19%	15/2/2027	490,441	0.00%
Micron Technology, Inc.	\$500,000	2.70%	15/4/2032	419,692	0.00%
Micron Technology, Inc.	\$300,000	3.48%	1/11/2051	218,854	0.00%
Microsoft Corp.	\$1,640,000	2.70%	12/2/2025	1,604,750	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Microsoft Corp.	\$165,000	2.40%	8/8/2026	157,464	0.00%
Microsoft Corp.	\$640,000	3.40%	15/9/2026	623,755	0.00%
Microsoft Corp.	\$1,000,000	1.35%	15/9/2030	832,329	0.01%
Microsoft Corp.	\$1,075,000	3.50%	12/2/2035	1,019,193	0.01%
Microsoft Corp.	\$2,285,000	3.45%	8/8/2036	2,101,338	0.01%
Microsoft Corp.	\$525,000	4.10%	6/2/2037	515,633	0.00%
Microsoft Corp.	\$1,976,000	3.70%	8/8/2046	1,733,728	0.01%
Microsoft Corp.	\$200,000	4.50%	15/6/2047	196,164	0.00%
Microsoft Corp.	\$2,225,000	2.53%	1/6/2050	1,522,025	0.01%
Microsoft Corp.	\$600,000	2.50%	15/9/2050	405,939	0.00%
Microsoft Corp.	\$1,577,000	2.92%	17/3/2052	1,161,725	0.01%
Microsoft Corp.	\$1,991,000	2.68%	1/6/2060	1,336,329	0.01%
Microsoft Corp.	\$1,562,000	3.04%	17/3/2062	1,129,743	0.01%
Mid-America Apartments LP	\$15,000	4.00%	15/11/2025	14,731	0.00%
Mid-America Apartments LP	\$300,000	1.10%	15/9/2026	272,262	0.00%
Mid-America Apartments LP	\$200,000	3.60%	1/6/2027	193,126	0.00%
Mid-America Apartments LP	\$560,000	3.95%	15/3/2029	544,862	0.00%
Mid-America Apartments LP	\$95,000	2.75%	15/3/2030	83,281	0.00%
Mid-America Apartments LP	\$150,000	1.70%	15/2/2031	122,056	0.00%
MidAmerican Energy Co.	\$100,000	3.10%	1/5/2027	95,690	0.00%
MidAmerican Energy Co.	\$150,000	3.65%	15/4/2029	143,393	0.00%
MidAmerican Energy Co.	\$1,175,000	5.80%	15/10/2036	1,259,179	0.01%
MidAmerican Energy Co.	\$440,000	4.80%	15/9/2043	414,880	0.00%
MidAmerican Energy Co.	\$300,000	4.40%	15/10/2044	268,442	0.00%
MidAmerican Energy Co.	\$45,000	4.25%	15/7/2049	39,386	0.00%
MidAmerican Energy Co.	\$200,000	3.15%	15/4/2050	143,796	0.00%
MidAmerican Energy Co.	\$400,000	5.85%	15/9/2054	443,116	0.00%
Mid-Atlantic Interstate Transmission LLC	\$125,000	4.10%	15/5/2028	120,875	0.00%
Midwest Connector Capital Co. LLC	\$330,000	4.63%	1/4/2029	317,407	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$2,450,000	6.50%	20/6/2027	2,457,003	0.01%
Mississippi Power Co.	\$425,000	3.95%	30/3/2028	412,155	0.00%
Mississippi Power Co.	\$25,000	4.25%	15/3/2042	21,362	0.00%
Mississippi Power Co.	\$200,000	3.10%	30/7/2051	135,538	0.00%
Mohawk Industries, Inc.	\$500,000	5.85%	18/9/2028	518,275	0.00%
Mohawk Industries, Inc.	\$265,000	3.63%	15/5/2030	245,155	0.00%
Molson Coors Beverage Co.	\$950,000	3.00%	15/7/2026	909,648	0.01%
Molson Coors Beverage Co.	\$250,000	5.00%	1/5/2042	241,720	0.00%
Molson Coors Beverage Co.	\$875,000	4.20%	15/7/2046	746,726	0.01%
Molson Coors International LP	CAD150,000	3.44%	15/7/2026	110,736	0.00%
Mondelez International Holdings Netherlands BV	\$500,000	4.25%	15/9/2025	493,699	0.00%
Mondelez International Holdings Netherlands BV	€575,000	0.00%	22/9/2026	587,727	0.00%
Mondelez International Holdings Netherlands BV	\$1,150,000	1.25%	24/9/2026	1,046,993	0.01%
Mondelez International Holdings Netherlands BV	€1,500,000	0.25%	9/9/2029	1,427,272	0.01%
Mondelez International Holdings Netherlands BV	€500,000	0.88%	1/10/2031	468,235	0.00%
Mondelez International Holdings Netherlands BV	€600,000	1.25%	9/9/2041	469,395	0.00%
Mondelez International, Inc.	CAD184,000	3.25%	7/3/2025	136,825	0.00%
Mondelez International, Inc.	\$500,000	1.50%	4/5/2025	476,874	0.00%
Mondelez International, Inc.	\$685,000	2.63%	17/3/2027	645,901	0.00%
Mondelez International, Inc.	\$98,000	2.75%	13/4/2030	88,541	0.00%
Mondelez International, Inc.	\$325,000	3.00%	17/3/2032	288,393	0.00%
Mondelez International, Inc.	\$505,000	1.88%	15/10/2032	411,570	0.00%
Mondelez International, Inc.	\$150,000	2.63%	4/9/2050	100,698	0.00%
Monongahela Power Co.	\$280,000	5.40%	15/12/2043	274,063	0.00%
Moody's Corp.	€400,000	0.95%	25/2/2030	392,257	0.00%
Moody's Corp.	\$200,000	4.25%	8/8/2032	194,779	0.00%
Moody's Corp.	\$300,000	4.88%	17/12/2048	283,610	0.00%
Moody's Corp.	\$600,000	3.25%	20/5/2050	443,365	0.00%
Morgan Stanley	\$1,085,000	4.00%	23/7/2025	1,069,605	0.01%
Morgan Stanley	\$549,000	5.00%	24/11/2025	548,270	0.00%
Morgan Stanley	\$320,000	3.88%	27/1/2026	313,506	0.00%
Morgan Stanley^	\$2,000,000	2.19%	28/4/2026	1,920,830	0.01%
Morgan Stanley^	€1,100,000	2.10%	8/5/2026	1,187,503	0.01%
Morgan Stanley^	\$415,000	4.68%	17/7/2026	411,163	0.00%
Morgan Stanley	\$300,000	3.13%	27/7/2026	287,186	0.00%
Morgan Stanley	\$1,325,000	4.35%	8/9/2026	1,301,160	0.01%
Morgan Stanley^	\$500,000	6.14%	16/10/2026	509,128	0.00%
Morgan Stanley^	€1,800,000	1.34%	23/10/2026	1,908,301	0.01%
Morgan Stanley^	\$2,900,000	0.99%	10/12/2026	2,668,986	0.01%
Morgan Stanley	\$1,170,000	3.63%	20/1/2027	1,134,895	0.01%
Morgan Stanley^	\$800,000	5.05%	28/1/2027	800,676	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	£300,000	2.63%	9/3/2027	361,462	0.00%
Morgan Stanley	\$125,000	3.95%	23/4/2027	121,323	0.00%
Morgan Stanley^	\$1,300,000	1.59%	4/5/2027	1,197,488	0.01%
Morgan Stanley^	\$3,000,000	1.51%	20/7/2027	2,741,242	0.02%
Morgan Stanley^	CAD325,000	1.78%	4/8/2027	229,440	0.00%
Morgan Stanley^	€2,600,000	0.41%	29/10/2027	2,637,322	0.01%
Morgan Stanley^	\$1,425,000	2.48%	21/1/2028	1,322,545	0.01%
Morgan Stanley^	\$800,000	4.21%	20/4/2028	781,603	0.01%
Morgan Stanley^	\$735,000	3.59%	22/7/2028	701,483	0.01%
Morgan Stanley^	\$900,000	6.30%	18/10/2028	943,608	0.01%
Morgan Stanley^	\$500,000	5.12%	1/2/2029	502,001	0.00%
Morgan Stanley^	€1,000,000	4.66%	2/3/2029	1,146,918	0.01%
Morgan Stanley^	\$675,000	5.16%	20/4/2029	678,151	0.01%
Morgan Stanley^	\$1,000,000	5.45%	20/7/2029	1,018,924	0.01%
Morgan Stanley^	\$1,000,000	6.41%	1/11/2029	1,060,533	0.01%
Morgan Stanley^	\$4,275,000	2.70%	22/1/2031	3,744,770	0.02%
Morgan Stanley^	€2,484,000	0.50%	7/2/2031	2,272,496	0.01%
Morgan Stanley^	\$125,000	3.62%	1/4/2031	115,186	0.00%
Morgan Stanley^	\$600,000	1.79%	13/2/2032	478,747	0.00%
Morgan Stanley^	\$700,000	1.93%	28/4/2032	562,445	0.00%
Morgan Stanley^	€1,400,000	2.95%	7/5/2032	1,463,655	0.01%
Morgan Stanley^	\$1,400,000	2.24%	21/7/2032	1,143,971	0.01%
Morgan Stanley^	\$1,000,000	2.51%	20/10/2032	829,377	0.01%
Morgan Stanley^	\$800,000	4.89%	20/7/2033	780,218	0.01%
Morgan Stanley^	\$1,200,000	6.34%	18/10/2033	1,292,605	0.01%
Morgan Stanley^	£700,000	5.79%	18/11/2033	951,700	0.01%
Morgan Stanley^	€1,500,000	5.15%	25/1/2034	1,819,881	0.01%
Morgan Stanley^	\$1,300,000	5.25%	21/4/2034	1,298,658	0.01%
Morgan Stanley^	\$1,000,000	5.42%	21/7/2034	1,013,986	0.01%
Morgan Stanley^	\$1,000,000	6.63%	1/11/2034	1,107,939	0.01%
Morgan Stanley^	\$2,000,000	2.48%	16/9/2036	1,587,543	0.01%
Morgan Stanley^	\$750,000	5.95%	19/1/2038	759,435	0.01%
Morgan Stanley^	\$1,475,000	3.97%	22/7/2038	1,293,187	0.01%
Morgan Stanley^	\$1,700,000	3.22%	22/4/2042	1,312,770	0.01%
Morgan Stanley	\$15,000	6.38%	24/7/2042	17,373	0.00%
Morgan Stanley	\$1,441,000	4.30%	27/1/2045	1,301,409	0.01%
Morgan Stanley	\$900,000	4.38%	22/1/2047	811,212	0.01%
Morgan Stanley^	\$725,000	5.60%	24/3/2051	783,104	0.01%
Morgan Stanley^	\$1,500,000	2.80%	25/1/2052	1,000,655	0.01%
Morgan Stanley Bank NA	\$1,000,000	5.48%	16/7/2025	1,008,968	0.01%
Morgan Stanley Bank NA	\$450,000	4.75%	21/4/2026	449,748	0.00%
Morgan Stanley Bank NA	\$500,000	5.88%	30/10/2026	514,913	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	\$500,000	3.92%	15/10/2047	491,405	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	\$250,000	3.53%	15/12/2047	244,683	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$75,000	3.25%	15/2/2048	72,886	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$50,000	3.31%	15/4/2048	48,068	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$2,000,000	3.73%	15/5/2048	1,935,816	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$100,000	3.64%	15/10/2048	96,418	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$75,000	3.53%	15/10/2048	72,122	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$169,364	3.27%	15/1/2049	162,404	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$200,000	3.10%	15/11/2049	186,478	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$4,700,000	3.72%	15/12/2049	4,480,359	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$1,000,000	3.60%	15/5/2050	945,200	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$200,000	3.85%	15/5/2050	186,542	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$100,000	3.54%	15/11/2052	94,023	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$75,000	3.28%	15/11/2052	70,216	0.00%
Morgan Stanley Capital I Trust 2016	\$824,000	3.33%	15/3/2049	783,944	0.01%
Morgan Stanley Capital I Trust 2016	\$65,000	3.28%	15/11/2049	59,026	0.00%
Morgan Stanley Capital I Trust 2017	\$1,000,000	3.53%	15/6/2050	935,652	0.01%
Morgan Stanley Capital I Trust 2017	\$2,725,000	3.59%	15/12/2050	2,573,087	0.01%
Mosaic Co.	\$180,000	4.05%	15/11/2027	175,625	0.00%
Mosaic Co.	\$300,000	5.63%	15/11/2043	295,965	0.00%
Motorola Solutions, Inc.	\$165,000	4.60%	23/2/2028	164,132	0.00%
Motorola Solutions, Inc.	\$1,250,000	2.75%	24/5/2031	1,067,446	0.01%
Motorola Solutions, Inc.	\$100,000	5.50%	1/9/2044	99,425	0.00%
Mount Sinai Hospital	\$75,000	3.98%	1/7/2048	61,810	0.00%
Mount Sinai Hospital	\$180,000	3.74%	1/7/2049	138,644	0.00%
Mount Sinai Hospital	\$350,000	3.39%	1/7/2050	245,510	0.00%
MPLX LP	\$559,000	4.00%	15/2/2025	550,730	0.00%
MPLX LP	\$100,000	4.88%	1/6/2025	99,394	0.00%
MPLX LP	\$1,473,000	1.75%	1/3/2026	1,378,082	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MPLX LP	\$1,380,000	4.25%	1/12/2027	1,348,343	0.01%
MPLX LP	\$450,000	4.00%	15/3/2028	434,311	0.00%
MPLX LP	\$350,000	2.65%	15/8/2030	302,343	0.00%
MPLX LP	\$300,000	5.00%	1/3/2033	294,205	0.00%
MPLX LP	\$475,000	4.50%	15/4/2038	422,934	0.00%
MPLX LP	\$225,000	5.20%	1/3/2047	209,226	0.00%
MPLX LP	\$930,000	5.20%	1/12/2047	850,007	0.01%
MPLX LP	\$245,000	4.70%	15/4/2048	211,665	0.00%
MPLX LP	\$1,140,000	5.50%	15/2/2049	1,104,332	0.01%
MPLX LP	\$600,000	4.95%	14/3/2052	535,760	0.00%
MSCI, Inc.	\$500,000	3.63%	1/9/2030	452,502	0.00%
MSCI, Inc.	\$500,000	3.63%	1/11/2031	440,826	0.00%
MultiCare Health System	\$100,000	2.80%	15/8/2050	61,478	0.00%
Municipal Electric Authority of Georgia	\$308,000	6.66%	1/4/2057	358,850	0.00%
Municipal Electric Authority of Georgia	\$308,000	6.64%	1/4/2057	352,493	0.00%
Mutual of Omaha Cos Global Funding	\$760,000	5.80%	27/7/2026	775,329	0.01%
Mutual of Omaha Insurance Co.^	\$40,000	4.30%	15/7/2054	39,377	0.00%
Mylan, Inc.	\$875,000	4.55%	15/4/2028	850,311	0.01%
Mylan, Inc.	\$175,000	5.20%	15/4/2048	145,055	0.00%
Narragansett Electric Co.	\$50,000	3.40%	9/4/2030	45,613	0.00%
Nasdaq, Inc.	\$145,000	3.85%	30/6/2026	141,448	0.00%
Nasdaq, Inc.	€400,000	1.75%	28/3/2029	410,032	0.00%
Nasdaq, Inc.	€700,000	0.88%	13/2/2030	671,236	0.01%
Nasdaq, Inc.	€854,000	4.50%	15/2/2032	1,009,861	0.01%
Nasdaq, Inc.	€500,000	0.90%	30/7/2033	437,776	0.00%
Nasdaq, Inc.	\$170,000	2.50%	21/12/2040	118,147	0.00%
Nasdaq, Inc.	\$675,000	3.25%	28/4/2050	477,573	0.00%
Nasdaq, Inc.	\$400,000	3.95%	7/3/2052	317,269	0.00%
Nasdaq, Inc.	\$300,000	5.95%	15/8/2053	323,034	0.00%
Nasdaq, Inc.	\$500,000	6.10%	28/6/2063	542,740	0.00%
National Fuel Gas Co.	\$100,000	3.95%	15/9/2027	95,190	0.00%
National Fuel Gas Co.	\$200,000	4.75%	1/9/2028	193,883	0.00%
National Fuel Gas Co.	\$200,000	2.95%	1/3/2031	167,752	0.00%
National Grid North America, Inc.	€1,100,000	0.41%	20/1/2026	1,146,105	0.01%
National Grid North America, Inc.	€650,000	1.05%	20/1/2031	606,669	0.00%
National Grid USA	\$75,000	5.80%	1/4/2035	76,194	0.00%
National Health Investors, Inc.	\$240,000	3.00%	1/2/2031	192,772	0.00%
National Rural Utilities Cooperative Finance Corp.	\$2,000,000	2.85%	27/1/2025	1,948,313	0.01%
National Rural Utilities Cooperative Finance Corp.	\$602,000	3.25%	1/11/2025	584,873	0.00%
National Rural Utilities Cooperative Finance Corp.	\$210,000	4.45%	13/3/2026	209,606	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.40%	7/2/2028	95,835	0.00%
National Rural Utilities Cooperative Finance Corp.	\$200,000	4.80%	15/3/2028	202,456	0.00%
National Rural Utilities Cooperative Finance Corp.	\$75,000	3.90%	1/11/2028	72,609	0.00%
National Rural Utilities Cooperative Finance Corp.	\$225,000	3.70%	15/3/2029	213,805	0.00%
National Rural Utilities Cooperative Finance Corp.	\$260,000	2.40%	15/3/2030	225,419	0.00%
National Rural Utilities Cooperative Finance Corp.	\$450,000	2.75%	15/4/2032	382,244	0.00%
National Rural Utilities Cooperative Finance Corp.	\$600,000	4.40%	1/11/2048	525,002	0.00%
National Rural Utilities Cooperative Finance Corp.	\$195,000	4.30%	15/3/2049	170,028	0.00%
National Securities Clearing Corp.	\$400,000	1.50%	23/4/2025	383,036	0.00%
National Securities Clearing Corp.	\$100,000	0.75%	7/12/2025	92,534	0.00%
Nationwide Children's Hospital, Inc.	\$200,000	4.56%	1/11/2052	187,667	0.00%
Nationwide Financial Services, Inc.	\$300,000	6.75%	15/5/2037	292,549	0.00%
Nationwide Financial Services, Inc.	\$100,000	5.30%	18/11/2044	91,387	0.00%
Nationwide Financial Services, Inc.	\$515,000	3.90%	30/11/2049	408,120	0.00%
Nationwide Mutual Insurance Co.	\$225,000	9.38%	15/8/2039	297,878	0.00%
Nationwide Mutual Insurance Co.	\$100,000	4.95%	22/4/2044	86,207	0.00%
Nationwide Mutual Insurance Co.	\$630,000	4.35%	30/4/2050	506,844	0.00%
Nature Conservancy	\$150,000	3.96%	1/3/2052	131,952	0.00%
NBCUniversal Media LLC	\$975,000	4.45%	15/1/2043	892,613	0.01%
Nestle Finance International Ltd.	€800,000	3.50%	13/12/2027	912,658	0.01%
Nestle Finance International Ltd.	€1,000,000	3.00%	15/3/2028	1,126,991	0.01%
Nestle Finance International Ltd.	€1,000,000	3.25%	15/1/2031	1,136,802	0.01%
Nestle Finance International Ltd.	€800,000	3.75%	13/3/2033	948,507	0.01%
Nestle Finance International Ltd.	€400,000	3.38%	15/11/2034	457,085	0.00%
Nestle Holdings, Inc.	€700,000	0.88%	18/7/2025	745,833	0.01%
Nestle Holdings, Inc.	\$500,000	4.00%	12/9/2025	495,833	0.00%
Nestle Holdings, Inc.	\$450,000	5.25%	13/3/2026	457,339	0.00%
Nestle Holdings, Inc.	\$200,000	1.00%	15/9/2027	178,141	0.00%
Nestle Holdings, Inc.	\$500,000	4.13%	1/10/2027	497,241	0.00%
Nestle Holdings, Inc.	\$450,000	5.00%	14/3/2028	462,684	0.00%
Nestle Holdings, Inc.	\$675,000	3.63%	24/9/2028	656,705	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nestle Holdings, Inc.	CAD845,000	2.19%	26/1/2029	591,127	0.00%
Nestle Holdings, Inc.	\$500,000	4.25%	1/10/2029	499,022	0.00%
Nestle Holdings, Inc.	\$450,000	4.95%	14/3/2030	464,263	0.00%
Nestle Holdings, Inc.	\$500,000	1.25%	15/9/2030	413,691	0.00%
Nestle Holdings, Inc.	\$500,000	1.88%	14/9/2031	419,327	0.00%
Nestle Holdings, Inc.	\$300,000	4.85%	14/3/2033	307,713	0.00%
Nestle Holdings, Inc.	\$1,500,000	3.90%	24/9/2038	1,375,663	0.01%
Nestle Holdings, Inc.	\$1,000,000	2.63%	14/9/2051	685,748	0.01%
NetApp, Inc.	\$500,000	1.88%	22/6/2025	475,655	0.00%
Netflix, Inc.	\$3,000,000	5.38%	15/11/2029	3,098,428	0.02%
Netflix, Inc.	€1,000,000	3.88%	15/11/2029	1,141,178	0.01%
Netflix, Inc.	\$2,000,000	4.88%	15/6/2030	2,022,504	0.01%
Netflix, Inc.	€1,000,000	3.63%	15/6/2030	1,125,736	0.01%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	\$550,000	4.88%	15/4/2045	453,531	0.00%
Nevada Power Co.	\$880,000	3.70%	1/5/2029	844,978	0.01%
Nevada Power Co.	\$150,000	2.40%	1/5/2030	130,222	0.00%
Nevada Power Co.	\$135,000	3.13%	1/8/2050	93,562	0.00%
Nevada Power Co.	\$245,000	5.90%	1/5/2053	263,375	0.00%
Nevada Power Co.	\$190,000	6.00%	15/3/2054	208,489	0.00%
New Hampshire Business Finance Authority	\$150,000	3.30%	1/4/2032	118,935	0.00%
New Jersey Economic Development Authority	\$475,000	7.43%	15/2/2029	513,125	0.00%
New Jersey Transportation Trust Fund Authority	\$210,000	5.75%	15/12/2028	214,515	0.00%
New Jersey Transportation Trust Fund Authority	\$205,000	6.56%	15/12/2040	231,195	0.00%
New Jersey Transportation Trust Fund Authority	\$115,000	4.13%	15/6/2042	98,716	0.00%
New Jersey Turnpike Authority	\$275,000	7.41%	1/1/2040	343,872	0.00%
New Jersey Turnpike Authority	\$525,000	7.10%	1/1/2041	639,090	0.00%
New York & Presbyterian Hospital	\$200,000	4.02%	1/8/2045	172,385	0.00%
New York & Presbyterian Hospital	\$50,000	4.06%	1/8/2056	42,276	0.00%
New York & Presbyterian Hospital	\$500,000	2.61%	1/8/2060	297,422	0.00%
New York & Presbyterian Hospital	\$365,000	3.95%	1/8/2119	269,417	0.00%
New York City Municipal Water Finance Authority	\$155,000	5.75%	15/6/2041	170,230	0.00%
New York City Municipal Water Finance Authority	\$150,000	5.95%	15/6/2042	167,868	0.00%
New York City Municipal Water Finance Authority	\$200,000	5.44%	15/6/2043	211,725	0.00%
New York City Municipal Water Finance Authority	\$25,000	5.88%	15/6/2044	27,838	0.00%
New York City Transitional Finance Authority Future Tax Secured Revenue	\$300,000	5.51%	1/8/2037	309,814	0.00%
New York Life Global Funding	\$375,000	1.45%	14/1/2025	361,192	0.00%
New York Life Global Funding	\$1,000,000	0.85%	15/1/2026	924,015	0.01%
New York Life Global Funding	\$900,000	4.70%	2/4/2026	900,881	0.01%
New York Life Global Funding	\$300,000	1.15%	9/6/2026	274,913	0.00%
New York Life Global Funding	€500,000	0.25%	23/1/2027	511,134	0.00%
New York Life Global Funding	\$500,000	3.25%	7/4/2027	479,296	0.00%
New York Life Global Funding	£1,260,000	1.50%	15/7/2027	1,465,385	0.01%
New York Life Global Funding	\$3,400,000	4.85%	9/1/2028	3,426,652	0.02%
New York Life Global Funding	\$200,000	3.00%	10/1/2028	187,836	0.00%
New York Life Global Funding	CAD1,000,000	2.00%	17/4/2028	693,691	0.01%
New York Life Global Funding	AUD2,400,000	5.35%	19/9/2028	1,658,634	0.01%
New York Life Global Funding	\$750,000	1.20%	7/8/2030	601,682	0.00%
New York Life Insurance Co.	\$145,000	5.88%	15/5/2033	153,829	0.00%
New York Life Insurance Co.	\$30,000	6.75%	15/11/2039	34,671	0.00%
New York Life Insurance Co.	\$300,000	4.45%	15/5/2069	257,886	0.00%
New York State Electric & Gas Corp.	\$115,000	3.25%	1/12/2026	108,374	0.00%
New York State Electric & Gas Corp.	\$205,000	3.30%	15/9/2049	139,272	0.00%
New York State Thruway Authority	\$150,000	2.90%	1/1/2035	129,596	0.00%
New York State Thruway Authority	\$75,000	3.50%	1/1/2042	64,187	0.00%
New York State Urban Development Corp.	\$110,000	3.90%	15/3/2033	103,909	0.00%
New York State Urban Development Corp.	\$75,000	5.77%	15/3/2039	77,626	0.00%
Newmont Corp.	\$100,000	2.80%	1/10/2029	91,385	0.00%
Newmont Corp.	\$900,000	2.25%	1/10/2030	777,810	0.01%
Newmont Corp.	\$500,000	2.60%	15/7/2032	427,547	0.00%
Newmont Corp.	\$500,000	5.88%	1/4/2035	537,853	0.00%
Newmont Corp.	\$145,000	6.25%	1/10/2039	160,941	0.00%
Newmont Corp.	\$400,000	4.88%	15/3/2042	389,773	0.00%
Newmont Corp.	\$350,000	5.45%	9/6/2044	355,963	0.00%
NextEra Energy Capital Holdings, Inc.	\$700,000	6.05%	1/3/2025	706,308	0.01%
NextEra Energy Capital Holdings, Inc.	\$200,000	4.45%	20/6/2025	198,239	0.00%
NextEra Energy Capital Holdings, Inc.	\$1,000,000	5.75%	1/9/2025	1,010,490	0.01%
NextEra Energy Capital Holdings, Inc.	\$395,000	1.88%	15/1/2027	363,319	0.00%
NextEra Energy Capital Holdings, Inc.	\$520,000	3.55%	1/5/2027	501,186	0.00%
NextEra Energy Capital Holdings, Inc.	\$500,000	4.63%	15/7/2027	499,341	0.00%
NextEra Energy Capital Holdings, Inc.	\$1,015,000	4.90%	28/2/2028	1,024,052	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NextEra Energy Capital Holdings, Inc.	\$600,000	1.90%	15/6/2028	532,493	0.00%
NextEra Energy Capital Holdings, Inc.	\$125,000	3.50%	1/4/2029	118,263	0.00%
NextEra Energy Capital Holdings, Inc.	\$315,000	2.75%	1/11/2029	282,932	0.00%
NextEra Energy Capital Holdings, Inc.	\$550,000	5.00%	28/2/2030	556,135	0.00%
NextEra Energy Capital Holdings, Inc.	\$790,000	2.25%	1/6/2030	675,833	0.01%
NextEra Energy Capital Holdings, Inc.	\$410,000	2.44%	15/1/2032	343,811	0.00%
NextEra Energy Capital Holdings, Inc.	\$410,000	5.00%	15/7/2032	413,319	0.00%
NextEra Energy Capital Holdings, Inc.	\$410,000	5.05%	28/2/2033	411,774	0.00%
NextEra Energy Capital Holdings, Inc.	\$205,000	3.00%	15/1/2052	137,626	0.00%
NextEra Energy Capital Holdings, Inc.	\$455,000	5.25%	28/2/2053	446,063	0.00%
NextEra Energy Capital Holdings, Inc.^	\$220,000	4.80%	1/12/2077	190,760	0.00%
NextEra Energy Capital Holdings, Inc.^	\$200,000	5.65%	1/5/2079	187,346	0.00%
Niagara Mohawk Power Corp.	\$475,000	4.28%	15/12/2028	454,701	0.00%
Niagara Mohawk Power Corp.	\$500,000	1.96%	27/6/2030	415,476	0.00%
Niagara Mohawk Power Corp.	\$300,000	5.78%	16/9/2052	310,614	0.00%
NIKE, Inc.	\$850,000	2.38%	1/11/2026	807,012	0.01%
NIKE, Inc.	\$1,475,000	3.25%	27/3/2040	1,239,757	0.01%
NIKE, Inc.	\$200,000	3.88%	1/11/2045	176,137	0.00%
NIKE, Inc.	\$375,000	3.38%	1/11/2046	302,646	0.00%
NiSource, Inc.	\$1,200,000	3.49%	15/5/2027	1,155,901	0.01%
NiSource, Inc.	\$155,000	2.95%	1/9/2029	141,655	0.00%
NiSource, Inc.	\$655,000	3.60%	1/5/2030	611,109	0.00%
NiSource, Inc.	\$500,000	1.70%	15/2/2031	406,717	0.00%
NiSource, Inc.	\$96,000	5.95%	15/6/2041	100,140	0.00%
NiSource, Inc.	\$200,000	5.25%	15/2/2043	194,463	0.00%
NiSource, Inc.	\$425,000	4.80%	15/2/2044	390,748	0.00%
NiSource, Inc.	\$195,000	5.65%	1/2/2045	196,323	0.00%
NiSource, Inc.	\$285,000	4.38%	15/5/2047	246,011	0.00%
NiSource, Inc.	\$200,000	3.95%	30/3/2048	161,963	0.00%
NiSource, Inc.	\$145,000	5.00%	15/6/2052	135,725	0.00%
Nissan Motor Acceptance Co. LLC	\$450,000	2.75%	9/3/2028	396,931	0.00%
NNN, Inc.	\$200,000	4.00%	15/11/2025	195,899	0.00%
NNN, Inc.	\$250,000	3.50%	15/10/2027	236,125	0.00%
NNN, Inc.	\$150,000	4.30%	15/10/2028	145,283	0.00%
NNN, Inc.	\$150,000	2.50%	15/4/2030	129,351	0.00%
NNN, Inc.	\$500,000	5.60%	15/10/2033	516,936	0.00%
NNN, Inc.	\$100,000	4.80%	15/10/2048	88,095	0.00%
NNN, Inc.	\$300,000	3.50%	15/4/2051	219,826	0.00%
NNN, Inc.	\$480,000	3.00%	15/4/2052	314,207	0.00%
Nordson Corp.	\$250,000	5.80%	15/9/2033	265,674	0.00%
Norfolk Southern Corp.	\$50,000	3.65%	1/8/2025	48,974	0.00%
Norfolk Southern Corp.	\$150,000	3.15%	1/6/2027	143,386	0.00%
Norfolk Southern Corp.	\$450,000	3.80%	1/8/2028	438,253	0.00%
Norfolk Southern Corp.	\$300,000	2.55%	1/11/2029	269,578	0.00%
Norfolk Southern Corp.	\$950,000	3.00%	15/3/2032	844,914	0.01%
Norfolk Southern Corp.	\$350,000	5.55%	15/3/2034	370,238	0.00%
Norfolk Southern Corp.	\$500,000	4.84%	1/10/2041	483,317	0.00%
Norfolk Southern Corp.	\$355,000	4.45%	15/6/2045	318,261	0.00%
Norfolk Southern Corp.	\$150,000	4.65%	15/1/2046	138,357	0.00%
Norfolk Southern Corp.	\$25,000	4.15%	28/2/2048	21,564	0.00%
Norfolk Southern Corp.	\$125,000	4.10%	15/5/2049	106,419	0.00%
Norfolk Southern Corp.	\$120,000	3.40%	1/11/2049	90,732	0.00%
Norfolk Southern Corp.	\$500,000	3.05%	15/5/2050	355,813	0.00%
Norfolk Southern Corp.	\$5,000	4.05%	15/8/2052	4,223	0.00%
Norfolk Southern Corp.	\$300,000	4.55%	1/6/2053	274,462	0.00%
Norfolk Southern Corp.	\$706,000	3.16%	15/5/2055	496,698	0.00%
Norfolk Southern Corp.	\$350,000	5.95%	15/3/2064	390,033	0.00%
Norfolk Southern Corp.	\$200,000	4.10%	15/5/2121	151,554	0.00%
North Texas Tollway Authority	\$125,000	3.01%	1/1/2043	94,651	0.00%
North Texas Tollway Authority	\$240,000	6.72%	1/1/2049	292,380	0.00%
Northern Natural Gas Co.	\$460,000	4.30%	15/1/2049	384,274	0.00%
Northern States Power Co.	\$2,135,000	2.25%	1/4/2031	1,832,588	0.01%
Northern States Power Co.	\$125,000	6.20%	1/7/2037	137,408	0.00%
Northern States Power Co.	\$175,000	3.40%	15/8/2042	139,292	0.00%
Northern States Power Co.	\$50,000	4.00%	15/8/2045	41,606	0.00%
Northern States Power Co.	\$75,000	3.60%	15/5/2046	59,069	0.00%
Northern States Power Co.	\$240,000	2.90%	1/3/2050	168,237	0.00%
Northern States Power Co.	\$280,000	2.60%	1/6/2051	183,282	0.00%
Northern States Power Co.	\$170,000	3.20%	1/4/2052	125,600	0.00%
Northern States Power Co.	\$200,000	4.50%	1/6/2052	184,518	0.00%
Northern States Power Co.	\$500,000	5.10%	15/5/2053	506,666	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northern Trust Corp.	\$200,000	4.00%	10/5/2027	197,247	0.00%
Northern Trust Corp.	\$125,000	3.65%	3/8/2028	121,165	0.00%
Northern Trust Corp.^	\$75,000	3.38%	8/5/2032	69,368	0.00%
Northern Trust Corp.	\$815,000	6.13%	2/11/2032	875,174	0.01%
Northrop Grumman Corp.	\$100,000	3.20%	1/2/2027	96,205	0.00%
Northrop Grumman Corp.	\$1,000,000	3.25%	15/1/2028	956,197	0.01%
Northrop Grumman Corp.	\$1,700,000	4.40%	1/5/2030	1,690,624	0.01%
Northrop Grumman Corp.	\$40,000	7.75%	15/2/2031	46,611	0.00%
Northrop Grumman Corp.	\$450,000	4.70%	15/3/2033	453,876	0.00%
Northrop Grumman Corp.	\$500,000	5.15%	1/5/2040	507,522	0.00%
Northrop Grumman Corp.	\$100,000	4.75%	1/6/2043	95,746	0.00%
Northrop Grumman Corp.	\$725,000	5.25%	1/5/2050	746,807	0.01%
Northrop Grumman Corp.	\$450,000	4.95%	15/3/2053	446,436	0.00%
Northwell Healthcare, Inc.	\$75,000	3.98%	1/11/2046	60,400	0.00%
Northwell Healthcare, Inc.	\$225,000	4.26%	1/11/2047	190,622	0.00%
Northwell Healthcare, Inc.	\$375,000	3.81%	1/11/2049	285,282	0.00%
NorthWestern Corp.	\$180,000	4.18%	15/11/2044	149,067	0.00%
Northwestern Mutual Global Funding	\$600,000	4.00%	1/7/2025	592,826	0.00%
Northwestern Mutual Global Funding	\$600,000	4.35%	15/9/2027	591,334	0.00%
Northwestern Mutual Global Funding	\$300,000	1.70%	1/6/2028	263,785	0.00%
Northwestern Mutual Global Funding	\$510,000	4.90%	12/6/2028	511,989	0.00%
Northwestern Mutual Global Funding	€400,000	4.11%	15/3/2030	465,610	0.00%
Northwestern Mutual Life Insurance Co.	\$600,000	6.06%	30/3/2040	642,428	0.00%
Northwestern Mutual Life Insurance Co.	\$200,000	3.85%	30/9/2047	161,366	0.00%
Northwestern Mutual Life Insurance Co.	\$300,000	3.45%	30/3/2051	224,621	0.00%
Northwestern Mutual Life Insurance Co.	\$440,000	3.63%	30/9/2059	328,846	0.00%
Northwestern University	\$100,000	4.64%	1/12/2044	95,789	0.00%
Northwestern University	\$200,000	2.64%	1/12/2050	138,816	0.00%
Northwestern University	\$75,000	3.66%	1/12/2057	60,920	0.00%
NOV, Inc.	\$230,000	3.60%	1/12/2029	212,672	0.00%
NOV, Inc.	\$410,000	3.95%	1/12/2042	315,837	0.00%
Novant Health, Inc.	\$225,000	2.64%	1/11/2036	173,434	0.00%
Novant Health, Inc.	\$325,000	3.32%	1/11/2061	218,847	0.00%
NRG Energy, Inc.	\$200,000	2.00%	2/12/2025	187,107	0.00%
NRG Energy, Inc.	\$355,000	2.45%	2/12/2027	319,467	0.00%
NRG Energy, Inc.	\$200,000	4.45%	15/6/2029	188,883	0.00%
NRG Energy, Inc.	\$295,000	7.00%	15/3/2033	311,725	0.00%
NSTAR Electric Co.	\$100,000	3.20%	15/5/2027	96,586	0.00%
NSTAR Electric Co.	\$120,000	3.25%	15/5/2029	112,873	0.00%
NSTAR Electric Co.	\$500,000	4.55%	1/6/2052	456,445	0.00%
NSTAR Electric Co.	\$255,000	4.95%	15/9/2052	249,130	0.00%
Nucor Corp.	\$200,000	3.95%	23/5/2025	196,802	0.00%
Nucor Corp.	\$250,000	2.00%	1/6/2025	240,121	0.00%
Nucor Corp.	\$200,000	4.30%	23/5/2027	197,929	0.00%
Nucor Corp.	\$125,000	3.95%	1/5/2028	122,081	0.00%
Nucor Corp.	\$250,000	2.70%	1/6/2030	226,423	0.00%
Nucor Corp.	\$400,000	6.40%	1/12/2037	455,091	0.00%
Nucor Corp.	\$470,000	2.98%	15/12/2055	319,255	0.00%
Nuveen LLC	\$775,000	4.00%	1/11/2028	755,868	0.01%
NVIDIA Corp.	\$235,000	3.20%	16/9/2026	228,729	0.00%
NVIDIA Corp.	\$860,000	3.50%	1/4/2040	746,598	0.01%
NVIDIA Corp.	\$725,000	3.50%	1/4/2050	605,781	0.00%
NVIDIA Corp.	\$650,000	3.70%	1/4/2060	545,788	0.00%
NYU Langone Hospitals	\$100,000	4.78%	1/7/2044	94,051	0.00%
NYU Langone Hospitals	\$110,000	4.37%	1/7/2047	98,266	0.00%
NYU Langone Hospitals	\$500,000	3.38%	1/7/2055	354,155	0.00%
Oaktree Specialty Lending Corp.	\$250,000	2.70%	15/1/2027	223,666	0.00%
Oaktree Specialty Lending Corp.	\$120,000	7.10%	15/2/2029	123,652	0.00%
Occidental Petroleum Corp.	\$245,000	5.88%	1/9/2025	246,751	0.00%
Occidental Petroleum Corp.	\$185,000	5.50%	1/12/2025	185,440	0.00%
Occidental Petroleum Corp.	\$345,000	5.55%	15/3/2026	347,830	0.00%
Occidental Petroleum Corp.	\$195,000	8.50%	15/7/2027	212,776	0.00%
Occidental Petroleum Corp.	\$1,100,000	6.63%	1/9/2030	1,170,959	0.01%
Occidental Petroleum Corp.	\$1,300,000	6.45%	15/9/2036	1,378,890	0.01%
Occidental Petroleum Corp.	\$995,000	6.60%	15/3/2046	1,075,379	0.01%
Oglethorpe Power Corp.	\$125,000	5.95%	1/11/2039	127,889	0.00%
Oglethorpe Power Corp.	\$525,000	5.38%	1/11/2040	505,404	0.00%
Oglethorpe Power Corp.	\$200,000	4.50%	1/4/2047	169,838	0.00%
Oglethorpe Power Corp.	\$235,000	5.05%	1/10/2048	216,454	0.00%
Ohio Power Co.	\$500,000	5.00%	1/6/2033	503,379	0.00%
Ohio Power Co.	\$150,000	4.15%	1/4/2048	125,571	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ohio Power Co.	\$140,000	4.00%	1/6/2049	114,328	0.00%
Ohio Power Co.	\$425,000	2.90%	1/10/2051	288,637	0.00%
Ohio State University	\$450,000	4.80%	1/6/2111	428,452	0.00%
Ohio Turnpike & Infrastructure Commission	\$125,000	3.22%	15/2/2048	94,407	0.00%
OhioHealth Corp.	\$500,000	2.30%	15/11/2031	418,507	0.00%
OhioHealth Corp.	\$500,000	2.83%	15/11/2041	370,279	0.00%
OhioHealth Corp.	\$125,000	3.04%	15/11/2050	92,114	0.00%
Oklahoma Development Finance Authority	\$176,414	3.88%	1/5/2037	170,051	0.00%
Oklahoma Development Finance Authority	\$200,000	4.38%	1/11/2045	190,178	0.00%
Oklahoma Development Finance Authority	\$150,000	5.09%	1/2/2052	154,681	0.00%
Oklahoma Development Finance Authority	\$200,000	4.71%	1/5/2052	195,182	0.00%
Oklahoma Gas & Electric Co.	\$100,000	3.80%	15/8/2028	96,794	0.00%
Oklahoma Gas & Electric Co.	\$150,000	3.25%	1/4/2030	136,966	0.00%
Oklahoma Gas & Electric Co.	\$200,000	5.40%	15/1/2033	208,873	0.00%
Oklahoma Gas & Electric Co.	\$50,000	4.15%	1/4/2047	41,910	0.00%
Oklahoma Gas & Electric Co.	\$230,000	3.85%	15/8/2047	181,879	0.00%
Oklahoma Gas & Electric Co.	\$130,000	5.60%	1/4/2053	136,410	0.00%
Old Republic International Corp.	\$215,000	3.88%	26/8/2026	207,136	0.00%
Old Republic International Corp.	\$195,000	3.85%	11/6/2051	143,080	0.00%
Omega Healthcare Investors, Inc.	\$282,000	4.50%	15/1/2025	277,371	0.00%
Omega Healthcare Investors, Inc.	\$300,000	5.25%	15/1/2026	298,258	0.00%
Omega Healthcare Investors, Inc.	\$425,000	4.50%	1/4/2027	407,970	0.00%
Omega Healthcare Investors, Inc.	\$230,000	4.75%	15/1/2028	221,950	0.00%
Omega Healthcare Investors, Inc.	\$306,000	3.63%	1/10/2029	270,855	0.00%
Omega Healthcare Investors, Inc.	\$470,000	3.38%	1/2/2031	398,796	0.00%
Omnicom Capital Holdings plc	£300,000	2.25%	22/11/2033	307,678	0.00%
Omnicom Finance Holdings plc	€800,000	0.80%	8/7/2027	816,498	0.01%
Omnicom Finance Holdings plc	€200,000	1.40%	8/7/2031	197,866	0.00%
Omnicom Group, Inc.	\$380,000	2.45%	30/4/2030	330,420	0.00%
Omnicom Group, Inc.	\$280,000	2.60%	1/8/2031	240,603	0.00%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$905,000	3.60%	15/4/2026	882,156	0.01%
Oncor Electric Delivery Co. LLC	\$75,000	2.95%	1/4/2025	73,167	0.00%
Oncor Electric Delivery Co. LLC	\$500,000	0.55%	1/10/2025	465,308	0.00%
Oncor Electric Delivery Co. LLC	\$500,000	4.30%	15/5/2028	493,792	0.00%
Oncor Electric Delivery Co. LLC	\$50,000	3.70%	15/11/2028	48,307	0.00%
Oncor Electric Delivery Co. LLC	\$200,000	5.75%	15/3/2029	211,036	0.00%
Oncor Electric Delivery Co. LLC	\$480,000	2.75%	15/5/2030	430,833	0.00%
Oncor Electric Delivery Co. LLC	\$365,000	7.00%	1/5/2032	417,181	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	4.55%	15/9/2032	99,084	0.00%
Oncor Electric Delivery Co. LLC	\$245,000	7.25%	15/1/2033	285,569	0.00%
Oncor Electric Delivery Co. LLC	\$500,000	5.65%	15/11/2033	533,353	0.00%
Oncor Electric Delivery Co. LLC	\$245,000	5.25%	30/9/2040	250,226	0.00%
Oncor Electric Delivery Co. LLC	\$52,000	5.30%	1/6/2042	55,599	0.00%
Oncor Electric Delivery Co. LLC	\$125,000	3.75%	1/4/2045	103,536	0.00%
Oncor Electric Delivery Co. LLC	\$75,000	3.80%	30/9/2047	60,538	0.00%
Oncor Electric Delivery Co. LLC	\$15,000	4.10%	15/11/2048	13,023	0.00%
Oncor Electric Delivery Co. LLC	\$550,000	3.80%	1/6/2049	451,618	0.00%
Oncor Electric Delivery Co. LLC	\$540,000	3.10%	15/9/2049	387,775	0.00%
Oncor Electric Delivery Co. LLC	\$145,000	3.70%	15/5/2050	117,498	0.00%
Oncor Electric Delivery Co. LLC	\$340,000	4.95%	15/9/2052	334,177	0.00%
Oncor Electric Delivery Co. LLC	\$88,000	5.35%	1/10/2052	91,353	0.00%
ONE Gas, Inc.	\$100,000	2.00%	15/5/2030	85,031	0.00%
ONE Gas, Inc.	\$225,000	4.66%	1/2/2044	203,915	0.00%
ONE Gas, Inc.	\$255,000	4.50%	1/11/2048	225,113	0.00%
ONEOK Partners LP	\$250,000	6.65%	1/10/2036	272,271	0.00%
ONEOK Partners LP	\$325,000	6.85%	15/10/2037	358,445	0.00%
ONEOK Partners LP	\$115,000	6.13%	1/2/2041	120,053	0.00%
ONEOK Partners LP	\$220,000	6.20%	15/9/2043	231,249	0.00%
ONEOK, Inc.	\$1,242,000	5.85%	15/1/2026	1,261,550	0.01%
ONEOK, Inc.	\$300,000	4.00%	13/7/2027	291,336	0.00%
ONEOK, Inc.	\$580,000	4.55%	15/7/2028	572,726	0.00%
ONEOK, Inc.	\$295,000	3.40%	1/9/2029	271,786	0.00%
ONEOK, Inc.	\$610,000	6.05%	1/9/2033	645,637	0.00%
ONEOK, Inc.	\$660,000	4.95%	13/7/2047	591,395	0.00%
ONEOK, Inc.	\$150,000	5.20%	15/7/2048	140,758	0.00%
ONEOK, Inc.	\$335,000	4.45%	1/9/2049	281,132	0.00%
ONEOK, Inc.	\$445,000	4.50%	15/3/2050	373,029	0.00%
ONEOK, Inc.	\$200,000	7.15%	15/1/2051	229,563	0.00%
ONEOK, Inc.	\$715,000	6.63%	1/9/2053	801,653	0.01%
Oracle Corp.	\$1,160,000	2.50%	1/4/2025	1,123,578	0.01%
Oracle Corp.	\$675,000	2.95%	15/5/2025	655,659	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	\$300,000	5.80%	10/11/2025	304,913	0.00%
Oracle Corp.	\$1,855,000	1.65%	25/3/2026	1,729,651	0.01%
Oracle Corp.	\$1,227,000	2.65%	15/7/2026	1,163,922	0.01%
Oracle Corp.	\$2,245,000	2.80%	1/4/2027	2,117,916	0.01%
Oracle Corp.	\$100,000	3.25%	15/11/2027	94,996	0.00%
Oracle Corp.	\$750,000	2.30%	25/3/2028	683,088	0.01%
Oracle Corp.	\$300,000	6.15%	9/11/2029	322,480	0.00%
Oracle Corp.	\$1,875,000	2.95%	1/4/2030	1,692,276	0.01%
Oracle Corp.	\$980,000	2.88%	25/3/2031	867,866	0.01%
Oracle Corp.	\$500,000	4.90%	6/2/2033	497,636	0.00%
Oracle Corp.	\$825,000	3.90%	15/5/2035	734,536	0.01%
Oracle Corp.	\$625,000	3.85%	15/7/2036	544,866	0.00%
Oracle Corp.	\$1,200,000	3.80%	15/11/2037	1,021,139	0.01%
Oracle Corp.	\$844,000	6.13%	8/7/2039	899,214	0.01%
Oracle Corp.	\$955,000	3.60%	1/4/2040	763,737	0.01%
Oracle Corp.	\$585,000	5.38%	15/7/2040	575,757	0.00%
Oracle Corp.	\$1,460,000	3.65%	25/3/2041	1,160,824	0.01%
Oracle Corp.	\$940,000	4.13%	15/5/2045	769,962	0.01%
Oracle Corp.	\$1,070,000	4.00%	15/7/2046	858,242	0.01%
Oracle Corp.	\$700,000	4.00%	15/11/2047	556,374	0.00%
Oracle Corp.	\$2,460,000	3.60%	1/4/2050	1,821,919	0.01%
Oracle Corp.	\$1,100,000	3.95%	25/3/2051	864,630	0.01%
Oracle Corp.	\$1,000,000	5.55%	6/2/2053	1,001,593	0.01%
Oracle Corp.	\$825,000	4.38%	15/5/2055	685,224	0.01%
Oracle Corp.	\$1,360,000	3.85%	1/4/2060	989,664	0.01%
Oracle Corp.	\$400,000	4.10%	25/3/2061	305,652	0.00%
Oregon State University	\$250,000	3.42%	1/3/2060	187,715	0.00%
O'Reilly Automotive, Inc.	\$100,000	3.55%	15/3/2026	97,150	0.00%
O'Reilly Automotive, Inc.	\$500,000	5.75%	20/11/2026	511,954	0.00%
O'Reilly Automotive, Inc.	\$9,000	4.20%	1/4/2030	8,684	0.00%
O'Reilly Automotive, Inc.	\$1,205,000	1.75%	15/3/2031	982,000	0.01%
O'Reilly Automotive, Inc.	\$200,000	4.70%	15/6/2032	197,916	0.00%
Orlando Health Obligated Group	\$75,000	4.09%	1/10/2048	63,118	0.00%
Oshkosh Corp.	\$150,000	4.60%	15/5/2028	147,885	0.00%
Oshkosh Corp.	\$105,000	3.10%	1/3/2030	94,544	0.00%
Otis Worldwide Corp.	\$430,000	2.06%	5/4/2025	413,740	0.00%
Otis Worldwide Corp.	\$200,000	2.29%	5/4/2027	186,373	0.00%
Otis Worldwide Corp.	\$250,000	2.57%	15/2/2030	222,586	0.00%
Otis Worldwide Corp.	\$1,285,000	3.11%	15/2/2040	1,029,967	0.01%
Otis Worldwide Corp.	\$270,000	3.36%	15/2/2050	209,384	0.00%
Ovintiv, Inc.	\$200,000	5.38%	1/1/2026	200,085	0.00%
Ovintiv, Inc.	\$155,000	6.25%	15/7/2033	160,376	0.00%
Ovintiv, Inc.	\$440,000	6.50%	15/8/2034	468,401	0.00%
Ovintiv, Inc.	\$185,000	6.63%	15/8/2037	191,591	0.00%
Ovintiv, Inc.	\$400,000	6.50%	1/2/2038	412,930	0.00%
Ovintiv, Inc.	\$160,000	7.10%	15/7/2053	176,044	0.00%
Owens Corning	\$150,000	3.40%	15/8/2026	144,617	0.00%
Owens Corning	\$350,000	3.95%	15/8/2029	333,778	0.00%
Owens Corning	\$100,000	3.88%	1/6/2030	93,972	0.00%
Owens Corning	\$29,000	7.00%	1/12/2036	33,309	0.00%
Owens Corning	\$325,000	4.40%	30/1/2048	282,986	0.00%
PACCAR Financial Corp.	\$100,000	1.80%	6/2/2025	96,778	0.00%
PACCAR Financial Corp.	\$450,000	4.45%	30/3/2026	449,785	0.00%
PACCAR Financial Corp.	\$500,000	5.05%	10/8/2026	507,092	0.00%
PACCAR Financial Corp.	\$500,000	4.95%	10/8/2028	516,130	0.00%
PACCAR Financial Europe BV	€500,000	0.00%	1/3/2026	516,118	0.00%
Pacific Gas & Electric Co.	\$1,755,000	3.15%	1/1/2026	1,681,244	0.01%
Pacific Gas & Electric Co.	\$400,000	2.10%	1/8/2027	360,731	0.00%
Pacific Gas & Electric Co.	\$500,000	3.30%	1/12/2027	466,996	0.00%
Pacific Gas & Electric Co.	\$325,000	3.00%	15/6/2028	296,220	0.00%
Pacific Gas & Electric Co.	\$1,000,000	4.55%	1/7/2030	952,695	0.01%
Pacific Gas & Electric Co.	\$1,600,000	2.50%	1/2/2031	1,321,557	0.01%
Pacific Gas & Electric Co.	\$200,000	6.15%	15/1/2033	207,343	0.00%
Pacific Gas & Electric Co.	\$445,000	6.40%	15/6/2033	468,567	0.00%
Pacific Gas & Electric Co.	\$1,350,000	4.50%	1/7/2040	1,140,408	0.01%
Pacific Gas & Electric Co.	\$825,000	3.30%	1/8/2040	604,695	0.00%
Pacific Gas & Electric Co.	\$500,000	4.20%	1/6/2041	400,446	0.00%
Pacific Gas & Electric Co.	\$200,000	4.45%	15/4/2042	160,485	0.00%
Pacific Gas & Electric Co.	\$275,000	4.75%	15/2/2044	229,813	0.00%
Pacific Gas & Electric Co.	\$75,000	4.30%	15/3/2045	58,648	0.00%
Pacific Gas & Electric Co.	\$200,000	4.25%	15/3/2046	154,103	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pacific Gas & Electric Co.	\$245,000	4.00%	1/12/2046	179,399	0.00%
Pacific Gas & Electric Co.	\$345,000	3.95%	1/12/2047	253,608	0.00%
Pacific Gas & Electric Co.	\$1,265,000	4.95%	1/7/2050	1,084,824	0.01%
Pacific Gas & Electric Co.	\$1,380,000	3.50%	1/8/2050	956,190	0.01%
Pacific Gas & Electric Co.	\$225,000	5.25%	1/3/2052	200,659	0.00%
Pacific Gas & Electric Co.	\$200,000	6.75%	15/1/2053	218,121	0.00%
Pacific Gas & Electric Co.	\$150,000	6.70%	1/4/2053	163,277	0.00%
Pacific Life Global Funding II	\$1,000,000	1.45%	20/1/2028	869,196	0.01%
Pacific Life Insurance Co.^	\$200,000	4.30%	24/10/2067	159,018	0.00%
Pacific LifeCorp	\$375,000	5.13%	30/1/2043	358,474	0.00%
Pacific LifeCorp	\$750,000	5.40%	15/9/2052	750,254	0.01%
PacifiCorp	\$225,000	3.50%	15/6/2029	210,991	0.00%
PacifiCorp	\$350,000	2.70%	15/9/2030	302,725	0.00%
PacifiCorp	\$125,000	6.10%	1/8/2036	133,701	0.00%
PacifiCorp	\$700,000	5.75%	1/4/2037	718,747	0.01%
PacifiCorp	\$75,000	6.35%	15/7/2038	80,951	0.00%
PacifiCorp	\$250,000	6.00%	15/1/2039	262,181	0.00%
PacifiCorp	\$200,000	4.10%	1/2/2042	166,190	0.00%
PacifiCorp	\$650,000	3.30%	15/3/2051	451,645	0.00%
PacifiCorp	\$300,000	2.90%	15/6/2052	193,160	0.00%
PacifiCorp	\$440,000	5.35%	1/12/2053	423,129	0.00%
PacifiCorp	\$485,000	5.50%	15/5/2054	476,443	0.00%
Packaging Corp. of America	\$200,000	3.40%	15/12/2027	190,660	0.00%
Packaging Corp. of America	\$45,000	3.00%	15/12/2029	40,751	0.00%
Packaging Corp. of America	\$200,000	5.70%	1/12/2033	210,576	0.00%
Packaging Corp. of America	\$145,000	4.05%	15/12/2049	119,743	0.00%
Packaging Corp. of America	\$400,000	3.05%	1/10/2051	279,714	0.00%
Paramount Global	\$820,000	2.90%	15/1/2027	759,602	0.01%
Paramount Global	\$90,000	3.38%	15/2/2028	82,258	0.00%
Paramount Global	\$144,000	3.70%	1/6/2028	133,006	0.00%
Paramount Global	\$500,000	4.20%	1/6/2029	467,791	0.00%
Paramount Global	\$300,000	7.88%	30/7/2030	325,151	0.00%
Paramount Global	\$260,000	4.95%	15/1/2031	246,867	0.00%
Paramount Global	\$1,250,000	4.20%	19/5/2032	1,117,666	0.01%
Paramount Global	\$125,000	5.50%	15/5/2033	118,471	0.00%
Paramount Global	\$125,000	6.88%	30/4/2036	126,911	0.00%
Paramount Global	\$25,000	5.90%	15/10/2040	22,668	0.00%
Paramount Global	\$125,000	4.85%	1/7/2042	100,172	0.00%
Paramount Global	\$258,000	4.38%	15/3/2043	191,593	0.00%
Paramount Global	\$265,000	5.85%	1/9/2043	239,041	0.00%
Paramount Global	\$700,000	5.25%	1/4/2044	572,834	0.00%
Paramount Global	\$450,000	4.95%	19/5/2050	365,151	0.00%
Parker-Hannifin Corp.	€700,000	1.13%	1/3/2025	749,850	0.01%
Parker-Hannifin Corp.	\$1,260,000	3.25%	1/3/2027	1,209,256	0.01%
Parker-Hannifin Corp.	\$1,500,000	4.25%	15/9/2027	1,486,982	0.01%
Parker-Hannifin Corp.	\$750,000	3.25%	14/6/2029	705,949	0.01%
Parker-Hannifin Corp.	\$500,000	4.50%	15/9/2029	501,695	0.00%
Parker-Hannifin Corp.	\$300,000	4.20%	21/11/2034	287,807	0.00%
Parker-Hannifin Corp.	\$75,000	4.45%	21/11/2044	68,285	0.00%
Parker-Hannifin Corp.	\$275,000	4.10%	1/3/2047	238,541	0.00%
PartnerRe Finance B LLC	\$150,000	3.70%	2/7/2029	141,913	0.00%
PartnerRe Finance B LLC^	\$500,000	4.50%	1/10/2050	430,396	0.00%
PartnerRe Ireland Finance DAC	€542,000	1.25%	15/9/2026	565,517	0.00%
Patterson-UTI Energy, Inc.	\$325,000	7.15%	1/10/2033	344,546	0.00%
PayPal Holdings, Inc.	\$25,000	1.65%	1/6/2025	23,868	0.00%
PayPal Holdings, Inc.	\$315,000	2.65%	1/10/2026	299,282	0.00%
PayPal Holdings, Inc.	\$400,000	3.90%	1/6/2027	393,921	0.00%
PayPal Holdings, Inc.	\$565,000	2.85%	1/10/2029	517,470	0.00%
PayPal Holdings, Inc.	\$224,000	2.30%	1/6/2030	196,009	0.00%
PayPal Holdings, Inc.	\$800,000	5.05%	1/6/2052	809,067	0.01%
PC1 Commercial Mortgage Trust 2015	\$200,000	3.90%	10/7/2050	194,943	0.00%
PeaceHealth Obligated Group	\$325,000	4.79%	15/11/2048	284,052	0.00%
PECO Energy Co.	\$501,000	3.15%	15/10/2025	488,112	0.00%
PECO Energy Co.	\$220,000	4.90%	15/6/2033	223,743	0.00%
PECO Energy Co.	\$100,000	4.15%	1/10/2044	87,230	0.00%
PECO Energy Co.	\$350,000	3.70%	15/9/2047	283,435	0.00%
PECO Energy Co.	\$250,000	3.00%	15/9/2049	178,656	0.00%
PECO Energy Co.	\$625,000	2.80%	15/6/2050	426,634	0.00%
PECO Energy Co.	\$200,000	4.60%	15/5/2052	188,185	0.00%
Pennsylvania Electric Co.	\$100,000	3.60%	1/6/2029	92,856	0.00%
Pennsylvania State University	\$300,000	2.79%	1/9/2043	227,286	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pennsylvania State University	\$200,000	2.84%	1/9/2050	140,685	0.00%
Pennsylvania Turnpike Commission	\$165,000	5.51%	1/12/2045	175,854	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$1,500,000	1.20%	15/11/2025	1,390,729	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$75,000	4.45%	29/1/2026	73,314	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	5.75%	24/5/2026	503,788	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$300,000	1.70%	15/6/2026	275,787	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$275,000	3.40%	15/11/2026	260,767	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$125,000	4.20%	1/4/2027	120,879	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$215,000	4.40%	1/7/2027	209,578	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$400,000	5.88%	15/11/2027	408,996	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$2,080,000	5.70%	1/2/2028	2,122,978	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	6.05%	1/8/2028	518,166	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	3.35%	1/11/2029	89,395	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	6.20%	15/6/2030	524,525	0.00%
Pentair Finance Sarl	\$340,000	5.90%	15/7/2032	353,078	0.00%
PepsiCo, Inc.	\$2,000,000	2.25%	19/3/2025	1,943,789	0.01%
PepsiCo, Inc.	\$250,000	2.75%	30/4/2025	243,638	0.00%
PepsiCo, Inc.	\$100,000	3.50%	17/7/2025	98,387	0.00%
PepsiCo, Inc.	\$500,000	5.25%	10/11/2025	507,863	0.00%
PepsiCo, Inc.	\$425,000	2.85%	24/2/2026	410,979	0.00%
PepsiCo, Inc.	\$100,000	2.38%	6/10/2026	95,043	0.00%
PepsiCo, Inc.	\$500,000	5.13%	10/11/2026	510,709	0.00%
PepsiCo, Inc.	€300,000	0.50%	6/5/2028	301,566	0.00%
PepsiCo, Inc.	\$250,000	4.45%	15/5/2028	254,738	0.00%
PepsiCo, Inc.	£416,000	3.20%	22/7/2029	512,870	0.00%
PepsiCo, Inc.	\$450,000	2.63%	29/7/2029	414,851	0.00%
PepsiCo, Inc.	\$1,540,000	2.75%	19/3/2030	1,414,392	0.01%
PepsiCo, Inc.	\$800,000	1.63%	1/5/2030	681,748	0.01%
PepsiCo, Inc.	\$500,000	1.40%	25/2/2031	413,260	0.00%
PepsiCo, Inc.	\$750,000	1.95%	21/10/2031	636,601	0.00%
PepsiCo, Inc.	\$200,000	3.90%	18/7/2032	195,917	0.00%
PepsiCo, Inc.	€300,000	0.40%	9/10/2032	267,789	0.00%
PepsiCo, Inc.	\$450,000	4.45%	15/2/2033	461,363	0.00%
PepsiCo, Inc.	€917,000	0.75%	14/10/2033	828,157	0.01%
PepsiCo, Inc.	£252,000	3.55%	22/7/2034	304,121	0.00%
PepsiCo, Inc.	€400,000	0.88%	16/10/2039	320,278	0.00%
PepsiCo, Inc.	\$650,000	3.50%	19/3/2040	555,010	0.00%
PepsiCo, Inc.	\$300,000	4.00%	5/3/2042	272,260	0.00%
PepsiCo, Inc.	\$175,000	4.45%	14/4/2046	168,690	0.00%
PepsiCo, Inc.	\$1,525,000	3.45%	6/10/2046	1,262,577	0.01%
PepsiCo, Inc.	\$220,000	3.38%	29/7/2049	175,556	0.00%
PepsiCo, Inc.	€300,000	1.05%	9/10/2050	215,666	0.00%
PepsiCo, Inc.	\$825,000	2.75%	21/10/2051	586,733	0.00%
PepsiCo, Inc.	\$450,000	4.65%	15/2/2053	447,093	0.00%
Permanent University Fund - Texas A&M University System	\$200,000	3.66%	1/7/2047	171,563	0.00%
Permanent University Fund - Texas A&M University System	\$100,000	3.10%	1/7/2049	77,350	0.00%
Permanent University Fund - University of Texas System	\$75,000	3.38%	1/7/2047	60,124	0.00%
Pernod Ricard International Finance LLC	\$200,000	1.25%	1/4/2028	174,146	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$1,000,000	4.65%	19/5/2025	997,724	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$750,000	4.45%	19/5/2026	747,948	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$975,000	4.65%	19/5/2030	981,807	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$2,750,000	4.75%	19/5/2033	2,754,974	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$750,000	5.11%	19/5/2043	748,316	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$3,000,000	5.30%	19/5/2053	3,068,173	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$775,000	5.34%	19/5/2063	783,642	0.01%
Pfizer, Inc.	\$425,000	0.80%	28/5/2025	402,314	0.00%
Pfizer, Inc.	\$2,385,000	3.00%	15/12/2026	2,299,204	0.01%
Pfizer, Inc.	\$1,050,000	3.45%	15/3/2029	1,011,114	0.01%
Pfizer, Inc.	\$500,000	2.63%	1/4/2030	450,983	0.00%
Pfizer, Inc.	\$400,000	1.70%	28/5/2030	340,756	0.00%
Pfizer, Inc.	\$750,000	1.75%	18/8/2031	622,928	0.00%
Pfizer, Inc.	\$225,000	4.00%	15/12/2036	212,279	0.00%
Pfizer, Inc.	£300,000	6.50%	3/6/2038	458,792	0.00%
Pfizer, Inc.	\$175,000	4.10%	15/9/2038	160,986	0.00%
Pfizer, Inc.	\$690,000	7.20%	15/3/2039	855,846	0.01%
Pfizer, Inc.	\$875,000	3.90%	15/3/2039	775,711	0.01%
Pfizer, Inc.	\$285,000	2.55%	28/5/2040	208,995	0.00%
Pfizer, Inc.	£165,000	2.74%	15/6/2043	158,738	0.00%
Pfizer, Inc.	\$150,000	4.30%	15/6/2043	137,835	0.00%
Pfizer, Inc.	\$435,000	4.13%	15/12/2046	387,095	0.00%
Pfizer, Inc.	\$1,250,000	4.20%	15/9/2048	1,130,665	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pfizer, Inc.	\$850,000	4.00%	15/3/2049	744,105	0.01%
Pfizer, Inc.	\$1,645,000	2.70%	28/5/2050	1,145,391	0.01%
PG&E Energy Recovery Funding LLC	\$200,000	2.82%	15/7/2046	145,348	0.00%
PG&E Wildfire Recovery Funding LLC	\$411,640	3.59%	1/6/2030	396,648	0.00%
PG&E Wildfire Recovery Funding LLC	\$800,000	4.26%	1/6/2036	762,302	0.01%
PG&E Wildfire Recovery Funding LLC	\$600,000	4.45%	1/12/2047	544,788	0.00%
PG&E Wildfire Recovery Funding LLC	\$250,000	4.67%	1/12/2051	234,309	0.00%
Pharmacia LLC	\$250,000	6.60%	1/12/2028	272,969	0.00%
Philip Morris International, Inc.	\$200,000	1.50%	1/5/2025	191,220	0.00%
Philip Morris International, Inc.	\$1,838,000	3.38%	11/8/2025	1,794,472	0.01%
Philip Morris International, Inc.	\$400,000	5.00%	17/11/2025	401,843	0.00%
Philip Morris International, Inc.	\$500,000	4.88%	13/2/2026	501,419	0.00%
Philip Morris International, Inc.	\$300,000	2.75%	25/2/2026	287,529	0.00%
Philip Morris International, Inc.	\$300,000	3.13%	17/8/2027	285,532	0.00%
Philip Morris International, Inc.	\$600,000	5.13%	17/11/2027	610,762	0.00%
Philip Morris International, Inc.	\$950,000	4.88%	15/2/2028	960,925	0.01%
Philip Morris International, Inc.	\$100,000	3.13%	2/3/2028	94,456	0.00%
Philip Morris International, Inc.	\$225,000	3.38%	15/8/2029	210,809	0.00%
Philip Morris International, Inc.	\$500,000	5.63%	17/11/2029	524,468	0.00%
Philip Morris International, Inc.	\$500,000	5.13%	15/2/2030	508,911	0.00%
Philip Morris International, Inc.	\$100,000	2.10%	1/5/2030	86,043	0.00%
Philip Morris International, Inc.	€600,000	0.80%	1/8/2031	540,495	0.00%
Philip Morris International, Inc.	\$600,000	5.75%	17/11/2032	629,949	0.00%
Philip Morris International, Inc.	\$1,250,000	5.38%	15/2/2033	1,282,755	0.01%
Philip Morris International, Inc.	\$100,000	3.13%	3/6/2033	106,976	0.00%
Philip Morris International, Inc.	€1,300,000	1.45%	1/8/2039	941,397	0.01%
Philip Morris International, Inc.	\$250,000	4.38%	15/11/2041	221,804	0.00%
Philip Morris International, Inc.	\$1,425,000	4.50%	20/3/2042	1,280,765	0.01%
Philip Morris International, Inc.	\$225,000	3.88%	21/8/2042	184,689	0.00%
Philip Morris International, Inc.	\$100,000	4.13%	4/3/2043	84,863	0.00%
Philip Morris International, Inc.	\$1,150,000	4.25%	10/11/2044	988,180	0.01%
Phillips 66	\$150,000	3.90%	15/3/2028	146,012	0.00%
Phillips 66	\$875,000	2.15%	15/12/2030	737,961	0.01%
Phillips 66	\$350,000	4.65%	15/11/2034	340,267	0.00%
Phillips 66	\$1,235,000	4.88%	15/11/2044	1,183,714	0.01%
Phillips 66	\$500,000	3.30%	15/3/2052	358,679	0.00%
Phillips 66 Co.	\$100,000	3.61%	15/2/2025	98,272	0.00%
Phillips 66 Co.	\$490,000	3.55%	1/10/2026	474,689	0.00%
Phillips 66 Co.	\$75,000	3.75%	1/3/2028	72,114	0.00%
Phillips 66 Co.	\$220,000	3.15%	15/12/2029	202,467	0.00%
Phillips 66 Co.	\$255,000	4.68%	15/2/2045	231,847	0.00%
Phillips 66 Co.	\$200,000	4.90%	1/10/2046	187,227	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	\$395,000	2.63%	15/11/2031	322,495	0.00%
Physicians Realty LP	\$175,000	4.30%	15/3/2027	170,365	0.00%
Physicians Realty LP	\$400,000	3.95%	15/1/2028	380,390	0.00%
Physicians Realty LP	\$385,000	2.63%	1/11/2031	317,068	0.00%
Piedmont Healthcare, Inc.	\$500,000	2.04%	1/1/2032	406,392	0.00%
Piedmont Healthcare, Inc.	\$450,000	2.72%	1/1/2042	320,981	0.00%
Piedmont Natural Gas Co., Inc.	\$180,000	3.50%	1/6/2029	168,406	0.00%
Piedmont Natural Gas Co., Inc.	\$200,000	2.50%	15/3/2031	170,731	0.00%
Piedmont Natural Gas Co., Inc.	\$150,000	3.64%	1/11/2046	110,192	0.00%
Piedmont Natural Gas Co., Inc.	\$475,000	3.35%	1/6/2050	331,487	0.00%
Piedmont Natural Gas Co., Inc.	\$55,000	5.05%	15/5/2052	51,389	0.00%
Piedmont Operating Partnership LP	\$500,000	9.25%	20/7/2028	528,266	0.00%
Pilgrim's Pride Corp.	\$725,000	3.50%	1/3/2032	614,209	0.00%
Pilgrim's Pride Corp.	\$675,000	6.25%	1/7/2033	694,522	0.01%
Pioneer Natural Resources Co.	\$100,000	1.13%	15/1/2026	92,900	0.00%
Pioneer Natural Resources Co.	\$545,000	1.90%	15/8/2030	463,182	0.00%
Pioneer Natural Resources Co.	\$2,300,000	2.15%	15/1/2031	1,958,025	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$735,000	4.65%	15/10/2025	726,966	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$395,000	4.50%	15/12/2026	390,235	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$840,000	3.55%	15/12/2029	773,342	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$250,000	3.80%	15/9/2030	230,274	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$200,000	6.65%	15/1/2037	214,417	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$150,000	5.15%	1/6/2042	135,773	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$100,000	4.30%	31/1/2043	80,036	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$160,000	4.70%	15/6/2044	133,981	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$275,000	4.90%	15/2/2045	237,689	0.00%
PNC Bank NA	\$629,000	2.95%	23/2/2025	612,328	0.00%
PNC Bank NA	\$878,000	3.25%	1/6/2025	854,997	0.01%
PNC Bank NA	\$500,000	4.05%	26/7/2028	481,668	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PNC Financial Services Group, Inc.	\$295,000	3.90%	29/4/2024	293,103	0.00%
PNC Financial Services Group, Inc.^	\$500,000	5.81%	12/6/2026	503,519	0.00%
PNC Financial Services Group, Inc.	\$896,000	2.60%	23/7/2026	849,225	0.01%
PNC Financial Services Group, Inc.^	\$500,000	4.76%	26/1/2027	496,034	0.00%
PNC Financial Services Group, Inc.	\$1,501,000	3.15%	19/5/2027	1,423,070	0.01%
PNC Financial Services Group, Inc.^	\$500,000	6.62%	20/10/2027	518,890	0.00%
PNC Financial Services Group, Inc.^	\$200,000	5.35%	2/12/2028	202,442	0.00%
PNC Financial Services Group, Inc.	\$500,000	3.45%	23/4/2029	473,791	0.00%
PNC Financial Services Group, Inc.^	\$500,000	5.58%	12/6/2029	510,017	0.00%
PNC Financial Services Group, Inc.	\$705,000	2.55%	22/1/2030	616,875	0.00%
PNC Financial Services Group, Inc.^	\$500,000	2.31%	23/4/2032	418,003	0.00%
PNC Financial Services Group, Inc.^	\$490,000	4.63%	6/6/2033	460,294	0.00%
PNC Financial Services Group, Inc.^	\$600,000	6.04%	28/10/2033	627,406	0.00%
PNC Financial Services Group, Inc.^	\$500,000	5.07%	24/1/2034	488,976	0.00%
PNC Financial Services Group, Inc.^	\$305,000	5.94%	18/8/2034	317,887	0.00%
PNC Financial Services Group, Inc.^	\$870,000	6.88%	20/10/2034	966,150	0.01%
Port Authority of New York & New Jersey	\$1,325,000	5.65%	1/11/2040	1,426,919	0.01%
Port Authority of New York & New Jersey	\$250,000	5.31%	1/8/2046	248,758	0.00%
Port Authority of New York & New Jersey	\$100,000	4.96%	1/8/2046	99,276	0.00%
Port Authority of New York & New Jersey	\$50,000	4.03%	1/9/2048	43,578	0.00%
Port Authority of New York & New Jersey	\$500,000	3.14%	15/2/2051	378,829	0.00%
Port Authority of New York & New Jersey	\$400,000	4.93%	1/10/2051	398,635	0.00%
Port Authority of New York & New Jersey	\$150,000	3.18%	15/7/2060	104,590	0.00%
Port Authority of New York & New Jersey	\$510,000	4.46%	1/10/2062	464,914	0.00%
Port Authority of New York & New Jersey	\$150,000	4.81%	15/10/2065	144,631	0.00%
Port Authority of New York & New Jersey	\$140,000	3.29%	1/8/2069	97,453	0.00%
Potomac Electric Power Co.	\$525,000	4.15%	15/3/2043	468,132	0.00%
PPG Industries, Inc.	€315,000	1.88%	1/6/2025	339,937	0.00%
PPG Industries, Inc.	\$200,000	1.20%	15/3/2026	184,936	0.00%
PPG Industries, Inc.	€447,000	2.75%	1/6/2029	482,392	0.00%
PPG Industries, Inc.	\$700,000	2.55%	15/6/2030	608,902	0.00%
PPL Electric Utilities Corp.	\$240,000	4.75%	15/7/2043	226,220	0.00%
PPL Electric Utilities Corp.	\$125,000	4.13%	15/6/2044	109,291	0.00%
PPL Electric Utilities Corp.	\$105,000	4.15%	1/10/2045	91,071	0.00%
PPL Electric Utilities Corp.	\$100,000	3.95%	1/6/2047	84,828	0.00%
PPL Electric Utilities Corp.	\$690,000	5.25%	15/5/2053	712,517	0.01%
Precision Castparts Corp.	\$500,000	3.25%	15/6/2025	489,732	0.00%
Precision Castparts Corp.	\$130,000	3.90%	15/1/2043	113,065	0.00%
Precision Castparts Corp.	\$160,000	4.38%	15/6/2045	145,262	0.00%
Presbyterian Healthcare Services	\$200,000	4.88%	1/8/2052	197,671	0.00%
President & Fellows of Harvard College	\$800,000	4.88%	15/10/2040	812,231	0.01%
President & Fellows of Harvard College	\$100,000	3.15%	15/7/2046	78,190	0.00%
President & Fellows of Harvard College	\$200,000	2.52%	15/10/2050	135,652	0.00%
Pricoa Global Funding I	\$250,000	2.40%	23/9/2024	244,225	0.00%
Pricoa Global Funding I	\$250,000	1.15%	6/12/2024	240,176	0.00%
Pricoa Global Funding I	\$500,000	0.80%	1/9/2025	467,030	0.00%
Pricoa Global Funding I	\$1,200,000	5.10%	30/5/2028	1,219,787	0.01%
Primerica, Inc.	\$380,000	2.80%	19/11/2031	321,496	0.00%
Principal Financial Group, Inc.	\$300,000	3.40%	15/5/2025	293,139	0.00%
Principal Financial Group, Inc.	\$1,000,000	3.10%	15/11/2026	953,653	0.01%
Principal Financial Group, Inc.	\$200,000	3.70%	15/5/2029	188,629	0.00%
Principal Financial Group, Inc.	\$190,000	2.13%	15/6/2030	160,521	0.00%
Principal Financial Group, Inc.	\$200,000	5.38%	15/3/2033	205,061	0.00%
Principal Financial Group, Inc.	\$50,000	4.63%	15/9/2042	45,702	0.00%
Principal Financial Group, Inc.	\$200,000	5.50%	15/3/2053	201,861	0.00%
Principal Life Global Funding II	\$600,000	1.25%	23/6/2025	567,986	0.00%
Principal Life Global Funding II	\$85,000	3.00%	18/4/2026	80,934	0.00%
Principal Life Global Funding II	\$100,000	2.50%	16/9/2029	87,592	0.00%
Private Export Funding Corp.	\$50,000	3.25%	15/6/2025	49,024	0.00%
Private Export Funding Corp.	\$650,000	3.90%	15/10/2027	643,664	0.00%
Private Export Funding Corp.	\$325,000	1.40%	15/7/2028	289,273	0.00%
Procter & Gamble Co.	\$400,000	0.55%	29/10/2025	373,800	0.00%
Procter & Gamble Co.	\$350,000	2.70%	2/2/2026	338,324	0.00%
Procter & Gamble Co.	€1,115,000	3.25%	2/8/2026	1,244,156	0.01%
Procter & Gamble Co.	\$1,000,000	2.80%	25/3/2027	957,878	0.01%
Procter & Gamble Co.	€400,000	1.20%	30/10/2028	412,567	0.00%
Procter & Gamble Co.	\$330,000	3.00%	25/3/2030	309,052	0.00%
Procter & Gamble Co.	\$1,045,000	1.20%	29/10/2030	865,011	0.01%
Procter & Gamble Co.	€500,000	3.25%	2/8/2031	569,746	0.00%
Procter & Gamble Co.	\$400,000	5.55%	5/3/2037	448,078	0.00%
Procter & Gamble Co.	€300,000	1.88%	30/10/2038	290,916	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Procter & Gamble Co.	\$486,000	3.55%	25/3/2040	434,353	0.00%
Procter & Gamble Co.	\$169,000	3.50%	25/10/2047	143,912	0.00%
Procter & Gamble Co.	\$431,000	3.60%	25/3/2050	379,373	0.00%
Progress Energy, Inc.	\$480,000	6.00%	1/12/2039	503,537	0.00%
Progressive Corp.	\$500,000	2.50%	15/3/2027	469,338	0.00%
Progressive Corp.	\$300,000	6.63%	1/3/2029	328,791	0.00%
Progressive Corp.	\$500,000	3.20%	26/3/2030	462,792	0.00%
Progressive Corp.	\$500,000	4.95%	15/6/2033	512,710	0.00%
Progressive Corp.	\$500,000	4.13%	15/4/2047	441,275	0.00%
Progressive Corp.	\$955,000	3.95%	26/3/2050	809,968	0.01%
Prologis Euro Finance LLC	€600,000	0.25%	10/9/2027	596,436	0.00%
Prologis Euro Finance LLC	€500,000	0.38%	6/2/2028	492,403	0.00%
Prologis Euro Finance LLC	€500,000	1.00%	8/2/2029	490,549	0.00%
Prologis Euro Finance LLC	€1,000,000	0.50%	16/2/2032	864,576	0.01%
Prologis Euro Finance LLC	€400,000	4.63%	23/5/2033	471,502	0.00%
Prologis Euro Finance LLC	€200,000	1.00%	6/2/2035	164,692	0.00%
Prologis Euro Finance LLC	€400,000	1.00%	16/2/2041	278,226	0.00%
Prologis Euro Finance LLC	€300,000	4.25%	31/1/2043	334,075	0.00%
Prologis Euro Finance LLC	€300,000	1.50%	10/9/2049	202,215	0.00%
Prologis LP	\$213,000	2.13%	15/4/2027	196,648	0.00%
Prologis LP	\$125,000	3.38%	15/12/2027	119,211	0.00%
Prologis LP	\$500,000	4.88%	15/6/2028	506,804	0.00%
Prologis LP	\$225,000	4.00%	15/9/2028	219,937	0.00%
Prologis LP	\$100,000	3.88%	15/9/2028	96,668	0.00%
Prologis LP	\$100,000	4.38%	1/2/2029	98,775	0.00%
Prologis LP	\$110,000	2.88%	15/11/2029	100,166	0.00%
Prologis LP	\$5,000	2.25%	15/4/2030	4,376	0.00%
Prologis LP	\$1,000,000	1.25%	15/10/2030	809,365	0.01%
Prologis LP	\$500,000	1.75%	1/2/2031	415,708	0.00%
Prologis LP	\$245,000	1.63%	15/3/2031	198,595	0.00%
Prologis LP	\$150,000	4.38%	15/9/2048	133,240	0.00%
Prologis LP	\$155,000	3.00%	15/4/2050	111,360	0.00%
Prologis LP	\$1,000,000	2.13%	15/10/2050	592,058	0.00%
Prospect Capital Corp.	\$250,000	3.36%	15/11/2026	224,863	0.00%
Protective Life Corp.	\$250,000	4.30%	30/9/2028	242,903	0.00%
Protective Life Global Funding	\$200,000	1.65%	13/1/2025	192,679	0.00%
Protective Life Global Funding	\$825,000	3.22%	28/3/2025	804,437	0.01%
Protective Life Global Funding	\$1,600,000	5.37%	6/1/2026	1,612,097	0.01%
Providence St Joseph Health Obligated Group	\$50,000	2.75%	1/10/2026	47,010	0.00%
Providence St Joseph Health Obligated Group	\$275,000	2.53%	1/10/2029	240,214	0.00%
Providence St Joseph Health Obligated Group	\$500,000	5.40%	1/10/2033	509,396	0.00%
Providence St Joseph Health Obligated Group	\$200,000	3.93%	1/10/2048	154,747	0.00%
Prudential Financial, Inc.	\$260,000	3.88%	27/3/2028	253,558	0.00%
Prudential Financial, Inc.	\$100,000	5.70%	14/12/2036	108,202	0.00%
Prudential Financial, Inc.	\$175,000	6.63%	21/6/2040	199,228	0.00%
Prudential Financial, Inc.	\$850,000	4.60%	15/5/2044	792,364	0.01%
Prudential Financial, Inc.^	\$100,000	5.38%	15/5/2045	98,809	0.00%
Prudential Financial, Inc.^	\$400,000	4.50%	15/9/2047	373,698	0.00%
Prudential Financial, Inc.	\$50,000	3.91%	7/12/2047	40,991	0.00%
Prudential Financial, Inc.	\$605,000	3.94%	7/12/2049	499,063	0.00%
Prudential Financial, Inc.	\$650,000	4.35%	25/2/2050	576,881	0.00%
Prudential Financial, Inc.	\$700,000	3.70%	13/3/2051	555,363	0.00%
Prudential Financial, Inc.^	\$175,000	5.13%	1/3/2052	164,401	0.00%
Prudential Financial, Inc.^	\$1,500,000	6.00%	1/9/2052	1,495,718	0.01%
Public Service Co. of Colorado	\$75,000	3.70%	15/6/2028	72,153	0.00%
Public Service Co. of Colorado	\$175,000	1.90%	15/1/2031	145,186	0.00%
Public Service Co. of Colorado	\$600,000	1.88%	15/6/2031	495,347	0.00%
Public Service Co. of Colorado	\$200,000	4.10%	1/6/2032	190,974	0.00%
Public Service Co. of Colorado	\$140,000	6.25%	1/9/2037	152,308	0.00%
Public Service Co. of Colorado	\$200,000	3.60%	15/9/2042	158,346	0.00%
Public Service Co. of Colorado	\$475,000	3.80%	15/6/2047	378,252	0.00%
Public Service Co. of Colorado	\$75,000	4.10%	15/6/2048	61,191	0.00%
Public Service Co. of Colorado	\$140,000	4.05%	15/9/2049	113,987	0.00%
Public Service Co. of Colorado	\$300,000	3.20%	1/3/2050	213,991	0.00%
Public Service Co. of Colorado	\$145,000	2.70%	15/1/2051	91,780	0.00%
Public Service Co. of Colorado	\$200,000	4.50%	1/6/2052	175,142	0.00%
Public Service Co. of Colorado	\$335,000	5.25%	1/4/2053	334,108	0.00%
Public Service Co. of New Hampshire	\$200,000	2.20%	15/6/2031	168,471	0.00%
Public Service Co. of New Hampshire	\$90,000	3.60%	1/7/2049	71,287	0.00%
Public Service Co. of New Hampshire	\$120,000	5.15%	15/1/2053	121,645	0.00%
Public Service Co. of Oklahoma	\$460,000	2.20%	15/8/2031	380,520	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Co. of Oklahoma	\$200,000	5.25%	15/1/2033	201,575	0.00%
Public Service Electric & Gas Co.	\$50,000	3.00%	15/5/2025	48,781	0.00%
Public Service Electric & Gas Co.	\$100,000	3.00%	15/5/2027	95,326	0.00%
Public Service Electric & Gas Co.	\$90,000	3.20%	15/5/2029	84,161	0.00%
Public Service Electric & Gas Co.	\$210,000	2.45%	15/1/2030	185,736	0.00%
Public Service Electric & Gas Co.	\$400,000	4.65%	15/3/2033	399,673	0.00%
Public Service Electric & Gas Co.	\$500,000	5.80%	1/5/2037	529,372	0.00%
Public Service Electric & Gas Co.	\$145,000	5.50%	1/3/2040	150,437	0.00%
Public Service Electric & Gas Co.	\$100,000	3.95%	1/5/2042	86,314	0.00%
Public Service Electric & Gas Co.	\$125,000	3.65%	1/9/2042	104,121	0.00%
Public Service Electric & Gas Co.	\$1,000,000	3.80%	1/3/2046	833,594	0.01%
Public Service Electric & Gas Co.	\$75,000	3.60%	1/12/2047	60,711	0.00%
Public Service Electric & Gas Co.	\$135,000	3.85%	1/5/2049	112,566	0.00%
Public Service Electric & Gas Co.	\$70,000	3.15%	1/1/2050	51,448	0.00%
Public Service Electric & Gas Co.	\$200,000	2.05%	1/8/2050	116,765	0.00%
Public Service Electric & Gas Co.	\$200,000	3.00%	1/3/2051	143,524	0.00%
Public Service Enterprise Group, Inc.	\$200,000	5.85%	15/11/2027	208,295	0.00%
Public Service Enterprise Group, Inc.	\$350,000	1.60%	15/8/2030	286,224	0.00%
Public Service Enterprise Group, Inc.	\$225,000	2.45%	15/11/2031	189,285	0.00%
Public Service Enterprise Group, Inc.	\$255,000	6.13%	15/10/2033	274,230	0.00%
Public Storage Operating Co.	\$200,000	1.50%	9/11/2026	183,778	0.00%
Public Storage Operating Co.	\$250,000	1.85%	1/5/2028	224,843	0.00%
Public Storage Operating Co.	\$195,000	1.95%	9/11/2028	174,058	0.00%
Public Storage Operating Co.	\$500,000	5.13%	15/1/2029	516,635	0.00%
Public Storage Operating Co.	\$60,000	3.39%	1/5/2029	57,321	0.00%
Public Storage Operating Co.	€200,000	0.50%	9/9/2030	182,579	0.00%
Public Storage Operating Co.	\$250,000	2.30%	1/5/2031	216,235	0.00%
Public Storage Operating Co.	\$185,000	2.25%	9/11/2031	158,106	0.00%
Public Storage Operating Co.	€300,000	0.88%	24/1/2032	273,995	0.00%
Public Storage Operating Co.	\$500,000	5.10%	1/8/2033	517,893	0.00%
Public Storage Operating Co.	\$500,000	5.35%	1/8/2053	523,774	0.00%
Puget Energy, Inc.	\$740,000	3.65%	15/5/2025	721,268	0.01%
Puget Energy, Inc.	\$200,000	2.38%	15/6/2028	178,539	0.00%
Puget Energy, Inc.	\$50,000	4.10%	15/6/2030	45,891	0.00%
Puget Energy, Inc.	\$190,000	4.22%	15/3/2032	171,900	0.00%
Puget Sound Energy, Inc.	\$115,000	6.27%	15/3/2037	124,440	0.00%
Puget Sound Energy, Inc.	\$185,000	5.76%	1/10/2039	191,097	0.00%
Puget Sound Energy, Inc.	\$50,000	5.64%	15/4/2041	51,149	0.00%
Puget Sound Energy, Inc.	\$590,000	4.30%	20/5/2045	504,648	0.00%
Puget Sound Energy, Inc.	\$310,000	4.22%	15/6/2048	263,544	0.00%
PulteGroup, Inc.	\$465,000	5.50%	1/3/2026	471,172	0.00%
PulteGroup, Inc.	\$500,000	6.38%	15/5/2033	546,755	0.00%
Qorvo, Inc.	\$1,500,000	1.75%	15/12/2024	1,438,386	0.01%
QUALCOMM, Inc.	\$250,000	3.45%	20/5/2025	245,650	0.00%
QUALCOMM, Inc.	\$410,000	3.25%	20/5/2027	396,952	0.00%
QUALCOMM, Inc.	\$1,885,000	1.30%	20/5/2028	1,669,416	0.01%
QUALCOMM, Inc.	\$582,000	1.65%	20/5/2032	474,346	0.00%
QUALCOMM, Inc.	\$555,000	4.65%	20/5/2035	568,326	0.00%
QUALCOMM, Inc.	\$700,000	4.80%	20/5/2045	695,507	0.01%
QUALCOMM, Inc.	\$675,000	4.30%	20/5/2047	619,168	0.00%
Quanta Services, Inc.	\$1,000,000	2.90%	1/10/2030	880,926	0.01%
Quest Diagnostics, Inc.	\$75,000	3.50%	30/3/2025	73,409	0.00%
Quest Diagnostics, Inc.	\$290,000	3.45%	1/6/2026	281,984	0.00%
Quest Diagnostics, Inc.	\$300,000	4.20%	30/6/2029	294,326	0.00%
Quest Diagnostics, Inc.	\$250,000	2.95%	30/6/2030	223,770	0.00%
Quest Diagnostics, Inc.	\$500,000	6.40%	30/11/2033	555,403	0.00%
Quest Diagnostics, Inc.	\$26,000	5.75%	30/1/2040	25,631	0.00%
Rady Children's Hospital-San Diego	\$200,000	3.15%	15/8/2051	142,204	0.00%
Ralph Lauren Corp.	\$275,000	2.95%	15/6/2030	250,169	0.00%
Raymond James Financial, Inc.	\$970,000	4.65%	1/4/2030	976,596	0.01%
Raymond James Financial, Inc.	\$225,000	4.95%	15/7/2046	210,220	0.00%
Raymond James Financial, Inc.	\$240,000	3.75%	1/4/2051	181,170	0.00%
Rayonier LP	\$190,000	2.75%	17/5/2031	158,623	0.00%
Realty Income Corp.	\$727,000	3.88%	15/4/2025	714,760	0.01%
Realty Income Corp.	\$165,000	4.63%	1/11/2025	163,979	0.00%
Realty Income Corp.	\$100,000	4.88%	1/6/2026	100,052	0.00%
Realty Income Corp.	\$100,000	4.13%	15/10/2026	98,191	0.00%
Realty Income Corp.	£250,000	1.88%	14/1/2027	292,329	0.00%
Realty Income Corp.	\$500,000	3.00%	15/1/2027	474,602	0.00%
Realty Income Corp.	£500,000	1.13%	13/7/2027	562,900	0.00%
Realty Income Corp.	\$400,000	3.95%	15/8/2027	389,175	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Realty Income Corp.	\$100,000	3.65%	15/1/2028	96,023	0.00%
Realty Income Corp.	\$325,000	2.20%	15/6/2028	291,460	0.00%
Realty Income Corp.	\$150,000	3.25%	15/6/2029	140,183	0.00%
Realty Income Corp.	\$265,000	3.10%	15/12/2029	243,237	0.00%
Realty Income Corp.	\$500,000	4.85%	15/3/2030	503,115	0.00%
Realty Income Corp.	€338,000	4.88%	6/7/2030	395,446	0.00%
Realty Income Corp.	\$400,000	3.25%	15/1/2031	363,808	0.00%
Realty Income Corp.	\$250,000	2.85%	15/12/2032	212,963	0.00%
Realty Income Corp.	£100,000	1.75%	13/7/2033	96,724	0.00%
Realty Income Corp.	€232,000	5.13%	6/7/2034	282,914	0.00%
Realty Income Corp.	£2,151,000	6.00%	5/12/2039	2,948,412	0.02%
Realty Income Corp.	£100,000	2.50%	14/1/2042	87,595	0.00%
Realty Income Corp.	\$350,000	4.65%	15/3/2047	327,109	0.00%
Regal Rexnord Corp.	\$500,000	6.05%	15/2/2026	505,335	0.00%
Regal Rexnord Corp.	\$500,000	6.05%	15/4/2028	506,704	0.00%
Regal Rexnord Corp.	\$500,000	6.30%	15/2/2030	514,699	0.00%
Regal Rexnord Corp.	\$575,000	6.40%	15/4/2033	600,477	0.00%
Regency Centers LP	\$80,000	3.60%	1/2/2027	76,964	0.00%
Regency Centers LP	\$200,000	4.13%	15/3/2028	191,810	0.00%
Regency Centers LP	\$90,000	2.95%	15/9/2029	80,671	0.00%
Regency Centers LP	\$290,000	4.40%	1/2/2047	241,001	0.00%
Regency Centers LP	\$100,000	4.65%	15/3/2049	85,807	0.00%
Regeneron Pharmaceuticals, Inc.	\$525,000	1.75%	15/9/2030	431,666	0.00%
Regeneron Pharmaceuticals, Inc.	\$480,000	2.80%	15/9/2050	317,338	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$200,000	4.13%	15/5/2032	189,378	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$290,000	6.55%	15/5/2048	339,199	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$200,000	4.56%	15/5/2053	186,692	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$350,000	3.26%	15/5/2060	244,927	0.00%
Regional Transportation District Sales Tax Revenue	\$100,000	5.84%	1/11/2050	110,702	0.00%
Regions Bank/Birmingham AL	\$200,000	6.45%	26/6/2037	203,429	0.00%
Regions Financial Corp.	\$900,000	2.25%	18/5/2025	858,003	0.01%
Regions Financial Corp.	\$685,000	1.80%	12/8/2028	586,820	0.00%
Regions Financial Corp.	\$85,000	7.38%	10/12/2037	96,543	0.00%
Reinsurance Group of America, Inc.	\$150,000	3.90%	15/5/2029	142,935	0.00%
Reinsurance Group of America, Inc.	\$500,000	6.00%	15/9/2033	524,391	0.00%
Reliance Standard Life Global Funding II	\$650,000	1.51%	28/9/2026	581,436	0.00%
Reliance Steel & Aluminum Co.	\$500,000	1.30%	15/8/2025	467,908	0.00%
Reliance Steel & Aluminum Co.	\$490,000	2.15%	15/8/2030	415,781	0.00%
RenaissanceRe Finance, Inc.	\$76,000	3.70%	1/4/2025	74,201	0.00%
RenaissanceRe Holdings Ltd.	\$90,000	3.60%	15/4/2029	83,545	0.00%
RenaissanceRe Holdings Ltd.	\$400,000	5.75%	5/6/2033	404,479	0.00%
Republic Services, Inc.	\$250,000	3.20%	15/3/2025	244,319	0.00%
Republic Services, Inc.	\$500,000	0.88%	15/11/2025	463,312	0.00%
Republic Services, Inc.	\$200,000	2.30%	1/3/2030	176,310	0.00%
Republic Services, Inc.	\$500,000	1.45%	15/2/2031	406,660	0.00%
Republic Services, Inc.	\$475,000	1.75%	15/2/2032	386,864	0.00%
Republic Services, Inc.	\$450,000	2.38%	15/3/2033	376,383	0.00%
Republic Services, Inc.	\$100,000	6.20%	1/3/2040	112,218	0.00%
Republic Services, Inc.	\$615,000	3.05%	1/3/2050	453,275	0.00%
Revvity, Inc.	\$500,000	1.90%	15/9/2028	433,065	0.00%
Revvity, Inc.	\$525,000	3.30%	15/9/2029	476,365	0.00%
Revvity, Inc.	\$465,000	2.25%	15/9/2031	382,461	0.00%
Rexford Industrial Realty LP	\$250,000	2.15%	1/9/2031	200,545	0.00%
Roche Finance Europe BV	€1,100,000	3.59%	4/12/2036	1,285,167	0.01%
Roche Holdings, Inc.	\$750,000	5.27%	13/11/2026	769,199	0.01%
Roche Holdings, Inc.	\$1,100,000	5.34%	13/11/2028	1,141,897	0.01%
Roche Holdings, Inc.	\$1,625,000	5.49%	13/11/2030	1,714,750	0.01%
Roche Holdings, Inc.	\$1,000,000	5.59%	13/11/2033	1,077,226	0.01%
Rochester Gas & Electric Corp.	\$880,000	3.10%	1/6/2027	829,999	0.01%
Rockefeller Foundation	\$500,000	2.49%	1/10/2050	331,189	0.00%
Rockwell Automation, Inc.	\$150,000	3.50%	1/3/2029	145,400	0.00%
Rockwell Automation, Inc.	\$160,000	1.75%	15/8/2031	132,179	0.00%
Rockwell Automation, Inc.	\$150,000	4.20%	1/3/2049	135,071	0.00%
Rockwell Automation, Inc.	\$200,000	2.80%	15/8/2061	129,916	0.00%
Roper Technologies, Inc.	\$250,000	1.00%	15/9/2025	233,730	0.00%
Roper Technologies, Inc.	\$100,000	3.85%	15/12/2025	98,170	0.00%
Roper Technologies, Inc.	\$500,000	1.40%	15/9/2027	447,131	0.00%
Roper Technologies, Inc.	\$95,000	4.20%	15/9/2028	93,403	0.00%
Roper Technologies, Inc.	\$1,000,000	1.75%	15/2/2031	823,374	0.01%
Ross Stores, Inc.	\$240,000	4.60%	15/4/2025	238,178	0.00%
Royalty Pharma plc	\$500,000	1.20%	2/9/2025	466,799	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royalty Pharma plc	\$1,100,000	2.20%	2/9/2030	925,819	0.01%
Royalty Pharma plc	\$170,000	3.30%	2/9/2040	128,162	0.00%
Royalty Pharma plc	\$500,000	3.55%	2/9/2050	355,864	0.00%
RPM International, Inc.	\$100,000	3.75%	15/3/2027	96,145	0.00%
RPM International, Inc.	\$100,000	4.55%	1/3/2029	98,589	0.00%
RPM International, Inc.	\$100,000	5.25%	1/6/2045	94,246	0.00%
RPM International, Inc.	\$375,000	4.25%	15/1/2048	310,432	0.00%
RTX Corp.	\$1,091,000	3.95%	16/8/2025	1,075,546	0.01%
RTX Corp.	\$450,000	5.00%	27/2/2026	451,869	0.00%
RTX Corp.	\$486,000	5.75%	8/11/2026	499,137	0.00%
RTX Corp.	\$1,939,000	3.50%	15/3/2027	1,868,684	0.01%
RTX Corp.	\$5,000	2.25%	1/7/2030	4,319	0.00%
RTX Corp.	\$500,000	1.90%	1/9/2031	406,827	0.00%
RTX Corp.	\$750,000	2.38%	15/3/2032	624,483	0.00%
RTX Corp.	\$450,000	5.15%	27/2/2033	458,777	0.00%
RTX Corp.	\$600,000	6.10%	15/3/2034	650,594	0.00%
RTX Corp.	\$50,000	5.40%	1/5/2035	51,642	0.00%
RTX Corp.	\$300,000	6.05%	1/6/2036	325,377	0.00%
RTX Corp.	\$133,000	6.13%	15/7/2038	144,957	0.00%
RTX Corp.	\$895,000	4.45%	16/11/2038	824,328	0.01%
RTX Corp.	\$200,000	4.70%	15/12/2041	185,091	0.00%
RTX Corp.	\$700,000	4.50%	1/6/2042	637,856	0.00%
RTX Corp.	\$425,000	4.15%	15/5/2045	362,667	0.00%
RTX Corp.	\$750,000	3.75%	1/11/2046	596,555	0.00%
RTX Corp.	\$425,000	4.35%	15/4/2047	371,696	0.00%
RTX Corp.	\$500,000	4.05%	4/5/2047	417,055	0.00%
RTX Corp.	\$450,000	4.63%	16/11/2048	411,802	0.00%
RTX Corp.	\$475,000	3.13%	1/7/2050	335,771	0.00%
RTX Corp.	\$500,000	2.82%	1/9/2051	330,124	0.00%
RTX Corp.	\$800,000	3.03%	15/3/2052	552,532	0.00%
RTX Corp.	\$450,000	5.38%	27/2/2053	458,367	0.00%
RTX Corp.	\$700,000	6.40%	15/3/2054	811,189	0.01%
Rutgers The State University of New Jersey	\$100,000	5.67%	1/5/2040	106,546	0.00%
Rutgers The State University of New Jersey	\$65,000	3.27%	1/5/2043	52,371	0.00%
Rutgers The State University of New Jersey	\$100,000	3.92%	1/5/2119	73,327	0.00%
RWJ Barnabas Health, Inc.	\$100,000	3.95%	1/7/2046	82,648	0.00%
RWJ Barnabas Health, Inc.	\$125,000	3.48%	1/7/2049	97,091	0.00%
Ryder System, Inc.	\$210,000	4.63%	1/6/2025	208,432	0.00%
Ryder System, Inc.	\$750,000	1.75%	1/9/2026	691,276	0.01%
Ryder System, Inc.	\$100,000	2.90%	1/12/2026	94,365	0.00%
Ryder System, Inc.	\$200,000	2.85%	1/3/2027	187,847	0.00%
Ryder System, Inc.	\$500,000	5.25%	1/6/2028	506,881	0.00%
Ryder System, Inc.	\$500,000	6.30%	1/12/2028	530,233	0.00%
Ryder System, Inc.	\$500,000	6.60%	1/12/2033	555,426	0.00%
S&P Global, Inc.	\$686,000	2.95%	22/1/2027	654,989	0.00%
S&P Global, Inc.	\$500,000	2.45%	1/3/2027	471,471	0.00%
S&P Global, Inc.	\$200,000	4.75%	1/8/2028	203,087	0.00%
S&P Global, Inc.	\$400,000	2.70%	1/3/2029	370,327	0.00%
S&P Global, Inc.	\$125,000	4.25%	1/5/2029	124,643	0.00%
S&P Global, Inc.	\$115,000	2.50%	1/12/2029	103,688	0.00%
S&P Global, Inc.	\$1,000,000	1.25%	15/8/2030	819,237	0.01%
S&P Global, Inc.	\$500,000	2.90%	1/3/2032	446,589	0.00%
S&P Global, Inc.	\$210,000	3.25%	1/12/2049	157,784	0.00%
S&P Global, Inc.	\$300,000	3.70%	1/3/2052	248,981	0.00%
S&P Global, Inc.	\$465,000	2.30%	15/8/2060	279,367	0.00%
S&P Global, Inc.	\$250,000	3.90%	1/3/2062	209,868	0.00%
Sabal Trail Transmission LLC	\$125,000	4.25%	1/5/2028	120,931	0.00%
Sabal Trail Transmission LLC	\$155,000	4.68%	1/5/2038	145,410	0.00%
Sabal Trail Transmission LLC	\$150,000	4.83%	1/5/2048	130,834	0.00%
Sabine Pass Liquefaction LLC	\$1,725,000	5.88%	30/6/2026	1,755,196	0.01%
Sabine Pass Liquefaction LLC	\$400,000	5.00%	15/3/2027	401,699	0.00%
Sabine Pass Liquefaction LLC	\$535,000	4.20%	15/3/2028	524,129	0.00%
Sabine Pass Liquefaction LLC	\$2,975,000	4.50%	15/5/2030	2,911,702	0.02%
Sabine Pass Liquefaction LLC	\$975,000	5.90%	15/9/2037	1,030,395	0.01%
Sabra Health Care LP	\$500,000	3.90%	15/10/2029	453,030	0.00%
Sabra Health Care LP	\$380,000	3.20%	1/12/2031	311,794	0.00%
Safehold GL Holdings LLC	\$250,000	2.85%	15/1/2032	203,498	0.00%
Sales Tax Securitization Corp.	\$180,000	3.24%	1/1/2042	147,759	0.00%
Sales Tax Securitization Corp.	\$100,000	3.59%	1/1/2043	86,158	0.00%
Sales Tax Securitization Corp.	\$150,000	4.79%	1/1/2048	142,855	0.00%
Sales Tax Securitization Corp.	\$85,000	3.82%	1/1/2048	70,184	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Salesforce, Inc.	\$350,000	3.70%	11/4/2028	343,023	0.00%
Salesforce, Inc.	\$480,000	1.50%	15/7/2028	427,120	0.00%
Salesforce, Inc.	\$500,000	1.95%	15/7/2031	427,089	0.00%
Salesforce, Inc.	\$1,500,000	2.70%	15/7/2041	1,146,442	0.01%
Salesforce, Inc.	\$930,000	2.90%	15/7/2051	665,878	0.01%
Salesforce, Inc.	\$550,000	3.05%	15/7/2061	386,693	0.00%
Salt River Project Agricultural Improvement & Power District	\$100,000	4.84%	1/1/2041	98,937	0.00%
Sammons Financial Group, Inc.	\$900,000	4.45%	12/5/2027	850,322	0.01%
Sammons Financial Group, Inc.	\$500,000	4.75%	8/4/2032	439,062	0.00%
San Diego County Regional Transportation Commission	\$100,000	5.91%	1/4/2048	111,188	0.00%
San Diego County Water Authority	\$200,000	6.14%	1/5/2049	225,494	0.00%
San Diego Gas & Electric Co.	\$500,000	4.95%	15/8/2028	510,402	0.00%
San Diego Gas & Electric Co.	\$550,000	4.50%	15/8/2040	505,620	0.00%
San Diego Gas & Electric Co.	\$290,000	3.75%	1/6/2047	233,673	0.00%
San Diego Gas & Electric Co.	\$135,000	4.15%	15/5/2048	115,421	0.00%
San Diego Gas & Electric Co.	\$500,000	3.32%	15/4/2050	357,279	0.00%
San Diego Gas & Electric Co.	\$300,000	2.95%	15/8/2051	210,401	0.00%
San Diego Gas & Electric Co.	\$300,000	5.35%	1/4/2053	304,782	0.00%
San Jose Redevelopment Agency Successor Agency	\$100,000	3.38%	1/8/2034	90,420	0.00%
Santander Holdings USA, Inc.	\$387,000	3.24%	5/10/2026	366,691	0.00%
Santander Holdings USA, Inc.	\$375,000	4.40%	13/7/2027	364,342	0.00%
Santander Holdings USA, Inc.^	\$275,000	2.49%	6/1/2028	252,192	0.00%
Santander Holdings USA, Inc.^	\$500,000	7.66%	9/11/2031	541,249	0.00%
SC Johnson & Son, Inc.	\$50,000	4.80%	1/9/2040	46,054	0.00%
SC Johnson & Son, Inc.	\$250,000	4.00%	15/5/2043	208,271	0.00%
SC Johnson & Son, Inc.	\$250,000	4.75%	15/10/2046	231,776	0.00%
SCE Recovery Funding LLC	\$100,000	2.94%	15/11/2042	82,433	0.00%
Schlumberger Finance BV	€1,000,000	2.00%	6/5/2032	1,014,851	0.01%
Schlumberger Finance France SAS	€400,000	1.00%	18/2/2026	422,837	0.00%
Schlumberger Holdings Corp.	\$750,000	4.30%	1/5/2029	741,674	0.01%
Schlumberger Investment SA	\$495,000	2.65%	26/6/2030	444,734	0.00%
Sealed Air Corp.	\$125,000	1.57%	15/10/2026	112,544	0.00%
Seattle Children's Hospital	\$450,000	2.72%	1/10/2050	296,089	0.00%
Securian Financial Group, Inc.	\$1,090,000	4.80%	15/4/2048	906,603	0.01%
Sempra	\$200,000	3.30%	1/4/2025	195,081	0.00%
Sempra	\$150,000	3.25%	15/6/2027	142,231	0.00%
Sempra	\$525,000	3.40%	1/2/2028	500,692	0.00%
Sempra	\$205,000	3.70%	1/4/2029	195,264	0.00%
Sempra	\$285,000	5.50%	1/8/2033	295,420	0.00%
Sempra	\$375,000	3.80%	1/2/2038	321,109	0.00%
Sempra	\$300,000	6.00%	15/10/2039	316,018	0.00%
Sempra	\$375,000	4.00%	1/2/2048	308,764	0.00%
Sempra^	\$400,000	4.13%	1/4/2052	344,563	0.00%
Sempra Global	\$200,000	3.25%	15/1/2032	164,531	0.00%
Sharp HealthCare	\$375,000	2.68%	1/8/2050	244,349	0.00%
Sherwin-Williams Co.	\$200,000	3.45%	1/8/2025	194,715	0.00%
Sherwin-Williams Co.	\$200,000	4.25%	8/8/2025	198,357	0.00%
Sherwin-Williams Co.	\$618,000	3.95%	15/1/2026	607,955	0.00%
Sherwin-Williams Co.	\$275,000	3.45%	1/6/2027	265,632	0.00%
Sherwin-Williams Co.	\$475,000	4.50%	1/6/2047	434,698	0.00%
Sherwin-Williams Co.	\$200,000	3.80%	15/8/2049	161,284	0.00%
Sherwin-Williams Co.	\$995,000	3.30%	15/5/2050	732,963	0.01%
Shire Acquisitions Investments Ireland DAC	\$3,641,000	3.20%	23/9/2026	3,503,580	0.02%
Sierra Pacific Power Co.	\$750,000	2.60%	1/5/2026	714,054	0.01%
Simon International Finance SCA	€1,000,000	1.13%	19/3/2033	892,453	0.01%
Simon Property Group LP	\$200,000	3.50%	1/9/2025	195,574	0.00%
Simon Property Group LP	\$175,000	3.30%	15/1/2026	169,750	0.00%
Simon Property Group LP	\$450,000	3.25%	30/11/2026	432,670	0.00%
Simon Property Group LP	\$365,000	1.38%	15/1/2027	333,240	0.00%
Simon Property Group LP	\$410,000	3.38%	15/6/2027	393,196	0.00%
Simon Property Group LP	\$450,000	3.38%	1/12/2027	429,815	0.00%
Simon Property Group LP	\$170,000	1.75%	1/2/2028	152,812	0.00%
Simon Property Group LP	\$440,000	2.45%	13/9/2029	391,789	0.00%
Simon Property Group LP	\$300,000	2.20%	1/2/2031	251,584	0.00%
Simon Property Group LP	\$500,000	2.25%	15/1/2032	415,527	0.00%
Simon Property Group LP	\$1,000,000	2.65%	1/2/2032	854,765	0.01%
Simon Property Group LP	\$300,000	5.50%	8/3/2033	310,690	0.00%
Simon Property Group LP	\$105,000	6.75%	1/2/2040	119,018	0.00%
Simon Property Group LP	\$200,000	4.25%	1/10/2044	167,649	0.00%
Simon Property Group LP	\$200,000	4.25%	30/11/2046	168,297	0.00%
Simon Property Group LP	\$500,000	3.25%	13/9/2049	362,424	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Simon Property Group LP	\$300,000	3.80%	15/7/2050	237,610	0.00%
Simon Property Group LP	\$275,000	5.85%	8/3/2053	292,367	0.00%
SITE Centers Corp.	\$40,000	4.25%	1/2/2026	38,997	0.00%
SITE Centers Corp.	\$200,000	4.70%	1/6/2027	196,766	0.00%
Sixth Street Specialty Lending, Inc.	\$400,000	2.50%	1/8/2026	365,504	0.00%
Skyworks Solutions, Inc.	\$200,000	1.80%	1/6/2026	186,333	0.00%
Skyworks Solutions, Inc.	\$2,580,000	3.00%	1/6/2031	2,218,157	0.01%
Smithfield Foods, Inc.	\$225,000	4.25%	1/2/2027	216,165	0.00%
Smithfield Foods, Inc.	\$135,000	5.20%	1/4/2029	129,440	0.00%
Smithfield Foods, Inc.	\$350,000	2.63%	13/9/2031	271,527	0.00%
Snap-on, Inc.	\$200,000	3.25%	1/3/2027	193,132	0.00%
Snap-on, Inc.	\$100,000	4.10%	1/3/2048	88,833	0.00%
Snap-on, Inc.	\$160,000	3.10%	1/5/2050	122,574	0.00%
Sonoco Products Co.	\$415,000	3.13%	1/5/2030	374,885	0.00%
Sonoco Products Co.	\$415,000	2.85%	1/2/2032	354,153	0.00%
South Carolina Public Service Authority	\$100,000	6.45%	1/1/2050	112,874	0.00%
Southern California Edison Co.	\$200,000	5.85%	1/11/2027	208,901	0.00%
Southern California Edison Co.	\$50,000	3.65%	1/3/2028	47,942	0.00%
Southern California Edison Co.	\$500,000	5.65%	1/10/2028	521,358	0.00%
Southern California Edison Co.	\$150,000	4.20%	1/3/2029	147,026	0.00%
Southern California Edison Co.	\$100,000	6.65%	1/4/2029	106,614	0.00%
Southern California Edison Co.	\$670,000	2.85%	1/8/2029	611,272	0.00%
Southern California Edison Co.	\$200,000	2.50%	1/6/2031	171,637	0.00%
Southern California Edison Co.	\$400,000	2.75%	1/2/2032	346,581	0.00%
Southern California Edison Co.	\$200,000	5.95%	1/11/2032	214,956	0.00%
Southern California Edison Co.	\$800,000	6.00%	15/1/2034	879,768	0.01%
Southern California Edison Co.	\$130,000	5.35%	15/7/2035	133,976	0.00%
Southern California Edison Co.	\$125,000	5.63%	1/2/2036	127,562	0.00%
Southern California Edison Co.	\$75,000	5.55%	15/1/2037	75,441	0.00%
Southern California Edison Co.	\$15,000	5.95%	1/2/2038	15,737	0.00%
Southern California Edison Co.	\$500,000	6.05%	15/3/2039	530,105	0.00%
Southern California Edison Co.	\$125,000	5.50%	15/3/2040	126,418	0.00%
Southern California Edison Co.	\$245,000	4.05%	15/3/2042	206,655	0.00%
Southern California Edison Co.	\$250,000	4.65%	1/10/2043	227,877	0.00%
Southern California Edison Co.	\$875,000	4.00%	1/4/2047	717,800	0.01%
Southern California Edison Co.	\$250,000	4.13%	1/3/2048	210,796	0.00%
Southern California Edison Co.	\$250,000	4.88%	1/3/2049	230,625	0.00%
Southern California Edison Co.	\$970,000	3.65%	1/2/2050	751,903	0.01%
Southern California Edison Co.	\$100,000	2.95%	1/2/2051	68,109	0.00%
Southern California Edison Co.	\$200,000	3.65%	1/6/2051	150,608	0.00%
Southern California Edison Co.	\$400,000	3.45%	1/2/2052	292,214	0.00%
Southern California Edison Co.	\$285,000	5.70%	1/3/2053	300,196	0.00%
Southern California Edison Co.	\$280,000	5.88%	1/12/2053	302,300	0.00%
Southern California Gas Co.	\$300,000	2.95%	15/4/2027	284,470	0.00%
Southern California Gas Co.	\$310,000	2.55%	1/2/2030	272,728	0.00%
Southern California Gas Co.	\$200,000	5.20%	1/6/2033	205,874	0.00%
Southern California Gas Co.	\$120,000	5.13%	15/11/2040	118,420	0.00%
Southern California Gas Co.	\$300,000	3.75%	15/9/2042	243,005	0.00%
Southern California Gas Co.	\$160,000	4.13%	1/6/2048	135,517	0.00%
Southern California Gas Co.	\$220,000	4.30%	15/1/2049	186,923	0.00%
Southern California Gas Co.	\$100,000	3.95%	15/2/2050	79,605	0.00%
Southern California Gas Co.	\$200,000	6.35%	15/11/2052	228,828	0.00%
Southern California Gas Co.	\$200,000	5.75%	1/6/2053	211,158	0.00%
Southern Co.	\$200,000	5.15%	6/10/2025	200,576	0.00%
Southern Co.	\$410,000	3.25%	1/7/2026	395,482	0.00%
Southern Co.	\$400,000	5.11%	1/8/2027	405,612	0.00%
Southern Co.	\$200,000	1.75%	15/3/2028	177,837	0.00%
Southern Co.	\$500,000	4.85%	15/6/2028	503,716	0.00%
Southern Co.	\$200,000	3.70%	30/4/2030	188,592	0.00%
Southern Co.	\$500,000	5.20%	15/6/2033	510,178	0.00%
Southern Co.	\$1,125,000	4.25%	1/7/2036	1,033,853	0.01%
Southern Co.	\$405,000	4.40%	1/7/2046	357,110	0.00%
Southern Co.^	\$100,000	4.00%	15/1/2051	95,455	0.00%
Southern Co.^	\$340,000	3.75%	15/9/2051	309,739	0.00%
Southern Co. Gas Capital Corp.	\$235,000	3.25%	15/6/2026	226,096	0.00%
Southern Co. Gas Capital Corp.	\$150,000	1.75%	15/1/2031	122,500	0.00%
Southern Co. Gas Capital Corp.	\$100,000	5.15%	15/9/2032	101,395	0.00%
Southern Co. Gas Capital Corp.	\$500,000	5.75%	15/9/2033	525,557	0.00%
Southern Co. Gas Capital Corp.	\$300,000	4.40%	1/6/2043	254,424	0.00%
Southern Co. Gas Capital Corp.	\$300,000	3.95%	1/10/2046	233,912	0.00%
Southern Co. Gas Capital Corp.	\$325,000	4.40%	30/5/2047	274,972	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern Co. Gas Capital Corp.	\$50,000	3.15%	30/9/2051	33,758	0.00%
Southern Natural Gas Co. LLC	\$200,000	4.80%	15/3/2047	167,884	0.00%
Southern Power Co.	\$130,000	4.15%	1/12/2025	128,062	0.00%
Southern Power Co.	€556,000	1.85%	20/6/2026	593,874	0.00%
Southern Power Co.	\$250,000	5.15%	15/9/2041	235,985	0.00%
Southern Power Co.	\$260,000	4.95%	15/12/2046	233,625	0.00%
Southwest Airlines Co.	\$1,300,000	5.25%	4/5/2025	1,300,149	0.01%
Southwest Airlines Co.	\$150,000	3.00%	15/11/2026	142,432	0.00%
Southwest Airlines Co.	\$1,675,000	5.13%	15/6/2027	1,682,707	0.01%
Southwest Airlines Co.	\$280,000	2.63%	10/2/2030	244,769	0.00%
Southwest Gas Corp.	\$75,000	3.70%	1/4/2028	71,267	0.00%
Southwest Gas Corp.	\$300,000	4.05%	15/3/2032	281,186	0.00%
Southwest Gas Corp.	\$100,000	3.80%	29/9/2046	74,878	0.00%
Southwest Gas Corp.	\$100,000	4.15%	1/6/2049	78,624	0.00%
Southwest Gas Corp.	\$300,000	3.18%	15/8/2051	194,988	0.00%
Southwestern Electric Power Co.	\$300,000	1.65%	15/3/2026	279,596	0.00%
Southwestern Electric Power Co.	\$50,000	2.75%	1/10/2026	46,994	0.00%
Southwestern Electric Power Co.	\$300,000	4.10%	15/9/2028	290,079	0.00%
Southwestern Electric Power Co.	\$775,000	3.90%	1/4/2045	598,137	0.00%
Southwestern Public Service Co.	\$75,000	4.50%	15/8/2041	66,652	0.00%
Southwestern Public Service Co.	\$115,000	3.40%	15/8/2046	83,565	0.00%
Southwestern Public Service Co.	\$175,000	3.70%	15/8/2047	133,208	0.00%
Southwestern Public Service Co.	\$45,000	4.40%	15/11/2048	37,941	0.00%
Southwestern Public Service Co.	\$90,000	3.75%	15/6/2049	69,112	0.00%
Southwestern Public Service Co.	\$150,000	3.15%	1/5/2050	103,303	0.00%
Spectra Energy Partners LP	\$1,000,000	3.50%	15/3/2025	978,126	0.01%
Spectra Energy Partners LP	\$675,000	3.38%	15/10/2026	649,988	0.00%
Spectra Energy Partners LP	\$130,000	5.95%	25/9/2043	132,949	0.00%
Spectra Energy Partners LP	\$160,000	4.50%	15/3/2045	137,160	0.00%
Spire Missouri, Inc.	\$200,000	4.80%	15/2/2033	200,188	0.00%
Spire Missouri, Inc.	\$105,000	3.30%	1/6/2051	74,426	0.00%
Spirit Airlines Pass Through Trust 2015-1A	\$28,162	4.10%	1/4/2028	25,221	0.00%
Spirit Realty LP	\$75,000	3.20%	15/1/2027	70,841	0.00%
Spirit Realty LP	\$90,000	4.00%	15/7/2029	85,369	0.00%
Spirit Realty LP	\$135,000	3.40%	15/1/2030	122,914	0.00%
Spirit Realty LP	\$550,000	2.70%	15/2/2032	461,006	0.00%
Sprint Capital Corp.	\$1,000,000	6.88%	15/11/2028	1,084,057	0.01%
Sprint Capital Corp.	\$1,250,000	8.75%	15/3/2032	1,542,450	0.01%
Sprint LLC	\$750,000	7.63%	1/3/2026	783,295	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$164,063	4.74%	20/3/2025	162,514	0.00%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$467,500	5.15%	20/3/2028	465,236	0.00%
SSM Health Care Corp.	\$150,000	3.82%	1/6/2027	145,310	0.00%
SSM Health Care Corp.	\$450,000	4.89%	1/6/2028	451,659	0.00%
Stanford Health Care	\$125,000	3.80%	15/11/2048	103,985	0.00%
Stanley Black & Decker, Inc.	\$150,000	3.40%	1/3/2026	145,104	0.00%
Stanley Black & Decker, Inc.	\$200,000	4.25%	15/11/2028	195,882	0.00%
Stanley Black & Decker, Inc.	\$250,000	2.30%	15/3/2030	212,776	0.00%
Stanley Black & Decker, Inc.	\$120,000	5.20%	1/9/2040	116,840	0.00%
Stanley Black & Decker, Inc.	\$150,000	4.85%	15/11/2048	135,356	0.00%
Stanley Black & Decker, Inc.^	\$100,000	4.00%	15/3/2060	83,581	0.00%
Starbucks Corp.	\$450,000	4.75%	15/2/2026	451,929	0.00%
Starbucks Corp.	\$450,000	2.45%	15/6/2026	428,300	0.00%
Starbucks Corp.	\$500,000	2.00%	12/3/2027	463,451	0.00%
Starbucks Corp.	\$200,000	3.50%	1/3/2028	192,358	0.00%
Starbucks Corp.	\$675,000	4.00%	15/11/2028	664,815	0.00%
Starbucks Corp.	\$25,000	2.25%	12/3/2030	21,957	0.00%
Starbucks Corp.	\$450,000	4.80%	15/2/2033	459,310	0.00%
Starbucks Corp.	\$100,000	4.30%	15/6/2045	89,552	0.00%
Starbucks Corp.	\$100,000	3.75%	1/12/2047	80,673	0.00%
Starbucks Corp.	\$455,000	4.50%	15/11/2048	415,351	0.00%
Starbucks Corp.	\$400,000	4.45%	15/8/2049	363,519	0.00%
Starbucks Corp.	\$1,100,000	3.50%	15/11/2050	855,660	0.01%
State Board of Administration Finance Corp.	\$800,000	1.26%	1/7/2025	759,172	0.01%
State Board of Administration Finance Corp.	\$525,000	1.71%	1/7/2027	476,043	0.00%
State Board of Administration Finance Corp.	\$575,000	2.15%	1/7/2030	489,933	0.00%
State of California	\$145,000	3.38%	1/4/2025	142,598	0.00%
State of California	\$150,000	1.70%	1/2/2028	135,778	0.00%
State of California	\$115,000	3.50%	1/4/2028	111,194	0.00%
State of California	\$125,000	3.05%	1/4/2029	116,678	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State of California	\$100,000	1.75%	1/11/2030	83,434	0.00%
State of California	\$100,000	5.75%	1/10/2031	106,715	0.00%
State of California	\$150,000	6.00%	1/3/2033	162,969	0.00%
State of California	\$250,000	4.50%	1/4/2033	244,780	0.00%
State of California	\$2,680,000	7.50%	1/4/2034	3,246,295	0.02%
State of California	\$200,000	5.13%	1/3/2038	200,847	0.00%
State of California	\$300,000	4.60%	1/4/2038	288,412	0.00%
State of California	\$575,000	7.55%	1/4/2039	724,248	0.01%
State of California	\$625,000	7.30%	1/10/2039	758,277	0.01%
State of California	\$2,400,000	7.35%	1/11/2039	2,908,202	0.02%
State of California	\$275,000	7.60%	1/11/2040	352,864	0.00%
State of California	\$200,000	5.20%	1/3/2043	200,156	0.00%
State of Connecticut	\$440,000	5.85%	15/3/2032	470,581	0.00%
State of Illinois	\$3,430,000	5.10%	1/6/2033	3,391,852	0.02%
State of Illinois	\$184,615	6.63%	1/2/2035	193,914	0.00%
State of Louisiana Gasoline & Fuels Tax Revenue	\$100,000	2.95%	1/5/2041	78,950	0.00%
State of Mississippi	\$290,000	5.25%	1/11/2034	300,345	0.00%
State of Oregon	\$300,000	5.89%	1/6/2027	307,530	0.00%
State of Oregon Department of Transportation	\$150,000	5.83%	15/11/2034	163,513	0.00%
State of Texas	\$840,000	5.52%	1/4/2039	903,673	0.01%
State of Texas	\$90,000	3.21%	1/4/2044	73,882	0.00%
State of Washington	\$100,000	5.14%	1/8/2040	102,729	0.00%
State of Wisconsin	\$75,000	3.15%	1/5/2027	72,257	0.00%
State of Wisconsin	\$450,000	3.95%	1/5/2036	418,098	0.00%
State Public School Building Authority	\$125,000	5.00%	15/9/2027	125,784	0.00%
State Street Corp.	\$522,000	3.30%	16/12/2024	513,629	0.00%
State Street Corp.^	\$500,000	4.86%	26/1/2026	497,124	0.00%
State Street Corp.^	\$500,000	5.10%	18/5/2026	500,333	0.00%
State Street Corp.	\$500,000	5.27%	3/8/2026	506,988	0.00%
State Street Corp.^	\$1,000,000	5.75%	4/11/2026	1,012,258	0.01%
State Street Corp.^	\$1,000,000	5.82%	4/11/2028	1,037,638	0.01%
State Street Corp.^	\$500,000	5.68%	21/11/2029	517,305	0.00%
State Street Corp.^	\$250,000	4.14%	3/12/2029	242,864	0.00%
State Street Corp.	\$335,000	2.20%	3/3/2031	279,160	0.00%
State Street Corp.^	\$275,000	4.42%	13/5/2033	267,502	0.00%
State Street Corp.^	\$500,000	4.82%	26/1/2034	492,151	0.00%
State Street Corp.^	\$500,000	5.16%	18/5/2034	504,183	0.00%
State Street Corp.^	\$225,000	3.03%	1/11/2034	201,799	0.00%
State Street Corp.^	\$500,000	6.12%	21/11/2034	531,253	0.00%
Steel Dynamics, Inc.	\$255,000	2.80%	15/12/2024	248,379	0.00%
Steel Dynamics, Inc.	\$400,000	5.00%	15/12/2026	401,650	0.00%
Steel Dynamics, Inc.	\$700,000	3.25%	15/1/2031	635,232	0.00%
Stellantis Finance US, Inc.	\$480,000	1.71%	29/1/2027	435,983	0.00%
Stellantis Finance US, Inc.	\$500,000	5.63%	12/1/2028	516,900	0.00%
Stellantis Finance US, Inc.	\$505,000	2.69%	15/9/2031	423,423	0.00%
Stellantis NV	€500,000	0.63%	30/3/2027	508,965	0.00%
Stellantis NV	€1,000,000	4.50%	7/7/2028	1,162,997	0.01%
Stellantis NV	€1,000,000	0.75%	18/1/2029	981,574	0.01%
Stellantis NV	€782,000	2.75%	1/4/2032	807,929	0.01%
Stellantis NV	€600,000	1.25%	20/6/2033	533,905	0.00%
STERIS Irish FinCo UnLtd Co.	\$350,000	2.70%	15/3/2031	300,948	0.00%
STERIS Irish FinCo UnLtd Co.	\$260,000	3.75%	15/3/2051	201,554	0.00%
Stewart Information Services Corp.	\$500,000	3.60%	15/11/2031	389,329	0.00%
Stryker Corp.	\$225,000	1.15%	15/6/2025	212,838	0.00%
Stryker Corp.	\$350,000	3.38%	1/11/2025	340,709	0.00%
Stryker Corp.	\$415,000	3.50%	15/3/2026	404,799	0.00%
Stryker Corp.	\$150,000	3.65%	7/3/2028	145,234	0.00%
Stryker Corp.	€3,700,000	0.75%	1/3/2029	3,634,411	0.02%
Stryker Corp.	\$450,000	1.95%	15/6/2030	384,846	0.00%
Stryker Corp.	€200,000	1.00%	3/12/2031	186,830	0.00%
Sun Communities Operating LP	\$600,000	4.20%	15/4/2032	547,838	0.00%
Sun Communities Operating LP	\$200,000	5.70%	15/1/2033	203,432	0.00%
Sutter Health	\$500,000	1.32%	15/8/2025	467,439	0.00%
Sutter Health	\$75,000	3.70%	15/8/2028	71,850	0.00%
Sutter Health	\$150,000	5.16%	15/8/2033	152,857	0.00%
Sutter Health	\$125,000	4.09%	15/8/2048	108,649	0.00%
Sutter Health	\$500,000	3.36%	15/8/2050	370,864	0.00%
Sutter Health	\$250,000	5.55%	15/8/2053	267,370	0.00%
Synchrony Bank	\$500,000	5.63%	23/8/2027	491,827	0.00%
Synchrony Financial	\$250,000	4.50%	23/7/2025	244,252	0.00%
Synchrony Financial	\$400,000	3.95%	1/12/2027	374,663	0.00%

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Synovus Financial Corp.	\$850,000	5.20%	11/8/2025	834,756	0.01%
Sysco Canada, Inc.	CAD150,000	3.65%	25/4/2025	111,883	0.00%
Sysco Corp.	\$85,000	3.75%	1/10/2025	83,108	0.00%
Sysco Corp.	\$100,000	3.30%	15/7/2026	96,600	0.00%
Sysco Corp.	\$235,000	3.25%	15/7/2027	224,787	0.00%
Sysco Corp.	\$450,000	5.75%	17/1/2029	469,414	0.00%
Sysco Corp.	\$170,000	2.40%	15/2/2030	149,831	0.00%
Sysco Corp.	\$604,000	5.95%	1/4/2030	642,852	0.00%
Sysco Corp.	\$750,000	2.45%	14/12/2031	634,754	0.00%
Sysco Corp.	\$500,000	6.00%	17/1/2034	541,120	0.00%
Sysco Corp.	\$200,000	6.60%	1/4/2040	225,382	0.00%
Sysco Corp.	\$100,000	4.85%	1/10/2045	92,303	0.00%
Sysco Corp.	\$275,000	4.50%	1/4/2046	244,565	0.00%
Sysco Corp.	\$520,000	3.30%	15/2/2050	382,063	0.00%
Take-Two Interactive Software, Inc.	\$400,000	3.55%	14/4/2025	391,703	0.00%
Take-Two Interactive Software, Inc.	\$185,000	3.70%	14/4/2027	179,201	0.00%
Take-Two Interactive Software, Inc.	\$395,000	4.00%	14/4/2032	375,746	0.00%
Tampa Electric Co.	\$200,000	2.40%	15/3/2031	168,812	0.00%
Tampa Electric Co.	\$50,000	4.10%	15/6/2042	43,151	0.00%
Tampa Electric Co.	\$250,000	4.35%	15/5/2044	213,328	0.00%
Tampa Electric Co.	\$65,000	4.30%	15/6/2048	54,547	0.00%
Tampa Electric Co.	\$250,000	4.45%	15/6/2049	215,378	0.00%
Tampa Electric Co.	\$100,000	3.63%	15/6/2050	75,239	0.00%
Tampa Electric Co.	\$200,000	3.45%	15/3/2051	145,420	0.00%
Tanger Properties LP	\$400,000	3.13%	1/9/2026	374,718	0.00%
Tanger Properties LP	\$100,000	3.88%	15/7/2027	91,709	0.00%
Tanger Properties LP	\$490,000	2.75%	1/9/2031	394,138	0.00%
Tapestry, Inc.	\$250,000	7.05%	27/11/2025	255,888	0.00%
Tapestry, Inc.	\$250,000	7.00%	27/11/2026	259,361	0.00%
Tapestry, Inc.	€200,000	5.88%	27/11/2031	232,187	0.00%
Tapestry, Inc.	\$490,000	3.05%	15/3/2032	397,260	0.00%
Targa Resources Corp.	\$500,000	6.15%	1/3/2029	523,479	0.00%
Targa Resources Corp.	\$300,000	4.20%	1/2/2033	276,228	0.00%
Targa Resources Corp.	\$200,000	6.13%	15/3/2033	210,934	0.00%
Targa Resources Corp.	\$600,000	4.95%	15/4/2052	527,246	0.00%
Targa Resources Corp.	\$405,000	6.50%	15/2/2053	438,669	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	5.00%	15/1/2028	469,473	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	4.88%	1/2/2031	461,174	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	4.00%	15/1/2032	432,837	0.00%
Target Corp.	\$750,000	1.95%	15/1/2027	699,782	0.01%
Target Corp.	\$400,000	2.35%	15/2/2030	357,694	0.00%
Target Corp.	\$100,000	6.50%	15/10/2037	116,245	0.00%
Target Corp.	\$100,000	7.00%	15/1/2038	121,693	0.00%
Target Corp.	\$965,000	4.00%	1/7/2042	874,867	0.01%
Target Corp.	\$650,000	4.80%	15/1/2053	645,433	0.00%
TC PipeLines LP	\$210,000	3.90%	25/5/2027	201,607	0.00%
TD SYNEX Corp.	\$480,000	1.75%	9/8/2026	435,720	0.00%
Teachers Insurance & Annuity Association of America	\$34,000	6.85%	16/12/2039	39,257	0.00%
Teachers Insurance & Annuity Association of America	\$940,000	4.90%	15/9/2044	891,377	0.01%
Teachers Insurance & Annuity Association of America	\$955,000	4.27%	15/5/2047	834,571	0.01%
Teachers Insurance & Annuity Association of America	\$350,000	3.30%	15/5/2050	258,002	0.00%
Teledyne FLIR LLC	\$200,000	2.50%	1/8/2030	172,014	0.00%
Teledyne Technologies, Inc.	\$325,000	2.25%	1/4/2028	294,362	0.00%
Teledyne Technologies, Inc.	\$625,000	2.75%	1/4/2031	543,951	0.00%
Tennessee Gas Pipeline Co. LLC	\$1,000,000	2.90%	1/3/2030	880,602	0.01%
Tennessee Valley Authority	\$1,050,000	0.75%	15/5/2025	995,786	0.01%
Tennessee Valley Authority	\$14,000	6.75%	1/11/2025	14,551	0.00%
Tennessee Valley Authority	\$1,000,000	2.88%	1/2/2027	962,970	0.01%
Tennessee Valley Authority	\$750,000	3.88%	15/3/2028	746,692	0.01%
Tennessee Valley Authority	\$700,000	7.13%	1/5/2030	814,859	0.01%
Tennessee Valley Authority	\$1,100,000	1.50%	15/9/2031	897,467	0.01%
Tennessee Valley Authority	\$300,000	5.88%	1/4/2036	341,015	0.00%
Tennessee Valley Authority	\$250,000	6.15%	15/1/2038	288,610	0.00%
Tennessee Valley Authority	\$50,000	5.50%	15/6/2038	54,752	0.00%
Tennessee Valley Authority	\$2,078,000	5.25%	15/9/2039	2,205,931	0.01%
Tennessee Valley Authority	\$100,000	3.50%	15/12/2042	84,468	0.00%
Tennessee Valley Authority	\$100,000	4.88%	15/1/2048	102,048	0.00%
Tennessee Valley Authority	\$200,000	4.25%	15/9/2052	185,276	0.00%
Tennessee Valley Authority	\$1,025,000	5.38%	1/4/2056	1,128,526	0.01%
Tennessee Valley Authority	\$50,000	4.63%	15/9/2060	49,011	0.00%
Tennessee Valley Authority	\$150,000	4.25%	15/9/2065	137,365	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Texas Eastern Transmission LP	\$100,000	3.50%	15/1/2028	94,334	0.00%
Texas Eastern Transmission LP	\$330,000	4.15%	15/1/2048	272,148	0.00%
Texas Health Resources	\$875,000	2.33%	15/11/2050	530,098	0.00%
Texas Health Resources	\$25,000	4.33%	15/11/2055	22,525	0.00%
Texas Instruments, Inc.	\$200,000	1.13%	15/9/2026	183,789	0.00%
Texas Instruments, Inc.	\$500,000	2.90%	3/11/2027	477,206	0.00%
Texas Instruments, Inc.	\$200,000	4.60%	15/2/2028	203,471	0.00%
Texas Instruments, Inc.	\$50,000	2.25%	4/9/2029	45,145	0.00%
Texas Instruments, Inc.	\$245,000	1.75%	4/5/2030	211,831	0.00%
Texas Instruments, Inc.	\$100,000	1.90%	15/9/2031	85,308	0.00%
Texas Instruments, Inc.	\$980,000	3.88%	15/3/2039	906,629	0.01%
Texas Instruments, Inc.	\$335,000	4.15%	15/5/2048	304,448	0.00%
Texas Natural Gas Securitization Finance Corp.	\$550,000	5.10%	1/4/2035	560,940	0.00%
Texas Natural Gas Securitization Finance Corp.	\$675,000	5.17%	1/4/2041	698,467	0.01%
Texas Private Activity Bond Surface Transportation Corp.	\$325,000	3.92%	31/12/2049	265,680	0.00%
Texas Transportation Commission	\$200,000	2.56%	1/4/2042	153,189	0.00%
Texas Transportation Commission	\$200,000	2.47%	1/10/2044	143,407	0.00%
Texas Transportation Commission State Highway Fund	\$365,000	5.18%	1/4/2030	373,297	0.00%
Textron, Inc.	\$550,000	4.00%	15/3/2026	539,297	0.00%
Textron, Inc.	\$500,000	3.65%	15/3/2027	479,726	0.00%
Textron, Inc.	\$200,000	3.38%	1/3/2028	188,912	0.00%
Textron, Inc.	\$100,000	3.90%	17/9/2029	95,138	0.00%
Textron, Inc.	\$250,000	6.10%	15/11/2033	267,156	0.00%
Thermo Fisher Scientific Finance I BV	€1,071,000	0.00%	18/11/2025	1,116,278	0.01%
Thermo Fisher Scientific Finance I BV	€1,245,000	0.80%	18/10/2030	1,193,626	0.01%
Thermo Fisher Scientific Finance I BV	€863,000	1.13%	18/10/2033	791,633	0.01%
Thermo Fisher Scientific Finance I BV	€2,000,000	1.63%	18/10/2041	1,664,418	0.01%
Thermo Fisher Scientific, Inc.	€4,500,000	0.13%	1/3/2025	4,780,167	0.02%
Thermo Fisher Scientific, Inc.	€200,000	3.20%	21/1/2026	221,410	0.00%
Thermo Fisher Scientific, Inc.	\$500,000	5.00%	5/12/2026	508,138	0.00%
Thermo Fisher Scientific, Inc.	\$400,000	4.80%	21/11/2027	407,911	0.00%
Thermo Fisher Scientific, Inc.	€300,000	0.50%	1/3/2028	301,260	0.00%
Thermo Fisher Scientific, Inc.	\$750,000	1.75%	15/10/2028	669,139	0.01%
Thermo Fisher Scientific, Inc.	\$500,000	5.00%	31/1/2029	513,411	0.00%
Thermo Fisher Scientific, Inc.	\$683,000	2.60%	1/10/2029	622,586	0.00%
Thermo Fisher Scientific, Inc.	\$2,500,000	2.00%	15/10/2031	2,107,713	0.01%
Thermo Fisher Scientific, Inc.	\$275,000	5.30%	1/2/2044	286,206	0.00%
Thermo Fisher Scientific, Inc.	\$400,000	4.10%	15/8/2047	357,235	0.00%
Thermo Fisher Scientific, Inc.	€1,300,000	1.88%	1/10/2049	1,026,644	0.01%
Thomas Jefferson University	\$300,000	3.85%	1/11/2057	222,693	0.00%
Time Warner Cable Enterprises LLC	\$825,000	8.38%	15/7/2033	959,127	0.01%
Time Warner Cable LLC	\$200,000	6.55%	1/5/2037	197,191	0.00%
Time Warner Cable LLC	\$425,000	7.30%	1/7/2038	440,534	0.00%
Time Warner Cable LLC	\$710,000	6.75%	15/6/2039	706,792	0.01%
Time Warner Cable LLC	\$500,000	5.88%	15/11/2040	454,825	0.00%
Time Warner Cable LLC	£300,000	5.25%	15/7/2042	338,493	0.00%
Time Warner Cable LLC	\$1,250,000	4.50%	15/9/2042	987,497	0.01%
Timken Co.	\$10,000	4.50%	15/12/2028	9,726	0.00%
TJX Cos, Inc.	\$1,589,000	2.25%	15/9/2026	1,507,229	0.01%
TJX Cos, Inc.	\$180,000	3.88%	15/4/2030	174,007	0.00%
T-Mobile USA, Inc.	\$1,300,000	3.50%	15/4/2025	1,273,109	0.01%
T-Mobile USA, Inc.	\$2,100,000	1.50%	15/2/2026	1,956,142	0.01%
T-Mobile USA, Inc.	\$715,000	2.25%	15/2/2026	677,825	0.01%
T-Mobile USA, Inc.	\$500,000	3.75%	15/4/2027	485,200	0.00%
T-Mobile USA, Inc.	\$500,000	4.80%	15/7/2028	504,007	0.00%
T-Mobile USA, Inc.	\$400,000	2.63%	15/2/2029	360,303	0.00%
T-Mobile USA, Inc.	\$2,600,000	2.40%	15/3/2029	2,330,909	0.01%
T-Mobile USA, Inc.	\$2,500,000	3.88%	15/4/2030	2,373,472	0.01%
T-Mobile USA, Inc.	\$2,000,000	2.55%	15/2/2031	1,721,703	0.01%
T-Mobile USA, Inc.	\$700,000	2.25%	15/11/2031	582,466	0.00%
T-Mobile USA, Inc.	\$150,000	2.70%	15/3/2032	127,988	0.00%
T-Mobile USA, Inc.	\$1,600,000	4.38%	15/4/2040	1,448,508	0.01%
T-Mobile USA, Inc.	\$2,300,000	3.00%	15/2/2041	1,724,091	0.01%
T-Mobile USA, Inc.	\$1,615,000	4.50%	15/4/2050	1,429,796	0.01%
T-Mobile USA, Inc.	\$400,000	3.30%	15/2/2051	289,734	0.00%
T-Mobile USA, Inc.	\$1,125,000	3.40%	15/10/2052	821,545	0.01%
T-Mobile USA, Inc.	\$2,625,000	3.60%	15/11/2060	1,919,438	0.01%
Toledo Edison Co.	\$75,000	6.15%	15/5/2037	80,962	0.00%
Toll Brothers Finance Corp.	\$325,000	4.88%	15/3/2027	323,530	0.00%
Toll Brothers Finance Corp.	\$310,000	3.80%	1/11/2029	290,362	0.00%
Toyota Motor Credit Corp.	\$500,000	4.80%	10/1/2025	500,059	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Credit Corp.	\$500,000	1.45%	13/1/2025	482,542	0.00%
Toyota Motor Credit Corp.	\$455,000	1.80%	13/2/2025	440,039	0.00%
Toyota Motor Credit Corp.	\$100,000	3.40%	14/4/2025	98,173	0.00%
Toyota Motor Credit Corp.	\$625,000	3.95%	30/6/2025	617,818	0.00%
Toyota Motor Credit Corp.	\$500,000	5.60%	11/9/2025	508,431	0.00%
Toyota Motor Credit Corp.	\$350,000	0.80%	16/10/2025	327,279	0.00%
Toyota Motor Credit Corp.	\$200,000	1.13%	18/6/2026	184,694	0.00%
Toyota Motor Credit Corp.	€500,000	0.25%	16/7/2026	515,372	0.00%
Toyota Motor Credit Corp.	\$500,000	5.00%	14/8/2026	506,208	0.00%
Toyota Motor Credit Corp.	£900,000	0.75%	19/11/2026	1,038,782	0.01%
Toyota Motor Credit Corp.	\$750,000	5.40%	20/11/2026	768,189	0.01%
Toyota Motor Credit Corp.	\$125,000	3.20%	11/1/2027	120,554	0.00%
Toyota Motor Credit Corp.	\$1,000,000	1.15%	13/8/2027	893,293	0.01%
Toyota Motor Credit Corp.	\$750,000	5.45%	10/11/2027	777,742	0.01%
Toyota Motor Credit Corp.	\$675,000	3.05%	11/1/2028	643,819	0.00%
Toyota Motor Credit Corp.	\$500,000	4.63%	12/1/2028	506,592	0.00%
Toyota Motor Credit Corp.	\$300,000	1.90%	6/4/2028	272,367	0.00%
Toyota Motor Credit Corp.	\$500,000	5.25%	11/9/2028	518,346	0.00%
Toyota Motor Credit Corp.	\$250,000	3.65%	8/1/2029	243,940	0.00%
Toyota Motor Credit Corp.	€700,000	4.05%	13/9/2029	811,258	0.01%
Toyota Motor Credit Corp.	\$290,000	2.15%	13/2/2030	256,113	0.00%
Toyota Motor Credit Corp.	\$500,000	5.55%	20/11/2030	526,743	0.00%
Toyota Motor Credit Corp.	\$500,000	1.90%	12/9/2031	416,706	0.00%
Toyota Motor Credit Corp.	\$500,000	4.70%	12/1/2033	513,490	0.00%
Tractor Supply Co.	\$300,000	1.75%	1/11/2030	246,030	0.00%
Tractor Supply Co.	\$500,000	5.25%	15/5/2033	513,091	0.00%
Trane Technologies Financing Ltd.	\$325,000	3.50%	21/3/2026	316,062	0.00%
Trane Technologies Financing Ltd.	\$270,000	3.80%	21/3/2029	261,594	0.00%
Trane Technologies Financing Ltd.	\$500,000	5.25%	3/3/2033	518,110	0.00%
Trane Technologies Financing Ltd.	\$50,000	4.65%	1/11/2044	46,465	0.00%
Trane Technologies Financing Ltd.	\$275,000	4.50%	21/3/2049	255,445	0.00%
Trane Technologies Global Holding Co., Ltd.	\$125,000	4.30%	21/2/2048	112,646	0.00%
Trans-Allegheny Interstate Line Co.	\$450,000	3.85%	1/6/2025	440,699	0.00%
Transatlantic Holdings, Inc.	\$100,000	8.00%	30/11/2039	129,987	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$2,203,000	7.85%	1/2/2026	2,309,603	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$200,000	4.00%	15/3/2028	193,947	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$200,000	3.25%	15/5/2030	181,571	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$375,000	4.45%	1/8/2042	331,744	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$150,000	4.60%	15/3/2048	135,500	0.00%
Travelers Cos, Inc.	\$125,000	6.25%	15/6/2037	141,855	0.00%
Travelers Cos, Inc.	\$450,000	4.60%	1/8/2043	430,006	0.00%
Travelers Cos, Inc.	\$100,000	4.30%	25/8/2045	89,534	0.00%
Travelers Cos, Inc.	\$215,000	4.00%	30/5/2047	185,093	0.00%
Travelers Cos, Inc.	\$150,000	4.05%	7/3/2048	131,094	0.00%
Travelers Cos, Inc.	\$500,000	4.10%	4/3/2049	435,451	0.00%
Travelers Cos, Inc.	\$550,000	2.55%	27/4/2050	363,827	0.00%
Travelers Cos, Inc.	\$400,000	3.05%	8/6/2051	295,125	0.00%
Travelers Cos, Inc.	\$500,000	5.45%	25/5/2053	540,673	0.00%
Trillium Windpower LP	CAD50,830	5.80%	15/2/2033	39,535	0.00%
Trimble, Inc.	\$100,000	4.75%	1/12/2024	99,053	0.00%
Trimble, Inc.	\$340,000	4.90%	15/6/2028	342,107	0.00%
Trinity Acquisition plc	\$60,000	4.40%	15/3/2026	59,268	0.00%
Trinity Health Corp.	\$250,000	2.63%	1/12/2040	181,411	0.00%
Trinity Health Corp.	\$130,000	4.13%	1/12/2045	113,273	0.00%
Tri-State Generation & Transmission Association, Inc.	\$200,000	6.00%	15/6/2040	190,676	0.00%
Truist Bank	\$50,000	3.63%	16/9/2025	48,403	0.00%
Truist Bank	\$873,000	4.05%	3/11/2025	858,745	0.01%
Truist Bank	\$1,189,000	3.30%	15/5/2026	1,134,132	0.01%
Truist Bank	\$1,800,000	3.80%	30/10/2026	1,721,724	0.01%
Truist Financial Corp.	\$600,000	3.70%	5/6/2025	586,813	0.00%
Truist Financial Corp.^	\$600,000	4.26%	28/7/2026	588,026	0.00%
Truist Financial Corp.^	\$500,000	1.27%	2/3/2027	458,149	0.00%
Truist Financial Corp.^	\$500,000	6.05%	8/6/2027	508,970	0.00%
Truist Financial Corp.	\$1,500,000	1.13%	3/8/2027	1,314,884	0.01%
Truist Financial Corp.	\$260,000	3.88%	19/3/2029	243,423	0.00%
Truist Financial Corp.^	\$500,000	1.89%	7/6/2029	432,093	0.00%
Truist Financial Corp.^	\$1,500,000	7.16%	30/10/2029	1,618,650	0.01%
Truist Financial Corp.	\$900,000	1.95%	5/6/2030	751,992	0.01%
Truist Financial Corp.^	\$1,000,000	5.12%	26/1/2034	968,240	0.01%
Truist Financial Corp.^	\$700,000	5.87%	8/6/2034	714,286	0.01%
Trustage Financial Group, Inc.	\$550,000	4.63%	15/4/2032	480,172	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Trustees of Boston College	\$125,000	3.13%	1/7/2052	91,595	0.00%
Trustees of Boston University	\$110,000	4.06%	1/10/2048	97,249	0.00%
Trustees of Princeton University	\$125,000	5.70%	1/3/2039	139,334	0.00%
Trustees of Princeton University	\$150,000	2.52%	1/7/2050	103,482	0.00%
Trustees of Princeton University	\$200,000	4.20%	1/3/2052	186,254	0.00%
Trustees of the University of Pennsylvania	\$350,000	2.40%	1/10/2050	226,675	0.00%
Trustees of the University of Pennsylvania	\$250,000	4.67%	1/9/2112	231,608	0.00%
Trustees of the University of Pennsylvania	\$125,000	3.61%	15/2/2119	89,897	0.00%
TTX Co.	\$275,000	3.60%	15/1/2025	269,451	0.00%
TTX Co.	\$350,000	3.90%	1/2/2045	286,669	0.00%
Tucson Electric Power Co.	\$500,000	3.25%	15/5/2032	445,172	0.00%
Tucson Electric Power Co.	\$200,000	4.00%	15/6/2050	158,434	0.00%
Tucson Electric Power Co.	\$200,000	5.50%	15/4/2053	203,632	0.00%
TWDC Enterprises 18 Corp.	\$600,000	3.15%	17/9/2025	584,399	0.00%
TWDC Enterprises 18 Corp.	\$2,590,000	1.85%	30/7/2026	2,423,925	0.01%
TWDC Enterprises 18 Corp.	\$400,000	7.00%	1/3/2032	467,892	0.00%
TWDC Enterprises 18 Corp.	\$165,000	4.13%	1/12/2041	148,040	0.00%
TWDC Enterprises 18 Corp.	\$18,000	3.70%	1/12/2042	15,239	0.00%
TWDC Enterprises 18 Corp.	\$400,000	4.13%	1/6/2044	357,226	0.00%
Tyco Electronics Group SA	\$200,000	4.50%	13/2/2026	199,310	0.00%
Tyco Electronics Group SA	\$1,500,000	2.50%	4/2/2032	1,300,317	0.01%
Tyson Foods, Inc.	\$285,000	3.55%	2/6/2027	272,029	0.00%
Tyson Foods, Inc.	\$50,000	4.35%	1/3/2029	48,603	0.00%
Tyson Foods, Inc.	\$560,000	4.88%	15/8/2034	543,351	0.00%
Tyson Foods, Inc.	\$450,000	5.15%	15/8/2044	413,511	0.00%
Tyson Foods, Inc.	\$300,000	4.55%	2/6/2047	251,955	0.00%
UBS Commercial Mortgage Trust 2017	\$1,000,000	3.46%	15/6/2050	943,017	0.01%
UBS Commercial Mortgage Trust 2017	\$200,000	3.72%	15/6/2050	184,573	0.00%
UBS Commercial Mortgage Trust 2017	\$200,000	3.43%	15/8/2050	185,335	0.00%
UBS Commercial Mortgage Trust 2017	\$150,000	3.49%	15/8/2050	140,896	0.00%
UBS Commercial Mortgage Trust 2017^	\$75,000	3.74%	15/8/2050	68,711	0.00%
UBS Commercial Mortgage Trust 2017^	\$50,000	3.74%	15/8/2050	46,220	0.00%
UBS Commercial Mortgage Trust 2017	\$150,000	3.56%	15/10/2050	141,172	0.00%
UBS Commercial Mortgage Trust 2017	\$113,878	3.30%	15/10/2050	106,672	0.00%
UBS Commercial Mortgage Trust 2017^	\$68,000	3.84%	15/10/2050	61,989	0.00%
UBS Commercial Mortgage Trust 2017	\$100,000	3.47%	15/11/2050	93,359	0.00%
UBS Commercial Mortgage Trust 2017	\$150,000	3.68%	15/12/2050	140,690	0.00%
UBS Commercial Mortgage Trust 2017^	\$100,000	4.06%	15/12/2050	92,789	0.00%
UBS Commercial Mortgage Trust 2018	\$350,000	3.98%	15/2/2051	329,822	0.00%
UBS Commercial Mortgage Trust 2018	\$140,032	3.72%	15/2/2051	130,897	0.00%
UBS Commercial Mortgage Trust 2018^	\$100,000	4.22%	15/2/2051	89,313	0.00%
UBS Commercial Mortgage Trust 2018^	\$325,000	4.12%	15/3/2051	306,429	0.00%
UBS Commercial Mortgage Trust 2018	\$225,000	4.31%	15/5/2051	216,540	0.00%
UBS Commercial Mortgage Trust 2018^	\$450,000	4.24%	15/6/2051	425,865	0.00%
UBS Commercial Mortgage Trust 2018	\$425,000	4.30%	15/8/2051	395,325	0.00%
UBS Commercial Mortgage Trust 2018	\$425,000	4.33%	15/10/2051	405,392	0.00%
UBS Commercial Mortgage Trust 2018^	\$75,000	4.59%	15/10/2051	69,316	0.00%
UBS Commercial Mortgage Trust 2018	\$740,000	4.34%	15/12/2051	711,764	0.01%
UBS Commercial Mortgage Trust 2018	\$300,000	4.45%	15/12/2051	289,937	0.00%
UBS3 Commercial Mortgage Trust 2014	\$900,000	3.82%	10/6/2047	889,754	0.01%
UBS5 Commercial Mortgage Trust 2014	\$500,000	3.84%	10/9/2047	489,950	0.00%
UBS6 Commercial Mortgage Trust 2014	\$50,000	3.64%	10/12/2047	48,956	0.00%
UDR, Inc.	\$75,000	2.95%	1/9/2026	71,170	0.00%
UDR, Inc.	\$225,000	3.50%	1/7/2027	214,336	0.00%
UDR, Inc.	\$50,000	3.20%	15/1/2030	45,499	0.00%
UDR, Inc.	\$100,000	3.00%	15/8/2031	88,453	0.00%
UDR, Inc.	\$535,000	3.10%	1/11/2034	442,469	0.00%
Uniform Mortgage Backed Securities	\$119	3.50%	1/3/2024	118	0.00%
Uniform Mortgage Backed Securities	\$16	4.00%	1/4/2024	16	0.00%
Uniform Mortgage Backed Securities	\$277	4.00%	1/6/2024	274	0.00%
Uniform Mortgage Backed Securities	\$9	4.50%	1/6/2024	8	0.00%
Uniform Mortgage Backed Securities	\$19	5.50%	1/7/2024	19	0.00%
Uniform Mortgage Backed Securities	\$220	5.50%	1/11/2024	219	0.00%
Uniform Mortgage Backed Securities	\$1,987	4.00%	1/5/2025	1,960	0.00%
Uniform Mortgage Backed Securities	\$395	5.50%	1/5/2025	392	0.00%
Uniform Mortgage Backed Securities	\$13,020	4.00%	1/7/2025	12,837	0.00%
Uniform Mortgage Backed Securities	\$12,510	4.00%	1/8/2025	12,324	0.00%
Uniform Mortgage Backed Securities	\$8,873	3.50%	1/9/2025	8,711	0.00%
Uniform Mortgage Backed Securities	\$3,851	5.00%	1/9/2025	3,817	0.00%
Uniform Mortgage Backed Securities	\$30,549	3.50%	1/10/2025	29,978	0.00%
Uniform Mortgage Backed Securities	\$55,738	3.50%	1/11/2025	54,670	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$32,140	3.50%	1/12/2025	31,525	0.00%
Uniform Mortgage Backed Securities	\$108,087	3.50%	1/1/2026	105,945	0.00%
Uniform Mortgage Backed Securities	\$5,856	3.00%	1/1/2026	5,721	0.00%
Uniform Mortgage Backed Securities	\$71,292	3.50%	1/2/2026	70,026	0.00%
Uniform Mortgage Backed Securities	\$12,326	4.00%	1/5/2026	12,138	0.00%
Uniform Mortgage Backed Securities	\$662	4.00%	1/6/2026	651	0.00%
Uniform Mortgage Backed Securities	\$121,009	3.50%	1/7/2026	118,638	0.00%
Uniform Mortgage Backed Securities	\$15,013	3.50%	1/8/2026	14,729	0.00%
Uniform Mortgage Backed Securities	\$1,814	4.00%	1/8/2026	1,786	0.00%
Uniform Mortgage Backed Securities	\$54,163	3.50%	1/9/2026	53,079	0.00%
Uniform Mortgage Backed Securities	\$454,185	3.00%	1/10/2026	443,609	0.00%
Uniform Mortgage Backed Securities	\$96,757	3.50%	1/10/2026	94,856	0.00%
Uniform Mortgage Backed Securities	\$4,809	3.00%	1/11/2026	4,698	0.00%
Uniform Mortgage Backed Securities	\$133,358	3.00%	1/12/2026	130,201	0.00%
Uniform Mortgage Backed Securities	\$12,259	3.50%	1/12/2026	12,013	0.00%
Uniform Mortgage Backed Securities	\$304,000	3.00%	1/1/2027	296,777	0.00%
Uniform Mortgage Backed Securities	\$148,518	3.00%	1/2/2027	144,930	0.00%
Uniform Mortgage Backed Securities	\$130,890	2.50%	1/3/2027	126,755	0.00%
Uniform Mortgage Backed Securities	\$97,902	3.00%	1/3/2027	95,226	0.00%
Uniform Mortgage Backed Securities	\$75,405	3.00%	1/4/2027	73,336	0.00%
Uniform Mortgage Backed Securities	\$25,547	3.50%	1/4/2027	24,959	0.00%
Uniform Mortgage Backed Securities	\$62,868	3.00%	1/5/2027	61,088	0.00%
Uniform Mortgage Backed Securities	\$125,952	3.00%	1/6/2027	122,382	0.00%
Uniform Mortgage Backed Securities	\$7,748	3.00%	1/7/2027	7,520	0.00%
Uniform Mortgage Backed Securities	\$315,656	2.50%	1/8/2027	304,980	0.00%
Uniform Mortgage Backed Securities	\$162,214	2.50%	1/9/2027	156,620	0.00%
Uniform Mortgage Backed Securities	\$199,145	2.50%	1/10/2027	192,196	0.00%
Uniform Mortgage Backed Securities	\$124,181	2.50%	1/11/2027	119,778	0.00%
Uniform Mortgage Backed Securities	\$64,528	2.00%	1/11/2027	61,918	0.00%
Uniform Mortgage Backed Securities	\$60,732	3.00%	1/11/2027	58,980	0.00%
Uniform Mortgage Backed Securities	\$418,991	2.50%	1/12/2027	403,948	0.00%
Uniform Mortgage Backed Securities	\$97,141	2.50%	1/1/2028	93,656	0.00%
Uniform Mortgage Backed Securities	\$366,372	2.50%	1/4/2028	351,846	0.00%
Uniform Mortgage Backed Securities	\$515,458	2.50%	1/7/2028	494,298	0.00%
Uniform Mortgage Backed Securities	\$134,708	3.50%	1/7/2028	131,295	0.00%
Uniform Mortgage Backed Securities	\$11,982	2.50%	1/9/2028	11,542	0.00%
Uniform Mortgage Backed Securities	\$21,594	3.50%	1/10/2028	21,040	0.00%
Uniform Mortgage Backed Securities	\$170,857	2.50%	1/11/2028	163,958	0.00%
Uniform Mortgage Backed Securities	\$42,218	3.00%	1/12/2028	40,802	0.00%
Uniform Mortgage Backed Securities	\$29,921	3.50%	1/12/2028	29,147	0.00%
Uniform Mortgage Backed Securities	\$337,462	2.50%	1/1/2029	323,793	0.00%
Uniform Mortgage Backed Securities	\$41,364	3.00%	1/2/2029	39,931	0.00%
Uniform Mortgage Backed Securities	\$12,491	4.50%	1/3/2029	12,335	0.00%
Uniform Mortgage Backed Securities	\$146,610	3.50%	1/7/2029	142,080	0.00%
Uniform Mortgage Backed Securities	\$24,437	3.00%	1/7/2029	23,545	0.00%
Uniform Mortgage Backed Securities	\$13,440	4.50%	1/7/2029	13,295	0.00%
Uniform Mortgage Backed Securities	\$368,467	3.50%	1/9/2029	358,587	0.00%
Uniform Mortgage Backed Securities	\$44,936	3.50%	1/12/2029	43,707	0.00%
Uniform Mortgage Backed Securities	\$25,085	3.00%	1/1/2030	24,123	0.00%
Uniform Mortgage Backed Securities	\$124,763	3.00%	1/3/2030	121,746	0.00%
Uniform Mortgage Backed Securities	\$69,598	3.00%	1/6/2030	66,949	0.00%
Uniform Mortgage Backed Securities	\$55,465	2.50%	1/6/2030	52,614	0.00%
Uniform Mortgage Backed Securities	\$12,540	4.50%	1/6/2030	12,418	0.00%
Uniform Mortgage Backed Securities	\$1,143	5.00%	1/6/2030	1,146	0.00%
Uniform Mortgage Backed Securities	\$657,146	3.00%	1/7/2030	634,240	0.00%
Uniform Mortgage Backed Securities	\$63,354	2.50%	1/7/2030	60,050	0.00%
Uniform Mortgage Backed Securities	\$88,255	3.00%	1/8/2030	84,581	0.00%
Uniform Mortgage Backed Securities	\$428,253	3.00%	1/9/2030	411,069	0.00%
Uniform Mortgage Backed Securities	\$102,765	4.00%	1/10/2030	100,622	0.00%
Uniform Mortgage Backed Securities	\$95,396	3.00%	1/10/2030	91,456	0.00%
Uniform Mortgage Backed Securities	\$600,275	3.00%	1/12/2030	574,898	0.00%
Uniform Mortgage Backed Securities	\$34,776	2.50%	1/12/2030	32,898	0.00%
Uniform Mortgage Backed Securities	\$54,626	3.00%	1/1/2031	52,880	0.00%
Uniform Mortgage Backed Securities	\$90,351	3.00%	1/3/2031	86,375	0.00%
Uniform Mortgage Backed Securities	\$32,431	4.00%	1/4/2031	31,710	0.00%
Uniform Mortgage Backed Securities	\$28,398	3.00%	1/4/2031	27,155	0.00%
Uniform Mortgage Backed Securities	\$19,477	4.50%	1/4/2031	19,287	0.00%
Uniform Mortgage Backed Securities	\$23,781	4.00%	1/5/2031	23,252	0.00%
Uniform Mortgage Backed Securities	\$104,703	3.50%	1/6/2031	101,623	0.00%
Uniform Mortgage Backed Securities	\$35,746	4.00%	1/6/2031	34,951	0.00%
Uniform Mortgage Backed Securities	\$26,312	2.50%	1/6/2031	24,863	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$28,345	4.00%	1/7/2031	27,714	0.00%
Uniform Mortgage Backed Securities	\$282,207	2.50%	1/8/2031	266,134	0.00%
Uniform Mortgage Backed Securities	\$125,045	4.00%	1/8/2031	122,267	0.00%
Uniform Mortgage Backed Securities	\$42,935	2.00%	1/8/2031	40,006	0.00%
Uniform Mortgage Backed Securities	\$35,009	3.50%	1/8/2031	33,920	0.00%
Uniform Mortgage Backed Securities	\$3,435	7.00%	1/9/2031	3,610	0.00%
Uniform Mortgage Backed Securities	\$581,048	2.50%	1/10/2031	548,691	0.00%
Uniform Mortgage Backed Securities	\$40,367	3.50%	1/10/2031	39,189	0.00%
Uniform Mortgage Backed Securities	\$1,893,425	2.50%	1/11/2031	1,783,146	0.01%
Uniform Mortgage Backed Securities	\$435,552	3.50%	1/11/2031	423,658	0.00%
Uniform Mortgage Backed Securities	\$225,335	2.00%	1/11/2031	209,441	0.00%
Uniform Mortgage Backed Securities	\$87,197	4.00%	1/11/2031	85,239	0.00%
Uniform Mortgage Backed Securities	\$158,681	3.50%	1/12/2031	153,126	0.00%
Uniform Mortgage Backed Securities	\$84,168	4.00%	1/12/2031	82,263	0.00%
Uniform Mortgage Backed Securities	\$34,367	3.00%	1/12/2031	32,828	0.00%
Uniform Mortgage Backed Securities	\$121,217	2.00%	1/1/2032	112,809	0.00%
Uniform Mortgage Backed Securities	\$99,429	3.50%	1/1/2032	95,927	0.00%
Uniform Mortgage Backed Securities	\$83,444	2.50%	1/1/2032	79,083	0.00%
Uniform Mortgage Backed Securities	\$73,102	4.00%	1/1/2032	71,449	0.00%
Uniform Mortgage Backed Securities	\$220,683	3.50%	1/2/2032	212,892	0.00%
Uniform Mortgage Backed Securities	\$139,735	3.50%	1/3/2032	134,627	0.00%
Uniform Mortgage Backed Securities	\$234,208	3.00%	1/4/2032	223,600	0.00%
Uniform Mortgage Backed Securities	\$226,829	3.50%	1/4/2032	218,479	0.00%
Uniform Mortgage Backed Securities	\$210,892	3.50%	1/5/2032	203,075	0.00%
Uniform Mortgage Backed Securities	\$111,895	2.50%	1/5/2032	105,824	0.00%
Uniform Mortgage Backed Securities	\$171,351	3.50%	1/6/2032	164,949	0.00%
Uniform Mortgage Backed Securities	\$46,056	3.00%	1/6/2032	43,733	0.00%
Uniform Mortgage Backed Securities	\$481,342	3.00%	1/7/2032	458,175	0.00%
Uniform Mortgage Backed Securities	\$5,525	7.00%	1/7/2032	5,806	0.00%
Uniform Mortgage Backed Securities	\$190,367	3.00%	1/8/2032	180,618	0.00%
Uniform Mortgage Backed Securities	\$57,057	3.50%	1/8/2032	54,892	0.00%
Uniform Mortgage Backed Securities	\$536,835	3.00%	1/9/2032	509,289	0.00%
Uniform Mortgage Backed Securities	\$48,804	3.00%	1/10/2032	46,271	0.00%
Uniform Mortgage Backed Securities	\$1,626,409	2.50%	1/11/2032	1,523,278	0.01%
Uniform Mortgage Backed Securities	\$486,069	3.00%	1/11/2032	460,759	0.00%
Uniform Mortgage Backed Securities	\$2,284,897	3.00%	1/12/2032	2,183,288	0.01%
Uniform Mortgage Backed Securities	\$182,974	5.50%	1/12/2032	186,871	0.00%
Uniform Mortgage Backed Securities	\$100,559	6.00%	1/12/2032	103,867	0.00%
Uniform Mortgage Backed Securities	\$1,774	5.00%	1/12/2032	1,788	0.00%
Uniform Mortgage Backed Securities	\$335,232	3.00%	1/1/2033	317,350	0.00%
Uniform Mortgage Backed Securities	\$4,575	5.50%	1/1/2033	4,673	0.00%
Uniform Mortgage Backed Securities	\$176,783	2.50%	1/2/2033	164,854	0.00%
Uniform Mortgage Backed Securities	\$68,139	3.50%	1/2/2033	65,707	0.00%
Uniform Mortgage Backed Securities	\$61,812	5.50%	1/2/2033	63,128	0.00%
Uniform Mortgage Backed Securities	\$24,102	6.00%	1/3/2033	25,098	0.00%
Uniform Mortgage Backed Securities	\$366,187	3.00%	1/4/2033	350,259	0.00%
Uniform Mortgage Backed Securities	\$17,281	6.00%	1/4/2033	17,995	0.00%
Uniform Mortgage Backed Securities	\$333,054	4.00%	1/5/2033	327,660	0.00%
Uniform Mortgage Backed Securities	\$279,705	3.00%	1/6/2033	265,238	0.00%
Uniform Mortgage Backed Securities	\$150,988	3.50%	1/6/2033	146,457	0.00%
Uniform Mortgage Backed Securities	\$50,354	5.50%	1/6/2033	51,458	0.00%
Uniform Mortgage Backed Securities	\$720,461	3.50%	1/7/2033	698,841	0.01%
Uniform Mortgage Backed Securities	\$642,464	3.00%	1/7/2033	610,409	0.00%
Uniform Mortgage Backed Securities	\$30,335	5.50%	1/7/2033	31,000	0.00%
Uniform Mortgage Backed Securities	\$11,299	5.00%	1/7/2033	11,388	0.00%
Uniform Mortgage Backed Securities	\$104,871	5.00%	1/8/2033	105,697	0.00%
Uniform Mortgage Backed Securities	\$509,428	3.00%	1/9/2033	483,438	0.00%
Uniform Mortgage Backed Securities	\$110,659	3.50%	1/9/2033	106,696	0.00%
Uniform Mortgage Backed Securities	\$81,458	5.00%	1/9/2033	82,100	0.00%
Uniform Mortgage Backed Securities	\$15,674	4.50%	1/9/2033	15,544	0.00%
Uniform Mortgage Backed Securities	\$142,158	3.50%	1/10/2033	137,892	0.00%
Uniform Mortgage Backed Securities	\$139,901	4.00%	1/10/2033	137,111	0.00%
Uniform Mortgage Backed Securities	\$34,950	4.50%	1/10/2033	34,660	0.00%
Uniform Mortgage Backed Securities	\$22,587	5.50%	1/10/2033	23,083	0.00%
Uniform Mortgage Backed Securities	\$204,301	3.50%	1/11/2033	196,958	0.00%
Uniform Mortgage Backed Securities	\$188,096	5.00%	1/11/2033	189,578	0.00%
Uniform Mortgage Backed Securities	\$169,168	3.00%	1/11/2033	161,047	0.00%
Uniform Mortgage Backed Securities	\$117,102	5.50%	1/11/2033	119,669	0.00%
Uniform Mortgage Backed Securities	\$33,685	4.00%	1/11/2033	33,139	0.00%
Uniform Mortgage Backed Securities	\$14,737	5.00%	1/12/2033	14,853	0.00%
Uniform Mortgage Backed Securities	\$507,473	3.00%	1/2/2034	482,875	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$56,378	3.50%	1/2/2034	54,324	0.00%
Uniform Mortgage Backed Securities	\$42,719	6.00%	1/2/2034	44,511	0.00%
Uniform Mortgage Backed Securities	\$26,391	5.50%	1/2/2034	26,969	0.00%
Uniform Mortgage Backed Securities	\$119,190	6.00%	1/3/2034	124,189	0.00%
Uniform Mortgage Backed Securities	\$101,750	4.50%	1/3/2034	100,908	0.00%
Uniform Mortgage Backed Securities	\$76,396	5.00%	1/3/2034	77,006	0.00%
Uniform Mortgage Backed Securities	\$67,360	3.50%	1/3/2034	65,286	0.00%
Uniform Mortgage Backed Securities	\$269,116	5.50%	1/4/2034	275,017	0.00%
Uniform Mortgage Backed Securities	\$1,131,290	3.00%	1/5/2034	1,072,641	0.01%
Uniform Mortgage Backed Securities	\$261,699	5.50%	1/5/2034	267,437	0.00%
Uniform Mortgage Backed Securities	\$1,019,582	3.50%	1/6/2034	986,713	0.01%
Uniform Mortgage Backed Securities	\$76,267	4.00%	1/6/2034	74,636	0.00%
Uniform Mortgage Backed Securities	\$12,336	5.00%	1/6/2034	12,450	0.00%
Uniform Mortgage Backed Securities	\$540,549	2.50%	1/7/2034	501,313	0.00%
Uniform Mortgage Backed Securities	\$121,152	3.50%	1/7/2034	116,549	0.00%
Uniform Mortgage Backed Securities	\$118,743	3.00%	1/7/2034	112,587	0.00%
Uniform Mortgage Backed Securities	\$896,505	3.00%	1/8/2034	850,028	0.01%
Uniform Mortgage Backed Securities	\$169,325	2.50%	1/8/2034	157,035	0.00%
Uniform Mortgage Backed Securities	\$101,746	6.00%	1/8/2034	106,136	0.00%
Uniform Mortgage Backed Securities	\$2,038	5.00%	1/8/2034	2,057	0.00%
Uniform Mortgage Backed Securities	\$1,353,350	3.50%	1/9/2034	1,313,343	0.01%
Uniform Mortgage Backed Securities	\$812,847	2.50%	1/9/2034	753,846	0.01%
Uniform Mortgage Backed Securities	\$53,206	5.50%	1/9/2034	54,524	0.00%
Uniform Mortgage Backed Securities	\$19,976	4.50%	1/9/2034	19,828	0.00%
Uniform Mortgage Backed Securities	\$1,173,921	2.00%	1/11/2034	1,056,481	0.01%
Uniform Mortgage Backed Securities	\$372,594	2.50%	1/11/2034	345,549	0.00%
Uniform Mortgage Backed Securities	\$125,613	5.50%	1/11/2034	128,724	0.00%
Uniform Mortgage Backed Securities	\$31,971	6.00%	1/11/2034	33,384	0.00%
Uniform Mortgage Backed Securities	\$445,393	2.50%	1/12/2034	413,064	0.00%
Uniform Mortgage Backed Securities	\$258,388	3.00%	1/1/2035	244,076	0.00%
Uniform Mortgage Backed Securities	\$64,696	2.50%	1/1/2035	60,000	0.00%
Uniform Mortgage Backed Securities	\$59,242	3.50%	1/1/2035	56,927	0.00%
Uniform Mortgage Backed Securities	\$26,329	5.50%	1/1/2035	26,981	0.00%
Uniform Mortgage Backed Securities	\$2,273,837	2.50%	1/2/2035	2,122,027	0.01%
Uniform Mortgage Backed Securities	\$239,904	5.50%	1/2/2035	245,659	0.00%
Uniform Mortgage Backed Securities	\$417,574	2.50%	1/3/2035	385,582	0.00%
Uniform Mortgage Backed Securities	\$183,120	3.00%	1/3/2035	173,523	0.00%
Uniform Mortgage Backed Securities	\$132,501	4.00%	1/3/2035	131,278	0.00%
Uniform Mortgage Backed Securities	\$73,081	3.50%	1/3/2035	70,888	0.00%
Uniform Mortgage Backed Securities	\$362,186	3.00%	1/4/2035	341,210	0.00%
Uniform Mortgage Backed Securities	\$66,387	6.00%	1/4/2035	69,167	0.00%
Uniform Mortgage Backed Securities	\$829	7.00%	1/4/2035	899	0.00%
Uniform Mortgage Backed Securities	\$491,388	2.50%	1/5/2035	453,740	0.00%
Uniform Mortgage Backed Securities	\$129,879	3.50%	1/5/2035	125,438	0.00%
Uniform Mortgage Backed Securities	\$37,685	5.00%	1/5/2035	38,081	0.00%
Uniform Mortgage Backed Securities	\$493,392	2.50%	1/6/2035	455,591	0.00%
Uniform Mortgage Backed Securities	\$291,909	5.00%	1/6/2035	294,736	0.00%
Uniform Mortgage Backed Securities	\$251,842	3.00%	1/6/2035	238,786	0.00%
Uniform Mortgage Backed Securities	\$1,739,280	2.50%	1/7/2035	1,606,048	0.01%
Uniform Mortgage Backed Securities	\$478,232	3.00%	1/7/2035	453,123	0.00%
Uniform Mortgage Backed Securities	\$311,209	5.00%	1/7/2035	314,084	0.00%
Uniform Mortgage Backed Securities	\$249,662	1.50%	1/7/2035	217,959	0.00%
Uniform Mortgage Backed Securities	\$74,798	3.50%	1/7/2035	72,553	0.00%
Uniform Mortgage Backed Securities	\$4,065	5.50%	1/7/2035	4,186	0.00%
Uniform Mortgage Backed Securities	\$3,201,738	2.00%	1/8/2035	2,886,876	0.02%
Uniform Mortgage Backed Securities	\$1,666,344	3.00%	1/8/2035	1,578,700	0.01%
Uniform Mortgage Backed Securities	\$1,521,050	1.50%	1/8/2035	1,327,904	0.01%
Uniform Mortgage Backed Securities	\$890,852	2.50%	1/8/2035	824,039	0.01%
Uniform Mortgage Backed Securities	\$1,589	4.50%	1/8/2035	1,578	0.00%
Uniform Mortgage Backed Securities	\$1,713,183	2.50%	1/9/2035	1,581,929	0.01%
Uniform Mortgage Backed Securities	\$1,514,470	2.00%	1/9/2035	1,362,517	0.01%
Uniform Mortgage Backed Securities	\$181,461	1.50%	1/9/2035	158,419	0.00%
Uniform Mortgage Backed Securities	\$19,184	4.50%	1/9/2035	19,054	0.00%
Uniform Mortgage Backed Securities	\$2,338	7.00%	1/9/2035	2,529	0.00%
Uniform Mortgage Backed Securities	\$966	6.00%	1/9/2035	1,011	0.00%
Uniform Mortgage Backed Securities	\$1,896,289	2.00%	1/10/2035	1,709,977	0.01%
Uniform Mortgage Backed Securities	\$797,232	2.50%	1/10/2035	736,152	0.01%
Uniform Mortgage Backed Securities	\$639,359	1.50%	1/10/2035	558,171	0.00%
Uniform Mortgage Backed Securities	\$210,377	3.50%	1/10/2035	201,257	0.00%
Uniform Mortgage Backed Securities	\$178,755	5.50%	1/10/2035	184,074	0.00%
Uniform Mortgage Backed Securities	\$161,543	5.00%	1/10/2035	163,242	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$5,439	6.00%	1/10/2035	5,693	0.00%
Uniform Mortgage Backed Securities	\$1,962,452	1.50%	1/11/2035	1,713,256	0.01%
Uniform Mortgage Backed Securities	\$859,584	2.50%	1/11/2035	793,728	0.01%
Uniform Mortgage Backed Securities	\$30,050	6.00%	1/11/2035	31,311	0.00%
Uniform Mortgage Backed Securities	\$58	5.00%	1/11/2035	59	0.00%
Uniform Mortgage Backed Securities	\$3,827,995	1.50%	1/12/2035	3,341,907	0.02%
Uniform Mortgage Backed Securities	\$597,852	2.50%	1/12/2035	552,048	0.00%
Uniform Mortgage Backed Securities	\$256,377	3.00%	1/12/2035	240,914	0.00%
Uniform Mortgage Backed Securities	\$188,591	2.00%	1/12/2035	169,965	0.00%
Uniform Mortgage Backed Securities	\$88,181	4.00%	1/12/2035	85,972	0.00%
Uniform Mortgage Backed Securities	\$44,110	3.50%	1/12/2035	42,191	0.00%
Uniform Mortgage Backed Securities	\$37,870	5.50%	1/12/2035	38,997	0.00%
Uniform Mortgage Backed Securities	\$5,615,962	2.00%	1/1/2036	5,054,640	0.03%
Uniform Mortgage Backed Securities	\$3,130,179	1.50%	1/1/2036	2,732,702	0.01%
Uniform Mortgage Backed Securities	\$108,455	2.50%	1/1/2036	100,146	0.00%
Uniform Mortgage Backed Securities	\$7,008	6.00%	1/1/2036	7,334	0.00%
Uniform Mortgage Backed Securities	\$9,447,060	2.00%	1/2/2036	8,504,283	0.04%
Uniform Mortgage Backed Securities	\$1,359,995	1.50%	1/2/2036	1,187,300	0.01%
Uniform Mortgage Backed Securities	\$294,462	2.50%	1/2/2036	272,822	0.00%
Uniform Mortgage Backed Securities	\$188,239	5.00%	1/2/2036	190,219	0.00%
Uniform Mortgage Backed Securities	\$948	6.00%	1/2/2036	993	0.00%
Uniform Mortgage Backed Securities	\$2,885,037	1.50%	1/3/2036	2,517,936	0.01%
Uniform Mortgage Backed Securities	\$1,682,027	2.00%	1/3/2036	1,513,990	0.01%
Uniform Mortgage Backed Securities	\$175,274	5.00%	1/3/2036	177,117	0.00%
Uniform Mortgage Backed Securities	\$57,672	6.00%	1/3/2036	60,363	0.00%
Uniform Mortgage Backed Securities	\$8,074	5.50%	1/3/2036	8,314	0.00%
Uniform Mortgage Backed Securities	\$1,024,280	1.50%	1/4/2036	893,948	0.01%
Uniform Mortgage Backed Securities	\$315,027	5.50%	1/4/2036	324,402	0.00%
Uniform Mortgage Backed Securities	\$1,136	7.00%	1/4/2036	1,236	0.00%
Uniform Mortgage Backed Securities	\$5,576,332	2.00%	1/5/2036	5,016,689	0.03%
Uniform Mortgage Backed Securities	\$1,630,972	1.50%	1/5/2036	1,423,442	0.01%
Uniform Mortgage Backed Securities	\$672,521	2.50%	1/5/2036	620,738	0.00%
Uniform Mortgage Backed Securities	\$80,926	5.50%	1/5/2036	83,334	0.00%
Uniform Mortgage Backed Securities	\$12,076	5.00%	1/5/2036	12,203	0.00%
Uniform Mortgage Backed Securities	\$4,638,556	2.00%	1/6/2036	4,169,938	0.02%
Uniform Mortgage Backed Securities	\$4,277,231	2.50%	1/6/2036	3,958,089	0.02%
Uniform Mortgage Backed Securities	\$3,357,247	1.50%	1/6/2036	2,930,060	0.02%
Uniform Mortgage Backed Securities	\$30,119	6.00%	1/6/2036	31,613	0.00%
Uniform Mortgage Backed Securities	\$2,811,391	2.00%	1/7/2036	2,526,606	0.01%
Uniform Mortgage Backed Securities	\$995,472	1.50%	1/7/2036	868,805	0.01%
Uniform Mortgage Backed Securities	\$65,421	2.50%	1/7/2036	60,384	0.00%
Uniform Mortgage Backed Securities	\$7,369	5.00%	1/7/2036	7,461	0.00%
Uniform Mortgage Backed Securities	\$1,665,211	2.00%	1/8/2036	1,501,494	0.01%
Uniform Mortgage Backed Securities	\$3,850,049	2.00%	1/9/2036	3,465,542	0.02%
Uniform Mortgage Backed Securities	\$3,555,212	1.50%	1/9/2036	3,102,836	0.02%
Uniform Mortgage Backed Securities	\$350,908	2.50%	1/9/2036	323,888	0.00%
Uniform Mortgage Backed Securities	\$299,533	3.00%	1/9/2036	280,766	0.00%
Uniform Mortgage Backed Securities	\$7,986	6.00%	1/9/2036	8,382	0.00%
Uniform Mortgage Backed Securities	\$1,403,259	2.00%	1/10/2036	1,259,976	0.01%
Uniform Mortgage Backed Securities	\$425,325	3.00%	1/10/2036	398,676	0.00%
Uniform Mortgage Backed Securities	\$1,380,392	2.00%	1/11/2036	1,241,861	0.01%
Uniform Mortgage Backed Securities	\$244,532	2.50%	1/11/2036	225,847	0.00%
Uniform Mortgage Backed Securities	\$16,176	5.50%	1/11/2036	16,657	0.00%
Uniform Mortgage Backed Securities	\$3,954,336	1.50%	1/12/2036	3,451,174	0.02%
Uniform Mortgage Backed Securities	\$2,195,698	2.00%	1/12/2036	1,970,314	0.01%
Uniform Mortgage Backed Securities	\$485,173	3.00%	1/12/2036	454,775	0.00%
Uniform Mortgage Backed Securities	\$118,055	2.50%	1/12/2036	108,407	0.00%
Uniform Mortgage Backed Securities	\$11,834	6.00%	1/12/2036	12,421	0.00%
Uniform Mortgage Backed Securities	\$5,001,928	2.00%	1/1/2037	4,489,086	0.02%
Uniform Mortgage Backed Securities	\$3,589,492	1.50%	1/1/2037	3,132,754	0.02%
Uniform Mortgage Backed Securities	\$583,277	3.00%	1/1/2037	546,732	0.00%
Uniform Mortgage Backed Securities	\$18,148	6.00%	1/1/2037	19,047	0.00%
Uniform Mortgage Backed Securities	\$2,427,685	1.50%	1/2/2037	2,118,779	0.01%
Uniform Mortgage Backed Securities	\$2,331,684	2.00%	1/2/2037	2,091,934	0.01%
Uniform Mortgage Backed Securities	\$64,818	2.50%	1/2/2037	59,520	0.00%
Uniform Mortgage Backed Securities	\$52,676	5.50%	1/2/2037	54,397	0.00%
Uniform Mortgage Backed Securities	\$6,973	6.00%	1/2/2037	7,319	0.00%
Uniform Mortgage Backed Securities	\$193,481	3.00%	1/3/2037	181,358	0.00%
Uniform Mortgage Backed Securities	\$124,222	3.50%	1/3/2037	118,877	0.00%
Uniform Mortgage Backed Securities	\$10,937	6.00%	1/3/2037	11,506	0.00%
Uniform Mortgage Backed Securities	\$4,163,507	2.00%	1/4/2037	3,728,298	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$2,452,523	2.50%	1/4/2037	2,263,852	0.01%
Uniform Mortgage Backed Securities	\$9,173	7.00%	1/4/2037	9,985	0.00%
Uniform Mortgage Backed Securities	\$592,047	3.00%	1/6/2037	554,393	0.00%
Uniform Mortgage Backed Securities	\$36,863	3.50%	1/6/2037	35,277	0.00%
Uniform Mortgage Backed Securities	\$137,631	4.00%	1/7/2037	134,483	0.00%
Uniform Mortgage Backed Securities	\$67,501	3.50%	1/8/2037	64,596	0.00%
Uniform Mortgage Backed Securities	\$48,074	5.50%	1/8/2037	49,264	0.00%
Uniform Mortgage Backed Securities	\$5,299	7.00%	1/8/2037	5,790	0.00%
Uniform Mortgage Backed Securities	\$963,551	3.00%	1/9/2037	902,269	0.01%
Uniform Mortgage Backed Securities	\$838,721	4.00%	1/9/2037	826,138	0.01%
Uniform Mortgage Backed Securities	\$221,530	6.00%	1/9/2037	232,905	0.00%
Uniform Mortgage Backed Securities	\$4,372	6.00%	1/10/2037	4,599	0.00%
Uniform Mortgage Backed Securities	\$2,089,207	4.00%	1/11/2037	2,047,607	0.01%
Uniform Mortgage Backed Securities	\$966,397	5.00%	1/11/2037	971,517	0.01%
Uniform Mortgage Backed Securities	\$109,564	3.50%	1/11/2037	104,850	0.00%
Uniform Mortgage Backed Securities	\$98,586	6.00%	1/11/2037	103,711	0.00%
Uniform Mortgage Backed Securities	\$363,405	3.50%	1/12/2037	347,769	0.00%
Uniform Mortgage Backed Securities	\$18,287	5.00%	1/1/2038	18,479	0.00%
Uniform Mortgage Backed Securities	\$3,033	6.00%	1/1/2038	3,191	0.00%
Uniform Mortgage Backed Securities	\$608	5.50%	1/2/2038	628	0.00%
Uniform Mortgage Backed Securities	\$118,714	3.50%	1/3/2038	113,546	0.00%
Uniform Mortgage Backed Securities	\$18,410	5.50%	1/3/2038	19,016	0.00%
Uniform Mortgage Backed Securities	\$10,989	5.00%	1/3/2038	11,158	0.00%
Uniform Mortgage Backed Securities	\$1,694,742	4.50%	1/4/2038	1,684,228	0.01%
Uniform Mortgage Backed Securities	\$879,838	5.00%	1/4/2038	884,426	0.01%
Uniform Mortgage Backed Securities	\$271,091	4.00%	1/4/2038	265,726	0.00%
Uniform Mortgage Backed Securities	\$810,914	5.00%	1/5/2038	815,143	0.01%
Uniform Mortgage Backed Securities	\$244,908	4.00%	1/5/2038	240,062	0.00%
Uniform Mortgage Backed Securities	\$144,398	6.00%	1/5/2038	151,904	0.00%
Uniform Mortgage Backed Securities	\$7,333	5.50%	1/5/2038	7,583	0.00%
Uniform Mortgage Backed Securities	\$601,761	5.50%	1/6/2038	621,590	0.00%
Uniform Mortgage Backed Securities	\$257,635	4.00%	1/6/2038	251,727	0.00%
Uniform Mortgage Backed Securities	\$83,021	3.50%	1/6/2038	79,448	0.00%
Uniform Mortgage Backed Securities	\$1,900	6.00%	1/7/2038	1,999	0.00%
Uniform Mortgage Backed Securities	\$13,503	6.00%	1/8/2038	14,210	0.00%
Uniform Mortgage Backed Securities	\$51,199	4.00%	1/9/2038	50,024	0.00%
Uniform Mortgage Backed Securities	\$965,011	5.50%	1/10/2038	977,908	0.01%
Uniform Mortgage Backed Securities	\$21,024	6.00%	1/11/2038	22,117	0.00%
Uniform Mortgage Backed Securities	\$63,133	4.00%	1/12/2038	61,686	0.00%
Uniform Mortgage Backed Securities	\$120,401	5.00%	1/1/2039	122,137	0.00%
Uniform Mortgage Backed Securities	\$484,471	6.00%	1/4/2039	504,494	0.00%
Uniform Mortgage Backed Securities	\$158,459	4.50%	1/4/2039	157,835	0.00%
Uniform Mortgage Backed Securities	\$192,655	4.50%	1/6/2039	191,897	0.00%
Uniform Mortgage Backed Securities	\$94,830	5.00%	1/7/2039	96,287	0.00%
Uniform Mortgage Backed Securities	\$15,180	3.50%	1/7/2039	14,274	0.00%
Uniform Mortgage Backed Securities	\$83,666	4.00%	1/8/2039	81,351	0.00%
Uniform Mortgage Backed Securities	\$4,772	4.50%	1/8/2039	4,753	0.00%
Uniform Mortgage Backed Securities	\$139,153	4.50%	1/9/2039	138,605	0.00%
Uniform Mortgage Backed Securities	\$210,996	3.00%	1/10/2039	194,558	0.00%
Uniform Mortgage Backed Securities	\$526	5.50%	1/10/2039	544	0.00%
Uniform Mortgage Backed Securities	\$385,722	3.00%	1/11/2039	355,671	0.00%
Uniform Mortgage Backed Securities	\$305,399	5.50%	1/11/2039	316,146	0.00%
Uniform Mortgage Backed Securities	\$177,074	4.50%	1/12/2039	176,377	0.00%
Uniform Mortgage Backed Securities	\$162,735	4.00%	1/12/2039	158,232	0.00%
Uniform Mortgage Backed Securities	\$94,478	2.50%	1/12/2039	84,254	0.00%
Uniform Mortgage Backed Securities	\$56,447	5.00%	1/12/2039	57,416	0.00%
Uniform Mortgage Backed Securities	\$355,091	2.50%	1/1/2040	316,665	0.00%
Uniform Mortgage Backed Securities	\$123,428	4.50%	1/1/2040	122,942	0.00%
Uniform Mortgage Backed Securities	\$50,172	3.00%	1/1/2040	46,263	0.00%
Uniform Mortgage Backed Securities	\$113,841	4.50%	1/2/2040	113,545	0.00%
Uniform Mortgage Backed Securities	\$47,793	4.50%	1/3/2040	47,590	0.00%
Uniform Mortgage Backed Securities	\$195,066	2.50%	1/4/2040	174,435	0.00%
Uniform Mortgage Backed Securities	\$472,302	2.50%	1/5/2040	422,248	0.00%
Uniform Mortgage Backed Securities	\$50,438	5.00%	1/5/2040	51,442	0.00%
Uniform Mortgage Backed Securities	\$18,935	4.50%	1/5/2040	18,855	0.00%
Uniform Mortgage Backed Securities	\$299,458	2.50%	1/6/2040	267,657	0.00%
Uniform Mortgage Backed Securities	\$125,602	3.00%	1/6/2040	115,817	0.00%
Uniform Mortgage Backed Securities	\$68,439	4.50%	1/6/2040	68,148	0.00%
Uniform Mortgage Backed Securities	\$44,897	5.00%	1/6/2040	45,791	0.00%
Uniform Mortgage Backed Securities	\$17,072	6.00%	1/6/2040	17,960	0.00%
Uniform Mortgage Backed Securities	\$1,114,602	6.00%	1/7/2040	1,172,545	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$236,941	4.00%	1/7/2040	230,385	0.00%
Uniform Mortgage Backed Securities	\$112,059	5.00%	1/7/2040	114,289	0.00%
Uniform Mortgage Backed Securities	\$16,581	5.50%	1/7/2040	17,221	0.00%
Uniform Mortgage Backed Securities	\$336,126	2.50%	1/8/2040	300,285	0.00%
Uniform Mortgage Backed Securities	\$260,989	4.50%	1/8/2040	259,879	0.00%
Uniform Mortgage Backed Securities	\$152,156	5.00%	1/8/2040	155,185	0.00%
Uniform Mortgage Backed Securities	\$24,815	4.00%	1/8/2040	24,097	0.00%
Uniform Mortgage Backed Securities	\$1,653,336	2.00%	1/9/2040	1,424,799	0.01%
Uniform Mortgage Backed Securities	\$579,047	3.00%	1/9/2040	533,935	0.00%
Uniform Mortgage Backed Securities	\$250,322	4.00%	1/9/2040	243,079	0.00%
Uniform Mortgage Backed Securities	\$14,201	4.50%	1/9/2040	14,171	0.00%
Uniform Mortgage Backed Securities	\$1,386,428	2.00%	1/10/2040	1,194,456	0.01%
Uniform Mortgage Backed Securities	\$249,054	2.50%	1/10/2040	222,443	0.00%
Uniform Mortgage Backed Securities	\$41,048	4.00%	1/10/2040	39,860	0.00%
Uniform Mortgage Backed Securities	\$2,977,010	2.00%	1/11/2040	2,564,072	0.01%
Uniform Mortgage Backed Securities	\$169,083	4.00%	1/11/2040	164,577	0.00%
Uniform Mortgage Backed Securities	\$104,158	4.50%	1/11/2040	103,715	0.00%
Uniform Mortgage Backed Securities	\$1,988,752	2.00%	1/12/2040	1,712,148	0.01%
Uniform Mortgage Backed Securities	\$388,095	4.00%	1/12/2040	376,927	0.00%
Uniform Mortgage Backed Securities	\$834,627	2.50%	1/1/2041	744,824	0.01%
Uniform Mortgage Backed Securities	\$487,233	1.50%	1/1/2041	406,398	0.00%
Uniform Mortgage Backed Securities	\$403,915	4.00%	1/1/2041	392,348	0.00%
Uniform Mortgage Backed Securities	\$3,545,931	2.00%	1/2/2041	3,050,846	0.02%
Uniform Mortgage Backed Securities	\$691,688	4.00%	1/2/2041	671,697	0.01%
Uniform Mortgage Backed Securities	\$198,543	2.50%	1/2/2041	176,922	0.00%
Uniform Mortgage Backed Securities	\$79,872	4.50%	1/2/2041	79,471	0.00%
Uniform Mortgage Backed Securities	\$1,018,082	1.50%	1/3/2041	844,489	0.01%
Uniform Mortgage Backed Securities	\$961,740	2.00%	1/3/2041	827,544	0.01%
Uniform Mortgage Backed Securities	\$225,281	4.00%	1/3/2041	218,511	0.00%
Uniform Mortgage Backed Securities	\$26,946	4.50%	1/3/2041	26,793	0.00%
Uniform Mortgage Backed Securities	\$722,101	4.50%	1/4/2041	718,594	0.01%
Uniform Mortgage Backed Securities	\$250,949	2.00%	1/4/2041	216,259	0.00%
Uniform Mortgage Backed Securities	\$211,495	2.50%	1/4/2041	187,716	0.00%
Uniform Mortgage Backed Securities	\$16,046	5.00%	1/4/2041	16,330	0.00%
Uniform Mortgage Backed Securities	\$5,047,427	2.00%	1/5/2041	4,344,626	0.02%
Uniform Mortgage Backed Securities	\$953,138	4.50%	1/5/2041	948,578	0.01%
Uniform Mortgage Backed Securities	\$416,359	1.50%	1/5/2041	345,113	0.00%
Uniform Mortgage Backed Securities	\$85,611	6.00%	1/5/2041	90,061	0.00%
Uniform Mortgage Backed Securities	\$1,206,938	1.50%	1/6/2041	1,000,046	0.01%
Uniform Mortgage Backed Securities	\$1,106,306	2.00%	1/6/2041	951,184	0.01%
Uniform Mortgage Backed Securities	\$725,376	2.50%	1/6/2041	643,346	0.00%
Uniform Mortgage Backed Securities	\$236,110	4.50%	1/6/2041	234,900	0.00%
Uniform Mortgage Backed Securities	\$2,807,066	2.00%	1/7/2041	2,412,008	0.01%
Uniform Mortgage Backed Securities	\$1,009,302	1.50%	1/7/2041	835,983	0.01%
Uniform Mortgage Backed Securities	\$236,999	2.50%	1/7/2041	210,249	0.00%
Uniform Mortgage Backed Securities	\$117,653	5.00%	1/7/2041	119,731	0.00%
Uniform Mortgage Backed Securities	\$40,163	4.50%	1/7/2041	39,934	0.00%
Uniform Mortgage Backed Securities	\$1,221,132	2.50%	1/8/2041	1,082,510	0.01%
Uniform Mortgage Backed Securities	\$551,220	2.00%	1/8/2041	473,679	0.00%
Uniform Mortgage Backed Securities	\$216,473	4.50%	1/8/2041	215,981	0.00%
Uniform Mortgage Backed Securities	\$56,474	4.00%	1/8/2041	54,777	0.00%
Uniform Mortgage Backed Securities	\$3,512,402	1.50%	1/9/2041	2,904,677	0.02%
Uniform Mortgage Backed Securities	\$1,796,316	2.50%	1/9/2041	1,592,104	0.01%
Uniform Mortgage Backed Securities	\$1,622,133	2.00%	1/9/2041	1,392,795	0.01%
Uniform Mortgage Backed Securities	\$92,628	5.50%	1/9/2041	95,680	0.00%
Uniform Mortgage Backed Securities	\$49,057	4.50%	1/9/2041	48,777	0.00%
Uniform Mortgage Backed Securities	\$17,006	5.00%	1/9/2041	17,306	0.00%
Uniform Mortgage Backed Securities	\$3,660,562	2.00%	1/10/2041	3,160,161	0.02%
Uniform Mortgage Backed Securities	\$3,539,828	1.50%	1/10/2041	2,926,300	0.02%
Uniform Mortgage Backed Securities	\$212,278	5.00%	1/10/2041	216,037	0.00%
Uniform Mortgage Backed Securities	\$72,634	4.00%	1/10/2041	70,554	0.00%
Uniform Mortgage Backed Securities	\$7,838,340	2.00%	1/11/2041	6,727,414	0.03%
Uniform Mortgage Backed Securities	\$3,106,582	1.50%	1/11/2041	2,567,217	0.01%
Uniform Mortgage Backed Securities	\$16,584	3.50%	1/11/2041	15,750	0.00%
Uniform Mortgage Backed Securities	\$5,174,100	2.00%	1/12/2041	4,434,426	0.02%
Uniform Mortgage Backed Securities	\$630,998	1.50%	1/12/2041	521,256	0.00%
Uniform Mortgage Backed Securities	\$410,288	3.50%	1/12/2041	386,708	0.00%
Uniform Mortgage Backed Securities	\$301,581	4.00%	1/12/2041	292,517	0.00%
Uniform Mortgage Backed Securities	\$1,205,855	2.00%	1/1/2042	1,034,287	0.01%
Uniform Mortgage Backed Securities	\$399,761	2.50%	1/1/2042	355,469	0.00%
Uniform Mortgage Backed Securities	\$215,148	3.50%	1/1/2042	204,140	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$84,076	4.00%	1/1/2042	81,722	0.00%
Uniform Mortgage Backed Securities	\$78,038	4.50%	1/1/2042	77,593	0.00%
Uniform Mortgage Backed Securities	\$1,667,830	2.00%	1/2/2042	1,430,158	0.01%
Uniform Mortgage Backed Securities	\$1,413,813	2.50%	1/2/2042	1,250,413	0.01%
Uniform Mortgage Backed Securities	\$355,108	4.00%	1/2/2042	344,616	0.00%
Uniform Mortgage Backed Securities	\$2,867,177	2.50%	1/3/2042	2,529,151	0.01%
Uniform Mortgage Backed Securities	\$441,702	3.00%	1/3/2042	402,013	0.00%
Uniform Mortgage Backed Securities	\$236,523	4.00%	1/3/2042	229,424	0.00%
Uniform Mortgage Backed Securities	\$64,717	3.50%	1/3/2042	60,933	0.00%
Uniform Mortgage Backed Securities	\$2,703,406	2.50%	1/4/2042	2,388,152	0.01%
Uniform Mortgage Backed Securities	\$50,295	3.50%	1/4/2042	47,354	0.00%
Uniform Mortgage Backed Securities	\$1,480,997	3.00%	1/5/2042	1,348,921	0.01%
Uniform Mortgage Backed Securities	\$487,614	3.50%	1/5/2042	459,922	0.00%
Uniform Mortgage Backed Securities	\$38,564	4.00%	1/5/2042	37,395	0.00%
Uniform Mortgage Backed Securities	\$82,018	3.50%	1/6/2042	77,746	0.00%
Uniform Mortgage Backed Securities	\$408,292	4.00%	1/7/2042	396,563	0.00%
Uniform Mortgage Backed Securities	\$133,050	3.50%	1/7/2042	125,618	0.00%
Uniform Mortgage Backed Securities	\$1,839,635	3.50%	1/8/2042	1,739,260	0.01%
Uniform Mortgage Backed Securities	\$127,178	3.00%	1/8/2042	115,750	0.00%
Uniform Mortgage Backed Securities	\$950,508	3.00%	1/9/2042	865,099	0.01%
Uniform Mortgage Backed Securities	\$259,032	4.50%	1/9/2042	257,931	0.00%
Uniform Mortgage Backed Securities	\$333,070	3.00%	1/10/2042	303,158	0.00%
Uniform Mortgage Backed Securities	\$289,723	3.50%	1/10/2042	272,781	0.00%
Uniform Mortgage Backed Securities	\$908,449	3.00%	1/11/2042	826,848	0.01%
Uniform Mortgage Backed Securities	\$610,898	4.50%	1/11/2042	611,163	0.00%
Uniform Mortgage Backed Securities	\$41,939	3.50%	1/11/2042	39,487	0.00%
Uniform Mortgage Backed Securities	\$665,793	3.00%	1/12/2042	605,981	0.00%
Uniform Mortgage Backed Securities	\$248,670	3.50%	1/12/2042	234,937	0.00%
Uniform Mortgage Backed Securities	\$146,577	4.00%	1/12/2042	142,129	0.00%
Uniform Mortgage Backed Securities	\$521,583	3.00%	1/1/2043	474,735	0.00%
Uniform Mortgage Backed Securities	\$373,366	3.50%	1/1/2043	352,625	0.00%
Uniform Mortgage Backed Securities	\$157,556	2.50%	1/1/2043	139,248	0.00%
Uniform Mortgage Backed Securities	\$173,100	3.00%	1/2/2043	157,537	0.00%
Uniform Mortgage Backed Securities	\$296,095	3.00%	1/4/2043	270,077	0.00%
Uniform Mortgage Backed Securities	\$830,121	3.00%	1/5/2043	757,179	0.01%
Uniform Mortgage Backed Securities	\$599,755	5.00%	1/6/2043	598,692	0.00%
Uniform Mortgage Backed Securities	\$244,198	3.50%	1/6/2043	229,330	0.00%
Uniform Mortgage Backed Securities	\$1,936,653	3.00%	1/7/2043	1,766,481	0.01%
Uniform Mortgage Backed Securities	\$540,743	3.50%	1/7/2043	507,843	0.00%
Uniform Mortgage Backed Securities	\$1,222,925	3.50%	1/8/2043	1,150,017	0.01%
Uniform Mortgage Backed Securities	\$551,477	3.00%	1/8/2043	503,032	0.00%
Uniform Mortgage Backed Securities	\$44,888	4.00%	1/8/2043	43,438	0.00%
Uniform Mortgage Backed Securities	\$561,500	4.00%	1/9/2043	544,024	0.00%
Uniform Mortgage Backed Securities	\$156,867	4.50%	1/9/2043	157,153	0.00%
Uniform Mortgage Backed Securities	\$1,110,630	4.00%	1/11/2043	1,077,639	0.01%
Uniform Mortgage Backed Securities	\$186,708	3.00%	1/11/2043	169,932	0.00%
Uniform Mortgage Backed Securities	\$354,212	5.00%	1/12/2043	359,932	0.00%
Uniform Mortgage Backed Securities	\$96,148	4.00%	1/12/2043	93,317	0.00%
Uniform Mortgage Backed Securities	\$30,201	4.50%	1/12/2043	30,215	0.00%
Uniform Mortgage Backed Securities	\$149,805	4.00%	1/1/2044	145,734	0.00%
Uniform Mortgage Backed Securities	\$82,302	4.50%	1/1/2044	81,976	0.00%
Uniform Mortgage Backed Securities	\$51,373	3.00%	1/2/2044	46,757	0.00%
Uniform Mortgage Backed Securities	\$85,855	4.00%	1/3/2044	83,389	0.00%
Uniform Mortgage Backed Securities	\$588,796	5.50%	1/5/2044	603,378	0.00%
Uniform Mortgage Backed Securities	\$262,168	4.00%	1/5/2044	254,251	0.00%
Uniform Mortgage Backed Securities	\$301,273	3.50%	1/6/2044	283,958	0.00%
Uniform Mortgage Backed Securities	\$245,810	4.00%	1/6/2044	237,939	0.00%
Uniform Mortgage Backed Securities	\$90,728	4.50%	1/6/2044	90,156	0.00%
Uniform Mortgage Backed Securities	\$124,203	4.00%	1/7/2044	120,036	0.00%
Uniform Mortgage Backed Securities	\$26,310	3.50%	1/7/2044	24,616	0.00%
Uniform Mortgage Backed Securities	\$50,786	4.50%	1/8/2044	50,584	0.00%
Uniform Mortgage Backed Securities	\$36,307	3.50%	1/8/2044	33,969	0.00%
Uniform Mortgage Backed Securities	\$437,874	4.00%	1/9/2044	423,183	0.00%
Uniform Mortgage Backed Securities	\$149,294	3.50%	1/9/2044	140,982	0.00%
Uniform Mortgage Backed Securities	\$257,602	4.00%	1/10/2044	250,210	0.00%
Uniform Mortgage Backed Securities	\$58,566	3.50%	1/10/2044	54,795	0.00%
Uniform Mortgage Backed Securities	\$33,501	4.50%	1/10/2044	33,449	0.00%
Uniform Mortgage Backed Securities	\$245,405	4.00%	1/11/2044	237,173	0.00%
Uniform Mortgage Backed Securities	\$151,116	3.50%	1/11/2044	142,836	0.00%
Uniform Mortgage Backed Securities	\$276,775	3.50%	1/12/2044	261,456	0.00%
Uniform Mortgage Backed Securities	\$92,576	4.00%	1/12/2044	89,468	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$219,183	3.50%	1/1/2045	205,737	0.00%
Uniform Mortgage Backed Securities	\$170,675	4.00%	1/1/2045	165,333	0.00%
Uniform Mortgage Backed Securities	\$56,795	4.50%	1/1/2045	56,570	0.00%
Uniform Mortgage Backed Securities	\$237,455	4.50%	1/2/2045	237,238	0.00%
Uniform Mortgage Backed Securities	\$64,041	4.00%	1/2/2045	62,184	0.00%
Uniform Mortgage Backed Securities	\$263,208	3.50%	1/3/2045	247,748	0.00%
Uniform Mortgage Backed Securities	\$415,146	4.50%	1/4/2045	416,956	0.00%
Uniform Mortgage Backed Securities	\$151,957	3.50%	1/4/2045	142,116	0.00%
Uniform Mortgage Backed Securities	\$21,637	3.50%	1/5/2045	20,234	0.00%
Uniform Mortgage Backed Securities	\$66,509	3.50%	1/6/2045	62,866	0.00%
Uniform Mortgage Backed Securities	\$83,745	3.50%	1/7/2045	78,740	0.00%
Uniform Mortgage Backed Securities	\$536,165	3.50%	1/8/2045	501,445	0.00%
Uniform Mortgage Backed Securities	\$33,732	3.00%	1/8/2045	30,509	0.00%
Uniform Mortgage Backed Securities	\$803,225	3.50%	1/9/2045	751,205	0.01%
Uniform Mortgage Backed Securities	\$30,304	3.00%	1/9/2045	27,408	0.00%
Uniform Mortgage Backed Securities	\$201,069	4.00%	1/10/2045	194,399	0.00%
Uniform Mortgage Backed Securities	\$63,652	3.00%	1/10/2045	57,569	0.00%
Uniform Mortgage Backed Securities	\$1,881,334	4.00%	1/11/2045	1,816,980	0.01%
Uniform Mortgage Backed Securities	\$1,068,581	3.50%	1/11/2045	999,375	0.01%
Uniform Mortgage Backed Securities	\$164,010	3.00%	1/11/2045	148,336	0.00%
Uniform Mortgage Backed Securities	\$511,512	2.00%	1/12/2045	420,459	0.00%
Uniform Mortgage Backed Securities	\$437,729	3.50%	1/12/2045	409,380	0.00%
Uniform Mortgage Backed Securities	\$2,042,434	3.00%	1/1/2046	1,859,232	0.01%
Uniform Mortgage Backed Securities	\$1,479,890	3.50%	1/2/2046	1,393,155	0.01%
Uniform Mortgage Backed Securities	\$97,460	4.00%	1/2/2046	94,055	0.00%
Uniform Mortgage Backed Securities	\$266,171	4.00%	1/3/2046	256,873	0.00%
Uniform Mortgage Backed Securities	\$241,298	3.50%	1/3/2046	225,671	0.00%
Uniform Mortgage Backed Securities	\$53,250	4.50%	1/3/2046	53,240	0.00%
Uniform Mortgage Backed Securities	\$2,232,502	3.00%	1/4/2046	2,019,159	0.01%
Uniform Mortgage Backed Securities	\$1,378,800	3.50%	1/4/2046	1,301,370	0.01%
Uniform Mortgage Backed Securities	\$207,074	4.50%	1/4/2046	204,693	0.00%
Uniform Mortgage Backed Securities	\$500,073	3.50%	1/5/2046	470,709	0.00%
Uniform Mortgage Backed Securities	\$143,723	4.00%	1/5/2046	138,458	0.00%
Uniform Mortgage Backed Securities	\$4,416,061	3.50%	1/6/2046	4,125,813	0.02%
Uniform Mortgage Backed Securities	\$1,370,384	3.50%	1/7/2046	1,289,467	0.01%
Uniform Mortgage Backed Securities	\$977,603	3.00%	1/7/2046	882,835	0.01%
Uniform Mortgage Backed Securities	\$330,579	4.00%	1/7/2046	319,055	0.00%
Uniform Mortgage Backed Securities	\$932,183	3.50%	1/8/2046	878,834	0.01%
Uniform Mortgage Backed Securities	\$302,473	3.00%	1/8/2046	273,045	0.00%
Uniform Mortgage Backed Securities	\$78,588	4.00%	1/8/2046	75,846	0.00%
Uniform Mortgage Backed Securities	\$9,209	4.50%	1/8/2046	9,139	0.00%
Uniform Mortgage Backed Securities	\$96,673	3.00%	1/9/2046	87,268	0.00%
Uniform Mortgage Backed Securities	\$40,142	3.50%	1/9/2046	37,504	0.00%
Uniform Mortgage Backed Securities	\$35,548	4.00%	1/9/2046	34,306	0.00%
Uniform Mortgage Backed Securities	\$459,225	3.00%	1/10/2046	414,704	0.00%
Uniform Mortgage Backed Securities	\$395,744	2.50%	1/10/2046	345,796	0.00%
Uniform Mortgage Backed Securities	\$157,426	3.50%	1/10/2046	147,230	0.00%
Uniform Mortgage Backed Securities	\$131,135	4.50%	1/10/2046	129,451	0.00%
Uniform Mortgage Backed Securities	\$6,965,565	3.00%	1/11/2046	6,266,802	0.03%
Uniform Mortgage Backed Securities	\$1,149,634	3.50%	1/11/2046	1,078,973	0.01%
Uniform Mortgage Backed Securities	\$60,825	4.00%	1/11/2046	58,849	0.00%
Uniform Mortgage Backed Securities	\$772,934	3.00%	1/12/2046	697,733	0.01%
Uniform Mortgage Backed Securities	\$490,421	3.50%	1/12/2046	458,187	0.00%
Uniform Mortgage Backed Securities	\$2,435,779	3.00%	1/1/2047	2,208,896	0.01%
Uniform Mortgage Backed Securities	\$1,108,716	3.50%	1/1/2047	1,045,697	0.01%
Uniform Mortgage Backed Securities	\$97,535	4.00%	1/1/2047	93,961	0.00%
Uniform Mortgage Backed Securities	\$2,617,943	4.00%	1/2/2047	2,533,031	0.01%
Uniform Mortgage Backed Securities	\$1,550,582	4.50%	1/2/2047	1,543,155	0.01%
Uniform Mortgage Backed Securities	\$679,282	3.00%	1/2/2047	619,595	0.00%
Uniform Mortgage Backed Securities	\$580,614	4.00%	1/3/2047	560,106	0.00%
Uniform Mortgage Backed Securities	\$188,871	4.50%	1/3/2047	188,008	0.00%
Uniform Mortgage Backed Securities	\$112,327	3.50%	1/3/2047	104,944	0.00%
Uniform Mortgage Backed Securities	\$2,114,236	3.50%	1/4/2047	1,986,955	0.01%
Uniform Mortgage Backed Securities	\$1,285,361	4.00%	1/4/2047	1,239,281	0.01%
Uniform Mortgage Backed Securities	\$288,122	4.50%	1/4/2047	284,257	0.00%
Uniform Mortgage Backed Securities	\$2,884,017	4.50%	1/5/2047	2,861,163	0.02%
Uniform Mortgage Backed Securities	\$608,368	4.00%	1/5/2047	585,918	0.00%
Uniform Mortgage Backed Securities	\$296,004	3.50%	1/5/2047	276,615	0.00%
Uniform Mortgage Backed Securities	\$1,754,077	4.50%	1/6/2047	1,732,183	0.01%
Uniform Mortgage Backed Securities	\$965,483	4.00%	1/6/2047	932,793	0.01%
Uniform Mortgage Backed Securities	\$355,131	3.50%	1/6/2047	331,312	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$4,092,473	3.50%	1/7/2047	3,840,543	0.02%
Uniform Mortgage Backed Securities	\$645,313	4.00%	1/7/2047	621,499	0.00%
Uniform Mortgage Backed Securities	\$182,864	4.50%	1/7/2047	180,412	0.00%
Uniform Mortgage Backed Securities	\$106,704	4.50%	1/8/2047	106,616	0.00%
Uniform Mortgage Backed Securities	\$971,217	3.50%	1/9/2047	922,473	0.01%
Uniform Mortgage Backed Securities	\$466,267	4.00%	1/10/2047	449,061	0.00%
Uniform Mortgage Backed Securities	\$28,211	4.50%	1/10/2047	27,833	0.00%
Uniform Mortgage Backed Securities	\$387,716	3.50%	1/11/2047	360,993	0.00%
Uniform Mortgage Backed Securities	\$267,376	4.00%	1/11/2047	257,509	0.00%
Uniform Mortgage Backed Securities	\$220,101	4.50%	1/11/2047	217,149	0.00%
Uniform Mortgage Backed Securities	\$972,344	3.00%	1/12/2047	877,727	0.01%
Uniform Mortgage Backed Securities	\$690,535	4.00%	1/12/2047	665,052	0.00%
Uniform Mortgage Backed Securities	\$97,401	3.50%	1/12/2047	90,688	0.00%
Uniform Mortgage Backed Securities	\$1,157,022	3.50%	1/1/2048	1,088,601	0.01%
Uniform Mortgage Backed Securities	\$626,539	3.00%	1/1/2048	565,074	0.00%
Uniform Mortgage Backed Securities	\$213,110	4.50%	1/1/2048	210,253	0.00%
Uniform Mortgage Backed Securities	\$143,388	4.00%	1/1/2048	138,096	0.00%
Uniform Mortgage Backed Securities	\$6,392,013	3.00%	1/2/2048	5,773,562	0.03%
Uniform Mortgage Backed Securities	\$2,026,191	4.50%	1/2/2048	2,000,219	0.01%
Uniform Mortgage Backed Securities	\$595,712	3.50%	1/2/2048	554,652	0.00%
Uniform Mortgage Backed Securities	\$285,537	4.00%	1/2/2048	275,000	0.00%
Uniform Mortgage Backed Securities	\$5,893,197	3.50%	1/3/2048	5,517,076	0.03%
Uniform Mortgage Backed Securities	\$241,501	4.00%	1/3/2048	232,589	0.00%
Uniform Mortgage Backed Securities	\$209,595	3.00%	1/3/2048	189,033	0.00%
Uniform Mortgage Backed Securities	\$186,498	4.50%	1/3/2048	183,997	0.00%
Uniform Mortgage Backed Securities	\$3,053,199	3.50%	1/4/2048	2,841,026	0.02%
Uniform Mortgage Backed Securities	\$728,297	4.00%	1/4/2048	701,421	0.01%
Uniform Mortgage Backed Securities	\$530,062	4.50%	1/4/2048	522,089	0.00%
Uniform Mortgage Backed Securities	\$461,805	3.00%	1/4/2048	413,517	0.00%
Uniform Mortgage Backed Securities	\$203,395	2.50%	1/4/2048	177,724	0.00%
Uniform Mortgage Backed Securities	\$3,097,845	4.50%	1/5/2048	3,072,762	0.02%
Uniform Mortgage Backed Securities	\$1,656,981	4.00%	1/6/2048	1,600,413	0.01%
Uniform Mortgage Backed Securities	\$607,330	4.50%	1/6/2048	598,195	0.00%
Uniform Mortgage Backed Securities	\$118,911	3.50%	1/6/2048	110,647	0.00%
Uniform Mortgage Backed Securities	\$1,042,398	3.50%	1/7/2048	973,556	0.01%
Uniform Mortgage Backed Securities	\$488,963	4.00%	1/7/2048	469,794	0.00%
Uniform Mortgage Backed Securities	\$160,179	4.50%	1/7/2048	157,770	0.00%
Uniform Mortgage Backed Securities	\$1,186,494	4.00%	1/8/2048	1,139,979	0.01%
Uniform Mortgage Backed Securities	\$555,193	4.50%	1/8/2048	546,842	0.00%
Uniform Mortgage Backed Securities	\$272,448	3.50%	1/8/2048	254,541	0.00%
Uniform Mortgage Backed Securities	\$129,790	5.00%	1/8/2048	130,516	0.00%
Uniform Mortgage Backed Securities	\$1,491,329	4.00%	1/9/2048	1,432,864	0.01%
Uniform Mortgage Backed Securities	\$371,977	3.00%	1/9/2048	335,948	0.00%
Uniform Mortgage Backed Securities	\$112,482	4.50%	1/9/2048	110,790	0.00%
Uniform Mortgage Backed Securities	\$101,477	5.00%	1/9/2048	101,977	0.00%
Uniform Mortgage Backed Securities	\$360,367	4.50%	1/10/2048	358,542	0.00%
Uniform Mortgage Backed Securities	\$59,334	5.00%	1/10/2048	59,627	0.00%
Uniform Mortgage Backed Securities	\$3,144,900	3.50%	1/11/2048	2,939,273	0.02%
Uniform Mortgage Backed Securities	\$1,490,943	3.00%	1/11/2048	1,345,884	0.01%
Uniform Mortgage Backed Securities	\$569,800	4.50%	1/11/2048	561,230	0.00%
Uniform Mortgage Backed Securities	\$133,948	5.00%	1/11/2048	134,609	0.00%
Uniform Mortgage Backed Securities	\$73,655	4.00%	1/11/2048	71,053	0.00%
Uniform Mortgage Backed Securities	\$921,993	4.50%	1/12/2048	908,338	0.01%
Uniform Mortgage Backed Securities	\$186,150	5.00%	1/12/2048	187,194	0.00%
Uniform Mortgage Backed Securities	\$1,258,512	4.00%	1/1/2049	1,217,997	0.01%
Uniform Mortgage Backed Securities	\$1,228,639	4.50%	1/1/2049	1,216,771	0.01%
Uniform Mortgage Backed Securities	\$783,817	3.50%	1/1/2049	733,463	0.01%
Uniform Mortgage Backed Securities	\$167,885	5.00%	1/1/2049	168,870	0.00%
Uniform Mortgage Backed Securities	\$62,127	5.50%	1/1/2049	64,066	0.00%
Uniform Mortgage Backed Securities	\$2,415,413	3.00%	1/2/2049	2,180,410	0.01%
Uniform Mortgage Backed Securities	\$831,273	5.00%	1/2/2049	835,879	0.01%
Uniform Mortgage Backed Securities	\$786,973	4.00%	1/2/2049	760,572	0.01%
Uniform Mortgage Backed Securities	\$233,928	5.50%	1/2/2049	241,196	0.00%
Uniform Mortgage Backed Securities	\$204,306	4.50%	1/2/2049	201,233	0.00%
Uniform Mortgage Backed Securities	\$1,955,135	4.00%	1/3/2049	1,877,931	0.01%
Uniform Mortgage Backed Securities	\$674,336	5.00%	1/3/2049	678,292	0.01%
Uniform Mortgage Backed Securities	\$141,935	4.50%	1/3/2049	139,631	0.00%
Uniform Mortgage Backed Securities	\$1,427,390	4.00%	1/4/2049	1,374,834	0.01%
Uniform Mortgage Backed Securities	\$479,089	4.50%	1/4/2049	475,588	0.00%
Uniform Mortgage Backed Securities	\$57,800	5.00%	1/4/2049	58,118	0.00%
Uniform Mortgage Backed Securities	\$1,410,957	4.00%	1/5/2049	1,354,792	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$593,967	5.00%	1/5/2049	596,647	0.00%
Uniform Mortgage Backed Securities	\$159,713	4.50%	1/5/2049	157,001	0.00%
Uniform Mortgage Backed Securities	\$2,471,827	5.00%	1/6/2049	2,486,331	0.01%
Uniform Mortgage Backed Securities	\$2,129,316	3.50%	1/6/2049	1,981,729	0.01%
Uniform Mortgage Backed Securities	\$178,334	5.50%	1/6/2049	183,886	0.00%
Uniform Mortgage Backed Securities	\$169,199	4.50%	1/6/2049	166,327	0.00%
Uniform Mortgage Backed Securities	\$3,346,846	4.00%	1/7/2049	3,216,778	0.02%
Uniform Mortgage Backed Securities	\$1,111,198	3.00%	1/7/2049	994,360	0.01%
Uniform Mortgage Backed Securities	\$1,046,420	3.50%	1/7/2049	973,896	0.01%
Uniform Mortgage Backed Securities	\$792,473	2.50%	1/7/2049	692,453	0.01%
Uniform Mortgage Backed Securities	\$191,844	4.50%	1/7/2049	188,588	0.00%
Uniform Mortgage Backed Securities	\$15,945	5.00%	1/7/2049	16,033	0.00%
Uniform Mortgage Backed Securities	\$2,132,371	4.50%	1/8/2049	2,120,268	0.01%
Uniform Mortgage Backed Securities	\$1,203,631	3.50%	1/8/2049	1,119,527	0.01%
Uniform Mortgage Backed Securities	\$637,416	3.00%	1/8/2049	570,395	0.00%
Uniform Mortgage Backed Securities	\$236,767	4.00%	1/8/2049	227,135	0.00%
Uniform Mortgage Backed Securities	\$2,975,825	3.00%	1/9/2049	2,663,428	0.01%
Uniform Mortgage Backed Securities	\$2,061,558	4.00%	1/9/2049	1,981,234	0.01%
Uniform Mortgage Backed Securities	\$1,071,503	3.50%	1/9/2049	993,455	0.01%
Uniform Mortgage Backed Securities	\$468,793	4.50%	1/9/2049	463,317	0.00%
Uniform Mortgage Backed Securities	\$4,690,052	3.00%	1/10/2049	4,201,140	0.02%
Uniform Mortgage Backed Securities	\$1,593,684	5.00%	1/10/2049	1,602,569	0.01%
Uniform Mortgage Backed Securities	\$1,373,127	2.50%	1/10/2049	1,183,042	0.01%
Uniform Mortgage Backed Securities	\$1,043,366	3.50%	1/10/2049	970,140	0.01%
Uniform Mortgage Backed Securities	\$3,713,081	3.00%	1/11/2049	3,331,048	0.02%
Uniform Mortgage Backed Securities	\$834,553	2.50%	1/11/2049	719,024	0.01%
Uniform Mortgage Backed Securities	\$3,230,385	3.00%	1/12/2049	2,890,700	0.02%
Uniform Mortgage Backed Securities	\$3,088,153	2.50%	1/12/2049	2,660,654	0.01%
Uniform Mortgage Backed Securities	\$49,285	5.00%	1/12/2049	49,557	0.00%
Uniform Mortgage Backed Securities	\$2,560,505	3.00%	1/1/2050	2,291,429	0.01%
Uniform Mortgage Backed Securities	\$1,586,003	2.50%	1/1/2050	1,366,449	0.01%
Uniform Mortgage Backed Securities	\$1,436,512	3.50%	1/1/2050	1,324,217	0.01%
Uniform Mortgage Backed Securities	\$192,531	4.00%	1/1/2050	185,619	0.00%
Uniform Mortgage Backed Securities	\$153,450	4.50%	1/1/2050	151,353	0.00%
Uniform Mortgage Backed Securities	\$3,027,104	3.00%	1/2/2050	2,711,193	0.01%
Uniform Mortgage Backed Securities	\$1,304,837	3.50%	1/2/2050	1,217,584	0.01%
Uniform Mortgage Backed Securities	\$221,552	5.00%	1/2/2050	222,776	0.00%
Uniform Mortgage Backed Securities	\$146,788	4.00%	1/2/2050	140,816	0.00%
Uniform Mortgage Backed Securities	\$17,350	4.50%	1/2/2050	17,055	0.00%
Uniform Mortgage Backed Securities	\$3,306,052	3.00%	1/3/2050	2,963,862	0.02%
Uniform Mortgage Backed Securities	\$2,881,806	4.00%	1/3/2050	2,770,371	0.02%
Uniform Mortgage Backed Securities	\$318,074	5.00%	1/3/2050	319,820	0.00%
Uniform Mortgage Backed Securities	\$333,767	3.50%	1/3/2050	308,032	0.00%
Uniform Mortgage Backed Securities	\$82,963	4.50%	1/3/2050	81,555	0.00%
Uniform Mortgage Backed Securities	\$1,706,948	4.00%	1/4/2050	1,642,814	0.01%
Uniform Mortgage Backed Securities	\$1,549,109	3.50%	1/4/2050	1,438,307	0.01%
Uniform Mortgage Backed Securities	\$1,510,887	2.50%	1/4/2050	1,295,896	0.01%
Uniform Mortgage Backed Securities	\$782,431	3.00%	1/4/2050	699,460	0.01%
Uniform Mortgage Backed Securities	\$48,791	4.50%	1/4/2050	47,734	0.00%
Uniform Mortgage Backed Securities	\$3,585,335	3.50%	1/5/2050	3,337,993	0.02%
Uniform Mortgage Backed Securities	\$2,800,863	3.00%	1/5/2050	2,513,176	0.01%
Uniform Mortgage Backed Securities	\$2,699,302	2.00%	1/5/2050	2,224,669	0.01%
Uniform Mortgage Backed Securities	\$356,715	4.00%	1/5/2050	339,839	0.00%
Uniform Mortgage Backed Securities	\$172,195	4.50%	1/5/2050	168,463	0.00%
Uniform Mortgage Backed Securities	\$172,118	2.50%	1/5/2050	148,735	0.00%
Uniform Mortgage Backed Securities	\$7,411,741	2.50%	1/6/2050	6,391,433	0.03%
Uniform Mortgage Backed Securities	\$2,196,995	3.00%	1/6/2050	1,962,211	0.01%
Uniform Mortgage Backed Securities	\$1,061,555	3.50%	1/6/2050	980,164	0.01%
Uniform Mortgage Backed Securities	\$419,263	2.00%	1/6/2050	350,524	0.00%
Uniform Mortgage Backed Securities	\$172,663	4.00%	1/6/2050	164,494	0.00%
Uniform Mortgage Backed Securities	\$131,648	4.50%	1/6/2050	128,800	0.00%
Uniform Mortgage Backed Securities	\$11,092,162	2.00%	1/7/2050	9,134,884	0.05%
Uniform Mortgage Backed Securities	\$9,055,421	2.50%	1/7/2050	7,819,848	0.04%
Uniform Mortgage Backed Securities	\$5,427,981	3.00%	1/7/2050	4,887,578	0.03%
Uniform Mortgage Backed Securities	\$213,081	4.00%	1/7/2050	203,012	0.00%
Uniform Mortgage Backed Securities	\$132,464	4.50%	1/7/2050	129,700	0.00%
Uniform Mortgage Backed Securities	\$10,308,113	2.00%	1/8/2050	8,500,099	0.04%
Uniform Mortgage Backed Securities	\$4,849,846	2.50%	1/8/2050	4,179,623	0.02%
Uniform Mortgage Backed Securities	\$2,302,051	3.00%	1/8/2050	2,061,361	0.01%
Uniform Mortgage Backed Securities	\$291,744	4.00%	1/8/2050	279,874	0.00%
Uniform Mortgage Backed Securities	\$12,065,881	2.00%	1/9/2050	9,944,922	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$5,595,016	2.50%	1/9/2050	4,800,708	0.02%
Uniform Mortgage Backed Securities	\$4,573,746	3.00%	1/9/2050	4,090,685	0.02%
Uniform Mortgage Backed Securities	\$798,245	3.50%	1/9/2050	739,833	0.01%
Uniform Mortgage Backed Securities	\$17,872,028	2.50%	1/10/2050	15,415,523	0.08%
Uniform Mortgage Backed Securities	\$10,724,915	2.00%	1/10/2050	8,858,249	0.04%
Uniform Mortgage Backed Securities	\$4,583,215	1.50%	1/10/2050	3,581,543	0.02%
Uniform Mortgage Backed Securities	\$2,205,136	3.50%	1/10/2050	2,069,089	0.01%
Uniform Mortgage Backed Securities	\$1,974,814	3.00%	1/10/2050	1,765,326	0.01%
Uniform Mortgage Backed Securities	\$1,845,177	4.00%	1/10/2050	1,757,981	0.01%
Uniform Mortgage Backed Securities	\$15,384,095	2.50%	1/11/2050	13,282,559	0.07%
Uniform Mortgage Backed Securities	\$10,147,162	2.00%	1/11/2050	8,332,229	0.04%
Uniform Mortgage Backed Securities	\$9,586,339	1.50%	1/11/2050	7,489,378	0.04%
Uniform Mortgage Backed Securities	\$5,275,087	3.00%	1/11/2050	4,742,521	0.02%
Uniform Mortgage Backed Securities	\$192,939	3.50%	1/11/2050	177,868	0.00%
Uniform Mortgage Backed Securities	\$32,154,911	2.00%	1/12/2050	26,519,512	0.13%
Uniform Mortgage Backed Securities	\$3,607,515	1.50%	1/12/2050	2,817,696	0.02%
Uniform Mortgage Backed Securities	\$1,888,997	3.00%	1/12/2050	1,688,567	0.01%
Uniform Mortgage Backed Securities	\$1,795,961	2.50%	1/12/2050	1,543,250	0.01%
Uniform Mortgage Backed Securities	\$24,112,656	2.00%	1/1/2051	19,814,678	0.10%
Uniform Mortgage Backed Securities	\$9,097,365	2.50%	1/1/2051	7,827,954	0.04%
Uniform Mortgage Backed Securities	\$7,269,326	1.50%	1/1/2051	5,676,402	0.03%
Uniform Mortgage Backed Securities	\$652,591	3.00%	1/1/2051	577,638	0.00%
Uniform Mortgage Backed Securities	\$17,921,604	2.00%	1/2/2051	14,746,346	0.07%
Uniform Mortgage Backed Securities	\$12,074,180	2.50%	1/2/2051	10,414,333	0.05%
Uniform Mortgage Backed Securities	\$6,054,160	1.50%	1/2/2051	4,726,350	0.02%
Uniform Mortgage Backed Securities	\$1,778,287	4.00%	1/2/2051	1,694,253	0.01%
Uniform Mortgage Backed Securities	\$1,789,034	3.00%	1/2/2051	1,602,112	0.01%
Uniform Mortgage Backed Securities	\$570,250	3.50%	1/2/2051	527,197	0.00%
Uniform Mortgage Backed Securities	\$13,937,025	2.00%	1/3/2051	11,434,983	0.06%
Uniform Mortgage Backed Securities	\$7,357,406	1.50%	1/3/2051	5,736,922	0.03%
Uniform Mortgage Backed Securities	\$4,940,467	2.50%	1/3/2051	4,260,321	0.02%
Uniform Mortgage Backed Securities	\$14,055,018	2.00%	1/4/2051	11,568,524	0.06%
Uniform Mortgage Backed Securities	\$7,981,871	2.50%	1/4/2051	6,804,593	0.03%
Uniform Mortgage Backed Securities	\$27,910,683	2.00%	1/5/2051	22,863,755	0.11%
Uniform Mortgage Backed Securities	\$16,544,996	2.50%	1/5/2051	14,136,626	0.07%
Uniform Mortgage Backed Securities	\$4,824,936	1.50%	1/5/2051	3,761,185	0.02%
Uniform Mortgage Backed Securities	\$2,657,477	3.00%	1/5/2051	2,368,719	0.01%
Uniform Mortgage Backed Securities	\$872,340	3.50%	1/5/2051	804,233	0.01%
Uniform Mortgage Backed Securities	\$12,479,608	2.50%	1/6/2051	10,652,353	0.05%
Uniform Mortgage Backed Securities	\$7,120,102	2.00%	1/6/2051	5,833,288	0.03%
Uniform Mortgage Backed Securities	\$4,381,335	1.50%	1/6/2051	3,423,630	0.02%
Uniform Mortgage Backed Securities	\$396,232	3.00%	1/6/2051	353,663	0.00%
Uniform Mortgage Backed Securities	\$16,931,982	2.00%	1/7/2051	13,890,102	0.07%
Uniform Mortgage Backed Securities	\$10,242,500	2.50%	1/7/2051	8,768,397	0.04%
Uniform Mortgage Backed Securities	\$6,962,971	3.00%	1/7/2051	6,189,103	0.03%
Uniform Mortgage Backed Securities	\$189,955	1.50%	1/7/2051	148,055	0.00%
Uniform Mortgage Backed Securities	\$15,085,027	2.50%	1/8/2051	12,891,867	0.06%
Uniform Mortgage Backed Securities	\$9,802,453	2.00%	1/8/2051	8,043,821	0.04%
Uniform Mortgage Backed Securities	\$4,146,340	3.00%	1/8/2051	3,669,209	0.02%
Uniform Mortgage Backed Securities	\$1,697,659	4.00%	1/8/2051	1,633,874	0.01%
Uniform Mortgage Backed Securities	\$783,500	1.50%	1/8/2051	611,706	0.00%
Uniform Mortgage Backed Securities	\$12,017,217	2.50%	1/9/2051	10,309,363	0.05%
Uniform Mortgage Backed Securities	\$7,959,398	3.00%	1/9/2051	7,041,913	0.04%
Uniform Mortgage Backed Securities	\$4,021,292	2.00%	1/9/2051	3,291,563	0.02%
Uniform Mortgage Backed Securities	\$1,056,837	1.50%	1/9/2051	823,377	0.01%
Uniform Mortgage Backed Securities	\$8,382,534	2.00%	1/10/2051	6,859,437	0.03%
Uniform Mortgage Backed Securities	\$7,051,722	2.50%	1/10/2051	6,068,449	0.03%
Uniform Mortgage Backed Securities	\$21,738,531	2.50%	1/11/2051	18,685,686	0.09%
Uniform Mortgage Backed Securities	\$14,793,651	2.00%	1/11/2051	12,148,431	0.06%
Uniform Mortgage Backed Securities	\$1,729,182	3.00%	1/11/2051	1,533,460	0.01%
Uniform Mortgage Backed Securities	\$17,368,107	2.00%	1/12/2051	14,255,075	0.07%
Uniform Mortgage Backed Securities	\$8,094,737	2.50%	1/12/2051	6,964,715	0.04%
Uniform Mortgage Backed Securities	\$5,298,358	3.00%	1/12/2051	4,765,762	0.02%
Uniform Mortgage Backed Securities	\$10,474,312	2.00%	1/1/2052	8,660,198	0.04%
Uniform Mortgage Backed Securities	\$9,333,475	2.50%	1/1/2052	8,044,643	0.04%
Uniform Mortgage Backed Securities	\$10,736,212	2.00%	1/2/2052	8,856,144	0.04%
Uniform Mortgage Backed Securities	\$4,782,789	2.50%	1/2/2052	4,104,190	0.02%
Uniform Mortgage Backed Securities	\$737,949	3.50%	1/2/2052	677,381	0.01%
Uniform Mortgage Backed Securities	\$19,106,658	2.50%	1/3/2052	16,334,778	0.08%
Uniform Mortgage Backed Securities	\$10,213,376	3.00%	1/3/2052	9,132,577	0.05%
Uniform Mortgage Backed Securities	\$6,637,465	2.00%	1/3/2052	5,425,872	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$2,719,509	3.50%	1/3/2052	2,500,700	0.01%
Uniform Mortgage Backed Securities	\$18,750,185	2.50%	1/4/2052	16,070,549	0.08%
Uniform Mortgage Backed Securities	\$6,855,638	2.00%	1/4/2052	5,641,157	0.03%
Uniform Mortgage Backed Securities	\$5,082,435	3.00%	1/4/2052	4,542,070	0.02%
Uniform Mortgage Backed Securities	\$979,748	3.50%	1/4/2052	899,112	0.01%
Uniform Mortgage Backed Securities	\$20,414,726	3.50%	1/5/2052	18,822,618	0.09%
Uniform Mortgage Backed Securities	\$8,063,274	2.00%	1/5/2052	6,584,915	0.03%
Uniform Mortgage Backed Securities	\$4,939,719	3.00%	1/5/2052	4,407,468	0.02%
Uniform Mortgage Backed Securities	\$1,085,497	2.50%	1/5/2052	932,939	0.01%
Uniform Mortgage Backed Securities	\$876,718	4.00%	1/5/2052	829,877	0.01%
Uniform Mortgage Backed Securities	\$12,959,698	4.00%	1/6/2052	12,275,259	0.06%
Uniform Mortgage Backed Securities	\$8,572,589	3.00%	1/6/2052	7,593,018	0.04%
Uniform Mortgage Backed Securities	\$5,700,925	4.50%	1/6/2052	5,533,257	0.03%
Uniform Mortgage Backed Securities	\$5,791,586	3.50%	1/6/2052	5,313,859	0.03%
Uniform Mortgage Backed Securities	\$289,319	2.00%	1/6/2052	236,481	0.00%
Uniform Mortgage Backed Securities	\$13,222,467	4.50%	1/7/2052	12,822,517	0.06%
Uniform Mortgage Backed Securities	\$12,856,021	4.00%	1/7/2052	12,229,004	0.06%
Uniform Mortgage Backed Securities	\$7,359,345	3.00%	1/7/2052	6,503,961	0.03%
Uniform Mortgage Backed Securities	\$1,571,030	3.50%	1/7/2052	1,453,301	0.01%
Uniform Mortgage Backed Securities	\$953,553	5.00%	1/7/2052	955,583	0.01%
Uniform Mortgage Backed Securities	\$1,144,121	2.00%	1/7/2052	934,352	0.01%
Uniform Mortgage Backed Securities	\$10,029,728	5.00%	1/8/2052	9,922,879	0.05%
Uniform Mortgage Backed Securities	\$9,744,146	4.00%	1/8/2052	9,237,148	0.05%
Uniform Mortgage Backed Securities	\$8,962,018	4.50%	1/8/2052	8,690,088	0.04%
Uniform Mortgage Backed Securities	\$3,022,762	3.00%	1/8/2052	2,698,881	0.01%
Uniform Mortgage Backed Securities	\$1,015,580	3.50%	1/8/2052	936,664	0.01%
Uniform Mortgage Backed Securities	\$9,660,335	5.00%	1/9/2052	9,590,210	0.05%
Uniform Mortgage Backed Securities	\$4,586,214	5.50%	1/9/2052	4,651,359	0.02%
Uniform Mortgage Backed Securities	\$1,780,140	4.00%	1/9/2052	1,684,298	0.01%
Uniform Mortgage Backed Securities	\$1,429,836	4.50%	1/9/2052	1,392,785	0.01%
Uniform Mortgage Backed Securities	\$4,297,673	4.50%	1/10/2052	4,174,286	0.02%
Uniform Mortgage Backed Securities	\$2,665,788	6.00%	1/10/2052	2,716,478	0.01%
Uniform Mortgage Backed Securities	\$1,635,900	5.00%	1/10/2052	1,630,567	0.01%
Uniform Mortgage Backed Securities	\$1,406,947	4.00%	1/10/2052	1,338,217	0.01%
Uniform Mortgage Backed Securities	\$5,824,998	5.50%	1/11/2052	5,858,467	0.03%
Uniform Mortgage Backed Securities	\$5,119,166	5.00%	1/11/2052	5,083,909	0.03%
Uniform Mortgage Backed Securities	\$4,638,596	4.50%	1/11/2052	4,500,437	0.02%
Uniform Mortgage Backed Securities	\$681,093	6.50%	1/11/2052	701,718	0.01%
Uniform Mortgage Backed Securities	\$334,349	6.00%	1/11/2052	339,399	0.00%
Uniform Mortgage Backed Securities	\$7,068,440	5.00%	1/12/2052	7,018,097	0.04%
Uniform Mortgage Backed Securities	\$3,615,252	5.50%	1/12/2052	3,644,004	0.02%
Uniform Mortgage Backed Securities	\$1,071,125	4.00%	1/12/2052	1,013,146	0.01%
Uniform Mortgage Backed Securities	\$942,854	4.50%	1/12/2052	921,236	0.01%
Uniform Mortgage Backed Securities	\$13,534,639	6.00%	1/1/2053	13,745,977	0.07%
Uniform Mortgage Backed Securities	\$8,306,137	5.50%	1/1/2053	8,433,441	0.04%
Uniform Mortgage Backed Securities	\$2,633,119	5.00%	1/1/2053	2,621,392	0.01%
Uniform Mortgage Backed Securities	\$1,549,286	6.50%	1/1/2053	1,592,774	0.01%
Uniform Mortgage Backed Securities	\$5,581,887	5.50%	1/2/2053	5,665,475	0.03%
Uniform Mortgage Backed Securities	\$4,595,409	6.50%	1/2/2053	4,726,947	0.02%
Uniform Mortgage Backed Securities	\$3,307,479	6.00%	1/2/2053	3,386,774	0.02%
Uniform Mortgage Backed Securities	\$3,237,587	5.00%	1/2/2053	3,208,237	0.02%
Uniform Mortgage Backed Securities	\$1,989,637	4.50%	1/2/2053	1,934,578	0.01%
Uniform Mortgage Backed Securities	\$772,973	7.00%	1/2/2053	796,670	0.01%
Uniform Mortgage Backed Securities	\$5,239,440	5.00%	1/3/2053	5,185,893	0.03%
Uniform Mortgage Backed Securities	\$4,733,002	5.50%	1/3/2053	4,785,349	0.02%
Uniform Mortgage Backed Securities	\$3,329,290	6.00%	1/3/2053	3,380,614	0.02%
Uniform Mortgage Backed Securities	\$8,293,274	5.50%	1/4/2053	8,352,772	0.04%
Uniform Mortgage Backed Securities	\$3,289,439	5.00%	1/4/2053	3,259,276	0.02%
Uniform Mortgage Backed Securities	\$1,832,456	6.50%	1/4/2053	1,882,287	0.01%
Uniform Mortgage Backed Securities	\$7,198,230	5.50%	1/5/2053	7,254,366	0.04%
Uniform Mortgage Backed Securities	\$4,109,357	5.00%	1/5/2053	4,071,104	0.02%
Uniform Mortgage Backed Securities	\$2,973,184	4.50%	1/5/2053	2,904,748	0.02%
Uniform Mortgage Backed Securities	\$1,992,116	6.00%	1/5/2053	2,028,559	0.01%
Uniform Mortgage Backed Securities	\$1,448,022	6.50%	1/5/2053	1,493,616	0.01%
Uniform Mortgage Backed Securities	\$6,149,155	5.50%	1/6/2053	6,219,290	0.03%
Uniform Mortgage Backed Securities	\$5,460,716	5.00%	1/6/2053	5,452,745	0.03%
Uniform Mortgage Backed Securities	\$2,745,790	4.50%	1/6/2053	2,660,294	0.01%
Uniform Mortgage Backed Securities	\$1,737,500	6.00%	1/6/2053	1,773,619	0.01%
Uniform Mortgage Backed Securities	\$376,448	6.50%	1/6/2053	390,311	0.00%
Uniform Mortgage Backed Securities	\$10,498,883	5.00%	1/7/2053	10,388,199	0.05%
Uniform Mortgage Backed Securities	\$10,189,416	5.50%	1/7/2053	10,261,122	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$6,443,514	6.00%	1/7/2053	6,584,296	0.03%
Uniform Mortgage Backed Securities	\$1,343,227	6.50%	1/7/2053	1,402,442	0.01%
Uniform Mortgage Backed Securities	\$8,167,016	5.50%	1/8/2053	8,224,241	0.04%
Uniform Mortgage Backed Securities	\$4,644,013	6.00%	1/8/2053	4,761,301	0.02%
Uniform Mortgage Backed Securities	\$3,121,420	5.00%	1/8/2053	3,117,990	0.02%
Uniform Mortgage Backed Securities	\$2,204,886	4.00%	1/8/2053	2,083,702	0.01%
Uniform Mortgage Backed Securities	\$1,995,771	6.50%	1/8/2053	2,051,901	0.01%
Uniform Mortgage Backed Securities	\$1,150,028	4.50%	1/8/2053	1,114,220	0.01%
Uniform Mortgage Backed Securities	\$6,170,713	6.50%	1/9/2053	6,347,664	0.03%
Uniform Mortgage Backed Securities	\$4,740,949	6.00%	1/9/2053	4,864,594	0.03%
Uniform Mortgage Backed Securities	\$3,157,804	5.50%	1/9/2053	3,172,855	0.02%
Uniform Mortgage Backed Securities	\$3,677,966	6.00%	1/10/2053	3,737,617	0.02%
Uniform Mortgage Backed Securities	\$1,159,096	5.00%	1/10/2053	1,146,510	0.01%
Uniform Mortgage Backed Securities	\$555,167	7.00%	1/10/2053	572,116	0.00%
Uniform Mortgage Backed Securities	\$543,292	6.50%	1/10/2053	557,757	0.00%
Uniform Mortgage Backed Securities	\$6,311,978	6.50%	1/11/2053	6,483,302	0.03%
Uniform Mortgage Backed Securities	\$3,731,117	6.00%	1/11/2053	3,822,831	0.02%
Uniform Mortgage Backed Securities	\$938,051	7.00%	1/11/2053	967,607	0.01%
Uniform Mortgage Backed Securities	\$838,393	5.50%	1/11/2053	843,102	0.01%
Uniform Mortgage Backed Securities	\$4,589,713	7.00%	1/12/2053	4,758,011	0.02%
Uniform Mortgage Backed Securities	\$4,559,842	6.50%	1/12/2053	4,686,591	0.02%
Uniform Mortgage Backed Securities	\$4,579,604	6.00%	1/12/2053	4,648,581	0.02%
Uniform Mortgage Backed Securities	\$794,921	5.50%	1/12/2053	798,353	0.01%
Uniform Mortgage Backed Securities TBA	\$2,910,000	6.00%	1/1/2054	2,954,756	0.02%
Uniform Mortgage Backed Securities	\$600,000	7.50%	1/1/2054	616,470	0.00%
Uniform Mortgage Backed Securities TBA	\$530,000	7.00%	1/1/2054	546,329	0.00%
Uniform Mortgage Backed Securities TBA	\$400,000	5.50%	1/1/2054	401,908	0.00%
Uniform Mortgage Backed Securities TBA	\$(750,000)	2.00%	1/1/2054	(612,895)	(0.00%)
Uniform Mortgage Backed Securities TBA	\$(1,360,000)	3.50%	1/1/2054	(1,246,622)	(0.00%)
Uniform Mortgage Backed Securities TBA	\$(2,030,000)	4.50%	1/1/2054	(1,968,048)	(0.01%)
Uniform Mortgage Backed Securities TBA	\$(12,460,000)	2.50%	1/1/2054	(10,599,809)	(0.05%)
Unilever Capital Corp.	\$450,000	4.88%	8/9/2028	462,787	0.00%
Union Electric Co.	\$500,000	2.95%	15/6/2027	476,754	0.00%
Union Electric Co.	\$200,000	3.50%	15/3/2029	189,492	0.00%
Union Electric Co.	\$200,000	2.15%	15/3/2032	165,767	0.00%
Union Electric Co.	\$425,000	3.90%	15/9/2042	356,356	0.00%
Union Electric Co.	\$25,000	3.65%	15/4/2045	19,678	0.00%
Union Electric Co.	\$125,000	4.00%	1/4/2048	103,050	0.00%
Union Electric Co.	\$200,000	3.25%	1/10/2049	140,335	0.00%
Union Electric Co.	\$675,000	2.63%	15/3/2051	430,804	0.00%
Union Electric Co.	\$200,000	3.90%	1/4/2052	165,255	0.00%
Union Electric Co.	\$85,000	5.45%	15/3/2053	87,706	0.00%
Union Pacific Corp.	\$974,000	3.25%	15/1/2025	954,921	0.01%
Union Pacific Corp.	\$100,000	2.75%	1/3/2026	96,355	0.00%
Union Pacific Corp.	\$969,000	2.15%	5/2/2027	905,671	0.01%
Union Pacific Corp.	\$300,000	2.40%	5/2/2030	267,907	0.00%
Union Pacific Corp.	\$200,000	2.38%	20/5/2031	173,918	0.00%
Union Pacific Corp.	\$375,000	2.80%	14/2/2032	332,844	0.00%
Union Pacific Corp.	\$650,000	3.38%	1/2/2035	573,887	0.00%
Union Pacific Corp.	\$525,000	2.89%	6/4/2036	441,445	0.00%
Union Pacific Corp.	\$506,000	3.60%	15/9/2037	449,780	0.00%
Union Pacific Corp.	\$200,000	3.20%	20/5/2041	160,403	0.00%
Union Pacific Corp.	\$100,000	3.35%	15/8/2046	74,944	0.00%
Union Pacific Corp.	\$850,000	3.25%	5/2/2050	651,248	0.00%
Union Pacific Corp.	\$75,000	3.80%	1/10/2051	62,916	0.00%
Union Pacific Corp.	\$375,000	3.50%	14/2/2053	297,174	0.00%
Union Pacific Corp.	\$175,000	3.95%	15/8/2059	143,379	0.00%
Union Pacific Corp.	\$1,087,000	3.84%	20/3/2060	888,017	0.01%
Union Pacific Corp.	\$650,000	2.97%	16/9/2062	438,401	0.00%
Union Pacific Corp.	\$525,000	3.75%	5/2/2070	408,607	0.00%
Union Pacific Corp.	\$710,000	3.80%	6/4/2071	562,038	0.00%
Union Pacific Corp.	\$200,000	3.85%	14/2/2072	158,807	0.00%
United Airlines 2013-1 Class A Pass Through Trust	\$19,364	4.30%	15/8/2025	18,659	0.00%
United Airlines 2014-2 Class A Pass Through Trust	\$179,834	3.75%	3/9/2026	169,266	0.00%
United Airlines 2015-1 Class AA Pass Through Trust	\$127,471	3.45%	1/12/2027	118,387	0.00%
United Airlines 2016-1 Class A Pass Through Trust	\$71,758	3.45%	7/7/2028	63,765	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	\$700,489	3.10%	7/7/2028	639,742	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	\$206,355	2.88%	7/10/2028	184,534	0.00%
United Airlines 2019-1 Class AA Pass Through Trust	\$145,392	4.15%	25/8/2031	134,011	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	\$187,531	2.70%	1/5/2032	157,877	0.00%
United Airlines 2020-1 Class A Pass Through Trust	\$485,238	5.88%	15/10/2027	490,394	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Airlines 2020-1 Class B Pass Through Trust	\$228,000	4.88%	15/1/2026	221,309	0.00%
United Airlines 2023-1 Class A Pass Through Trust	\$500,000	5.80%	15/1/2036	507,665	0.00%
United Parcel Service, Inc.	€200,000	1.63%	15/11/2025	215,059	0.00%
United Parcel Service, Inc.	\$400,000	2.40%	15/11/2026	380,528	0.00%
United Parcel Service, Inc.	\$200,000	3.40%	15/3/2029	193,636	0.00%
United Parcel Service, Inc.	\$1,000,000	4.45%	1/4/2030	1,010,286	0.01%
United Parcel Service, Inc.	\$200,000	4.88%	3/3/2033	207,662	0.00%
United Parcel Service, Inc.	\$625,000	6.20%	15/1/2038	716,448	0.01%
United Parcel Service, Inc.	\$1,500,000	3.63%	1/10/2042	1,277,231	0.01%
United Parcel Service, Inc.	\$475,000	3.40%	15/11/2046	381,714	0.00%
United Parcel Service, Inc.	\$500,000	3.75%	15/11/2047	423,550	0.00%
United Parcel Service, Inc.	\$725,000	4.25%	15/3/2049	658,979	0.00%
United Parcel Service, Inc.	\$250,000	5.30%	1/4/2050	265,447	0.00%
United Parcel Service, Inc.	\$200,000	5.05%	3/3/2053	207,503	0.00%
UnitedHealth Group, Inc.	\$200,000	5.15%	15/10/2025	202,355	0.00%
UnitedHealth Group, Inc.	\$150,000	3.70%	15/12/2025	147,583	0.00%
UnitedHealth Group, Inc.	\$300,000	3.10%	15/3/2026	291,412	0.00%
UnitedHealth Group, Inc.	\$175,000	1.15%	15/5/2026	162,139	0.00%
UnitedHealth Group, Inc.	\$535,000	3.45%	15/1/2027	523,226	0.00%
UnitedHealth Group, Inc.	\$750,000	3.38%	15/4/2027	726,400	0.01%
UnitedHealth Group, Inc.	\$115,000	2.95%	15/10/2027	109,322	0.00%
UnitedHealth Group, Inc.	\$475,000	5.25%	15/2/2028	491,333	0.00%
UnitedHealth Group, Inc.	\$500,000	3.85%	15/6/2028	489,974	0.00%
UnitedHealth Group, Inc.	\$225,000	2.88%	15/8/2029	209,003	0.00%
UnitedHealth Group, Inc.	\$250,000	5.30%	15/2/2030	261,567	0.00%
UnitedHealth Group, Inc.	\$500,000	2.00%	15/5/2030	432,316	0.00%
UnitedHealth Group, Inc.	\$300,000	2.30%	15/5/2031	259,663	0.00%
UnitedHealth Group, Inc.	\$600,000	4.20%	15/5/2032	586,720	0.00%
UnitedHealth Group, Inc.	\$475,000	5.35%	15/2/2033	502,402	0.00%
UnitedHealth Group, Inc.	\$500,000	4.50%	15/4/2033	496,191	0.00%
UnitedHealth Group, Inc.	\$1,015,000	4.63%	15/7/2035	1,021,256	0.01%
UnitedHealth Group, Inc.	\$200,000	6.63%	15/11/2037	234,929	0.00%
UnitedHealth Group, Inc.	\$1,585,000	3.50%	15/8/2039	1,347,895	0.01%
UnitedHealth Group, Inc.	\$925,000	2.75%	15/5/2040	701,297	0.01%
UnitedHealth Group, Inc.	\$300,000	3.05%	15/5/2041	234,832	0.00%
UnitedHealth Group, Inc.	\$25,000	4.63%	15/11/2041	23,926	0.00%
UnitedHealth Group, Inc.	\$625,000	4.25%	15/3/2043	578,132	0.00%
UnitedHealth Group, Inc.	\$450,000	4.75%	15/7/2045	436,742	0.00%
UnitedHealth Group, Inc.	\$600,000	4.20%	15/1/2047	533,507	0.00%
UnitedHealth Group, Inc.	\$900,000	4.25%	15/4/2047	803,755	0.01%
UnitedHealth Group, Inc.	\$375,000	3.75%	15/10/2047	309,178	0.00%
UnitedHealth Group, Inc.	\$800,000	4.25%	15/6/2048	715,542	0.01%
UnitedHealth Group, Inc.	\$50,000	4.45%	15/12/2048	45,852	0.00%
UnitedHealth Group, Inc.	\$275,000	3.70%	15/8/2049	224,061	0.00%
UnitedHealth Group, Inc.	\$800,000	2.90%	15/5/2050	561,218	0.00%
UnitedHealth Group, Inc.	\$1,400,000	3.25%	15/5/2051	1,063,835	0.01%
UnitedHealth Group, Inc.	\$830,000	4.75%	15/5/2052	798,178	0.01%
UnitedHealth Group, Inc.	\$500,000	5.05%	15/4/2053	505,779	0.00%
UnitedHealth Group, Inc.	\$1,145,000	3.13%	15/5/2060	815,156	0.01%
UnitedHealth Group, Inc.	\$400,000	4.95%	15/5/2062	393,223	0.00%
UnitedHealth Group, Inc.	\$750,000	6.05%	15/2/2063	867,249	0.01%
UnitedHealth Group, Inc.	\$700,000	5.20%	15/4/2063	715,457	0.01%
Universal Health Services, Inc.	\$500,000	2.65%	15/10/2030	423,309	0.00%
Universal Health Services, Inc.	\$200,000	2.65%	15/1/2032	164,024	0.00%
University of California	\$250,000	0.88%	15/5/2025	236,987	0.00%
University of California	\$225,000	3.06%	1/7/2025	219,331	0.00%
University of California	\$500,000	1.32%	15/5/2027	452,113	0.00%
University of California	\$300,000	1.61%	15/5/2030	251,608	0.00%
University of California	\$75,000	5.95%	15/5/2045	82,322	0.00%
University of California	\$200,000	3.07%	15/5/2051	139,004	0.00%
University of California	\$400,000	4.86%	15/5/2112	372,440	0.00%
University of California	\$600,000	4.77%	15/5/2115	545,444	0.00%
University of Chicago	\$750,000	2.55%	1/4/2050	508,362	0.00%
University of Chicago	\$100,000	3.00%	1/10/2052	72,341	0.00%
University of Chicago	\$100,000	4.00%	1/10/2053	88,448	0.00%
University of Miami	\$200,000	4.06%	1/4/2052	170,852	0.00%
University of Michigan	\$115,000	2.44%	1/4/2040	86,654	0.00%
University of Michigan	\$100,000	2.56%	1/4/2050	67,430	0.00%
University of Michigan	\$500,000	4.45%	1/4/2122	442,209	0.00%
University of Nebraska Facilities Corp.	\$75,000	3.04%	1/10/2049	56,462	0.00%
University of Notre Dame du Lac	\$175,000	3.44%	15/2/2045	141,541	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
University of Notre Dame du Lac	\$100,000	3.39%	15/2/2048	81,151	0.00%
University of Pittsburgh-of the Commonwealth System of Higher Education	\$225,000	3.56%	15/9/2119	155,733	0.00%
University of Southern California	\$215,000	3.03%	1/10/2039	177,559	0.00%
University of Southern California	\$75,000	3.84%	1/10/2047	64,058	0.00%
University of Southern California	\$100,000	2.81%	1/10/2050	69,566	0.00%
University of Southern California	\$150,000	2.95%	1/10/2051	106,336	0.00%
University of Southern California	\$200,000	4.98%	1/10/2053	206,174	0.00%
University of Southern California	\$330,000	5.25%	1/10/2111	341,254	0.00%
University of Southern California	\$100,000	3.23%	1/10/2120	63,242	0.00%
University of Virginia	\$200,000	2.26%	1/9/2050	125,835	0.00%
University of Virginia	\$50,000	4.18%	1/9/2117	41,514	0.00%
University of Virginia	\$325,000	3.23%	1/9/2119	207,756	0.00%
Unum Group	\$120,000	4.00%	15/6/2029	113,830	0.00%
Unum Group	\$25,000	5.75%	15/8/2042	24,363	0.00%
Unum Group	\$135,000	4.50%	15/12/2049	106,886	0.00%
Unum Group	\$475,000	4.13%	15/6/2051	355,246	0.00%
Upjohn Finance BV	€1,000,000	1.36%	23/6/2027	1,025,582	0.01%
Upjohn Finance BV	€400,000	1.91%	23/6/2032	371,076	0.00%
UPMC	\$125,000	3.60%	3/4/2025	122,013	0.00%
UPMC	\$450,000	5.04%	15/5/2033	456,988	0.00%
US Bancorp	\$600,000	1.45%	12/5/2025	571,727	0.00%
US Bancorp	\$250,000	3.95%	17/11/2025	246,114	0.00%
US Bancorp	\$752,000	3.10%	27/4/2026	720,978	0.01%
US Bancorp <sup>^</sup>	\$500,000	5.73%	21/10/2026	503,267	0.00%
US Bancorp	\$325,000	3.15%	27/4/2027	309,176	0.00%
US Bancorp <sup>^</sup>	\$1,500,000	6.79%	26/10/2027	1,565,644	0.01%
US Bancorp <sup>^</sup>	\$690,000	4.55%	22/7/2028	680,089	0.01%
US Bancorp <sup>^</sup>	\$1,000,000	5.78%	12/6/2029	1,027,119	0.01%
US Bancorp	\$300,000	3.00%	30/7/2029	271,511	0.00%
US Bancorp	\$500,000	1.38%	22/7/2030	403,319	0.00%
US Bancorp <sup>^</sup>	\$400,000	2.68%	27/1/2033	333,961	0.00%
US Bancorp <sup>^</sup>	\$685,000	4.97%	22/7/2033	650,092	0.00%
US Bancorp <sup>^</sup>	\$500,000	5.85%	21/10/2033	516,046	0.00%
US Bancorp <sup>^</sup>	\$1,500,000	4.84%	1/2/2034	1,438,691	0.01%
US Bancorp <sup>^</sup>	\$1,000,000	5.84%	12/6/2034	1,032,116	0.01%
US Bank NA	\$400,000	2.05%	21/1/2025	386,900	0.00%
US Bank NA	\$1,044,000	2.80%	27/1/2025	1,015,732	0.01%
US Treasury Bond <sup>1</sup>	\$13,086,000	6.13%	15/11/2027	14,090,964	0.07%
US Treasury Bond	\$685,000	5.25%	15/11/2028	725,351	0.01%
US Treasury Bond	\$900,000	6.25%	15/5/2030	1,016,367	0.01%
US Treasury Bond	\$5,500,000	5.38%	15/2/2031	6,012,188	0.03%
US Treasury Bond	\$8,405,000	4.50%	15/2/2036	8,964,458	0.04%
US Treasury Bond	\$2,660,000	4.75%	15/2/2037	2,911,038	0.02%
US Treasury Bond	\$2,675,000	4.50%	15/5/2038	2,843,023	0.02%
US Treasury Bond	\$3,349,000	4.25%	15/5/2039	3,451,563	0.02%
US Treasury Bond	\$5,000,000	4.50%	15/8/2039	5,294,531	0.03%
US Treasury Bond	\$5,950,000	4.38%	15/11/2039	6,201,016	0.03%
US Treasury Bond	\$4,425,000	4.63%	15/2/2040	4,739,590	0.02%
US Treasury Bond	\$20,445,000	1.13%	15/5/2040	13,190,220	0.07%
US Treasury Bond	\$4,000,000	4.38%	15/5/2040	4,156,250	0.02%
US Treasury Bond	\$32,149,000	1.13%	15/8/2040	20,540,197	0.10%
US Treasury Bond	\$4,975,000	3.88%	15/8/2040	4,853,734	0.03%
US Treasury Bond	\$34,145,300	1.38%	15/11/2040	22,690,619	0.11%
US Treasury Bond	\$5,187,000	4.25%	15/11/2040	5,289,930	0.03%
US Treasury Bond	\$26,766,000	1.88%	15/2/2041	19,267,338	0.09%
US Treasury Bond	\$3,865,000	4.75%	15/2/2041	4,182,051	0.02%
US Treasury Bond	\$23,493,000	2.25%	15/5/2041	17,928,096	0.09%
US Treasury Bond	\$3,720,000	4.38%	15/5/2041	3,839,156	0.02%
US Treasury Bond	\$25,586,000	1.75%	15/8/2041	17,822,248	0.09%
US Treasury Bond	\$2,325,000	3.75%	15/8/2041	2,214,199	0.01%
US Treasury Bond <sup>1</sup>	\$38,191,000	2.00%	15/11/2041	27,682,508	0.14%
US Treasury Bond	\$3,679,000	3.13%	15/11/2041	3,202,455	0.02%
US Treasury Bond	\$19,389,000	2.38%	15/2/2042	14,905,294	0.07%
US Treasury Bond	\$6,671,000	3.13%	15/2/2042	5,788,135	0.03%
US Treasury Bond	\$18,695,000	3.25%	15/5/2042	16,431,152	0.08%
US Treasury Bond	\$9,790,000	3.00%	15/5/2042	8,293,966	0.04%
US Treasury Bond	\$14,268,000	3.38%	15/8/2042	12,745,337	0.06%
US Treasury Bond	\$7,025,000	2.75%	15/8/2042	5,704,520	0.03%
US Treasury Bond	\$13,430,000	4.00%	15/11/2042	13,075,364	0.06%
US Treasury Bond	\$11,745,000	2.75%	15/11/2042	9,506,109	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	\$17,938,000	3.88%	15/2/2043	17,139,198	0.08%
US Treasury Bond	\$7,592,000	3.13%	15/2/2043	6,499,464	0.03%
US Treasury Bond	\$15,175,000	3.88%	15/5/2043	14,496,867	0.07%
US Treasury Bond	\$6,560,000	2.88%	15/5/2043	5,393,550	0.03%
US Treasury Bond	\$15,025,000	4.38%	15/8/2043	15,365,410	0.08%
US Treasury Bond	\$5,852,500	3.63%	15/8/2043	5,389,787	0.03%
US Treasury Bond	\$10,490,000	3.75%	15/11/2043	9,813,067	0.05%
US Treasury Bond	\$975,000	4.75%	15/11/2043	1,047,668	0.01%
US Treasury Bond	\$11,823,000	3.63%	15/2/2044	10,845,755	0.05%
US Treasury Bond	\$6,940,000	3.38%	15/5/2044	6,126,719	0.03%
US Treasury Bond	\$11,694,000	3.13%	15/8/2044	9,912,492	0.05%
US Treasury Bond	\$9,800,000	3.00%	15/11/2044	8,121,750	0.04%
US Treasury Bond	\$15,347,000	2.50%	15/2/2045	11,634,944	0.06%
US Treasury Bond	\$7,875,000	3.00%	15/5/2045	6,505,488	0.03%
US Treasury Bond	\$8,600,000	2.88%	15/8/2045	6,943,156	0.04%
US Treasury Bond	\$1,856,000	3.00%	15/11/2045	1,529,170	0.01%
US Treasury Bond	\$10,700,000	2.50%	15/2/2046	8,040,047	0.04%
US Treasury Bond	\$10,685,000	2.50%	15/5/2046	8,012,080	0.04%
US Treasury Bond	\$12,675,000	2.25%	15/8/2046	9,026,977	0.05%
US Treasury Bond	\$5,900,000	2.88%	15/11/2046	4,731,984	0.02%
US Treasury Bond	\$11,240,000	3.00%	15/2/2047	9,204,506	0.05%
US Treasury Bond	\$8,500,000	3.00%	15/5/2047	6,956,719	0.04%
US Treasury Bond	\$12,600,000	2.75%	15/8/2047	9,833,906	0.05%
US Treasury Bond	\$12,200,000	2.75%	15/11/2047	9,517,906	0.05%
US Treasury Bond	\$14,898,000	3.00%	15/2/2048	12,165,148	0.06%
US Treasury Bond	\$16,765,000	3.13%	15/5/2048	13,996,155	0.07%
US Treasury Bond	\$9,572,700	3.00%	15/8/2048	7,809,229	0.04%
US Treasury Bond	\$17,700,000	3.38%	15/11/2048	15,454,313	0.08%
US Treasury Bond	\$16,733,000	3.00%	15/2/2049	13,647,853	0.07%
US Treasury Bond	\$18,840,000	2.88%	15/5/2049	15,010,181	0.07%
US Treasury Bond	\$15,021,000	2.25%	15/8/2049	10,514,700	0.05%
US Treasury Bond	\$16,382,000	2.38%	15/11/2049	11,779,682	0.06%
US Treasury Bond	\$19,503,100	2.00%	15/2/2050	12,862,904	0.06%
US Treasury Bond <sup>1</sup>	\$23,120,100	1.25%	15/5/2050	12,495,692	0.06%
US Treasury Bond	\$27,695,000	1.38%	15/8/2050	15,470,254	0.08%
US Treasury Bond	\$25,081,000	1.63%	15/11/2050	14,981,979	0.07%
US Treasury Bond	\$27,490,000	1.88%	15/2/2051	17,486,217	0.09%
US Treasury Bond	\$28,442,000	2.38%	15/5/2051	20,353,806	0.10%
US Treasury Bond	\$32,461,000	2.00%	15/8/2051	21,256,883	0.10%
US Treasury Bond	\$36,091,000	1.88%	15/11/2051	22,872,671	0.11%
US Treasury Bond	\$22,943,000	2.25%	15/2/2052	15,945,385	0.08%
US Treasury Bond	\$26,329,000	2.88%	15/5/2052	21,013,833	0.10%
US Treasury Bond	\$22,608,000	3.00%	15/8/2052	18,535,028	0.09%
US Treasury Bond	\$20,966,000	4.00%	15/11/2052	20,733,408	0.10%
US Treasury Bond	\$19,733,000	3.63%	15/2/2053	18,268,441	0.09%
US Treasury Bond	\$28,655,500	3.63%	15/5/2053	26,564,544	0.13%
US Treasury Bond	\$16,164,000	4.13%	15/8/2053	16,383,729	0.08%
US Treasury Bond	\$9,345,000	4.75%	15/11/2053	10,510,205	0.05%
US Treasury Note	\$18,709,000	1.13%	15/1/2025	18,024,221	0.09%
US Treasury Note	\$14,840,000	1.50%	15/2/2025	14,323,498	0.07%
US Treasury Note	\$14,000,000	2.00%	15/2/2025	13,587,656	0.07%
US Treasury Note	\$28,209,100	1.13%	28/2/2025	27,090,653	0.13%
US Treasury Note <sup>1</sup>	\$10,174,000	2.75%	28/2/2025	9,955,021	0.05%
US Treasury Note	\$9,010,000	4.63%	28/2/2025	9,003,665	0.05%
US Treasury Note <sup>1</sup>	\$13,465,000	1.75%	15/3/2025	13,012,134	0.06%
US Treasury Note	\$17,560,000	0.50%	31/3/2025	16,695,719	0.08%
US Treasury Note	\$16,840,000	3.88%	31/3/2025	16,691,992	0.08%
US Treasury Note <sup>1</sup>	\$18,045,000	2.63%	15/4/2025	17,600,924	0.09%
US Treasury Note	\$23,560,500	0.38%	30/4/2025	22,295,964	0.11%
US Treasury Note	\$20,586,000	2.88%	30/4/2025	20,136,485	0.10%
US Treasury Note	\$16,905,000	3.88%	30/4/2025	16,753,119	0.08%
US Treasury Note <sup>1</sup>	\$25,200,000	2.13%	15/5/2025	24,395,766	0.12%
US Treasury Note	\$20,652,000	2.75%	15/5/2025	20,158,288	0.10%
US Treasury Note	\$23,729,000	0.25%	31/5/2025	22,346,044	0.11%
US Treasury Note <sup>1</sup>	\$13,310,000	4.25%	31/5/2025	13,260,607	0.07%
US Treasury Note	\$7,400,000	2.88%	31/5/2025	7,230,898	0.04%
US Treasury Note <sup>1</sup>	\$17,235,000	2.88%	15/6/2025	16,845,866	0.08%
US Treasury Note <sup>1</sup>	\$21,118,000	0.25%	30/6/2025	19,834,422	0.10%
US Treasury Note	\$14,525,200	4.63%	30/6/2025	14,560,378	0.07%
US Treasury Note	\$7,088,000	2.75%	30/6/2025	6,914,953	0.04%
US Treasury Note	\$10,265,000	3.00%	15/7/2025	10,042,057	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$22,568,000	0.25%	31/7/2025	21,135,461	0.10%
US Treasury Note <sup>1</sup>	\$15,868,000	4.75%	31/7/2025	15,941,142	0.08%
US Treasury Note	\$12,262,300	2.88%	31/7/2025	11,968,675	0.06%
US Treasury Note	\$28,000,000	2.00%	15/8/2025	26,944,531	0.13%
US Treasury Note	\$16,606,000	3.13%	15/8/2025	16,275,177	0.08%
US Treasury Note <sup>1</sup>	\$34,387,000	0.25%	31/8/2025	32,108,861	0.16%
US Treasury Note	\$16,489,000	5.00%	31/8/2025	16,642,940	0.08%
US Treasury Note	\$7,012,000	2.75%	31/8/2025	6,826,018	0.03%
US Treasury Note	\$17,045,000	3.50%	15/9/2025	16,795,983	0.08%
US Treasury Note <sup>1</sup>	\$42,710,000	0.25%	30/9/2025	39,778,693	0.19%
US Treasury Note	\$20,995,000	3.00%	30/9/2025	20,513,591	0.10%
US Treasury Note	\$11,812,500	5.00%	30/9/2025	11,933,855	0.06%
US Treasury Note	\$23,805,000	4.25%	15/10/2025	23,763,155	0.12%
US Treasury Note	\$18,338,000	0.25%	31/10/2025	17,035,716	0.08%
US Treasury Note	\$6,602,600	3.00%	31/10/2025	6,449,141	0.03%
US Treasury Note	\$26,415,000	2.25%	15/11/2025	25,443,011	0.12%
US Treasury Note	\$16,870,000	4.50%	15/11/2025	16,929,309	0.08%
US Treasury Note	\$30,025,000	2.88%	30/11/2025	29,253,264	0.14%
US Treasury Note	\$11,173,000	0.38%	30/11/2025	10,376,051	0.05%
US Treasury Note	\$3,931,000	4.88%	30/11/2025	3,972,306	0.02%
US Treasury Note	\$22,975,000	4.00%	15/12/2025	22,855,638	0.11%
US Treasury Note <sup>1</sup>	\$15,905,000	2.63%	31/12/2025	15,414,803	0.08%
US Treasury Note	\$16,490,000	0.38%	31/12/2025	15,285,457	0.08%
US Treasury Note	\$15,858,000	3.88%	15/1/2026	15,740,304	0.08%
US Treasury Note	\$36,443,000	0.38%	31/1/2026	33,667,069	0.16%
US Treasury Note	\$10,000,000	2.63%	31/1/2026	9,687,500	0.05%
US Treasury Note	\$26,375,000	1.63%	15/2/2026	25,000,615	0.12%
US Treasury Note	\$17,410,000	4.00%	15/2/2026	17,335,191	0.09%
US Treasury Note <sup>1</sup>	\$85,926,000	0.50%	28/2/2026	79,407,708	0.38%
US Treasury Note	\$10,000,000	2.50%	28/2/2026	9,651,563	0.05%
US Treasury Note	\$13,870,000	4.63%	15/3/2026	13,992,446	0.07%
US Treasury Note	\$23,941,000	0.75%	31/3/2026	22,220,241	0.11%
US Treasury Note	\$16,280,000	2.25%	31/3/2026	15,618,625	0.08%
US Treasury Note	\$15,690,000	3.75%	15/4/2026	15,545,358	0.08%
US Treasury Note	\$46,927,000	0.75%	30/4/2026	43,418,474	0.21%
US Treasury Note	\$10,947,000	2.38%	30/4/2026	10,520,238	0.05%
US Treasury Note	\$25,150,000	1.63%	15/5/2026	23,735,313	0.12%
US Treasury Note	\$25,737,000	0.75%	31/5/2026	23,760,479	0.12%
US Treasury Note	\$3,710,000	2.13%	31/5/2026	3,542,760	0.02%
US Treasury Note	\$13,480,000	4.13%	15/6/2026	13,480,000	0.07%
US Treasury Note	\$14,150,000	0.88%	30/6/2026	13,086,539	0.06%
US Treasury Note	\$3,175,000	1.88%	30/6/2026	3,011,289	0.02%
US Treasury Note	\$9,052,000	4.50%	15/7/2026	9,137,570	0.05%
US Treasury Note	\$20,779,000	0.63%	31/7/2026	19,033,889	0.09%
US Treasury Note	\$22,195,000	1.50%	15/8/2026	20,774,867	0.10%
US Treasury Note	\$15,849,000	0.75%	31/8/2026	14,534,028	0.07%
US Treasury Note	\$40,000	4.63%	15/9/2026	40,559	0.00%
US Treasury Note	\$28,990,600	0.88%	30/9/2026	26,632,849	0.13%
US Treasury Note	\$8,203,000	1.63%	30/9/2026	7,692,235	0.04%
US Treasury Note <sup>1</sup>	\$15,985,000	4.63%	15/10/2026	16,226,024	0.08%
US Treasury Note	\$28,087,000	1.13%	31/10/2026	25,914,646	0.13%
US Treasury Note	\$8,941,000	1.63%	31/10/2026	8,371,710	0.04%
US Treasury Note <sup>1</sup>	\$21,000,000	2.00%	15/11/2026	19,856,484	0.10%
US Treasury Note	\$5,353,000	4.63%	15/11/2026	5,438,732	0.03%
US Treasury Note <sup>1</sup>	\$22,610,000	1.25%	30/11/2026	20,908,951	0.10%
US Treasury Note	\$14,400,000	1.63%	30/11/2026	13,460,625	0.07%
US Treasury Note	\$445,000	4.38%	15/12/2026	449,485	0.00%
US Treasury Note	\$18,814,000	1.25%	31/12/2026	17,370,613	0.09%
US Treasury Note	\$9,935,000	1.75%	31/12/2026	9,310,182	0.05%
US Treasury Note	\$20,920,500	1.50%	31/1/2027	19,426,646	0.10%
US Treasury Note	\$15,355,000	2.25%	15/2/2027	14,577,653	0.07%
US Treasury Note	\$12,945,000	1.88%	28/2/2027	12,138,972	0.06%
US Treasury Note	\$5,432,400	1.13%	28/2/2027	4,976,588	0.03%
US Treasury Note	\$8,718,000	0.63%	31/3/2027	7,836,665	0.04%
US Treasury Note	\$6,425,000	2.50%	31/3/2027	6,142,400	0.03%
US Treasury Note	\$27,110,000	0.50%	30/4/2027	24,206,265	0.12%
US Treasury Note	\$580,000	2.75%	30/4/2027	558,023	0.00%
US Treasury Note <sup>1</sup>	\$25,057,000	2.38%	15/5/2027	23,800,235	0.12%
US Treasury Note	\$29,189,000	2.63%	31/5/2027	27,946,187	0.14%
US Treasury Note	\$14,010,000	0.50%	31/5/2027	12,474,373	0.06%
US Treasury Note <sup>1</sup>	\$14,780,000	3.25%	30/6/2027	14,446,295	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$9,930,000	0.50%	30/6/2027	8,819,857	0.04%
US Treasury Note	\$21,870,000	0.38%	31/7/2027	19,290,023	0.09%
US Treasury Note	\$14,615,000	2.75%	31/7/2027	14,030,400	0.07%
US Treasury Note	\$9,350,000	2.25%	15/8/2027	8,816,758	0.04%
US Treasury Note <sup>1</sup>	\$27,862,000	0.50%	31/8/2027	24,618,689	0.12%
US Treasury Note	\$7,230,000	3.13%	31/8/2027	7,028,351	0.04%
US Treasury Note <sup>1</sup>	\$29,925,000	0.38%	30/9/2027	26,252,174	0.13%
US Treasury Note	\$18,225,000	4.13%	30/9/2027	18,346,025	0.09%
US Treasury Note	\$22,530,000	0.50%	31/10/2027	19,808,798	0.10%
US Treasury Note <sup>1</sup>	\$16,704,000	4.13%	31/10/2027	16,812,315	0.08%
US Treasury Note <sup>1</sup>	\$19,030,000	2.25%	15/11/2027	17,892,660	0.09%
US Treasury Note	\$38,880,000	0.63%	30/11/2027	34,269,075	0.17%
US Treasury Note <sup>1</sup>	\$20,407,000	3.88%	30/11/2027	20,365,548	0.10%
US Treasury Note	\$28,670,000	0.63%	31/12/2027	25,213,921	0.12%
US Treasury Note	\$17,013,000	3.88%	31/12/2027	16,989,075	0.08%
US Treasury Note <sup>1</sup>	\$62,981,000	0.75%	31/1/2028	55,531,529	0.27%
US Treasury Note	\$10,284,000	3.50%	31/1/2028	10,124,116	0.05%
US Treasury Note	\$27,974,000	2.75%	15/2/2028	26,737,025	0.13%
US Treasury Note	\$63,474,500	1.13%	29/2/2028	56,755,129	0.28%
US Treasury Note <sup>1</sup>	\$39,848,000	4.00%	29/2/2028	39,984,978	0.19%
US Treasury Note	\$26,573,000	3.63%	31/3/2028	26,284,434	0.13%
US Treasury Note	\$25,210,000	1.25%	31/3/2028	22,612,188	0.11%
US Treasury Note <sup>1</sup>	\$37,053,000	1.25%	30/4/2028	33,174,014	0.16%
US Treasury Note	\$9,764,000	3.50%	30/4/2028	9,610,675	0.05%
US Treasury Note <sup>1</sup>	\$19,500,000	2.88%	15/5/2028	18,700,195	0.09%
US Treasury Note	\$15,515,000	1.25%	31/5/2028	13,862,895	0.07%
US Treasury Note	\$11,598,000	3.63%	31/5/2028	11,477,490	0.06%
US Treasury Note <sup>1</sup>	\$21,505,000	1.25%	30/6/2028	19,179,772	0.09%
US Treasury Note <sup>1</sup>	\$18,316,000	4.00%	30/6/2028	18,404,718	0.09%
US Treasury Note <sup>1</sup>	\$61,608,000	1.00%	31/7/2028	54,186,161	0.26%
US Treasury Note	\$12,355,000	4.13%	31/7/2028	12,483,376	0.06%
US Treasury Note	\$28,709,900	2.88%	15/8/2028	27,474,029	0.13%
US Treasury Note	\$22,735,000	1.13%	31/8/2028	20,074,295	0.10%
US Treasury Note	\$12,689,800	4.38%	31/8/2028	12,962,432	0.06%
US Treasury Note <sup>1</sup>	\$23,945,000	1.25%	30/9/2028	21,223,127	0.10%
US Treasury Note	\$6,731,000	4.63%	30/9/2028	6,948,706	0.04%
US Treasury Note	\$28,305,000	1.38%	31/10/2028	25,195,873	0.12%
US Treasury Note	\$6,784,000	4.88%	31/10/2028	7,081,860	0.04%
US Treasury Note <sup>1</sup>	\$16,085,000	3.13%	15/11/2028	15,540,875	0.08%
US Treasury Note	\$28,045,000	1.50%	30/11/2028	25,073,983	0.12%
US Treasury Note	\$35,000	4.38%	30/11/2028	35,820	0.00%
US Treasury Note <sup>1</sup>	\$29,005,000	1.38%	31/12/2028	25,737,405	0.13%
US Treasury Note	\$300,000	3.75%	31/12/2028	298,699	0.00%
US Treasury Note	\$25,242,000	1.75%	31/1/2029	22,778,933	0.11%
US Treasury Note	\$23,180,000	2.63%	15/2/2029	21,834,474	0.11%
US Treasury Note	\$13,970,000	1.88%	28/2/2029	12,670,135	0.06%
US Treasury Note	\$10,525,000	2.38%	31/3/2029	9,774,272	0.05%
US Treasury Note	\$24,520,000	2.88%	30/4/2029	23,334,228	0.11%
US Treasury Note	\$18,955,000	2.38%	15/5/2029	17,579,282	0.09%
US Treasury Note	\$16,735,000	2.75%	31/5/2029	15,809,345	0.08%
US Treasury Note <sup>1</sup>	\$17,440,000	3.25%	30/6/2029	16,890,913	0.08%
US Treasury Note	\$9,240,000	2.63%	31/7/2029	8,657,447	0.04%
US Treasury Note <sup>1</sup>	\$30,491,500	1.63%	15/8/2029	27,142,199	0.13%
US Treasury Note	\$9,527,000	3.13%	31/8/2029	9,155,596	0.05%
US Treasury Note	\$18,620,000	3.88%	30/9/2029	18,592,361	0.09%
US Treasury Note	\$17,582,000	4.00%	31/10/2029	17,674,031	0.09%
US Treasury Note <sup>1</sup>	\$20,304,000	1.75%	15/11/2029	18,127,665	0.09%
US Treasury Note	\$16,070,000	3.88%	30/11/2029	16,048,657	0.08%
US Treasury Note	\$13,935,000	3.88%	31/12/2029	13,915,404	0.07%
US Treasury Note	\$14,120,000	3.50%	31/1/2030	13,816,641	0.07%
US Treasury Note	\$23,060,500	1.50%	15/2/2030	20,096,866	0.10%
US Treasury Note	\$14,376,000	4.00%	28/2/2030	14,453,496	0.07%
US Treasury Note	\$12,150,000	3.63%	31/3/2030	11,967,750	0.06%
US Treasury Note	\$12,065,000	3.50%	30/4/2030	11,796,365	0.06%
US Treasury Note	\$61,984,000	0.63%	15/5/2030	50,667,078	0.25%
US Treasury Note	\$14,059,000	3.75%	31/5/2030	13,940,377	0.07%
US Treasury Note	\$12,125,000	3.75%	30/6/2030	12,020,801	0.06%
US Treasury Note	\$8,240,000	4.00%	31/7/2030	8,288,925	0.04%
US Treasury Note	\$35,075,700	0.63%	15/8/2030	28,466,123	0.14%
US Treasury Note	\$9,111,000	4.13%	31/8/2030	9,229,158	0.05%
US Treasury Note	\$10,645,000	4.63%	30/9/2030	11,102,402	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$1,645,000	4.88%	31/10/2030	1,740,873	0.01%
US Treasury Note <sup>1</sup>	\$33,129,000	0.88%	15/11/2030	27,227,897	0.13%
US Treasury Note	\$34,173,000	1.13%	15/2/2031	28,534,455	0.14%
US Treasury Note <sup>1</sup>	\$42,942,000	1.63%	15/5/2031	36,842,894	0.18%
US Treasury Note	\$63,557,000	1.25%	15/8/2031	52,633,141	0.26%
US Treasury Note	\$66,986,000	1.38%	15/11/2031	55,650,713	0.27%
US Treasury Note	\$64,930,000	1.88%	15/2/2032	55,849,945	0.27%
US Treasury Note	\$39,854,000	2.88%	15/5/2032	36,952,131	0.18%
US Treasury Note <sup>1</sup>	\$43,020,000	2.75%	15/8/2032	39,423,797	0.19%
US Treasury Note	\$40,120,000	4.13%	15/11/2032	40,803,294	0.20%
US Treasury Note <sup>1</sup>	\$39,064,000	3.50%	15/2/2033	37,898,184	0.18%
US Treasury Note <sup>1</sup>	\$58,851,000	3.38%	15/5/2033	56,515,351	0.27%
US Treasury Note	\$29,865,000	3.88%	15/8/2033	29,846,334	0.15%
US Treasury Note	\$17,870,000	4.50%	15/11/2033	18,774,669	0.09%
Utah Acquisition Sub, Inc.	\$800,000	3.95%	15/6/2026	774,482	0.01%
Utah Acquisition Sub, Inc.	\$340,000	5.25%	15/6/2046	283,541	0.00%
Valero Energy Corp.	\$200,000	2.15%	15/9/2027	182,657	0.00%
Valero Energy Corp.	\$240,000	4.35%	1/6/2028	236,639	0.00%
Valero Energy Corp.	\$200,000	2.80%	1/12/2031	170,314	0.00%
Valero Energy Corp.	\$225,000	7.50%	15/4/2032	259,873	0.00%
Valero Energy Corp.	\$635,000	6.63%	15/6/2037	696,365	0.01%
Valero Energy Corp.	\$160,000	4.90%	15/3/2045	147,844	0.00%
Valero Energy Corp.	\$335,000	3.65%	1/12/2051	244,705	0.00%
Valero Energy Corp.	\$240,000	4.00%	1/6/2052	185,846	0.00%
Valmont Industries, Inc.	\$100,000	5.00%	1/10/2044	90,215	0.00%
Valmont Industries, Inc.	\$75,000	5.25%	1/10/2054	67,326	0.00%
Ventas Canada Finance Ltd.	CAD590,000	5.40%	21/4/2028	455,112	0.00%
Ventas Realty LP	\$53,000	3.50%	1/2/2025	51,793	0.00%
Ventas Realty LP	\$200,000	3.25%	15/10/2026	189,417	0.00%
Ventas Realty LP	\$175,000	3.85%	1/4/2027	168,238	0.00%
Ventas Realty LP	\$250,000	4.00%	1/3/2028	238,804	0.00%
Ventas Realty LP	\$425,000	3.00%	15/1/2030	375,567	0.00%
Ventas Realty LP	\$75,000	5.70%	30/9/2043	72,262	0.00%
Ventas Realty LP	\$100,000	4.88%	15/4/2049	87,383	0.00%
VeriSign, Inc.	\$290,000	2.70%	15/6/2031	248,834	0.00%
Verisk Analytics, Inc.	\$250,000	4.00%	15/6/2025	246,718	0.00%
Verisk Analytics, Inc.	\$750,000	4.13%	15/3/2029	733,082	0.01%
Verisk Analytics, Inc.	\$530,000	5.50%	15/6/2045	523,024	0.00%
Verisk Analytics, Inc.	\$750,000	3.63%	15/5/2050	568,820	0.00%
Verizon Communications, Inc.	£100,000	4.07%	18/6/2024	126,600	0.00%
Verizon Communications, Inc.	\$326,000	3.38%	15/2/2025	320,000	0.00%
Verizon Communications, Inc.	AUD2,000,000	4.05%	17/2/2025	1,353,769	0.01%
Verizon Communications, Inc.	\$2,000,000	0.85%	20/11/2025	1,859,496	0.01%
Verizon Communications, Inc.	\$500,000	1.45%	20/3/2026	465,696	0.00%
Verizon Communications, Inc.	\$1,280,000	2.63%	15/8/2026	1,219,574	0.01%
Verizon Communications, Inc.	€1,600,000	0.88%	8/4/2027	1,651,990	0.01%
Verizon Communications, Inc.	\$1,150,000	2.10%	22/3/2028	1,039,645	0.01%
Verizon Communications, Inc.	\$2,304,000	4.33%	21/9/2028	2,280,365	0.01%
Verizon Communications, Inc.	€1,100,000	1.38%	2/11/2028	1,125,894	0.01%
Verizon Communications, Inc.	£200,000	1.13%	3/11/2028	220,500	0.00%
Verizon Communications, Inc.	€1,400,000	0.38%	22/3/2029	1,344,379	0.01%
Verizon Communications, Inc.	\$499,000	4.02%	3/12/2029	482,792	0.00%
Verizon Communications, Inc.	\$500,000	3.15%	22/3/2030	457,373	0.00%
Verizon Communications, Inc.	CAD779,000	2.50%	16/5/2030	527,948	0.00%
Verizon Communications, Inc.	£600,000	1.88%	19/9/2030	647,356	0.00%
Verizon Communications, Inc.	\$183,000	1.68%	30/10/2030	150,773	0.00%
Verizon Communications, Inc.	\$2,425,000	1.75%	20/1/2031	1,995,782	0.01%
Verizon Communications, Inc.	\$918,000	2.55%	21/3/2031	791,699	0.01%
Verizon Communications, Inc.	£108,000	2.50%	8/4/2031	120,029	0.00%
Verizon Communications, Inc.	€1,500,000	2.63%	1/12/2031	1,582,865	0.01%
Verizon Communications, Inc.	\$1,164,000	2.36%	15/3/2032	969,012	0.01%
Verizon Communications, Inc.	€1,500,000	0.75%	22/3/2032	1,358,837	0.01%
Verizon Communications, Inc.	€800,000	1.30%	18/5/2033	737,663	0.01%
Verizon Communications, Inc.	\$1,700,000	4.50%	10/8/2033	1,658,822	0.01%
Verizon Communications, Inc.	\$700,000	4.40%	1/11/2034	674,131	0.01%
Verizon Communications, Inc.	£300,000	3.13%	2/11/2035	322,875	0.00%
Verizon Communications, Inc.	\$1,166,000	4.27%	15/1/2036	1,098,108	0.01%
Verizon Communications, Inc.	£1,300,000	3.38%	27/10/2036	1,420,691	0.01%
Verizon Communications, Inc.	£100,000	1.88%	3/11/2038	86,404	0.00%
Verizon Communications, Inc.	\$1,125,000	4.81%	15/3/2039	1,088,136	0.01%
Verizon Communications, Inc.	€800,000	1.50%	19/9/2039	661,758	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	\$2,250,000	2.65%	20/11/2040	1,622,608	0.01%
Verizon Communications, Inc.	\$1,025,000	3.40%	22/3/2041	818,255	0.01%
Verizon Communications, Inc.	\$300,000	2.85%	3/9/2041	222,050	0.00%
Verizon Communications, Inc.	\$325,000	4.13%	15/8/2046	279,352	0.00%
Verizon Communications, Inc.	\$615,000	4.86%	21/8/2046	587,541	0.00%
Verizon Communications, Inc.	\$1,071,000	4.52%	15/9/2048	976,961	0.01%
Verizon Communications, Inc.	\$1,250,000	4.00%	22/3/2050	1,037,765	0.01%
Verizon Communications, Inc.	\$1,100,000	2.88%	20/11/2050	749,470	0.01%
Verizon Communications, Inc.	\$1,750,000	3.55%	22/3/2051	1,350,105	0.01%
Verizon Communications, Inc.	CAD375,000	4.05%	22/3/2051	245,230	0.00%
Verizon Communications, Inc.	\$300,000	5.01%	21/8/2054	295,408	0.00%
Verizon Communications, Inc.	\$1,391,000	2.99%	30/10/2056	925,582	0.01%
Verizon Communications, Inc.	\$1,150,000	3.00%	20/11/2060	755,627	0.01%
Verizon Communications, Inc.	\$1,900,000	3.70%	22/3/2061	1,454,288	0.01%
VF Corp.	\$160,000	2.40%	23/4/2025	152,838	0.00%
VF Corp.	€100,000	4.13%	7/3/2026	109,279	0.00%
VF Corp.	€300,000	4.25%	7/3/2029	318,182	0.00%
VF Corp.	\$340,000	2.95%	23/4/2030	284,129	0.00%
Viatis, Inc.	\$250,000	1.65%	22/6/2025	236,754	0.00%
Viatis, Inc.	\$250,000	2.30%	22/6/2027	227,055	0.00%
VICI Properties LP	\$735,000	4.38%	15/5/2025	722,723	0.01%
VICI Properties LP	\$900,000	4.75%	15/2/2028	884,665	0.01%
VICI Properties LP	\$500,000	4.95%	15/2/2030	485,229	0.00%
VICI Properties LP	\$650,000	5.13%	15/5/2032	634,090	0.00%
VICI Properties LP	\$450,000	5.63%	15/5/2052	431,573	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	3.75%	15/2/2027	472,247	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	4.63%	1/12/2029	472,038	0.00%
Virginia Electric & Power Co.	\$2,000,000	3.10%	15/5/2025	1,951,004	0.01%
Virginia Electric & Power Co.	\$715,000	3.15%	15/1/2026	693,394	0.01%
Virginia Electric & Power Co.	\$160,000	2.95%	15/11/2026	152,882	0.00%
Virginia Electric & Power Co.	\$370,000	3.50%	15/3/2027	357,584	0.00%
Virginia Electric & Power Co.	\$250,000	3.80%	1/4/2028	242,481	0.00%
Virginia Electric & Power Co.	\$525,000	2.88%	15/7/2029	482,402	0.00%
Virginia Electric & Power Co.	\$195,000	2.30%	15/11/2031	164,181	0.00%
Virginia Electric & Power Co.	\$500,000	2.40%	30/3/2032	422,314	0.00%
Virginia Electric & Power Co.	\$295,000	5.00%	1/4/2033	298,713	0.00%
Virginia Electric & Power Co.	\$160,000	5.30%	15/8/2033	165,224	0.00%
Virginia Electric & Power Co.	\$865,000	6.00%	15/1/2036	927,916	0.01%
Virginia Electric & Power Co.	\$100,000	6.00%	15/5/2037	107,672	0.00%
Virginia Electric & Power Co.	\$300,000	6.35%	30/11/2037	330,499	0.00%
Virginia Electric & Power Co.	\$280,000	8.88%	15/11/2038	382,217	0.00%
Virginia Electric & Power Co.	\$195,000	4.00%	15/1/2043	166,558	0.00%
Virginia Electric & Power Co.	\$240,000	4.65%	15/8/2043	220,191	0.00%
Virginia Electric & Power Co.	\$200,000	4.45%	15/2/2044	178,729	0.00%
Virginia Electric & Power Co.	\$140,000	4.20%	15/5/2045	119,905	0.00%
Virginia Electric & Power Co.	\$250,000	4.00%	15/11/2046	207,274	0.00%
Virginia Electric & Power Co.	\$215,000	3.80%	15/9/2047	172,198	0.00%
Virginia Electric & Power Co.	\$225,000	4.60%	1/12/2048	203,761	0.00%
Virginia Electric & Power Co.	\$220,000	3.30%	1/12/2049	160,995	0.00%
Virginia Electric & Power Co.	\$300,000	2.45%	15/12/2050	184,942	0.00%
Virginia Electric & Power Co.	\$360,000	2.95%	15/11/2051	245,827	0.00%
Virginia Electric & Power Co.	\$240,000	4.63%	15/5/2052	217,110	0.00%
Virginia Electric & Power Co.	\$295,000	5.45%	1/4/2053	304,409	0.00%
Virginia Electric & Power Co.	\$240,000	5.70%	15/8/2053	254,888	0.00%
Visa, Inc.	\$1,505,000	3.15%	14/12/2025	1,468,454	0.01%
Visa, Inc.	\$325,000	2.05%	15/4/2030	285,767	0.00%
Visa, Inc.	\$2,000,000	1.10%	15/2/2031	1,622,947	0.01%
Visa, Inc.	\$775,000	4.15%	14/12/2035	759,942	0.01%
Visa, Inc.	\$2,075,000	2.70%	15/4/2040	1,604,314	0.01%
Visa, Inc.	\$500,000	3.65%	15/9/2047	421,522	0.00%
Visa, Inc.	\$2,250,000	2.00%	15/8/2050	1,392,638	0.01%
Vistra Operations Co. LLC	\$365,000	3.70%	30/1/2027	346,125	0.00%
Vistra Operations Co. LLC	\$430,000	4.30%	15/7/2029	404,307	0.00%
VMware LLC	\$290,000	4.50%	15/5/2025	287,207	0.00%
VMware LLC	\$495,000	1.40%	15/8/2026	452,575	0.00%
VMware LLC	\$1,160,000	4.65%	15/5/2027	1,149,999	0.01%
VMware LLC	\$275,000	3.90%	21/8/2027	267,196	0.00%
VMware LLC	\$1,500,000	1.80%	15/8/2028	1,316,436	0.01%
VMware LLC	\$1,100,000	4.70%	15/5/2030	1,085,402	0.01%
Volkswagen Group of America Finance LLC	\$350,000	3.95%	6/6/2025	343,159	0.00%
Volkswagen Group of America Finance LLC	\$1,000,000	6.00%	16/11/2026	1,024,351	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen Group of America Finance LLC	\$1,000,000	6.20%	16/11/2028	1,048,969	0.01%
Vontier Corp.	\$325,000	1.80%	1/4/2026	298,931	0.00%
Vontier Corp.	\$450,000	2.95%	1/4/2031	378,670	0.00%
Vornado Realty LP	\$50,000	2.15%	1/6/2026	45,085	0.00%
Voya Financial, Inc.	\$160,000	5.70%	15/7/2043	158,279	0.00%
Voya Financial, Inc.	\$125,000	4.80%	15/6/2046	108,761	0.00%
Vulcan Materials Co.	\$100,000	4.50%	1/4/2025	98,810	0.00%
Vulcan Materials Co.	\$50,000	3.90%	1/4/2027	48,361	0.00%
Vulcan Materials Co.	\$455,000	3.50%	1/6/2030	423,301	0.00%
Vulcan Materials Co.	\$100,000	4.50%	15/6/2047	90,426	0.00%
Vulcan Materials Co.	\$300,000	4.70%	1/3/2048	281,286	0.00%
W R Berkley Corp.	\$250,000	4.75%	1/8/2044	223,753	0.00%
W R Berkley Corp.	\$500,000	3.15%	30/9/2061	315,200	0.00%
Wachovia Corp.	\$295,000	5.50%	1/8/2035	298,760	0.00%
WakeMed	\$300,000	3.29%	1/10/2052	216,231	0.00%
Walmart, Inc.	\$200,000	2.65%	15/12/2024	195,614	0.00%
Walmart, Inc.	\$5,000	3.55%	26/6/2025	4,932	0.00%
Walmart, Inc.	\$500,000	3.90%	9/9/2025	495,523	0.00%
Walmart, Inc.	\$450,000	4.00%	15/4/2026	447,596	0.00%
Walmart, Inc.	\$507,000	3.05%	8/7/2026	491,892	0.00%
Walmart, Inc.	\$450,000	3.90%	15/4/2028	445,866	0.00%
Walmart, Inc.	\$785,000	2.38%	24/9/2029	715,303	0.01%
Walmart, Inc.	\$450,000	4.00%	15/4/2030	449,111	0.00%
Walmart, Inc.	\$1,800,000	4.10%	15/4/2033	1,778,607	0.01%
Walmart, Inc.	£700,000	5.63%	27/3/2034	999,367	0.01%
Walmart, Inc.	\$570,000	5.25%	1/9/2035	622,146	0.00%
Walmart, Inc.	£100,000	5.25%	28/9/2035	139,802	0.00%
Walmart, Inc.	\$420,000	6.20%	15/4/2038	495,047	0.00%
Walmart, Inc.	\$175,000	3.95%	28/6/2038	166,608	0.00%
Walmart, Inc.	\$105,000	5.63%	1/4/2040	116,871	0.00%
Walmart, Inc.	\$105,000	5.00%	25/10/2040	110,934	0.00%
Walmart, Inc.	\$1,650,000	2.50%	22/9/2041	1,221,322	0.01%
Walmart, Inc.	\$485,000	4.00%	11/4/2043	441,124	0.00%
Walmart, Inc.	\$235,000	3.63%	15/12/2047	199,145	0.00%
Walmart, Inc.	\$435,000	4.05%	29/6/2048	397,913	0.00%
Walmart, Inc.	\$985,000	2.95%	24/9/2049	735,699	0.01%
Walmart, Inc.	\$625,000	2.65%	22/9/2051	436,327	0.00%
Walmart, Inc.	\$450,000	4.50%	15/4/2053	438,319	0.00%
Walt Disney Co.	\$1,920,000	3.35%	24/3/2025	1,884,914	0.01%
Walt Disney Co.	\$200,000	3.70%	15/10/2025	196,550	0.00%
Walt Disney Co.	\$550,000	1.75%	13/1/2026	520,484	0.00%
Walt Disney Co.	\$700,000	3.38%	15/11/2026	679,646	0.01%
Walt Disney Co.	\$800,000	3.70%	23/3/2027	787,991	0.01%
Walt Disney Co.	CAD1,090,000	3.06%	30/3/2027	798,564	0.01%
Walt Disney Co.	\$500,000	2.00%	1/9/2029	444,155	0.00%
Walt Disney Co.	\$1,000,000	3.80%	22/3/2030	971,563	0.01%
Walt Disney Co.	\$225,000	6.20%	15/12/2034	254,619	0.00%
Walt Disney Co.	\$215,000	6.15%	1/3/2037	238,703	0.00%
Walt Disney Co.	\$25,000	6.65%	15/11/2037	29,381	0.00%
Walt Disney Co.	\$1,000,000	3.50%	13/5/2040	843,781	0.01%
Walt Disney Co.	\$150,000	5.40%	1/10/2043	157,252	0.00%
Walt Disney Co.	\$385,000	4.75%	15/9/2044	371,443	0.00%
Walt Disney Co.	\$500,000	4.95%	15/10/2045	491,231	0.00%
Walt Disney Co.	\$115,000	4.75%	15/11/2046	110,294	0.00%
Walt Disney Co.	\$1,250,000	2.75%	1/9/2049	859,003	0.01%
Walt Disney Co.	\$1,485,000	3.60%	13/1/2051	1,194,844	0.01%
Walt Disney Co.	\$935,000	3.80%	13/5/2060	761,598	0.01%
Warnermedia Holdings, Inc.	\$525,000	3.64%	15/3/2025	513,953	0.00%
Warnermedia Holdings, Inc.	\$200,000	3.79%	15/3/2025	195,868	0.00%
Warnermedia Holdings, Inc.	\$3,400,000	3.76%	15/3/2027	3,258,656	0.02%
Warnermedia Holdings, Inc.	\$950,000	4.05%	15/3/2029	900,810	0.01%
Warnermedia Holdings, Inc.	\$1,390,000	4.28%	15/3/2032	1,271,664	0.01%
Warnermedia Holdings, Inc.	\$2,380,000	5.05%	15/3/2042	2,098,397	0.01%
Warnermedia Holdings, Inc.	\$2,800,000	5.14%	15/3/2052	2,409,231	0.01%
Warnermedia Holdings, Inc.	\$420,000	5.39%	15/3/2062	361,200	0.00%
Washington Gas Light Co.	\$140,000	3.80%	15/9/2046	106,915	0.00%
Washington Gas Light Co.	\$200,000	3.65%	15/9/2049	150,334	0.00%
Washington University	\$225,000	4.35%	15/4/2122	190,897	0.00%
Waste Connections, Inc.	\$300,000	3.50%	1/5/2029	286,951	0.00%
Waste Connections, Inc.	\$366,000	2.60%	1/2/2030	328,704	0.00%
Waste Connections, Inc.	\$125,000	3.05%	1/4/2050	90,546	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Waste Management of Canada Corp.	CAD155,000	2.60%	23/9/2026	112,648	0.00%
Waste Management, Inc.	\$500,000	0.75%	15/11/2025	464,687	0.00%
Waste Management, Inc.	\$200,000	3.15%	15/11/2027	191,628	0.00%
Waste Management, Inc.	\$450,000	1.15%	15/3/2028	396,062	0.00%
Waste Management, Inc.	\$200,000	1.50%	15/3/2031	163,477	0.00%
Waste Management, Inc.	\$1,000,000	4.88%	15/2/2034	1,020,437	0.01%
Waste Management, Inc.	\$225,000	2.95%	1/6/2041	176,300	0.00%
Waste Management, Inc.	\$575,000	4.15%	15/7/2049	519,611	0.00%
WEC Energy Group, Inc.	\$200,000	5.00%	27/9/2025	199,794	0.00%
WEC Energy Group, Inc.	\$500,000	4.75%	9/1/2026	498,030	0.00%
WEC Energy Group, Inc.	\$500,000	5.60%	12/9/2026	509,079	0.00%
WEC Energy Group, Inc.	\$200,000	5.15%	1/10/2027	203,020	0.00%
WEC Energy Group, Inc.	\$300,000	1.38%	15/10/2027	265,289	0.00%
WEC Energy Group, Inc.	\$500,000	4.75%	15/1/2028	500,110	0.00%
Wells Fargo & Co.	\$525,000	3.00%	19/2/2025	513,349	0.00%
Wells Fargo & Co.	CAD650,000	3.87%	21/5/2025	484,170	0.00%
Wells Fargo & Co.	\$250,000	3.55%	29/9/2025	244,440	0.00%
Wells Fargo & Co.^	\$2,100,000	2.16%	11/2/2026	2,022,190	0.01%
Wells Fargo & Co.	\$3,762,000	3.00%	22/4/2026	3,604,929	0.02%
Wells Fargo & Co.^	\$625,000	3.91%	25/4/2026	612,885	0.00%
Wells Fargo & Co.	€230,000	2.00%	27/4/2026	245,531	0.00%
Wells Fargo & Co.^	\$3,030,000	2.19%	30/4/2026	2,904,089	0.02%
Wells Fargo & Co.	CAD125,000	2.98%	19/5/2026	90,750	0.00%
Wells Fargo & Co.	\$1,225,000	4.10%	3/6/2026	1,197,840	0.01%
Wells Fargo & Co.^	\$325,000	4.54%	15/8/2026	321,789	0.00%
Wells Fargo & Co.	\$600,000	3.00%	23/10/2026	569,756	0.00%
Wells Fargo & Co.	CAD730,000	2.49%	18/2/2027	520,028	0.00%
Wells Fargo & Co.	\$2,875,000	4.30%	22/7/2027	2,815,215	0.02%
Wells Fargo & Co.^	\$1,475,000	3.53%	24/3/2028	1,407,670	0.01%
Wells Fargo & Co.^	\$1,100,000	3.58%	22/5/2028	1,048,105	0.01%
Wells Fargo & Co.^	\$1,100,000	2.39%	2/6/2028	1,007,433	0.01%
Wells Fargo & Co.^	\$1,735,000	5.57%	25/7/2029	1,771,286	0.01%
Wells Fargo & Co.^	€1,200,000	1.74%	4/5/2030	1,205,160	0.01%
Wells Fargo & Co.	€1,000,000	0.63%	14/8/2030	913,827	0.01%
Wells Fargo & Co.^	\$1,640,000	2.88%	30/10/2030	1,457,247	0.01%
Wells Fargo & Co.^	\$1,050,000	4.48%	4/4/2031	1,015,909	0.01%
Wells Fargo & Co.^	\$1,515,000	3.35%	2/3/2033	1,324,926	0.01%
Wells Fargo & Co.^	\$2,300,000	4.90%	25/7/2033	2,242,075	0.01%
Wells Fargo & Co.^	\$1,530,000	5.39%	24/4/2034	1,535,455	0.01%
Wells Fargo & Co.^	\$1,660,000	5.56%	25/7/2034	1,691,632	0.01%
Wells Fargo & Co.	\$50,000	5.95%	15/12/2036	51,016	0.00%
Wells Fargo & Co.^	\$1,250,000	3.07%	30/4/2041	945,074	0.01%
Wells Fargo & Co.	\$600,000	5.38%	2/11/2043	584,081	0.00%
Wells Fargo & Co.	\$1,100,000	5.61%	15/1/2044	1,097,414	0.01%
Wells Fargo & Co.	\$760,000	4.65%	4/11/2044	669,377	0.01%
Wells Fargo & Co.	\$550,000	3.90%	1/5/2045	454,633	0.00%
Wells Fargo & Co.	\$805,000	4.90%	17/11/2045	734,257	0.01%
Wells Fargo & Co.	\$845,000	4.40%	14/6/2046	710,349	0.01%
Wells Fargo & Co.	\$800,000	4.75%	7/12/2046	706,625	0.01%
Wells Fargo & Co.^	\$3,500,000	5.01%	4/4/2051	3,338,446	0.02%
Wells Fargo & Co.^	\$1,355,000	4.61%	25/4/2053	1,224,645	0.01%
Wells Fargo Bank NA	\$500,000	5.55%	1/8/2025	505,184	0.00%
Wells Fargo Bank NA	\$890,000	5.45%	7/8/2026	904,500	0.01%
Wells Fargo Bank NA	\$1,000,000	5.25%	11/12/2026	1,012,783	0.01%
Wells Fargo Bank NA	\$1,100,000	5.85%	1/2/2037	1,155,441	0.01%
Wells Fargo Bank NA	\$250,000	6.60%	15/1/2038	278,508	0.00%
Wells Fargo Commercial Mortgage Trust 2014	\$1,000,000	3.82%	15/8/2050	989,834	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.54%	15/5/2048	96,847	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.64%	15/6/2048	96,710	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$1,067,636	3.79%	15/9/2048	1,033,674	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$1,000,000	3.81%	15/12/2048	964,123	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$270,000	3.18%	15/4/2050	261,698	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$1,676,798	3.41%	15/9/2058	1,626,590	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.66%	15/9/2058	96,599	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$75,000	3.84%	15/9/2058	72,577	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$30,802	3.57%	15/9/2058	30,288	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$380,000	3.37%	15/10/2049	341,468	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$125,000	2.94%	15/10/2049	117,483	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	2.92%	15/11/2049	93,733	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$1,900,000	3.43%	15/3/2059	1,812,397	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$330,266	2.81%	15/11/2059	309,737	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	3.42%	15/11/2059	89,981	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	3.64%	15/12/2059	95,302	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$1,183,000	3.64%	15/3/2050	1,107,920	0.01%
Wells Fargo Commercial Mortgage Trust 2017	\$1,011,000	3.45%	15/7/2050	949,656	0.01%
Wells Fargo Commercial Mortgage Trust 2017 <sup>^</sup>	\$286,000	3.67%	15/7/2050	262,945	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$200,000	3.42%	15/9/2050	187,070	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$100,000	3.70%	15/9/2050	91,805	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$150,000	3.58%	15/10/2050	141,565	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$100,000	3.32%	15/10/2050	94,042	0.00%
Wells Fargo Commercial Mortgage Trust 2017 <sup>^</sup>	\$50,000	3.85%	15/10/2050	46,116	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$250,000	3.47%	15/11/2050	235,485	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$250,000	3.33%	15/12/2050	228,962	0.00%
Wells Fargo Commercial Mortgage Trust 2018 <sup>^</sup>	\$325,000	4.01%	15/3/2051	309,639	0.00%
Wells Fargo Commercial Mortgage Trust 2018 <sup>^</sup>	\$50,000	4.15%	15/3/2051	46,854	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$225,000	4.21%	15/5/2051	215,778	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$600,000	4.18%	15/6/2051	576,439	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$450,000	4.15%	15/8/2051	427,916	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$1,200,000	4.30%	15/1/2052	1,157,552	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$750,000	4.44%	15/9/2061	727,279	0.01%
Welltower OP LLC	\$540,000	3.63%	15/3/2024	537,214	0.00%
Welltower OP LLC	\$193,000	4.00%	1/6/2025	189,586	0.00%
Welltower OP LLC	\$175,000	4.25%	15/4/2028	171,817	0.00%
Welltower OP LLC	£100,000	4.80%	20/11/2028	128,021	0.00%
Welltower OP LLC	\$500,000	4.13%	15/3/2029	482,392	0.00%
Welltower OP LLC	\$575,000	3.10%	15/1/2030	519,059	0.00%
Welltower OP LLC	\$100,000	2.75%	15/1/2031	87,051	0.00%
Welltower OP LLC	\$500,000	2.80%	1/6/2031	436,588	0.00%
Welltower OP LLC	\$500,000	3.85%	15/6/2032	462,497	0.00%
Welltower OP LLC	£200,000	4.50%	1/12/2034	241,594	0.00%
Welltower OP LLC	\$50,000	6.50%	15/3/2041	55,146	0.00%
Welltower OP LLC	\$125,000	4.95%	1/9/2048	118,452	0.00%
West Virginia United Health System Obligated Group	\$150,000	3.13%	1/6/2050	99,048	0.00%
Western & Southern Life Insurance Co.	\$175,000	5.15%	15/1/2049	163,924	0.00%
Western Digital Corp.	\$300,000	2.85%	1/2/2029	257,388	0.00%
Western Digital Corp.	\$300,000	3.10%	1/2/2032	238,911	0.00%
Western Midstream Operating LP	\$2,000,000	3.10%	1/2/2025	1,948,221	0.01%
Western Midstream Operating LP	\$180,000	5.30%	1/3/2048	157,483	0.00%
Western Midstream Operating LP	\$1,260,000	5.25%	1/2/2050	1,125,447	0.01%
Western Union Co.	\$403,000	2.85%	10/1/2025	391,546	0.00%
Western Union Co.	\$200,000	1.35%	15/3/2026	184,090	0.00%
Western Union Co.	\$200,000	2.75%	15/3/2031	166,572	0.00%
Western Union Co.	\$200,000	6.20%	17/11/2036	207,345	0.00%
Westinghouse Air Brake Technologies Corp.	\$250,000	3.20%	15/6/2025	241,928	0.00%
Westinghouse Air Brake Technologies Corp.	\$100,000	3.45%	15/11/2026	95,646	0.00%
Westinghouse Air Brake Technologies Corp.	\$560,000	4.70%	15/9/2028	553,900	0.00%
Westlake Corp.	\$200,000	3.60%	15/8/2026	193,281	0.00%
Westlake Corp.	\$200,000	2.88%	15/8/2041	141,512	0.00%
Westlake Corp.	\$125,000	5.00%	15/8/2046	114,665	0.00%
Westlake Corp.	\$304,000	4.38%	15/11/2047	254,664	0.00%
Westlake Corp.	\$400,000	3.13%	15/8/2051	265,440	0.00%
Westlake Corp.	\$200,000	3.38%	15/8/2061	129,418	0.00%
Weyerhaeuser Co.	\$1,000,000	4.00%	15/11/2029	956,431	0.01%
Weyerhaeuser Co.	\$50,000	4.00%	15/4/2030	47,706	0.00%
Weyerhaeuser Co.	\$305,000	7.38%	15/3/2032	354,331	0.00%
Weyerhaeuser Co.	\$200,000	4.00%	9/3/2052	164,445	0.00%
WFRBS Commercial Mortgage Trust 2014	\$77,472	3.41%	15/8/2047	76,842	0.00%
WFRBS Commercial Mortgage Trust 2014	\$825,000	3.63%	15/11/2047	806,483	0.01%
WFRBS Commercial Mortgage Trust 2014	\$50,000	3.75%	15/9/2057	48,814	0.00%
Whirlpool Corp.	\$50,000	3.70%	1/5/2025	48,881	0.00%
Whirlpool Corp.	\$450,000	5.50%	1/3/2033	459,330	0.00%
Whirlpool Corp.	\$112,500	4.50%	1/6/2046	95,172	0.00%
Whirlpool Corp.	\$150,000	4.60%	15/5/2050	126,649	0.00%
Whirlpool Finance Luxembourg Sarl	€100,000	1.25%	2/11/2026	104,391	0.00%
Whirlpool Finance Luxembourg Sarl	€400,000	1.10%	9/11/2027	407,451	0.00%
William Marsh Rice University	\$260,000	3.57%	15/5/2045	217,111	0.00%
Williams Cos, Inc.	\$920,000	3.90%	15/1/2025	905,409	0.01%
Williams Cos, Inc.	\$100,000	3.75%	15/6/2027	96,396	0.00%
Williams Cos, Inc.	\$200,000	7.50%	15/1/2031	225,544	0.00%
Williams Cos, Inc.	\$600,000	2.60%	15/3/2031	513,664	0.00%
Williams Cos, Inc.	\$1,515,000	4.65%	15/8/2032	1,480,363	0.01%
Williams Cos, Inc.	\$475,000	6.30%	15/4/2040	507,974	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Williams Cos, Inc.	\$100,000	5.80%	15/11/2043	100,863	0.00%
Williams Cos, Inc.	\$1,100,000	5.40%	4/3/2044	1,072,182	0.01%
Williams Cos, Inc.	\$200,000	5.75%	24/6/2044	201,905	0.00%
Williams Cos, Inc.	\$485,000	5.10%	15/9/2045	457,154	0.00%
Williams Cos, Inc.	\$100,000	4.85%	1/3/2048	90,978	0.00%
Williams Cos, Inc.	\$155,000	5.30%	15/8/2052	150,447	0.00%
Willis North America, Inc.	\$495,000	4.65%	15/6/2027	490,518	0.00%
Willis North America, Inc.	\$225,000	4.50%	15/9/2028	219,328	0.00%
Willis North America, Inc.	\$70,000	2.95%	15/9/2029	62,764	0.00%
Willis North America, Inc.	\$500,000	5.35%	15/5/2033	505,390	0.00%
Willis North America, Inc.	\$750,000	5.05%	15/9/2048	696,865	0.01%
Willis-Knighton Medical Center	\$300,000	3.07%	1/3/2051	192,004	0.00%
Wisconsin Electric Power Co.	\$100,000	2.05%	15/12/2024	97,100	0.00%
Wisconsin Electric Power Co.	\$200,000	1.70%	15/6/2028	177,781	0.00%
Wisconsin Electric Power Co.	\$200,000	4.75%	30/9/2032	202,079	0.00%
Wisconsin Electric Power Co.	\$365,000	5.63%	15/5/2033	394,282	0.00%
Wisconsin Electric Power Co.	\$75,000	4.30%	15/10/2048	65,648	0.00%
Wisconsin Power & Light Co.	\$75,000	3.05%	15/10/2027	70,736	0.00%
Wisconsin Power & Light Co.	\$640,000	3.95%	1/9/2032	605,380	0.00%
Wisconsin Power & Light Co.	\$155,000	3.65%	1/4/2050	118,978	0.00%
Wisconsin Public Service Corp.	\$325,000	4.75%	1/11/2044	301,460	0.00%
Wisconsin Public Service Corp.	\$265,000	2.85%	1/12/2051	175,555	0.00%
Workday, Inc.	\$300,000	3.50%	1/4/2027	290,105	0.00%
Workday, Inc.	\$235,000	3.70%	1/4/2029	225,692	0.00%
Workday, Inc.	\$2,300,000	3.80%	1/4/2032	2,143,205	0.01%
WP Carey, Inc.	\$100,000	4.00%	1/2/2025	98,516	0.00%
WP Carey, Inc.	\$100,000	3.85%	15/7/2029	93,763	0.00%
WP Carey, Inc.	\$480,000	2.25%	1/4/2033	375,097	0.00%
WRKCo, Inc.	\$400,000	3.75%	15/3/2025	392,447	0.00%
WRKCo, Inc.	\$2,300,000	4.65%	15/3/2026	2,284,833	0.01%
WRKCo, Inc.	\$125,000	4.00%	15/3/2028	120,721	0.00%
WRKCo, Inc.	\$100,000	3.90%	1/6/2028	95,505	0.00%
WRKCo, Inc.	\$195,000	4.90%	15/3/2029	196,057	0.00%
WW Grainger, Inc.	\$500,000	1.85%	15/2/2025	482,717	0.00%
WW Grainger, Inc.	\$100,000	4.60%	15/6/2045	96,529	0.00%
WW Grainger, Inc.	\$100,000	3.75%	15/5/2046	83,732	0.00%
WW Grainger, Inc.	\$80,000	4.20%	15/5/2047	72,157	0.00%
Wyeth LLC	\$135,000	6.50%	1/2/2034	152,511	0.00%
Wyeth LLC	\$100,000	6.00%	15/2/2036	110,468	0.00%
Wyeth LLC	\$850,000	5.95%	1/4/2037	932,386	0.01%
Xcel Energy, Inc.	\$25,000	3.30%	1/6/2025	24,405	0.00%
Xcel Energy, Inc.	\$400,000	1.75%	15/3/2027	364,884	0.00%
Xcel Energy, Inc.	\$175,000	4.00%	15/6/2028	170,776	0.00%
Xcel Energy, Inc.	\$370,000	2.60%	1/12/2029	330,873	0.00%
Xcel Energy, Inc.	\$425,000	2.35%	15/11/2031	350,048	0.00%
Xcel Energy, Inc.	\$350,000	6.50%	1/7/2036	392,388	0.00%
Xilinx, Inc.	\$1,000,000	2.38%	1/6/2030	885,205	0.01%
Xylem, Inc.	\$200,000	3.25%	1/11/2026	192,730	0.00%
Xylem, Inc.	\$105,000	1.95%	30/1/2028	95,015	0.00%
Xylem, Inc.	\$175,000	2.25%	30/1/2031	150,002	0.00%
Xylem, Inc.	\$450,000	4.38%	1/11/2046	387,758	0.00%
Yale University	\$250,000	0.87%	15/4/2025	237,481	0.00%
Yale University	\$200,000	1.48%	15/4/2030	166,756	0.00%
Yale University	\$200,000	2.40%	15/4/2050	131,769	0.00%
Yale-New Haven Health Services Corp.	\$500,000	2.50%	1/7/2050	303,371	0.00%
Zimmer Biomet Holdings, Inc.	\$465,000	2.60%	24/11/2031	397,765	0.00%
Zimmer Biomet Holdings, Inc.	\$50,000	5.75%	30/11/2039	50,695	0.00%
Zimmer Biomet Holdings, Inc.	\$100,000	4.45%	15/8/2045	88,707	0.00%
Zions Bancorp NA	\$250,000	3.25%	29/10/2029	204,912	0.00%
Zoetis, Inc.	\$400,000	5.40%	14/11/2025	403,346	0.00%
Zoetis, Inc.	\$350,000	3.00%	12/9/2027	332,267	0.00%
Zoetis, Inc.	\$80,000	3.90%	20/8/2028	78,323	0.00%
Zoetis, Inc.	\$550,000	2.00%	15/5/2030	473,972	0.00%
Zoetis, Inc.	\$400,000	5.60%	16/11/2032	428,873	0.00%
Zoetis, Inc.	\$395,000	4.70%	1/2/2043	377,530	0.00%
Zoetis, Inc.	\$200,000	3.95%	12/9/2047	170,076	0.00%
Zoetis, Inc.	\$100,000	4.45%	20/8/2048	91,111	0.00%
Zoetis, Inc.	\$460,000	3.00%	15/5/2050	334,363	0.00%
				<b>9,209,564,297</b>	<b>44.36%</b>
<b>Uruguay 0.03% (31 December 2022: 0.03%)</b>					
Uruguay Government International Bond	\$575,000	4.38%	27/10/2027	578,986	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uruguay Government International Bond	\$520,190	4.38%	23/1/2031	515,346	0.00%
Uruguay Government International Bond	\$724,468	5.75%	28/10/2034	784,769	0.00%
Uruguay Government International Bond	\$725,000	7.63%	21/3/2036	901,493	0.01%
Uruguay Government International Bond	\$300,000	4.13%	20/11/2045	272,050	0.00%
Uruguay Government International Bond	\$975,000	5.10%	18/6/2050	977,465	0.01%
Uruguay Government International Bond	\$1,600,000	4.98%	20/4/2055	1,560,185	0.01%
				<b>5,590,294</b>	<b>0.03%</b>
<b>Total Fixed Income</b>				<b>20,473,603,032</b>	<b>98.62%</b>
<b>Total Transferable Securities</b>				<b>20,473,603,032</b>	<b>98.62%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2022: (0.01%))</b>				
<b>Futures 0.00% (31 December 2022: (0.01%))</b>				
Euro-Schatz March 2024	487	€51,652,807	259,159	0.00%
Long Gilt March 2024	36	£3,492,827	258,240	0.00%
Euro-Bund March 2024	(4)	€(544,672)	(4,648)	(0.00%)
			<b>512,751</b>	<b>0.00%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>512,751</b>	<b>0.00%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.05% (31 December 2022: (0.17%))</b>							
<b>Forward Currency Exchange Contracts (0.76%) (31 December 2022: (1.31%))</b>							
JPY	47,432,498,967	USD	(334,526,405)	BNP Paribas	5/1/2024	2,028,083	0.01%
JPY	47,427,755,717	USD	(334,634,557)	BNP Paribas	5/1/2024	1,886,276	0.01%
USD	554,451,000	EUR	(500,000,000)	Bank of New York Mellon	2/2/2024	1,414,220	0.01%
USD	554,351,000	EUR	(500,000,000)	State Street Bank & Trust Co.	2/2/2024	1,314,220	0.01%
KRW	192,366,499,053	USD	(148,202,233)	State Street Bank & Trust Co.	2/1/2024	1,162,235	0.01%
JPY	47,434,870,592	USD	(335,418,403)	HSBC Bank	5/1/2024	1,152,913	0.01%
JPY	47,434,870,592	USD	(335,608,254)	Toronto-Dominion Bank	5/1/2024	963,062	0.00%
THB	1,296,696,227	USD	(37,101,466)	Standard Chartered Bank	3/1/2024	888,609	0.00%
THB	1,296,696,227	USD	(37,379,540)	JPMorgan Chase Bank	3/1/2024	610,535	0.00%
USD	91,516,722	SEK	(916,270,000)	BNP Paribas	2/2/2024	477,996	0.00%
MYR	142,797,553	USD	(30,643,252)	HSBC Bank	3/1/2024	433,474	0.00%
USD	553,401,500	EUR	(500,000,000)	Toronto-Dominion Bank	2/2/2024	364,720	0.00%
EUR	14,800,000	USD	(15,990,232)	BNP Paribas	3/1/2024	358,590	0.00%
MYR	143,011,963	USD	(30,781,740)	BNP Paribas	3/1/2024	341,647	0.00%
USD	553,350,000	EUR	(500,000,000)	State Street Bank & Trust Co.	2/2/2024	313,220	0.00%
CNY	273,862,861	USD	(38,345,402)	HSBC Bank	3/1/2024	269,254	0.00%
MYR	143,011,964	USD	(30,861,451)	BNP Paribas	3/1/2024	261,936	0.00%
IDR	485,471,484,769	USD	(31,270,305)	Standard Chartered Bank	3/1/2024	259,960	0.00%
CNY	273,862,860	USD	(38,356,143)	HSBC Bank	3/1/2024	258,513	0.00%
IDR	484,743,641,463	USD	(31,263,698)	Standard Chartered Bank	3/1/2024	219,295	0.00%
USD	44,797,385	CZK	(996,370,000)	Bank of New York Mellon	3/1/2024	216,274	0.00%
IDR	485,471,484,768	USD	(31,320,741)	Standard Chartered Bank	3/1/2024	209,524	0.00%
USD	13,620,925	COP	(52,362,242,400)	Citibank NA	5/2/2024	201,997	0.00%
USD	93,778,081	KRW	(120,528,278,668)	JPMorgan Chase Bank	2/1/2024	192,959	0.00%
CNY	273,452,272	USD	(38,379,266)	HSBC Bank	3/1/2024	177,496	0.00%
USD	553,201,500	EUR	(500,000,000)	BNP Paribas	2/2/2024	164,720	0.00%
CLP	6,136,528,000	USD	(6,922,978)	UBS AG	4/1/2024	103,820	0.00%
IDR	271,717,732,213	USD	(17,543,759)	Morgan Stanley	3/1/2024	103,688	0.00%
CAD	4,500,000	USD	(3,330,914)	BNP Paribas	3/1/2024	81,797	0.00%
USD	82,171,843	MXN	(1,398,195,000)	State Street Bank & Trust Co.	2/2/2024	55,016	0.00%
THB	122,009,766	USD	(3,531,642)	BNP Paribas	2/2/2024	53,322	0.00%
USD	46,945,306	SGD	(61,765,000)	HSBC Bank	2/2/2024	51,930	0.00%
USD	18,680,284	NOK	(189,030,000)	UBS AG	2/2/2024	51,790	0.00%
USD	93,639,150	KRW	(120,546,359,718)	JPMorgan Chase Bank	2/1/2024	39,989	0.00%
USD	44,565,956	CZK	(996,370,000)	BNP Paribas	2/2/2024	32,289	0.00%
USD	13,449,494	COP	(52,362,242,400)	State Street Bank & Trust Co.	5/2/2024	30,565	0.00%
USD	18,407,690	RON	(82,800,000)	HSBC Bank	2/2/2024	28,724	0.00%
USD	7,054,616	CLP	(6,136,528,000)	UBS AG	4/1/2024	27,817	0.00%
USD	7,722,128	PEN	(28,530,173)	Morgan Stanley	5/2/2024	24,699	0.00%
USD	45,692,689	DKK	(307,690,000)	Barclays Bank plc	2/2/2024	22,273	0.00%
USD	553,051,500	EUR	(500,000,000)	Morgan Stanley	2/2/2024	14,720	0.00%
USD	7,703,570	PEN	(28,530,173)	State Street Bank & Trust Co.	5/2/2024	6,142	0.00%
USD	1,749,608	MYR	(7,995,536)	BNP Paribas	5/2/2024	5,387	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
				Brown Brothers Harriman & Co.	3/1/2024	358	0.00%
USD	2,945,847	HKD	(23,000,000)				
USD	5,065,904	NZD	(8,000,000)	State Street Bank & Trust Co.	2/2/2024	73	0.00%
USD	3,969,250	KRW	(5,112,000,001)	UBS AG	2/1/2024	(2)	(0.00%)
KRW	5,359,890,001	USD	(4,169,433)	JPMorgan Chase Bank	2/2/2024	(97)	(0.00%)
USD	7,026,586	CLP	(6,136,528,000)	State Street Bank & Trust Co.	4/1/2024	(213)	(0.00%)
USD	22,761,028	CAD	(30,000,000)	BNP Paribas	2/2/2024	(508)	(0.00%)
USD	28,049,736	GBP	(22,000,000)	Morgan Stanley	2/2/2024	(898)	(0.00%)
				Brown Brothers Harriman & Co.	2/2/2024	(978)	(0.00%)
USD	2,946,723	HKD	(23,000,000)				
USD	37,020,330	NZD	(58,465,000)	State Street Bank & Trust Co.	2/2/2024	(1,392)	(0.00%)
USD	2,775,788	CNY	(19,633,423)	HSBC Bank	2/2/2024	(1,520)	(0.00%)
USD	5,303,581	THB	(180,582,691)	BNP Paribas	2/2/2024	(2,408)	(0.00%)
USD	17,119,219	HUF	(5,951,000,000)	BNP Paribas	2/2/2024	(2,500)	(0.00%)
USD	7,124,293	JPY	(1,000,000,000)	State Street Bank & Trust Co.	2/2/2024	(3,473)	(0.00%)
USD	11,349,128	JPY	(1,600,000,000)	State Street Bank & Trust Co.	5/1/2024	(3,578)	(0.00%)
USD	44,237,720	EUR	(40,000,000)	HSBC Bank	2/2/2024	(5,222)	(0.00%)
PEN	28,530,173	USD	(7,710,858)	State Street Bank & Trust Co.	4/1/2024	(5,683)	(0.00%)
USD	586,846	THB	(20,279,522)	HSBC Bank	3/1/2024	(7,295)	(0.00%)
USD	11,564,713	IDR	(178,174,519,899)	UBS AG	3/1/2024	(7,316)	(0.00%)
USD	498,042	HUF	(175,000,000)	UBS AG	3/1/2024	(7,730)	(0.00%)
USD	1,880,611	CHF	(1,589,834)	BNP Paribas	3/1/2024	(8,339)	(0.00%)
USD	610,709,755	CAD	(804,935,000)	Toronto-Dominion Bank	2/2/2024	(8,804)	(0.00%)
USD	4,535,177	IDR	(70,000,000,000)	HSBC Bank	2/2/2024	(9,761)	(0.00%)
USD	324,190	COP	(1,300,000,000)	BNP Paribas	4/1/2024	(11,316)	(0.00%)
USD	743,316,914	GBP	(582,990,000)	UBS AG	2/2/2024	(12,135)	(0.00%)
USD	5,797,915	CNY	(41,229,261)	HSBC Bank	3/1/2024	(15,410)	(0.00%)
USD	6,058,891	IDR	(93,543,212,314)	BNP Paribas	3/1/2024	(16,528)	(0.00%)
USD	40,408,788	PLN	(159,050,000)	BNP Paribas	2/2/2024	(20,358)	(0.00%)
USD	173,631,575	EUR	(157,000,000)	BNP Paribas	2/2/2024	(21,974)	(0.00%)
PEN	28,530,173	USD	(7,729,659)	Morgan Stanley	4/1/2024	(24,485)	(0.00%)
USD	31,491,539	IDR	(485,253,131,777)	Standard Chartered Bank	3/1/2024	(24,544)	(0.00%)
USD	2,019,480	MYR	(9,397,652)	HSBC Bank	3/1/2024	(25,711)	(0.00%)
USD	357,977,866	AUD	(524,105,000)	State Street Bank & Trust Co.	2/2/2024	(28,357)	(0.00%)
USD	36,622,676	CNY	(259,956,912)	HSBC Bank	3/1/2024	(31,241)	(0.00%)
USD	4,580,074	KRW	(5,940,000,000)	UBS AG	2/1/2024	(32,085)	(0.00%)
USD	2,017,129	THB	(70,357,874)	UBS AG	3/1/2024	(44,187)	(0.00%)
USD	147,243,365	CHF	(123,555,000)	Toronto-Dominion Bank	2/2/2024	(45,988)	(0.00%)
USD	36,603,676	CNY	(259,995,910)	HSBC Bank	3/1/2024	(55,740)	(0.00%)
USD	6,956,135	CLP	(6,136,528,000)	State Street Bank & Trust Co.	5/2/2024	(56,551)	(0.00%)
USD	9,298,804	KRW	(12,060,000,000)	Morgan Stanley	2/1/2024	(65,277)	(0.00%)
USD	1,918,054	SEK	(20,000,000)	BNP Paribas	3/1/2024	(66,497)	(0.00%)
USD	7,636,760	PEN	(28,530,173)	Citibank NA	4/1/2024	(68,414)	(0.00%)
USD	10,810,477	KRW	(14,000,000,000)	State Street Bank & Trust Co.	2/2/2024	(79,804)	(0.00%)
USD	7,623,700	PEN	(28,530,173)	State Street Bank & Trust Co.	4/1/2024	(81,474)	(0.00%)
USD	16,611,114	HUF	(5,776,000,000)	JPMorgan Chase Bank	3/1/2024	(82,260)	(0.00%)
USD	3,282,810	MXN	(57,000,000)	UBS AG	3/1/2024	(83,100)	(0.00%)
USD	2,645,296	CHF	(2,300,000)	BNP Paribas	4/1/2024	(87,717)	(0.00%)
USD	2,688,013	ILS	(10,000,000)	Bank of America	3/1/2024	(89,070)	(0.00%)
USD	17,541,267	IDR	(271,717,732,213)	Morgan Stanley	2/2/2024	(100,737)	(0.00%)
USD	853,892,048	EUR	(772,094,084)	UBS AG	2/2/2024	(100,805)	(0.00%)
USD	6,909,260	CLP	(6,136,528,000)	UBS AG	5/2/2024	(103,426)	(0.00%)
USD	8,151,701	MYR	(37,946,166)	HSBC Bank	3/1/2024	(106,442)	(0.00%)
USD	31,399,231	IDR	(485,253,131,777)	Standard Chartered Bank	3/1/2024	(116,852)	(0.00%)
USD	1,105,941,700	EUR	(1,000,000,000)	State Street Bank & Trust Co.	2/2/2024	(131,861)	(0.00%)
USD	31,364,282	IDR	(485,180,347,446)	HSBC Bank	3/1/2024	(147,074)	(0.00%)
USD	93,446,790	KRW	(120,546,359,718)	Standard Chartered Bank	2/1/2024	(152,371)	(0.00%)
COP	52,362,242,400	USD	(13,693,055)	Citibank NA	4/1/2024	(179,364)	(0.00%)
USD	33,420,838	ILS	(120,945,000)	BNP Paribas	2/2/2024	(188,019)	(0.00%)
USD	38,488,926	CNY	(273,452,272)	HSBC Bank	2/2/2024	(193,119)	(0.00%)
USD	36,460,207	CNY	(259,995,910)	Standard Chartered Bank	3/1/2024	(199,209)	(0.00%)
USD	18,176,929	RON	(82,800,000)	BNP Paribas	4/1/2024	(208,151)	(0.00%)
USD	31,310,641	IDR	(485,471,484,768)	Standard Chartered Bank	2/2/2024	(209,900)	(0.00%)
USD	31,254,023	IDR	(484,743,641,463)	Standard Chartered Bank	2/2/2024	(219,261)	(0.00%)
USD	27,437,419	MYR	(127,165,578)	HSBC Bank	3/1/2024	(237,353)	(0.00%)
USD	31,261,445	IDR	(485,471,484,769)	Standard Chartered Bank	2/2/2024	(259,095)	(0.00%)
USD	30,932,274	MYR	(143,011,964)	BNP Paribas	5/2/2024	(265,697)	(0.00%)
USD	38,465,506	CNY	(273,862,860)	HSBC Bank	2/2/2024	(274,620)	(0.00%)
USD	38,454,703	CNY	(273,862,861)	HSBC Bank	2/2/2024	(285,423)	(0.00%)
USD	27,380,430	MYR	(127,146,505)	BNP Paribas	3/1/2024	(290,191)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	45,587,988	GBP	(36,000,000)	State Street Bank & Trust Co.	3/1/2024	(304,799)	(0.00%)
USD	13,038,562	COP	(51,712,242,400)	State Street Bank & Trust Co.	4/1/2024	(307,376)	(0.00%)
USD	30,853,927	MYR	(143,011,963)	BNP Paribas	5/2/2024	(344,043)	(0.00%)
USD	27,301,347	MYR	(127,165,579)	BNP Paribas	3/1/2024	(373,425)	(0.00%)
USD	45,160,367	DKK	(307,690,000)	UBS AG	3/1/2024	(434,482)	(0.00%)
USD	30,711,133	MYR	(142,797,553)	HSBC Bank	5/2/2024	(440,064)	(0.00%)
USD	16,594,075	AUD	(25,000,000)	BNP Paribas	4/1/2024	(465,229)	(0.00%)
USD	46,339,332	SGD	(61,765,000)	HSBC Bank	3/1/2024	(484,260)	(0.00%)
USD	36,139,824	THB	(1,251,377,529)	BNP Paribas	3/1/2024	(522,523)	(0.00%)
USD	39,917,930	PLN	(159,050,000)	Bank of New York Mellon	3/1/2024	(529,650)	(0.00%)
USD	54,607,695	EUR	(50,000,000)	HSBC Bank	3/1/2024	(624,812)	(0.00%)
USD	12,707,896	COP	(51,712,242,400)	Toronto-Dominion Bank	4/1/2024	(638,042)	(0.00%)
USD	37,459,447	THB	(1,296,696,227)	JPMorgan Chase Bank	2/2/2024	(640,857)	(0.00%)
USD	100,659,080	EUR	(91,725,477)	Royal Bank of Canada	3/1/2024	(665,481)	(0.00%)
USD	25,828,257	CAD	(35,000,000)	Toronto-Dominion Bank	3/1/2024	(715,047)	(0.00%)
USD	148,908,920	KRW	(192,366,499,052)	State Street Bank & Trust Co.	2/2/2024	(728,589)	(0.00%)
USD	35,926,089	THB	(1,251,377,529)	JPMorgan Chase Bank	3/1/2024	(736,257)	(0.00%)
USD	29,967,074	ILS	(110,945,000)	BNP Paribas	3/1/2024	(843,279)	(0.00%)
USD	36,115,000	NZD	(58,465,000)	JPMorgan Chase Bank	4/1/2024	(902,245)	(0.00%)
USD	37,178,056	THB	(1,296,696,227)	Standard Chartered Bank	2/2/2024	(922,248)	(0.00%)
USD	17,666,627	NOK	(189,030,000)	Morgan Stanley	3/1/2024	(946,565)	(0.01%)
USD	99,435,731	EUR	(90,808,223)	Barclays Bank plc	2/2/2024	(1,004,844)	(0.01%)
USD	337,086,914	JPY	(47,434,870,592)	Toronto-Dominion Bank	2/2/2024	(1,017,774)	(0.01%)
USD	99,361,812	EUR	(90,808,222)	Bank of New York Mellon	2/2/2024	(1,078,762)	(0.01%)
USD	102,212,789	EUR	(93,559,987)	State Street Bank & Trust Co.	3/1/2024	(1,138,263)	(0.01%)
USD	148,453,850	KRW	(192,366,499,053)	State Street Bank & Trust Co.	2/2/2024	(1,183,658)	(0.01%)
USD	336,898,977	JPY	(47,434,870,592)	HSBC Bank	2/2/2024	(1,205,711)	(0.01%)
USD	104,169,297	EUR	(95,650,211)	Bank of America	3/1/2024	(1,490,722)	(0.01%)
USD	44,197,693	JPY	(6,500,000,000)	UBS AG	5/1/2024	(1,922,672)	(0.01%)
USD	336,107,234	JPY	(47,427,755,717)	BNP Paribas	2/2/2024	(1,946,741)	(0.01%)
USD	103,551,808	EUR	(95,554,560)	State Street Bank & Trust Co.	3/1/2024	(2,002,550)	(0.01%)
USD	335,999,171	JPY	(47,432,498,967)	BNP Paribas	2/2/2024	(2,088,613)	(0.01%)
USD	192,299,536	EUR	(176,000,000)	JPMorgan Chase Bank	3/1/2024	(2,118,888)	(0.01%)
USD	99,189,716	EUR	(91,835,680)	Standard Chartered Bank	3/1/2024	(2,256,580)	(0.01%)
USD	76,835,975	MXN	(1,341,195,000)	State Street Bank & Trust Co.	3/1/2024	(2,362,997)	(0.01%)
USD	85,958,918	SEK	(896,270,000)	UBS AG	3/1/2024	(2,975,726)	(0.01%)
USD	145,523,076	EUR	(134,692,331)	Royal Bank of Canada	3/1/2024	(3,264,826)	(0.02%)
USD	356,202,346	EUR	(326,008,424)	UBS AG	3/1/2024	(3,922,903)	(0.02%)
USD	548,187,000	EUR	(500,000,000)	Toronto-Dominion Bank	3/1/2024	(4,138,068)	(0.02%)
USD	548,187,000	EUR	(500,000,000)	Toronto-Dominion Bank	3/1/2024	(4,138,068)	(0.02%)
USD	139,942,340	CHF	(121,255,000)	UBS AG	4/1/2024	(4,140,924)	(0.02%)
USD	185,601,339	EUR	(171,867,414)	Bank of America	3/1/2024	(4,252,023)	(0.02%)
USD	692,658,360	GBP	(546,990,000)	UBS AG	3/1/2024	(4,644,292)	(0.02%)
USD	546,885,000	EUR	(500,000,000)	Toronto-Dominion Bank	3/1/2024	(5,440,068)	(0.03%)
USD	546,885,000	EUR	(500,000,000)	Toronto-Dominion Bank	3/1/2024	(5,440,068)	(0.03%)
USD	546,720,000	EUR	(500,000,000)	State Street Bank & Trust Co.	3/1/2024	(5,605,068)	(0.03%)
USD	331,276,951	AUD	(499,105,000)	JPMorgan Chase Bank	4/1/2024	(9,298,398)	(0.05%)
USD	1,092,615,810	EUR	(1,000,000,000)	State Street Bank & Trust Co.	3/1/2024	(12,034,325)	(0.06%)
USD	571,464,940	CAD	(774,435,000)	Toronto-Dominion Bank	3/1/2024	(15,851,153)	(0.08%)
USD	417,438,030	JPY	(61,070,557,623)	Bank of New York Mellon	5/1/2024	(15,884,496)	(0.08%)
USD	417,271,690	JPY	(61,067,503,179)	Bank of New York Mellon	5/1/2024	(16,029,163)	(0.08%)
USD	416,327,757	JPY	(61,091,935,066)	Bank of New York Mellon	5/1/2024	(17,146,451)	(0.08%)
						<b>(157,934,851)</b>	<b>(0.76%)</b>

**Hedge Share Class Level Forward Currency Exchange Contracts 0.81% (31 December 2022: 1.14%)**

GBP	3,162,808,921	USD	(4,005,093,402)	HSBC Bank	3/1/2024	26,854,251	0.13%
GBP	1,646,239,513	USD	(2,084,647,911)	UBS AG	3/1/2024	13,977,616	0.07%
EUR	1,069,210,385	USD	(1,168,237,443)	BNP Paribas	3/1/2024	12,865,953	0.06%
JPY	41,040,937,954	USD	(279,079,941)	JPMorgan Chase Bank	5/1/2024	12,123,604	0.06%
EUR	958,345,011	USD	(1,047,104,051)	UBS AG	3/1/2024	11,531,895	0.06%
CHF	330,881,941	USD	(381,876,155)	Toronto-Dominion Bank	4/1/2024	11,299,797	0.05%
CHF	330,881,941	USD	(381,876,155)	UBS AG	4/1/2024	11,299,797	0.05%
GBP	892,250,865	USD	(1,129,865,301)	Toronto-Dominion Bank	3/1/2024	7,575,775	0.04%
GBP	530,000,000	USD	(669,208,740)	HSBC Bank	3/1/2024	6,435,066	0.03%
GBP	530,000,000	USD	(669,710,650)	Morgan Stanley	3/1/2024	5,933,156	0.03%
GBP	530,000,000	USD	(669,971,410)	Toronto-Dominion Bank	3/1/2024	5,672,396	0.03%
GBP	530,000,000	USD	(670,109,740)	Royal Bank of Canada	3/1/2024	5,534,066	0.03%
GBP	530,000,000	USD	(670,158,500)	Morgan Stanley	3/1/2024	5,485,306	0.03%
GBP	530,000,000	USD	(670,347,710)	Morgan Stanley	3/1/2024	5,296,096	0.03%
GBP	530,000,000	USD	(670,553,350)	Toronto-Dominion Bank	3/1/2024	5,090,456	0.02%
EUR	340,049,530	USD	(371,543,897)	Toronto-Dominion Bank	3/1/2024	4,091,862	0.02%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	530,000,000	USD	(671,988,060)	Morgan Stanley	3/1/2024	3,655,746	0.02%
JPY	12,141,565,550	USD	(82,562,743)	Toronto-Dominion Bank	5/1/2024	3,587,016	0.02%
GBP	530,000,000	USD	(673,209,180)	Morgan Stanley	3/1/2024	2,434,626	0.01%
GBP	534,000,000	USD	(678,667,008)	Royal Bank of Canada	2/2/2024	2,198,380	0.01%
GBP	534,000,000	USD	(678,823,470)	UBS AG	2/2/2024	2,041,918	0.01%
GBP	205,218,367	USD	(259,874,790)	State Street Bank & Trust Co.	3/1/2024	1,737,509	0.01%
GBP	534,000,000	USD	(679,307,274)	Toronto-Dominion Bank	2/2/2024	1,558,114	0.01%
GBP	288,818,458	USD	(366,800,308)	HSBC Bank	3/1/2024	1,385,356	0.01%
GBP	534,000,000	USD	(679,734,474)	Toronto-Dominion Bank	2/2/2024	1,130,914	0.01%
GBP	534,000,000	USD	(679,735,008)	Royal Bank of Canada	2/2/2024	1,130,380	0.01%
EUR	87,665,441	USD	(95,785,277)	State Street Bank & Trust Co.	3/1/2024	1,054,364	0.00%
GBP	534,000,000	USD	(679,891,470)	UBS AG	2/2/2024	973,918	0.00%
GBP	102,609,184	USD	(129,937,396)	State Street Bank & Trust Co.	3/1/2024	868,754	0.00%
GBP	102,609,183	USD	(129,939,242)	BNP Paribas	3/1/2024	866,907	0.00%
GBP	534,000,000	USD	(679,999,872)	Royal Bank of Canada	2/2/2024	865,516	0.00%
CHF	23,366,490	USD	(26,968,170)	BNP Paribas	4/1/2024	797,449	0.00%
GBP	534,000,000	USD	(680,265,270)	Morgan Stanley	2/2/2024	600,118	0.00%
JPY	1,769,521,076	USD	(12,032,115)	UBS AG	5/1/2024	523,417	0.00%
GBP	534,000,000	USD	(680,429,208)	Royal Bank of Canada	2/2/2024	436,180	0.00%
GBP	41,825,279	USD	(52,963,978)	Toronto-Dominion Bank	3/1/2024	354,872	0.00%
USD	681,010,200	GBP	(534,000,000)	UBS AG	3/1/2024	267,196	0.00%
GBP	137,800,139	USD	(175,532,849)	BNP Paribas	2/2/2024	166,299	0.00%
CHF	3,779,888	USD	(4,339,437)	State Street Bank & Trust Co.	4/1/2024	152,078	0.00%
EUR	953,140,795	USD	(1,054,119,390)	Toronto-Dominion Bank	2/2/2024	124,443	0.00%
EUR	855,382,765	USD	(946,004,581)	UBS AG	2/2/2024	111,679	0.00%
JPY	33,421,385,845	USD	(238,109,929)	JPMorgan Chase Bank	2/2/2024	109,910	0.00%
GBP	5,415,936	USD	(6,795,413)	JPMorgan Chase Bank	3/1/2024	108,820	0.00%
GBP	5,460,763	USD	(6,855,010)	State Street Bank & Trust Co.	3/1/2024	106,368	0.00%
JPY	667,500,017	USD	(4,637,926)	JPMorgan Chase Bank	5/1/2024	98,281	0.00%
GBP	10,448,612	USD	(13,223,502)	Toronto-Dominion Bank	3/1/2024	96,385	0.00%
CHF	224,111,025	USD	(267,078,318)	BNP Paribas	2/2/2024	83,416	0.00%
CHF	224,111,025	USD	(267,078,318)	Toronto-Dominion Bank	2/2/2024	83,416	0.00%
EUR	635,427,196	USD	(702,746,259)	BNP Paribas	2/2/2024	82,962	0.00%
CHF	220,766,084	USD	(263,092,074)	UBS AG	2/2/2024	82,171	0.00%
GBP	8,853,587	USD	(11,204,825)	UBS AG	3/1/2024	81,724	0.00%
GBP	6,048,057	USD	(7,629,173)	Bank of America	3/1/2024	80,887	0.00%
JPY	23,129,182,421	USD	(164,782,718)	Toronto-Dominion Bank	2/2/2024	76,697	0.00%
GBP	3,586,903,053	USD	(4,573,330,088)	HSBC Bank	2/2/2024	74,664	0.00%
GBP	3,649,490	USD	(4,590,372)	JPMorgan Chase Bank	3/1/2024	61,996	0.00%
GBP	2,821,916	USD	(3,545,941)	State Street Bank & Trust Co.	3/1/2024	51,437	0.00%
EUR	1,800,449	USD	(1,945,265)	State Street Bank & Trust Co.	3/1/2024	43,602	0.00%
JPY	143,300,025	USD	(975,459)	HSBC Bank	5/1/2024	41,318	0.00%
GBP	3,637,463	USD	(4,596,640)	BNP Paribas	3/1/2024	40,397	0.00%
EUR	9,097,296	USD	(10,010,082)	JPMorgan Chase Bank	3/1/2024	39,247	0.00%
CHF	699,498	USD	(797,475)	State Street Bank & Trust Co.	4/1/2024	33,715	0.00%
GBP	1,208,079,210	USD	(1,540,310,657)	Toronto-Dominion Bank	2/2/2024	25,147	0.00%
GBP	2,303,534	USD	(2,912,786)	State Street Bank & Trust Co.	3/1/2024	23,758	0.00%
GBP	1,757,805	USD	(2,217,677)	JPMorgan Chase Bank	3/1/2024	23,172	0.00%
CHF	475,177	USD	(543,583)	State Street Bank & Trust Co.	4/1/2024	21,054	0.00%
GBP	966,585,653	USD	(1,232,404,440)	UBS AG	2/2/2024	20,120	0.00%
USD	16,287,340	GBP	(12,761,303)	State Street Bank & Trust Co.	3/1/2024	19,236	0.00%
EUR	872,337	USD	(944,732)	State Street Bank & Trust Co.	3/1/2024	18,895	0.00%
CHF	801,611	USD	(936,428)	State Street Bank & Trust Co.	4/1/2024	16,100	0.00%
EUR	1,131,348	USD	(1,236,137)	State Street Bank & Trust Co.	3/1/2024	13,607	0.00%
EUR	1,961,367	USD	(2,153,435)	BNP Paribas	3/1/2024	13,189	0.00%
EUR	73,622,804	USD	(81,421,933)	BNP Paribas	2/2/2024	10,304	0.00%
GBP	13,482,712	USD	(17,177,541)	JPMorgan Chase Bank	3/1/2024	10,215	0.00%
EUR	1,924,962	USD	(2,116,475)	State Street Bank & Trust Co.	3/1/2024	9,935	0.00%
CHF	213,649	USD	(244,423)	State Street Bank & Trust Co.	4/1/2024	9,449	0.00%
EUR	1,720,894	USD	(1,891,873)	HSBC Bank	3/1/2024	9,112	0.00%
CHF	1,589,835	USD	(1,880,923)	BNP Paribas	4/1/2024	8,225	0.00%
CHF	306,180	USD	(356,063)	State Street Bank & Trust Co.	4/1/2024	7,761	0.00%
CHF	18,302,497	USD	(21,811,228)	BNP Paribas	2/2/2024	7,096	0.00%
CHF	183,303	USD	(210,822)	BNP Paribas	4/1/2024	6,991	0.00%
JPY	53,999,986	USD	(376,499)	HSBC Bank	5/1/2024	6,655	0.00%
GBP	347,854,927	USD	(443,519,554)	State Street Bank & Trust Co.	2/2/2024	5,502	0.00%
JPY	1,467,107,054	USD	(10,452,101)	State Street Bank & Trust Co.	2/2/2024	5,096	0.00%
USD	889,153	EUR	(800,491)	BNP Paribas	3/1/2024	4,891	0.00%
CHF	98,312	USD	(112,056)	JPMorgan Chase Bank	4/1/2024	4,765	0.00%
JPY	279,299,954	USD	(1,977,385)	State Street Bank & Trust Co.	5/1/2024	4,371	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	680,749	EUR	(612,962)	BNP Paribas	3/1/2024	3,641	0.00%
JPY	24,700,032	USD	(173,097)	State Street Bank & Trust Co.	5/1/2024	2,161	0.00%
JPY	86,799,987	USD	(614,176)	State Street Bank & Trust Co.	5/1/2024	1,708	0.00%
JPY	6,000,028	USD	(41,141)	State Street Bank & Trust Co.	5/1/2024	1,432	0.00%
USD	4,572,584,012	GBP	(3,586,903,053)	HSBC Bank	3/1/2024	1,315	0.00%
JPY	2,999,991	USD	(20,677)	State Street Bank & Trust Co.	5/1/2024	610	0.00%
USD	1,540,059,377	GBP	(1,208,079,210)	Toronto-Dominion Bank	3/1/2024	443	0.00%
CHF	12,965	USD	(14,984)	State Street Bank & Trust Co.	4/1/2024	422	0.00%
USD	1,232,203,390	GBP	(966,585,653)	UBS AG	3/1/2024	354	0.00%
USD	39,486	CHF	(33,020)	State Street Bank & Trust Co.	4/1/2024	249	0.00%
JPY	3,000,008	USD	(21,114)	HSBC Bank	5/1/2024	173	0.00%
USD	701,924,652	EUR	(635,427,196)	BNP Paribas	3/1/2024	(86)	(0.00%)
USD	750,107	EUR	(678,263)	State Street Bank & Trust Co.	2/2/2024	(102)	(0.00%)
USD	944,898,571	EUR	(855,382,765)	UBS AG	3/1/2024	(116)	(0.00%)
USD	1,052,886,979	EUR	(953,140,795)	Toronto-Dominion Bank	3/1/2024	(129)	(0.00%)
USD	425,949	CHF	(357,431)	State Street Bank & Trust Co.	2/2/2024	(143)	(0.00%)
USD	5,466,361	GBP	(4,287,386)	State Street Bank & Trust Co.	2/2/2024	(179)	(0.00%)
USD	27,891	JPY	(3,999,969)	JPMorgan Chase Bank	5/1/2024	(491)	(0.00%)
JPY	151,560,208	USD	(1,075,880)	Toronto-Dominion Bank	5/1/2024	(493)	(0.00%)
USD	32,093	JPY	(4,600,039)	State Street Bank & Trust Co.	5/1/2024	(546)	(0.00%)
USD	126,013	JPY	(17,899,983)	BNP Paribas	5/1/2024	(995)	(0.00%)
JPY	470,999,924	USD	(3,343,485)	Toronto-Dominion Bank	5/1/2024	(1,533)	(0.00%)
USD	40,984	JPY	(6,000,056)	JPMorgan Chase Bank	5/1/2024	(1,589)	(0.00%)
USD	54,593	JPY	(7,999,994)	BNP Paribas	5/1/2024	(2,170)	(0.00%)
USD	175,371	CHF	(149,892)	State Street Bank & Trust Co.	4/1/2024	(2,741)	(0.00%)
USD	109,999	CHF	(95,858)	State Street Bank & Trust Co.	4/1/2024	(3,906)	(0.00%)
USD	103,592	CHF	(90,570)	State Street Bank & Trust Co.	4/1/2024	(4,029)	(0.00%)
USD	1,557,794	EUR	(1,414,017)	JPMorgan Chase Bank	3/1/2024	(4,200)	(0.00%)
USD	122,178	CHF	(106,372)	BNP Paribas	4/1/2024	(4,221)	(0.00%)
USD	179,769	JPY	(26,000,006)	JPMorgan Chase Bank	5/1/2024	(4,713)	(0.00%)
USD	2,130,961	EUR	(1,934,283)	JPMorgan Chase Bank	3/1/2024	(5,746)	(0.00%)
USD	273,732	EUR	(253,547)	Toronto-Dominion Bank	3/1/2024	(6,348)	(0.00%)
USD	488,510	CHF	(418,180)	State Street Bank & Trust Co.	4/1/2024	(8,399)	(0.00%)
USD	4,259,314	GBP	(3,349,426)	State Street Bank & Trust Co.	3/1/2024	(10,533)	(0.00%)
USD	962,971	EUR	(881,624)	BNP Paribas	3/1/2024	(10,915)	(0.00%)
USD	743,013	CHF	(635,065)	State Street Bank & Trust Co.	4/1/2024	(11,614)	(0.00%)
USD	348,418	JPY	(51,000,005)	State Street Bank & Trust Co.	5/1/2024	(13,450)	(0.00%)
USD	5,571,881	GBP	(4,381,598)	State Street Bank & Trust Co.	3/1/2024	(13,779)	(0.00%)
USD	631,915	EUR	(586,225)	JPMorgan Chase Bank	3/1/2024	(15,659)	(0.00%)
USD	4,474,317	GBP	(3,522,596)	State Street Bank & Trust Co.	3/1/2024	(16,287)	(0.00%)
USD	2,830,736	GBP	(2,234,426)	State Street Bank & Trust Co.	3/1/2024	(17,709)	(0.00%)
GBP	4,497,588	USD	(5,751,596)	BNP Paribas	3/1/2024	(18,073)	(0.00%)
CHF	2,413,310	USD	(2,885,875)	State Street Bank & Trust Co.	4/1/2024	(18,219)	(0.00%)
USD	4,144,277	EUR	(3,769,272)	JPMorgan Chase Bank	3/1/2024	(19,450)	(0.00%)
USD	950,748	EUR	(883,986)	JPMorgan Chase Bank	3/1/2024	(25,747)	(0.00%)
GBP	12,244,377	USD	(15,636,388)	Toronto-Dominion Bank	3/1/2024	(27,261)	(0.00%)
USD	262,301,532	CHF	(220,766,084)	UBS AG	4/1/2024	(27,428)	(0.00%)
USD	266,275,798	CHF	(224,111,025)	BNP Paribas	4/1/2024	(27,844)	(0.00%)
USD	266,275,798	CHF	(224,111,025)	Toronto-Dominion Bank	4/1/2024	(27,844)	(0.00%)
USD	2,241,043	EUR	(2,065,316)	BNP Paribas	3/1/2024	(40,409)	(0.00%)
USD	1,410,028	CHF	(1,221,723)	State Street Bank & Trust Co.	4/1/2024	(41,705)	(0.00%)
EUR	8,313,900	USD	(9,233,534)	Toronto-Dominion Bank	3/1/2024	(49,583)	(0.00%)
USD	164,060,026	JPY	(23,129,182,421)	Toronto-Dominion Bank	5/1/2024	(51,719)	(0.00%)
USD	1,180,170	JPY	(174,116,422)	UBS AG	5/1/2024	(55,263)	(0.00%)
USD	2,394,351	CHF	(2,069,679)	JPMorgan Chase Bank	4/1/2024	(64,980)	(0.00%)
USD	6,379,757	EUR	(5,840,343)	State Street Bank & Trust Co.	3/1/2024	(71,779)	(0.00%)
USD	237,064,731	JPY	(33,421,385,845)	JPMorgan Chase Bank	5/1/2024	(74,733)	(0.00%)
USD	2,018,026	CHF	(1,762,155)	State Street Bank & Trust Co.	4/1/2024	(75,884)	(0.00%)
GBP	37,077,215	USD	(47,343,673)	State Street Bank & Trust Co.	3/1/2024	(77,653)	(0.00%)
USD	5,780,476	EUR	(5,305,756)	BNP Paribas	3/1/2024	(80,528)	(0.00%)
USD	4,070,715	EUR	(3,762,436)	JPMorgan Chase Bank	3/1/2024	(85,461)	(0.00%)
USD	14,260,613	GBP	(11,261,345)	State Street Bank & Trust Co.	3/1/2024	(95,346)	(0.00%)
USD	4,995,524	EUR	(4,623,764)	Morgan Stanley	3/1/2024	(112,118)	(0.00%)
USD	5,836,402	EUR	(5,408,142)	JPMorgan Chase Bank	3/1/2024	(137,702)	(0.00%)
USD	12,313,686	GBP	(9,774,582)	BNP Paribas	3/1/2024	(146,948)	(0.00%)
USD	175,503,635	GBP	(137,800,139)	BNP Paribas	3/1/2024	(163,932)	(0.00%)
USD	11,648,388	CHF	(9,998,848)	State Street Bank & Trust Co.	4/1/2024	(232,909)	(0.00%)
USD	27,908,053	GBP	(22,079,442)	BNP Paribas	3/1/2024	(238,812)	(0.00%)
GBP	534,000,000	USD	(681,118,068)	UBS AG	2/2/2024	(252,680)	(0.00%)
USD	11,696,131	CHF	(10,134,604)	State Street Bank & Trust Co.	4/1/2024	(346,480)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	680,316,000	GBP	(534,000,000)	Royal Bank of Canada	3/1/2024	(427,004)	(0.00%)
USD	26,742,686	GBP	(21,346,052)	JPMorgan Chase Bank	3/1/2024	(469,253)	(0.00%)
USD	680,155,800	GBP	(534,000,000)	Morgan Stanley	3/1/2024	(587,204)	(0.00%)
USD	679,888,800	GBP	(534,000,000)	Royal Bank of Canada	3/1/2024	(854,204)	(0.00%)
USD	679,782,000	GBP	(534,000,000)	UBS AG	3/1/2024	(961,004)	(0.00%)
USD	679,621,800	GBP	(534,000,000)	Royal Bank of Canada	3/1/2024	(1,121,204)	(0.01%)
USD	679,621,800	GBP	(534,000,000)	Toronto-Dominion Bank	3/1/2024	(1,121,204)	(0.01%)
USD	679,194,600	GBP	(534,000,000)	Toronto-Dominion Bank	3/1/2024	(1,548,404)	(0.01%)
USD	678,714,000	GBP	(534,000,000)	UBS AG	3/1/2024	(2,029,004)	(0.01%)
USD	678,553,800	GBP	(534,000,000)	Royal Bank of Canada	3/1/2024	(2,189,204)	(0.01%)
						<b>167,725,808</b>	<b>0.81%</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>9,790,957</b>	<b>0.05%</b>
<b>Total Investments</b>						<b>20,483,906,740</b>	<b>98.67%</b>
						Fair Value	% of Total
						US Dollars (\$)	Net Assets
<b>Other Assets and Liabilities</b>						<b>275,139,002</b>	<b>1.33%</b>
<b>Net Assets</b>						<b>20,759,045,742</b>	<b>100.00%</b>
						US Dollars (\$)	% of Total
<b>Analysis of Total Assets</b>							<b>Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					14,922,283,641	70.34%
(b)	Transferable securities dealt in on another regulated market					4,966,556,830	23.41%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					608,478,319	2.87%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					517,399	0.00%
(e)	Total OTC Financial Derivative Instruments					198,760,935	0.94%
(f)	Other assets					517,707,740	2.44%
<b>Total Assets</b>						<b>21,214,304,864</b>	<b>100.00%</b>

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	20,497,318,790	18,393,887,030
Financial Derivative Instruments	3,17	199,278,334	243,836,538
Cash	3	185,823,900	149,694,710
Receivables:			
Interest and Dividends		153,520,620	107,165,114
Capital Shares Issued		49,740,474	25,212,166
Investments Sold		127,495,217	125,248,062
Margin Cash Due from Broker	3	1,110,922	2,317,431
Cash Collateral		—	1,000,000
Other Receivables		16,607	17,107
<b>Total Current Assets</b>		<b>21,214,304,864</b>	<b>19,048,378,158</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	23,715,758	25,308,487
Financial Derivative Instruments	3,17	188,974,626	277,346,781
Bank Overdraft		2,808	2,715
Unrealised Depreciation on Spot Currency Contracts		3,502,994	252,120
Payables and Other Liabilities:			
Investments Purchased		210,867,490	155,869,875
Income Distribution Payable		9,399,659	6,572,556
Capital Shares Redeemed		15,824,092	6,220,467
Margin Cash Due to Broker	3	583,126	—
Management Fees Payable	12	2,388,500	2,230,622
Other Payables		69	—
<b>Total Current Liabilities</b>		<b>455,259,122</b>	<b>473,803,623</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>20,759,045,742</b>	<b>18,574,574,535</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>CHF Hedged Acc</b>			
US (\$) Equivalent	490,699,480	468,532,029	580,724,862
Net Assets	412,997,217	433,485,833	529,127,458
Number of Shares Outstanding	3,514,987	3,782,954	3,902,681
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>117.50</b>	<b>114.59</b>	<b>135.58</b>
<b>CHF Hedged Dist<sup>2</sup></b>			
US (\$) Equivalent	52,639,139	53,511,711	31,962,471
Net Assets	44,303,731	49,509,035	29,122,605
Number of Shares Outstanding	552,425	617,740	302,023
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>80.20</b>	<b>80.15</b>	<b>96.43</b>
<b>Institutional Plus CHF Hedged Acc</b>			
US (\$) Equivalent	271,610,061	878,981,027	712,327,974
Net Assets	228,600,608	813,233,246	649,037,634
Number of Shares Outstanding	2,433,125	8,877,740	5,991,758
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>93.95</b>	<b>91.60</b>	<b>108.32</b>
<b>EUR Hedged Acc</b>			
US (\$) Equivalent	1,837,127,424	1,639,295,343	2,226,647,026
Net Assets	1,663,085,559	1,535,999,409	1,958,008,304
Number of Shares Outstanding	17,221,241	16,651,809	18,030,873
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>96.57</b>	<b>92.24</b>	<b>108.59</b>

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

## Net Asset Value Per Share (continued)

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Hedged Dist<sup>2</sup></b>			
US (\$) Equivalent	89,392,759	56,646,991	44,632,116
Net Assets	80,924,058	53,077,528	39,247,376
Number of Shares Outstanding	981,015	657,422	406,026
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>82.49</b>	<b>80.74</b>	<b>96.66</b>
<b>Institutional Plus EUR Hedged Acc</b>			
US (\$) Equivalent	842,553,031	770,617,499	1,713,084,493
Net Assets	762,733,037	722,059,041	1,506,405,651
Number of Shares Outstanding	7,341,257	7,279,682	12,906,123
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>103.90</b>	<b>99.19</b>	<b>116.72</b>
<b>GBP Hedged Acc</b>			
US (\$) Equivalent	10,552,399,735	9,694,894,247	12,049,942,436
Net Assets	8,277,690,575	8,059,601,367	8,896,557,899
Number of Shares Outstanding	55,703,200	57,574,404	54,620,137
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>148.60</b>	<b>139.99</b>	<b>162.88</b>
<b>GBP Hedged Dist</b>			
US (\$) Equivalent	1,100,132,380	965,271,025	1,214,698,884
Net Assets	862,984,313	802,453,278	896,820,795
Number of Shares Outstanding	7,158,030	6,896,039	6,510,784
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>120.56</b>	<b>116.36</b>	<b>137.74</b>
<b>Institutional Plus GBP Hedged Acc</b>			
US (\$) Equivalent	2,838,540,916	1,736,033,896	1,711,310,066
Net Assets	2,226,655,924	1,443,207,198	1,263,472,350
Number of Shares Outstanding	20,199,052	13,905,126	10,467,990
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>110.24</b>	<b>103.79</b>	<b>120.70</b>
<b>Institutional Plus GBP Hedged Dist</b>			
US (\$) Equivalent	196,009,115	309,304,474	524,914,890
Net Assets	153,756,761	257,132,332	387,548,383
Number of Shares Outstanding	1,648,554	2,856,091	3,636,422
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>93.27</b>	<b>90.03</b>	<b>106.57</b>
<b>Institutional Plus JPY Hedged Acc</b>			
US (\$) Equivalent	411,516,414	271,713,852	201,436,013
Net Assets	58,015,584,046	35,851,284,202	23,196,364,077
Number of Shares Outstanding	6,470,691	4,037,699	2,206,432
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>8,965.90</b>	<b>8,879.14</b>	<b>10,513.07</b>
<b>USD Hedged Acc</b>			
Net Assets	1,602,266,526	1,204,564,933	1,791,681,322
Number of Shares Outstanding	10,344,831	8,330,481	10,780,566
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>154.89</b>	<b>144.60</b>	<b>166.20</b>
<b>USD Hedged Dist<sup>2</sup></b>			
Net Assets	32,795,867	29,708,832	14,835,294
Number of Shares Outstanding	376,302	356,328	152,240
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>87.15</b>	<b>83.37</b>	<b>97.45</b>
<b>Investor USD Hedged</b>			
Net Assets	36,637,099	31,920,951	38,261,355
Number of Shares Outstanding	322,640	301,109	314,014
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>113.55</b>	<b>106.01</b>	<b>121.85</b>
<b>Institutional Plus USD Hedged Acc</b>			
Net Assets	399,045,985	460,950,746	529,343,140
Number of Shares Outstanding	3,490,662	4,321,234	4,319,652
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>114.32</b>	<b>106.67</b>	<b>122.54</b>
<b>Institutional Plus USD Hedged Dist</b>			
Net Assets	5,679,811	2,626,979	33,028,971
Number of Shares Outstanding	58,550	28,312	304,567
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>97.01</b>	<b>92.79</b>	<b>108.45</b>

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

2 The share class launched on 21 January 2021.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		520,426,526	357,719,306
Other Income		667,442	1,410,809
Net Gain/(Loss) on Financial Instruments		1,557,767,696	(5,514,599,261)
<b>Total Investment Income/(Loss)</b>		<b>2,078,861,664</b>	<b>(5,155,469,146)</b>
<b>Expenses</b>			
Management Fees	12	27,422,675	27,733,179
Transaction Fees and Commissions		14,362	25,677
Other Expenses		50	50
<b>Total Expenses</b>		<b>27,437,087</b>	<b>27,758,906</b>
<b>Finance Costs</b>			
Interest Expense		145,016	458,003
Distribution	6	34,720,588	25,192,220
<b>Total Finance Costs</b>		<b>34,865,604</b>	<b>25,650,223</b>
<b>Net Investment Income/(Loss)</b>		<b>2,016,558,973</b>	<b>(5,208,878,275)</b>
Taxation	5	(1,341,282)	(1,412,391)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>2,015,217,691</b>	<b>(5,210,290,666)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	2,015,217,691	(5,210,290,666)
<b>Capital Transactions</b>		
Subscriptions	6,154,903,699	6,241,720,183
Redemptions	(5,985,650,183)	(5,875,686,295)
Total Capital Transactions	169,253,516	366,033,888
Total Increase/(Decrease) for the Year	2,184,471,207	(4,844,256,778)
<b>Net Assets</b>		
Beginning of Year	18,574,574,535	23,418,831,313
<b>End of Year</b>	<b>20,759,045,742</b>	<b>18,574,574,535</b>

# Vanguard Global Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of 2023 but through less aggressive hikes than in parts of 2022.
- The fund's benchmark, which is hedged to the US dollar, returned 9.10% for the 12 months ended 31 December 2023.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Canada and Japan were also among the laggards. Other index heavyweights including Switzerland, Italy, Spain and the United Kingdom posted double-digit gains.
- There was little difference in performance by sector.
- From a credit-quality perspective, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts. By maturity, intermediate- and long-dated bonds outperformed.

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

### Benchmark: Bloomberg Global Aggregate Float Adjusted Corporate Index Hedged

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
CHF Hedged Acc	4.26%	—	-5.20%
Benchmark	4.24	—	-5.06
Tracking Difference*	0.02		
EUR Hedged Acc	6.49%	—	-4.27%
Benchmark	6.51	—	-4.12
Tracking Difference*	-0.02		
Institutional Plus EUR Hedged Acc	6.56%	0.33%	-0.17%
Benchmark	6.51	0.43	-0.03
Tracking Difference*	0.05		
GBP Hedged Acc	7.98%	1.16%	0.54%
Benchmark	8.02	1.46	0.77
Tracking Difference*	-0.04		
GBP Hedged Dist	7.97%	—	-3.30%
Benchmark	8.02	—	-3.03
Tracking Difference*	-0.05		
Institutional Plus GBP Hedged Acc	8.05%	1.23%	0.62%
Benchmark	8.02	1.46	0.77
Tracking Difference*	0.03		
Institutional Plus GBP Hedged Dist	8.04%	—	6.69%
Benchmark	8.02	—	7.01
Tracking Difference*	0.02		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
USD Hedged Acc	9.04%	2.32%	1.79%
Benchmark	9.10	2.52	1.94
Tracking Difference*	-0.06		

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

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

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

<sup>1</sup> Since-inception returns: CHF Hedged Acc, EUR Hedged Acc and GBP Hedged Dist, 21 January 2021; Institutional Plus EUR Hedged Acc, 7 February 2018; GBP Hedged Acc, Institutional Plus GBP Hedged Acc and USD Hedged Acc, 2 November 2017; Institutional Plus GBP Hedged Dist, 29 November 2022.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 3.38% 15/5/2033	20,435,000	19,733,812	US Treasury Note 3.38% 15/5/2033	20,435,000	19,725,596
US Treasury Note 3.50% 15/2/2033	17,317,000	17,054,488	US Treasury Note 3.50% 15/2/2033	17,317,000	16,999,547
US Treasury Note 3.88% 15/8/2033	12,117,000	11,571,965	US Treasury Bond 4.00%		
US Treasury Bond 4.00%			15/11/2052	11,180,500	11,576,281
15/11/2052	11,180,500	11,547,818	US Treasury Note 3.63% 31/5/2028	10,492,000	10,312,748
US Treasury Note 3.63% 31/5/2028	10,492,000	10,324,252	US Treasury Bond 3.63% 15/2/2053	10,119,000	9,652,160
US Treasury Bond 3.63% 15/2/2053	10,119,000	9,653,421	US Treasury Note 3.88%		
US Treasury Note 3.88%			31/12/2027	9,540,500	9,579,929
31/12/2027	9,540,500	9,578,108	US Treasury Note 4.13%		
US Treasury Note 4.00% 29/2/2028	8,871,200	8,820,000	15/11/2032	8,955,200	9,353,042
US Treasury Note 5.00% 31/8/2025	7,970,000	7,972,986	US Treasury Note 3.88% 15/8/2033	9,548,000	9,099,494
US Treasury Note 4.13%			US Treasury Note 4.00% 29/2/2028	8,871,200	8,804,737
15/11/2032	7,507,200	7,853,901	US Treasury Note 5.00% 31/8/2025	7,970,000	7,956,161
US Treasury Note 4.63%			US Treasury Note 3.75% 15/4/2026	7,606,000	7,561,035
15/11/2026	7,736,000	7,757,795	US Treasury Note 3.88% 15/1/2026	7,520,000	7,499,617
US Treasury Note 3.75% 15/4/2026	7,606,000	7,580,950	US Treasury Note 4.75% 31/7/2025	7,464,000	7,435,555
US Treasury Note 3.88% 15/1/2026	7,520,000	7,532,676	US Treasury Note 0.13% 15/2/2024	7,250,000	6,984,252
US Treasury Note 4.75% 31/7/2025	7,464,000	7,438,628	US Treasury Note 4.13% 15/6/2026	6,430,000	6,359,463
US Treasury Note 4.38%			US Treasury Note 4.63%		
30/11/2030	6,860,000	6,893,496	15/11/2026	6,147,000	6,172,692
US Treasury Note 3.75%			US Treasury Note 3.50% 31/1/2028	6,315,500	6,159,906
31/12/2030	6,900,000	6,852,563	US Treasury Note 4.00% 30/6/2028	6,144,000	6,120,293
US Treasury Note 4.13% 15/6/2026	6,430,000	6,375,403	US Treasury Note 4.63%		
US Treasury Note 3.50% 31/1/2028	6,315,500	6,171,603	15/10/2026	5,882,000	5,857,152
US Treasury Note 4.00% 30/6/2028	6,144,000	6,124,755	US Treasury Note 4.00% 15/2/2026	5,700,000	5,665,173
US Treasury Note 4.63%					
15/10/2026	5,882,000	5,843,472			

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.46% (31 December 2022: 98.38%)</b>					
<b>Fixed Income 98.46% (31 December 2022: 98.38%)</b>					
<b>Australia 2.16% (31 December 2022: 2.08%)</b>					
AGI Finance Pty Ltd.	AUD700,000	2.12%	24/6/2027	433,533	0.01%
AGI Finance Pty Ltd.	AUD500,000	1.82%	23/11/2028	291,809	0.01%
Amcor Finance USA, Inc.	\$190,000	3.63%	28/4/2026	183,654	0.00%
Amcor UK Finance plc	€200,000	1.13%	23/6/2027	205,762	0.00%
APA Infrastructure Ltd.	\$345,000	4.20%	23/3/2025	339,821	0.01%
APA Infrastructure Ltd.	€100,000	2.00%	22/3/2027	105,521	0.00%
APA Infrastructure Ltd.	\$380,000	4.25%	15/7/2027	368,948	0.01%
APA Infrastructure Ltd.	€500,000	0.75%	15/3/2029	480,620	0.01%
APA Infrastructure Ltd.	£100,000	3.50%	22/3/2030	116,376	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	15/7/2030	99,514	0.00%
APA Infrastructure Ltd.	£100,000	3.13%	18/7/2031	111,273	0.00%
APA Infrastructure Ltd.	€400,000	1.25%	15/3/2033	356,541	0.01%
APA Infrastructure Ltd.	\$70,000	5.00%	23/3/2035	66,324	0.00%
APA Infrastructure Ltd.	€200,000	2.50%	15/3/2036	188,563	0.00%
Argentum Netherlands BV for Swiss Re Ltd. ^	\$200,000	5.63%	15/8/2052	195,082	0.00%
Aurizon Finance Pty Ltd.	AUD400,000	3.00%	9/3/2028	245,600	0.01%
Aurizon Network Pty Ltd.	AUD800,000	2.90%	2/9/2030	443,565	0.01%
Ausgrid Finance Pty Ltd.	€100,000	1.25%	30/7/2025	106,554	0.00%
Ausgrid Finance Pty Ltd.	AUD200,000	1.81%	5/2/2027	123,781	0.00%
Ausgrid Finance Pty Ltd.	\$275,000	4.35%	1/8/2028	265,498	0.01%
Ausgrid Finance Pty Ltd.	€242,000	0.88%	7/10/2031	217,913	0.01%
AusNet Services Holdings Pty Ltd.	€500,000	1.50%	26/2/2027	519,626	0.01%
AusNet Services Holdings Pty Ltd.	AUD80,000	4.40%	16/8/2027	53,471	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	4.30%	30/3/2028	132,297	0.00%
AusNet Services Holdings Pty Ltd.	AUD60,000	4.20%	21/8/2028	39,337	0.00%
AusNet Services Holdings Pty Ltd.	AUD250,000	2.60%	31/7/2029	147,195	0.00%
AusNet Services Holdings Pty Ltd.	€100,000	0.63%	25/8/2030	93,087	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	6.13%	31/5/2033	140,753	0.00%
Australia & New Zealand Banking Group Ltd.	\$200,000	4.50%	19/3/2024	199,395	0.00%
Australia & New Zealand Banking Group Ltd.	\$500,000	4.83%	3/2/2025	499,734	0.01%
Australia & New Zealand Banking Group Ltd.	\$325,000	5.38%	3/7/2025	327,923	0.01%
Australia & New Zealand Banking Group Ltd.	\$1,250,000	5.67%	3/10/2025	1,270,027	0.03%
Australia & New Zealand Banking Group Ltd.	\$450,000	5.09%	8/12/2025	452,627	0.01%
Australia & New Zealand Banking Group Ltd.	€700,000	3.65%	20/1/2026	779,011	0.02%
Australia & New Zealand Banking Group Ltd.	\$634,000	4.40%	19/5/2026	618,491	0.01%
Australia & New Zealand Banking Group Ltd.	AUD1,200,000	5.35%	4/11/2027	841,665	0.02%
Australia & New Zealand Banking Group Ltd.	AUD2,000,000	4.95%	11/9/2028	1,384,761	0.03%
Australia & New Zealand Banking Group Ltd. ^	\$400,000	2.95%	22/7/2030	380,458	0.01%
Australia & New Zealand Banking Group Ltd. ^	€355,000	0.67%	5/5/2031	359,314	0.01%
Australia & New Zealand Banking Group Ltd. ^	£265,000	1.81%	16/9/2031	303,486	0.01%
Australia & New Zealand Banking Group Ltd. ^	¥200,000,000	1.50%	1/9/2032	1,451,095	0.03%
Australia & New Zealand Banking Group Ltd.	\$500,000	6.74%	8/12/2032	535,272	0.01%
Australia & New Zealand Banking Group Ltd. ^	€300,000	5.10%	3/2/2033	340,586	0.01%
Australia & New Zealand Banking Group Ltd. ^	\$500,000	2.57%	25/11/2035	404,020	0.01%
Australia & New Zealand Banking Group Ltd. ^	AUD200,000	6.74%	10/2/2038	144,013	0.00%
Australia Pacific Airports Melbourne Pty Ltd.	AUD600,000	3.76%	25/11/2031	362,158	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	€500,000	4.38%	24/5/2033	584,211	0.01%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	139,906	0.00%
BHP Billiton Finance Ltd.	€300,000	3.25%	24/9/2027	334,525	0.01%
BHP Billiton Finance Ltd.	€300,000	1.50%	29/4/2030	296,860	0.01%
BHP Billiton Finance Ltd.	£200,000	4.30%	25/9/2042	234,947	0.01%
BHP Billiton Finance USA Ltd.	\$325,000	4.88%	27/2/2026	326,766	0.01%
BHP Billiton Finance USA Ltd.	\$1,200,000	6.42%	1/3/2026	1,240,643	0.03%
BHP Billiton Finance USA Ltd.	\$325,000	4.75%	28/2/2028	328,337	0.01%
BHP Billiton Finance USA Ltd.	\$200,000	5.10%	8/9/2028	205,550	0.00%
BHP Billiton Finance USA Ltd.	\$350,000	5.25%	8/9/2030	362,453	0.01%
BHP Billiton Finance USA Ltd.	\$200,000	4.90%	28/2/2033	204,633	0.00%
BHP Billiton Finance USA Ltd.	\$475,000	5.25%	8/9/2033	493,130	0.01%
BHP Billiton Finance USA Ltd.	\$175,000	4.13%	24/2/2042	158,831	0.00%
BHP Billiton Finance USA Ltd.	\$1,260,000	5.00%	30/9/2043	1,273,166	0.03%
BHP Billiton Finance USA Ltd.	\$350,000	5.50%	8/9/2053	382,503	0.01%
CIMIC Finance Ltd.	€200,000	1.50%	28/5/2029	191,788	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coles Group Treasury Pty Ltd.	AUD200,000	2.10%	27/8/2030	112,606	0.00%
Coles Group Treasury Pty Ltd.	AUD400,000	5.80%	15/7/2031	283,215	0.01%
Commonwealth Bank of Australia	\$300,000	5.08%	10/1/2025	300,425	0.01%
Commonwealth Bank of Australia	AUD500,000	4.20%	18/8/2025	339,507	0.01%
Commonwealth Bank of Australia	\$1,450,000	5.50%	12/9/2025	1,468,952	0.03%
Commonwealth Bank of Australia	\$200,000	4.50%	9/12/2025	196,920	0.00%
Commonwealth Bank of Australia	AUD800,000	4.75%	13/1/2026	548,386	0.01%
Commonwealth Bank of Australia	\$300,000	5.32%	13/3/2026	304,118	0.01%
Commonwealth Bank of Australia	\$1,250,000	1.13%	15/6/2026	1,147,803	0.03%
Commonwealth Bank of Australia	AUD500,000	2.40%	14/1/2027	320,520	0.01%
Commonwealth Bank of Australia	\$675,000	2.55%	14/3/2027	632,228	0.01%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	169,663	0.00%
Commonwealth Bank of Australia	\$515,000	3.15%	19/9/2027	488,653	0.01%
Commonwealth Bank of Australia	AUD400,000	5.00%	13/1/2028	277,233	0.01%
Commonwealth Bank of Australia	AUD400,000	4.90%	17/8/2028	276,333	0.01%
Commonwealth Bank of Australia	\$325,000	2.69%	11/3/2031	268,054	0.01%
Commonwealth Bank of Australia	\$300,000	1.88%	15/9/2031	244,776	0.01%
Commonwealth Bank of Australia	\$525,000	3.78%	14/3/2032	460,850	0.01%
Commonwealth Bank of Australia <sup>^</sup>	AUD300,000	6.45%	25/10/2033	212,952	0.01%
Commonwealth Bank of Australia <sup>^</sup>	\$400,000	3.61%	12/9/2034	357,018	0.01%
Commonwealth Bank of Australia <sup>^</sup>	AUD400,000	6.70%	15/3/2038	287,433	0.01%
Commonwealth Bank of Australia	\$700,000	3.74%	12/9/2039	549,520	0.01%
Commonwealth Bank of Australia	\$525,000	3.31%	11/3/2041	379,556	0.01%
Commonwealth Bank of Australia	\$500,000	3.90%	12/7/2047	429,620	0.01%
Commonwealth Bank of Australia	\$425,000	4.32%	10/1/2048	338,921	0.01%
Computershare US, Inc.	€200,000	1.13%	7/10/2031	171,519	0.00%
CSL Finance plc	\$500,000	3.85%	27/4/2027	486,674	0.01%
CSL Finance plc	\$375,000	4.25%	27/4/2032	364,945	0.01%
CSL Finance plc	\$325,000	4.75%	27/4/2052	310,429	0.01%
CSL Finance plc	\$200,000	4.95%	27/4/2062	188,055	0.00%
DBNGP Finance Co. Pty Ltd.	AUD100,000	4.23%	28/5/2025	67,299	0.00%
ElectraNet Pty Ltd.	AUD200,000	2.47%	15/12/2028	119,464	0.00%
GAIF Bond Issuer Pty Ltd.	\$320,000	3.40%	30/9/2026	306,267	0.01%
GAIF Bond Issuer Pty Ltd.	AUD920,000	1.90%	14/12/2028	536,009	0.01%
Glencore Capital Finance DAC	€300,000	1.13%	10/3/2028	305,230	0.01%
Glencore Capital Finance DAC	€800,000	0.75%	1/3/2029	773,818	0.02%
Glencore Finance Europe Ltd.	£300,000	3.13%	26/3/2026	367,474	0.01%
Glencore Finance Europe Ltd.	€500,000	3.75%	1/4/2026	555,993	0.01%
Glencore Finance Europe Ltd.	€300,000	1.50%	15/10/2026	315,579	0.01%
Glencore Funding LLC	\$300,000	1.63%	1/9/2025	283,568	0.01%
Glencore Funding LLC	\$450,000	4.00%	27/3/2027	437,115	0.01%
Glencore Funding LLC	\$575,000	3.88%	27/10/2027	553,122	0.01%
Glencore Funding LLC	\$900,000	2.50%	1/9/2030	770,536	0.02%
Glencore Funding LLC	\$250,000	6.38%	6/10/2030	268,718	0.01%
Glencore Funding LLC	\$400,000	6.50%	6/10/2033	436,515	0.01%
Glencore Funding LLC	\$95,000	3.88%	27/4/2051	73,428	0.00%
Goodman US Finance Four LLC	\$200,000	4.50%	15/10/2037	170,954	0.00%
Lonsdale Finance Pty Ltd.	AUD200,000	2.45%	20/11/2026	127,518	0.00%
Macquarie Bank Ltd.	\$400,000	3.23%	21/3/2025	391,302	0.01%
Macquarie Bank Ltd.	\$400,000	4.88%	10/6/2025	394,726	0.01%
Macquarie Bank Ltd.	£200,000	1.13%	15/12/2025	239,542	0.01%
Macquarie Bank Ltd.	\$325,000	3.90%	15/1/2026	318,309	0.01%
Macquarie Bank Ltd.	\$225,000	5.21%	15/6/2026	226,143	0.01%
Macquarie Bank Ltd.	\$350,000	5.39%	7/12/2026	354,545	0.01%
Macquarie Bank Ltd.	\$400,000	6.80%	18/1/2033	424,696	0.01%
Macquarie Bank Ltd. <sup>^</sup>	\$600,000	3.05%	3/3/2036	485,799	0.01%
Macquarie Group Ltd. <sup>^</sup>	\$300,000	5.11%	9/8/2026	298,923	0.01%
Macquarie Group Ltd. <sup>^</sup>	\$1,000,000	1.34%	12/1/2027	918,619	0.02%
Macquarie Group Ltd.	€100,000	0.63%	3/2/2027	101,388	0.00%
Macquarie Group Ltd. <sup>^</sup>	\$235,000	1.63%	23/9/2027	211,470	0.01%
Macquarie Group Ltd.	€1,000,000	0.35%	3/3/2028	977,140	0.02%
Macquarie Group Ltd. <sup>^</sup>	\$200,000	4.10%	21/6/2028	192,033	0.00%
Macquarie Group Ltd. <sup>^</sup>	\$100,000	3.76%	28/11/2028	93,657	0.00%
Macquarie Group Ltd.	€500,000	0.94%	19/1/2029	485,229	0.01%
Macquarie Group Ltd. <sup>^</sup>	\$500,000	4.65%	27/3/2029	483,827	0.01%
Macquarie Group Ltd. <sup>^</sup>	CAD200,000	2.72%	21/8/2029	135,911	0.00%
Macquarie Group Ltd. <sup>^</sup>	\$325,000	5.03%	15/1/2030	321,318	0.01%
Macquarie Group Ltd.	€300,000	4.75%	23/1/2030	348,488	0.01%
Macquarie Group Ltd.	€500,000	0.95%	21/5/2031	458,107	0.01%
Macquarie Group Ltd.	£300,000	2.13%	1/10/2031	316,585	0.01%
Macquarie Group Ltd. <sup>^</sup>	\$200,000	2.69%	23/6/2032	164,643	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Macquarie Group Ltd.^	\$400,000	2.87%	14/1/2033	328,834	0.01%
Macquarie Group Ltd.^	\$500,000	5.49%	9/11/2033	507,028	0.01%
Macquarie Group Ltd.^	\$225,000	5.89%	15/6/2034	231,170	0.01%
Macquarie Group Ltd.^	\$350,000	6.26%	7/12/2034	365,909	0.01%
National Australia Bank Ltd.	\$1,500,000	1.39%	12/1/2025	1,447,935	0.03%
National Australia Bank Ltd.	\$300,000	5.20%	13/5/2025	301,501	0.01%
National Australia Bank Ltd.	CHF100,000	0.30%	31/10/2025	116,122	0.00%
National Australia Bank Ltd.	AUD1,800,000	4.65%	25/11/2025	1,230,969	0.03%
National Australia Bank Ltd.	\$325,000	4.97%	12/1/2026	327,015	0.01%
National Australia Bank Ltd.	\$567,000	3.38%	14/1/2026	552,560	0.01%
National Australia Bank Ltd.	€150,000	1.25%	18/5/2026	159,852	0.00%
National Australia Bank Ltd.	\$100,000	3.50%	10/1/2027	96,695	0.00%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	162,292	0.00%
National Australia Bank Ltd.	\$250,000	3.91%	9/6/2027	244,414	0.01%
National Australia Bank Ltd.	AUD900,000	4.95%	25/11/2027	622,448	0.01%
National Australia Bank Ltd.	\$1,325,000	4.94%	12/1/2028	1,339,106	0.03%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	135,408	0.00%
National Australia Bank Ltd.	€600,000	2.13%	24/5/2028	640,009	0.01%
National Australia Bank Ltd.	\$550,000	4.90%	13/6/2028	555,468	0.01%
National Australia Bank Ltd.	€300,000	1.38%	30/8/2028	306,393	0.01%
National Australia Bank Ltd.^	CAD350,000	3.52%	12/6/2030	256,266	0.01%
National Australia Bank Ltd.	\$800,000	2.33%	21/8/2030	652,424	0.01%
National Australia Bank Ltd.	\$400,000	2.99%	21/5/2031	334,661	0.01%
National Australia Bank Ltd.^	£300,000	1.70%	15/9/2031	341,119	0.01%
National Australia Bank Ltd.^	AUD500,000	6.32%	3/8/2032	350,929	0.01%
National Australia Bank Ltd.	\$450,000	6.43%	12/1/2033	474,462	0.01%
National Australia Bank Ltd.^	\$500,000	3.93%	2/8/2034	453,283	0.01%
National Australia Bank Ltd.^	\$525,000	3.35%	12/1/2037	434,885	0.01%
National Australia Bank Ltd.	\$250,000	2.65%	14/1/2041	163,257	0.00%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	205,954	0.01%
Network Finance Co. Pty Ltd.	AUD200,000	2.58%	3/10/2028	121,199	0.00%
Network Finance Co. Pty Ltd.	AUD200,000	6.06%	19/6/2030	141,424	0.00%
Newcastle Coal Infrastructure Group Pty Ltd.	\$199,351	4.70%	12/5/2031	173,988	0.00%
Newcrest Finance Pty Ltd.	\$300,000	3.25%	13/5/2030	269,977	0.01%
Newcrest Finance Pty Ltd.	\$315,000	5.75%	15/11/2041	326,557	0.01%
Northern Star Resources Ltd.	\$190,000	6.13%	11/4/2033	190,859	0.00%
NSW Electricity Networks Finance Pty Ltd.	AUD600,000	2.73%	23/4/2029	358,369	0.01%
NSW Electricity Networks Finance Pty Ltd.	AUD200,000	2.54%	23/9/2030	112,802	0.00%
Origin Energy Finance Ltd.	€100,000	1.00%	17/9/2029	96,206	0.00%
Pacific National Finance Pty Ltd.	AUD300,000	3.80%	8/9/2031	165,038	0.00%
Qantas Airways Ltd.	AUD300,000	3.15%	27/9/2028	185,131	0.00%
Qantas Airways Ltd.	AUD500,000	5.25%	9/9/2030	331,168	0.01%
QBE Insurance Group Ltd.^	\$200,000	5.88%	Perpetual	195,318	0.00%
QBE Insurance Group Ltd.^	\$200,000	5.25%	Perpetual	191,296	0.00%
QBE Insurance Group Ltd.^	\$525,000	6.75%	2/12/2044	523,224	0.01%
QBE Insurance Group Ltd.^	\$200,000	5.88%	17/6/2046	195,644	0.00%
Rio Tinto Finance plc	£200,000	4.00%	11/12/2029	251,010	0.01%
Rio Tinto Finance USA Ltd.	\$100,000	7.13%	15/7/2028	110,253	0.00%
Rio Tinto Finance USA Ltd.	\$410,000	5.20%	2/11/2040	422,604	0.01%
Rio Tinto Finance USA Ltd.	\$300,000	2.75%	2/11/2051	205,302	0.00%
Rio Tinto Finance USA plc	\$400,000	5.00%	9/3/2033	414,975	0.01%
Rio Tinto Finance USA plc	\$400,000	4.75%	22/3/2042	388,027	0.01%
Rio Tinto Finance USA plc	\$325,000	4.13%	21/8/2042	294,039	0.01%
Rio Tinto Finance USA plc	\$425,000	5.13%	9/3/2053	441,899	0.01%
Santos Finance Ltd.	\$200,000	4.13%	14/9/2027	190,365	0.00%
Santos Finance Ltd.	\$200,000	5.25%	13/3/2029	196,146	0.00%
Santos Finance Ltd.	\$430,000	3.65%	29/4/2031	374,096	0.01%
Santos Finance Ltd.	\$380,000	6.88%	19/9/2033	403,667	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	\$100,000	3.25%	28/10/2025	96,369	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$875,000	3.63%	28/1/2026	848,291	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	\$380,000	3.75%	23/3/2027	364,675	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€200,000	1.75%	11/4/2028	201,338	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.45%	28/3/2029	97,319	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$250,000	4.38%	28/5/2030	237,404	0.01%
Scentre Group Trust 2^	\$430,000	4.75%	24/9/2080	403,561	0.01%
Scentre Group Trust 2^	\$420,000	5.13%	24/9/2080	374,301	0.01%
South32 Treasury Ltd.	\$250,000	4.35%	14/4/2032	225,942	0.01%
Stockland Trust	€100,000	1.63%	27/4/2026	104,901	0.00%
Sydney Airport Finance Co. Pty Ltd.	\$300,000	3.38%	30/4/2025	292,619	0.01%
Sydney Airport Finance Co. Pty Ltd.	\$425,000	3.63%	28/4/2026	411,079	0.01%
Sydney Airport Finance Co. Pty Ltd.	€200,000	1.75%	26/4/2028	207,847	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Telstra Group Ltd.	\$200,000	3.13%	7/4/2025	195,384	0.00%
Telstra Group Ltd.	€100,000	1.13%	14/4/2026	105,901	0.00%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	138,543	0.00%
Telstra Group Ltd.	€500,000	1.38%	26/3/2029	510,300	0.01%
Telstra Group Ltd.	€100,000	1.00%	23/4/2030	98,404	0.00%
Telstra Group Ltd.	€600,000	3.75%	4/5/2031	694,887	0.02%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	136,201	0.00%
Toyota Finance Australia Ltd.	€304,000	0.06%	13/1/2025	324,074	0.01%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	135,789	0.00%
Toyota Finance Australia Ltd.	€300,000	3.92%	28/6/2027	376,337	0.01%
Transurban Finance Co. Pty Ltd.	€500,000	2.00%	28/8/2025	539,637	0.01%
Transurban Finance Co. Pty Ltd.	€100,000	1.75%	29/3/2028	104,067	0.00%
Transurban Finance Co. Pty Ltd.	CAD150,000	4.56%	14/11/2028	112,746	0.00%
Transurban Finance Co. Pty Ltd.	€300,000	1.45%	16/5/2029	301,876	0.01%
Transurban Finance Co. Pty Ltd.	€400,000	3.00%	8/4/2030	432,316	0.01%
Transurban Finance Co. Pty Ltd.	\$525,000	2.45%	16/3/2031	437,270	0.01%
Transurban Queensland Finance Pty Ltd.	AUD200,000	3.25%	5/8/2031	116,416	0.00%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	273,680	0.01%
Vicinity Centres Trust	€100,000	1.13%	7/11/2029	93,642	0.00%
Victoria Power Networks Finance Pty Ltd.	AUD700,000	1.60%	21/4/2026	444,604	0.01%
Wesfarmers Ltd.	AUD300,000	1.94%	23/6/2028	182,396	0.00%
Wesfarmers Ltd.	AUD200,000	2.55%	23/6/2031	113,587	0.00%
Wesfarmers Ltd.	€317,000	0.95%	21/10/2033	281,714	0.01%
WestConnex Finance Co. Pty Ltd.	AUD200,000	6.15%	9/10/2030	142,275	0.00%
Westpac Banking Corp.	\$200,000	3.74%	26/8/2025	196,777	0.00%
Westpac Banking Corp.	\$350,000	5.51%	17/11/2025	355,821	0.01%
Westpac Banking Corp.	€1,000,000	3.70%	16/1/2026	1,114,335	0.02%
Westpac Banking Corp.	AUD2,600,000	4.60%	16/2/2026	1,776,434	0.04%
Westpac Banking Corp.	\$500,000	2.85%	13/5/2026	480,312	0.01%
Westpac Banking Corp.	\$575,000	1.15%	3/6/2026	529,619	0.01%
Westpac Banking Corp.	\$500,000	2.70%	19/8/2026	477,513	0.01%
Westpac Banking Corp.	AUD600,000	2.40%	25/1/2027	384,370	0.01%
Westpac Banking Corp.	\$200,000	3.35%	8/3/2027	192,787	0.00%
Westpac Banking Corp.	€100,000	0.88%	17/4/2027	102,506	0.00%
Westpac Banking Corp.	\$800,000	4.04%	26/8/2027	790,187	0.02%
Westpac Banking Corp.	\$500,000	5.46%	18/11/2027	516,457	0.01%
Westpac Banking Corp.	\$100,000	3.40%	25/1/2028	95,688	0.00%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	137,543	0.00%
Westpac Banking Corp.	€600,000	1.45%	17/7/2028	618,005	0.01%
Westpac Banking Corp.	AUD900,000	5.00%	19/9/2028	624,242	0.01%
Westpac Banking Corp.	\$350,000	5.54%	17/11/2028	363,446	0.01%
Westpac Banking Corp.	\$600,000	1.95%	20/11/2028	530,867	0.01%
Westpac Banking Corp.	\$850,000	2.65%	16/1/2030	761,578	0.02%
Westpac Banking Corp. ^	\$1,106,000	2.89%	4/2/2030	1,065,820	0.02%
Westpac Banking Corp. ^	€250,000	0.77%	13/5/2031	253,142	0.01%
Westpac Banking Corp. ^	\$200,000	4.32%	23/11/2031	192,366	0.00%
Westpac Banking Corp. ^	\$300,000	5.41%	10/8/2033	297,517	0.01%
Westpac Banking Corp.	\$725,000	6.82%	17/11/2033	787,294	0.02%
Westpac Banking Corp. ^	\$400,000	4.11%	24/7/2034	366,656	0.01%
Westpac Banking Corp. ^	\$450,000	2.67%	15/11/2035	366,026	0.01%
Westpac Banking Corp. ^	\$250,000	3.02%	18/11/2036	202,966	0.00%
Westpac Banking Corp. ^	AUD400,000	7.20%	15/11/2038	295,123	0.01%
Westpac Banking Corp.	\$300,000	4.42%	24/7/2039	261,638	0.01%
Westpac Banking Corp.	\$350,000	2.96%	16/11/2040	241,399	0.01%
Westpac Banking Corp.	\$650,000	3.13%	18/11/2041	453,544	0.01%
Woodside Finance Ltd.	\$250,000	3.65%	5/3/2025	244,670	0.01%
Woodside Finance Ltd.	\$455,000	3.70%	15/9/2026	437,339	0.01%
Woodside Finance Ltd.	\$250,000	3.70%	15/3/2028	234,305	0.01%
Woodside Finance Ltd.	\$525,000	4.50%	4/3/2029	504,631	0.01%
Woolworths Group Ltd.	AUD200,000	1.85%	20/5/2025	131,449	0.00%
Woolworths Group Ltd.	AUD200,000	1.85%	15/11/2027	123,708	0.00%
Woolworths Group Ltd.	€211,000	0.38%	15/11/2028	200,390	0.00%
Woolworths Group Ltd.	AUD200,000	2.80%	20/5/2030	119,137	0.00%
Woolworths Group Ltd.	AUD500,000	5.76%	18/4/2031	352,994	0.01%
Woolworths Group Ltd.	AUD200,000	2.75%	15/11/2031	113,848	0.00%
WSO Finance Pty Ltd.	AUD300,000	4.50%	31/3/2027	202,858	0.00%
				<b>98,476,144</b>	<b>2.16%</b>
<b>Austria 0.26% (31 December 2022: 0.30%)</b>					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€200,000	0.38%	3/9/2027	198,753	0.00%
Borealis AG	€100,000	1.75%	10/12/2025	106,833	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CA Immobilien Anlagen AG	€200,000	1.00%	27/10/2025	202,135	0.00%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	98,309	0.00%
Erste Group Bank AG	€700,000	1.50%	7/4/2026	744,120	0.02%
Erste Group Bank AG <sup>^</sup>	€300,000	0.10%	16/11/2028	292,577	0.01%
Erste Group Bank AG	€300,000	0.25%	14/9/2029	279,378	0.01%
Erste Group Bank AG <sup>^</sup>	€600,000	4.00%	16/1/2031	685,913	0.02%
Erste Group Bank AG <sup>^</sup>	€300,000	1.63%	8/9/2031	309,211	0.01%
JAB Holdings BV	€500,000	1.63%	30/4/2025	538,786	0.01%
JAB Holdings BV	€800,000	1.75%	25/6/2026	852,044	0.02%
JAB Holdings BV	€600,000	2.50%	17/4/2027	647,790	0.01%
JAB Holdings BV	€200,000	1.00%	20/12/2027	202,954	0.00%
JAB Holdings BV	€200,000	2.50%	25/6/2029	212,366	0.01%
JAB Holdings BV	€500,000	2.25%	19/12/2039	429,952	0.01%
OMV AG <sup>^</sup>	€700,000	2.50%	Perpetual	728,151	0.02%
OMV AG <sup>^</sup>	€100,000	2.88%	Perpetual	97,791	0.00%
OMV AG	€200,000	0.00%	3/7/2025	210,385	0.00%
OMV AG	€800,000	1.00%	14/12/2026	840,294	0.02%
OMV AG	€300,000	0.75%	16/6/2030	288,048	0.01%
OMV AG	€200,000	2.38%	9/4/2032	211,291	0.00%
OMV AG	€400,000	1.00%	3/7/2034	353,188	0.01%
Raiffeisen Bank International AG	€300,000	0.25%	22/1/2025	318,681	0.01%
Raiffeisen Bank International AG	€1,000,000	0.38%	25/9/2026	1,010,114	0.02%
Raiffeisen Bank International AG <sup>^</sup>	€500,000	4.75%	26/1/2027	558,451	0.01%
Raiffeisen Bank International AG <sup>^</sup>	€200,000	6.00%	15/9/2028	230,487	0.01%
Raiffeisen Bank International AG <sup>^</sup>	€200,000	2.88%	18/6/2032	197,973	0.00%
Raiffeisen Bank International AG <sup>^</sup>	€400,000	7.38%	20/12/2032	465,023	0.01%
UNIQA Insurance Group AG	€200,000	1.38%	9/7/2030	191,418	0.00%
Vienna Insurance Group AG Wiener Versicherung Gruppe	€100,000	1.00%	26/3/2036	88,358	0.00%
Vienna Insurance Group AG Wiener Versicherung Gruppe <sup>^</sup>	€200,000	4.88%	15/6/2042	221,627	0.01%
Volksbank Wien AG	€200,000	0.88%	23/3/2026	205,386	0.00%
				<b>12,017,787</b>	<b>0.26%</b>
<b>Belgium 0.90% (31 December 2022: 0.98%)</b>					
Aedifica SA	€100,000	0.75%	9/9/2031	87,872	0.00%
AG Insurance SA <sup>^</sup>	€200,000	3.50%	30/6/2047	212,048	0.00%
Ageas SA <sup>^</sup>	€200,000	3.25%	2/7/2049	206,229	0.00%
Aliaxis Finance SA	€300,000	0.88%	8/11/2028	280,785	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$423,000	3.65%	1/2/2026	415,184	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$2,000,000	4.70%	1/2/2036	1,996,078	0.04%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$3,965,000	4.90%	1/2/2046	3,911,923	0.09%
Anheuser-Busch InBev Finance, Inc.	\$150,000	4.70%	1/2/2036	149,952	0.00%
Anheuser-Busch InBev Finance, Inc.	\$625,000	4.63%	1/2/2044	595,403	0.01%
Anheuser-Busch InBev Finance, Inc.	\$450,000	4.90%	1/2/2046	438,705	0.01%
Anheuser-Busch InBev Finance, Inc.	CAD226,000	4.32%	15/5/2047	162,930	0.00%
Anheuser-Busch InBev SA	€500,000	2.70%	31/3/2026	546,457	0.01%
Anheuser-Busch InBev SA	€700,000	1.15%	22/1/2027	734,478	0.02%
Anheuser-Busch InBev SA	€300,000	1.13%	1/7/2027	312,883	0.01%
Anheuser-Busch InBev SA	€800,000	2.13%	2/12/2027	860,649	0.02%
Anheuser-Busch InBev SA	€600,000	2.00%	17/3/2028	643,936	0.01%
Anheuser-Busch InBev SA	€200,000	1.65%	28/3/2031	202,660	0.00%
Anheuser-Busch InBev SA	€300,000	2.88%	2/4/2032	327,863	0.01%
Anheuser-Busch InBev SA	€700,000	3.25%	24/1/2033	789,814	0.02%
Anheuser-Busch InBev SA	€200,000	2.00%	23/1/2035	197,868	0.00%
Anheuser-Busch InBev SA	€900,000	2.75%	17/3/2036	947,517	0.02%
Anheuser-Busch InBev SA	€800,000	3.70%	2/4/2040	902,989	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$2,075,000	4.00%	13/4/2028	2,050,864	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$1,775,000	4.75%	23/1/2029	1,804,720	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$625,000	3.50%	1/6/2030	595,690	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$775,000	5.88%	15/6/2035	846,733	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.38%	15/4/2038	379,976	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$625,000	8.20%	15/1/2039	834,877	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$1,150,000	5.45%	23/1/2039	1,213,347	0.03%
Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.35%	1/6/2040	374,301	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.95%	15/1/2042	400,852	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$276,000	4.60%	15/4/2048	261,851	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$925,000	4.44%	6/10/2048	853,955	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$1,535,000	5.55%	23/1/2049	1,655,511	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$1,175,000	5.80%	23/1/2059	1,317,992	0.03%
Argenta Spaarbank NV <sup>^</sup>	€300,000	5.38%	29/11/2027	342,708	0.01%
Argenta Spaarbank NV <sup>^</sup>	€300,000	1.38%	8/2/2029	294,411	0.01%
Cofinimmo SA	€500,000	1.00%	24/1/2028	500,118	0.01%
Crelan SA	€200,000	5.38%	31/10/2025	227,024	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Crelan SA <sup>^</sup>	€200,000	6.00%	28/2/2030	233,777	0.01%
Elia Transmission Belgium SA	€500,000	1.38%	14/1/2026	531,024	0.01%
Elia Transmission Belgium SA	€200,000	0.88%	28/4/2030	192,590	0.00%
Elia Transmission Belgium SA	€600,000	3.63%	18/1/2033	684,049	0.02%
Euroclear Bank SA	€1,330,000	0.13%	7/7/2025	1,402,339	0.03%
Euroclear Investments SA	€200,000	1.50%	11/4/2030	202,425	0.00%
Euroclear Investments SA <sup>^</sup>	€300,000	2.63%	11/4/2048	307,083	0.01%
Groupe Bruxelles Lambert NV	€100,000	3.13%	6/9/2029	110,788	0.00%
Groupe Bruxelles Lambert NV	€600,000	0.13%	28/1/2031	533,597	0.01%
KBC Group NV <sup>^</sup>	€600,000	1.50%	29/3/2026	644,768	0.01%
KBC Group NV <sup>^</sup>	€1,100,000	4.50%	6/6/2026	1,228,274	0.03%
KBC Group NV <sup>^</sup>	€300,000	0.25%	1/3/2027	309,941	0.01%
KBC Group NV <sup>^</sup>	£200,000	1.25%	21/9/2027	231,933	0.01%
KBC Group NV <sup>^</sup>	€300,000	4.38%	23/11/2027	339,179	0.01%
KBC Group NV <sup>^</sup>	€1,900,000	0.13%	14/1/2029	1,836,593	0.04%
KBC Group NV <sup>^</sup>	\$400,000	5.80%	19/1/2029	406,554	0.01%
KBC Group NV <sup>^</sup>	€500,000	4.25%	28/11/2029	567,490	0.01%
KBC Group NV <sup>^</sup>	€100,000	4.38%	19/4/2030	114,664	0.00%
KBC Group NV	€300,000	4.38%	6/12/2031	349,082	0.01%
KBC Group NV <sup>^</sup>	€300,000	4.88%	25/4/2033	338,744	0.01%
KBC Group NV <sup>^</sup>	\$300,000	6.32%	21/9/2034	316,523	0.01%
Lonza Finance International NV	€200,000	1.63%	21/4/2027	211,739	0.00%
Syensqo SA	€400,000	2.75%	2/12/2027	433,516	0.01%
VGP NV	€300,000	1.63%	17/1/2027	290,234	0.01%
VGP NV	€200,000	2.25%	17/1/2030	173,801	0.00%
				<b>40,869,860</b>	<b>0.90%</b>
<b>Bermuda 0.02% (31 December 2022: 0.02%)</b>					
Athora Holding Ltd.	€200,000	6.63%	16/6/2028	228,306	0.00%
Triton Container International Ltd.	\$400,000	2.05%	15/4/2026	365,974	0.01%
Triton Container International Ltd.	\$350,000	3.15%	15/6/2031	279,808	0.01%
Triton Container International Ltd./TAL International Container Corp.	\$25,000	3.25%	15/3/2032	20,152	0.00%
				<b>894,240</b>	<b>0.02%</b>
<b>Brazil 0.16% (31 December 2022: 0.18%)</b>					
GUSAP III LP	\$200,000	4.25%	21/1/2030	189,666	0.00%
GUSAP III LP	\$200,000	7.25%	16/4/2044	218,508	0.00%
Raizen Fuels Finance SA	\$200,000	5.30%	20/1/2027	197,916	0.00%
Suzano Austria GmbH	\$200,000	5.75%	14/7/2026	202,037	0.00%
Suzano Austria GmbH	\$450,000	2.50%	15/9/2028	395,118	0.01%
Suzano Austria GmbH	\$650,000	6.00%	15/1/2029	664,120	0.01%
Suzano Austria GmbH	\$400,000	5.00%	15/1/2030	385,882	0.01%
Suzano Austria GmbH	\$400,000	3.75%	15/1/2031	351,055	0.01%
Suzano Austria GmbH	\$400,000	3.13%	15/1/2032	330,528	0.01%
Suzano Austria GmbH	\$400,000	7.00%	16/3/2047	421,296	0.01%
Suzano International Finance BV	\$83,000	4.00%	14/1/2025	81,166	0.00%
Suzano International Finance BV	\$400,000	5.50%	17/1/2027	404,782	0.01%
Vale Overseas Ltd.	\$500,000	6.25%	10/8/2026	511,970	0.01%
Vale Overseas Ltd.	\$500,000	3.75%	8/7/2030	458,834	0.01%
Vale Overseas Ltd.	\$500,000	6.13%	12/6/2033	518,026	0.01%
Vale Overseas Ltd.	\$200,000	8.25%	17/1/2034	235,396	0.01%
Vale Overseas Ltd.	\$540,000	6.88%	21/11/2036	586,859	0.01%
Vale Overseas Ltd.	\$500,000	6.88%	10/11/2039	543,511	0.01%
Vale SA	\$250,000	5.63%	11/9/2042	243,208	0.01%
Votorantim Cimentos International SA	\$200,000	7.25%	5/4/2041	223,270	0.01%
Yara International A.S.A	\$200,000	7.38%	14/11/2032	223,255	0.01%
				<b>7,386,403</b>	<b>0.16%</b>
<b>Canada 5.12% (31 December 2022: 5.29%)</b>					
55 Ontario School Board Trust	CAD1,250,000	5.90%	2/6/2033	1,077,821	0.02%
Aeroports de Montreal	CAD125,000	6.55%	11/10/2033	110,428	0.00%
Aeroports de Montreal	CAD30,000	5.67%	16/10/2037	25,506	0.00%
Aeroports de Montreal	CAD15,000	5.47%	16/4/2040	12,744	0.00%
Aeroports de Montreal	CAD340,000	3.03%	21/4/2050	206,022	0.01%
Aeroports de Montreal	CAD245,000	3.44%	26/4/2051	159,716	0.00%
AIMCo Realty Investors LP	CAD120,000	3.37%	1/6/2027	88,055	0.00%
AIMCo Realty Investors LP	CAD60,000	3.04%	1/6/2028	43,054	0.00%
AIMCo Realty Investors LP	CAD410,000	2.71%	1/6/2029	285,143	0.01%
Air Canada 2017-1 Class AA Pass Through Trust	\$279,000	3.30%	15/1/2030	250,683	0.01%
Alberta Powerline LP	CAD158,365	4.07%	1/12/2053	108,652	0.00%
Alberta Powerline LP	CAD147,690	4.07%	1/3/2054	101,885	0.00%
Alectra, Inc.	CAD350,000	2.49%	17/5/2027	252,183	0.01%
Alectra, Inc.	CAD215,000	1.75%	11/2/2031	139,361	0.00%
Alectra, Inc.	CAD210,000	3.96%	30/7/2042	148,765	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alectra, Inc.	CAD135,000	5.23%	14/11/2052	115,832	0.00%
Algonquin Power Co.	CAD80,000	4.09%	17/2/2027	59,217	0.00%
Algonquin Power Co.	CAD66,000	4.60%	29/1/2029	49,615	0.00%
Algonquin Power Co.	CAD200,000	2.85%	15/7/2031	132,597	0.00%
Alimentation Couche-Tard, Inc.	CAD290,000	3.60%	2/6/2025	216,387	0.01%
Alimentation Couche-Tard, Inc.	€200,000	1.88%	6/5/2026	213,212	0.01%
Alimentation Couche-Tard, Inc.	\$750,000	3.55%	26/7/2027	719,946	0.02%
Alimentation Couche-Tard, Inc.	\$500,000	2.95%	25/1/2030	447,332	0.01%
Alimentation Couche-Tard, Inc.	CAD275,000	5.59%	25/9/2030	222,192	0.01%
Alimentation Couche-Tard, Inc.	\$100,000	3.44%	13/5/2041	75,666	0.00%
Alimentation Couche-Tard, Inc.	\$130,000	4.50%	26/7/2047	108,829	0.00%
Alimentation Couche-Tard, Inc.	\$275,000	3.80%	25/1/2050	209,210	0.01%
Allied Properties	CAD40,000	3.64%	21/4/2025	29,401	0.00%
Allied Properties	CAD415,000	1.73%	12/2/2026	289,355	0.01%
Allied Properties	CAD80,000	3.11%	8/4/2027	55,457	0.00%
Allied Properties	CAD45,000	3.13%	15/5/2028	30,263	0.00%
Allied Properties	CAD150,000	3.39%	15/8/2029	98,576	0.00%
Allied Properties	CAD40,000	3.12%	21/2/2030	25,279	0.00%
Allied Properties	CAD325,000	3.10%	6/2/2032	192,205	0.01%
AltaGas Ltd.	CAD150,000	4.64%	15/5/2026	113,856	0.00%
AltaGas Ltd.	CAD390,000	2.17%	16/3/2027	274,448	0.01%
AltaGas Ltd.	CAD575,000	3.98%	4/10/2027	425,774	0.01%
AltaGas Ltd.	CAD200,000	4.50%	15/8/2044	133,574	0.00%
AltaLink LP	CAD150,000	4.69%	28/11/2032	117,765	0.00%
AltaLink LP	CAD95,000	4.87%	15/11/2040	75,125	0.00%
AltaLink LP	CAD200,000	4.46%	8/11/2041	150,973	0.00%
AltaLink LP	CAD390,000	3.99%	30/6/2042	277,436	0.01%
AltaLink LP	CAD100,000	4.92%	17/9/2043	80,149	0.00%
AltaLink LP	CAD65,000	4.05%	21/11/2044	46,499	0.00%
AltaLink LP	CAD35,000	4.09%	30/6/2045	25,174	0.00%
AltaLink LP	CAD60,000	3.72%	3/12/2046	40,762	0.00%
AltaLink LP	CAD100,000	4.45%	11/7/2053	76,176	0.00%
AltaLink LP	CAD300,000	5.46%	11/10/2055	267,497	0.01%
ARC Resources Ltd.	CAD115,000	2.35%	10/3/2026	83,165	0.00%
ARC Resources Ltd.	CAD170,000	3.47%	10/3/2031	118,694	0.00%
Arrow Lakes Power Corp.	CAD82,607	5.52%	5/4/2041	66,308	0.00%
Atco Ltd.^	CAD50,000	5.50%	1/11/2078	36,902	0.00%
Athabasca Indigenous Midstream LP	CAD245,425	6.07%	5/2/2042	194,252	0.01%
Athene Global Funding	CAD200,000	2.47%	9/6/2028	135,665	0.00%
Bank of Montreal	\$250,000	5.20%	12/12/2024	249,714	0.01%
Bank of Montreal	\$450,000	1.50%	10/1/2025	433,506	0.01%
Bank of Montreal	CAD940,000	2.37%	3/2/2025	692,172	0.02%
Bank of Montreal	\$500,000	1.85%	1/5/2025	479,733	0.01%
Bank of Montreal	\$300,000	3.70%	7/6/2025	294,238	0.01%
Bank of Montreal	CAD260,000	4.61%	10/9/2025	197,415	0.01%
Bank of Montreal	\$250,000	5.92%	25/9/2025	253,902	0.01%
Bank of Montreal	CAD260,000	1.76%	10/3/2026	186,888	0.01%
Bank of Montreal	CAD290,000	1.55%	28/5/2026	206,313	0.01%
Bank of Montreal	\$1,125,000	5.30%	5/6/2026	1,136,006	0.03%
Bank of Montreal	\$725,000	1.25%	15/9/2026	660,488	0.02%
Bank of Montreal	CAD350,000	2.70%	9/12/2026	254,844	0.01%
Bank of Montreal^	\$225,000	0.95%	22/1/2027	207,669	0.01%
Bank of Montreal	\$400,000	2.65%	8/3/2027	376,679	0.01%
Bank of Montreal	CAD600,000	3.65%	1/4/2027	443,944	0.01%
Bank of Montreal	CAD750,000	4.31%	1/6/2027	566,120	0.01%
Bank of Montreal	€400,000	2.75%	15/6/2027	434,625	0.01%
Bank of Montreal	\$300,000	4.70%	14/9/2027	300,726	0.01%
Bank of Montreal	CAD1,200,000	4.71%	7/12/2027	918,078	0.02%
Bank of Montreal	\$250,000	5.20%	1/2/2028	254,739	0.01%
Bank of Montreal	CAD720,000	3.19%	1/3/2028	527,196	0.01%
Bank of Montreal	CAD1,000,000	5.04%	29/5/2028	776,001	0.02%
Bank of Montreal	\$250,000	5.72%	25/9/2028	259,167	0.01%
Bank of Montreal^	CAD585,000	2.08%	17/6/2030	424,804	0.01%
Bank of Montreal^	CAD240,000	1.93%	22/7/2031	169,166	0.00%
Bank of Montreal^	CAD405,000	6.53%	27/10/2032	323,756	0.01%
Bank of Montreal^	\$800,000	3.80%	15/12/2032	735,477	0.02%
Bank of Montreal^	CAD750,000	6.03%	7/9/2033	594,265	0.01%
Bank of Montreal^	\$300,000	3.09%	10/1/2037	243,645	0.01%
Bank of Nova Scotia^	\$200,000	8.34%	Perpetual	181,777	0.00%
Bank of Nova Scotia	\$800,000	0.65%	31/7/2024	778,058	0.02%
Bank of Nova Scotia	\$300,000	5.25%	6/12/2024	299,724	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Nova Scotia	CAD500,000	1.95%	10/1/2025	367,382	0.01%
Bank of Nova Scotia	\$300,000	1.45%	10/1/2025	288,955	0.01%
Bank of Nova Scotia	CAD845,000	2.16%	3/2/2025	620,568	0.01%
Bank of Nova Scotia	\$500,000	3.45%	11/4/2025	489,616	0.01%
Bank of Nova Scotia	\$750,000	1.30%	11/6/2025	711,009	0.02%
Bank of Nova Scotia	\$175,000	5.45%	12/6/2025	175,791	0.00%
Bank of Nova Scotia	\$450,000	4.50%	16/12/2025	442,728	0.01%
Bank of Nova Scotia	CAD1,825,000	5.50%	29/12/2025	1,405,388	0.03%
Bank of Nova Scotia	\$900,000	1.05%	2/3/2026	829,107	0.02%
Bank of Nova Scotia	\$375,000	1.35%	24/6/2026	344,632	0.01%
Bank of Nova Scotia	\$700,000	1.30%	15/9/2026	637,663	0.01%
Bank of Nova Scotia	CAD1,470,000	1.85%	2/11/2026	1,039,546	0.02%
Bank of Nova Scotia	CAD330,000	2.62%	2/12/2026	239,786	0.01%
Bank of Nova Scotia	CAD1,050,000	2.95%	8/3/2027	760,818	0.02%
Bank of Nova Scotia	\$400,000	2.95%	11/3/2027	378,705	0.01%
Bank of Nova Scotia	£200,000	2.88%	3/5/2027	242,433	0.01%
Bank of Nova Scotia	CAD1,065,000	1.40%	1/11/2027	728,257	0.02%
Bank of Nova Scotia	CAD465,000	3.10%	2/2/2028	339,550	0.01%
Bank of Nova Scotia	€400,000	0.25%	1/11/2028	383,546	0.01%
Bank of Nova Scotia	\$475,000	2.15%	1/8/2031	394,105	0.01%
Bank of Nova Scotia	\$250,000	2.45%	2/2/2032	209,531	0.01%
Bank of Nova Scotia^	CAD960,000	3.93%	3/5/2032	704,086	0.02%
Bank of Nova Scotia^	CAD145,000	5.68%	2/8/2033	112,922	0.00%
Bank of Nova Scotia	\$275,000	5.65%	1/2/2034	285,443	0.01%
Bank of Nova Scotia^	\$275,000	4.59%	4/5/2037	246,220	0.01%
Barrick Gold Corp.	\$175,000	6.45%	15/10/2035	193,020	0.01%
Barrick Gold Corp.	\$200,000	5.25%	1/4/2042	199,890	0.01%
Barrick International Barbados Corp.	\$575,000	6.35%	15/10/2036	625,223	0.01%
Barrick North America Finance LLC	\$325,000	5.75%	1/5/2043	347,793	0.01%
Barrick PD Australia Finance Pty Ltd.	\$200,000	5.95%	15/10/2039	214,472	0.01%
BCI QuadReal Realty	CAD460,000	1.75%	24/7/2030	294,677	0.01%
bcIMC Realty Corp.	CAD35,000	2.84%	3/6/2025	25,859	0.00%
bcIMC Realty Corp.	CAD225,000	3.00%	31/3/2027	163,601	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD815,000	2.75%	29/1/2025	602,813	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD300,000	3.35%	12/3/2025	223,407	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD300,000	3.55%	2/3/2026	223,259	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	2.90%	12/8/2026	73,235	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD330,000	1.65%	16/8/2027	230,660	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD450,000	3.60%	29/9/2027	333,250	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD260,000	2.20%	29/5/2028	181,383	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD535,000	3.80%	21/8/2028	398,050	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD210,000	5.15%	14/11/2028	165,077	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD375,000	5.25%	15/3/2029	296,500	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.90%	10/9/2029	140,887	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD350,000	4.55%	9/2/2030	267,358	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD170,000	2.50%	14/5/2030	115,288	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD380,000	3.00%	17/3/2031	261,602	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD255,000	7.85%	2/4/2031	228,429	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$200,000	2.15%	15/2/2032	165,921	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD80,000	7.30%	23/2/2032	69,958	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD525,000	5.85%	10/11/2032	432,328	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$650,000	5.10%	11/5/2033	666,143	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD300,000	6.10%	16/3/2035	247,682	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	6.17%	26/2/2037	83,894	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD250,000	4.75%	29/9/2044	182,404	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD290,000	4.35%	18/12/2045	199,661	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD135,000	4.45%	27/2/2047	94,188	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$400,000	4.46%	1/4/2048	360,014	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD485,000	3.50%	30/9/2050	285,917	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$200,000	3.65%	17/3/2051	153,581	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD150,000	4.05%	17/3/2051	97,494	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$350,000	3.20%	15/2/2052	247,881	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$250,000	3.65%	15/8/2052	193,626	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD145,000	5.15%	9/2/2053	112,100	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	5.60%	11/8/2053	165,147	0.00%
Bridging North America GP	CAD200,000	4.02%	31/5/2038	139,961	0.00%
Bridging North America GP	CAD49,000	4.34%	31/8/2053	32,929	0.00%
British Columbia Ferry Services, Inc.	CAD50,000	5.58%	11/1/2038	42,184	0.00%
British Columbia Ferry Services, Inc.	CAD84,000	4.70%	23/10/2043	65,943	0.00%
British Columbia Ferry Services, Inc.	CAD145,000	4.29%	28/4/2044	107,931	0.00%
British Columbia Ferry Services, Inc.	CAD200,000	2.79%	15/10/2049	115,027	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Corp.	\$550,000	4.00%	15/1/2025	541,420	0.01%
Brookfield Corp.	CAD405,000	4.82%	28/1/2026	307,367	0.01%
Brookfield Corp.	CAD235,000	3.80%	16/3/2027	174,565	0.00%
Brookfield Corp.	CAD125,000	5.95%	14/6/2035	99,271	0.00%
Brookfield Finance II, Inc.	CAD425,000	5.43%	14/12/2032	330,587	0.01%
Brookfield Finance LLC/Brookfield Finance, Inc.	\$200,000	3.45%	15/4/2050	139,217	0.00%
Brookfield Finance, Inc.	\$355,000	4.25%	2/6/2026	346,877	0.01%
Brookfield Finance, Inc.	\$250,000	4.85%	29/3/2029	248,719	0.01%
Brookfield Finance, Inc.	\$750,000	4.35%	15/4/2030	722,724	0.02%
Brookfield Finance, Inc.	\$175,000	6.35%	5/1/2034	186,174	0.00%
Brookfield Finance, Inc.	\$400,000	4.70%	20/9/2047	348,993	0.01%
Brookfield Finance, Inc.	\$490,000	3.50%	30/3/2051	358,550	0.01%
Brookfield Infrastructure Finance ULC	CAD125,000	5.62%	14/11/2027	98,171	0.00%
Brookfield Infrastructure Finance ULC	CAD140,000	4.19%	11/9/2028	103,978	0.00%
Brookfield Infrastructure Finance ULC	CAD270,000	3.41%	9/10/2029	191,307	0.01%
Brookfield Infrastructure Finance ULC	CAD55,000	5.71%	27/7/2030	43,547	0.00%
Brookfield Infrastructure Finance ULC	CAD480,000	2.86%	1/9/2032	310,384	0.01%
Brookfield Infrastructure Finance ULC	CAD100,000	5.98%	14/2/2033	80,911	0.00%
Brookfield Infrastructure Finance ULC	CAD150,000	5.44%	25/4/2034	116,374	0.00%
Brookfield Infrastructure Finance ULC	CAD100,000	5.79%	25/4/2052	80,485	0.00%
Brookfield Infrastructure Finance ULC	CAD80,000	5.95%	27/7/2053	65,795	0.00%
Brookfield Renewable Partners ULC	CAD45,000	3.75%	2/6/2025	33,575	0.00%
Brookfield Renewable Partners ULC	CAD225,000	3.63%	15/1/2027	164,893	0.00%
Brookfield Renewable Partners ULC	CAD100,000	4.25%	15/1/2029	74,774	0.00%
Brookfield Renewable Partners ULC	CAD270,000	3.38%	15/1/2030	191,185	0.01%
Brookfield Renewable Partners ULC	CAD175,000	5.88%	9/11/2032	142,428	0.00%
Brookfield Renewable Partners ULC	CAD160,000	5.29%	28/10/2033	125,114	0.00%
Brookfield Renewable Partners ULC	CAD270,000	5.84%	5/11/2036	217,870	0.01%
Brookfield Renewable Partners ULC	CAD145,000	4.29%	5/11/2049	97,632	0.00%
Bruce Power LP	CAD150,000	3.97%	23/6/2026	112,571	0.00%
Bruce Power LP	CAD200,000	4.01%	21/6/2029	149,206	0.00%
Bruce Power LP	CAD235,000	4.00%	21/6/2030	173,784	0.00%
Bruce Power LP	CAD110,000	4.99%	21/12/2032	85,626	0.00%
Bruce Power LP	CAD345,000	4.13%	21/6/2033	251,350	0.01%
Bruce Power LP	CAD150,000	4.75%	21/6/2049	112,836	0.00%
CAE, Inc.	CAD300,000	5.54%	12/6/2028	234,554	0.01%
Calgary Airport Authority	CAD100,000	3.20%	7/10/2036	66,556	0.00%
Calgary Airport Authority	CAD50,000	3.34%	7/10/2038	33,303	0.00%
Calgary Airport Authority	CAD570,000	3.45%	7/10/2041	377,433	0.01%
Calgary Airport Authority	CAD150,000	3.55%	7/10/2051	98,444	0.00%
Calgary Airport Authority	CAD146,620	3.75%	7/10/2061	99,265	0.00%
Cameco Corp.	CAD200,000	2.95%	21/10/2027	142,836	0.00%
Canada Life Capital Trust	CAD10,000	7.53%	30/6/2032	9,035	0.00%
Canadian Core Real Estate LP	CAD25,000	3.30%	2/3/2027	17,776	0.00%
Canadian Imperial Bank of Commerce	CAD1,200,000	2.75%	7/3/2025	887,067	0.02%
Canadian Imperial Bank of Commerce	\$600,000	3.30%	7/4/2025	586,139	0.01%
Canadian Imperial Bank of Commerce	CAD865,000	2.00%	17/4/2025	632,286	0.01%
Canadian Imperial Bank of Commerce	\$550,000	5.14%	28/4/2025	550,196	0.01%
Canadian Imperial Bank of Commerce	CAD490,000	3.30%	26/5/2025	365,124	0.01%
Canadian Imperial Bank of Commerce	\$700,000	3.95%	4/8/2025	689,345	0.02%
Canadian Imperial Bank of Commerce	CAD375,000	1.10%	19/1/2026	266,014	0.01%
Canadian Imperial Bank of Commerce	\$500,000	1.25%	22/6/2026	458,318	0.01%
Canadian Imperial Bank of Commerce	CAD150,000	5.94%	14/7/2026	114,416	0.00%
Canadian Imperial Bank of Commerce	CAD200,000	1.70%	15/7/2026	142,382	0.00%
Canadian Imperial Bank of Commerce	\$125,000	5.62%	17/7/2026	127,397	0.00%
Canadian Imperial Bank of Commerce	CAD600,000	2.25%	7/1/2027	427,465	0.01%
Canadian Imperial Bank of Commerce	CAD1,500,000	4.95%	29/6/2027	1,153,520	0.03%
Canadian Imperial Bank of Commerce	CAD725,000	5.05%	7/10/2027	559,756	0.01%
Canadian Imperial Bank of Commerce	CAD420,000	5.50%	14/1/2028	329,866	0.01%
Canadian Imperial Bank of Commerce	\$400,000	5.00%	28/4/2028	402,295	0.01%
Canadian Imperial Bank of Commerce	\$250,000	5.99%	3/10/2028	261,531	0.01%
Canadian Imperial Bank of Commerce^	CAD360,000	2.01%	21/7/2030	260,677	0.01%
Canadian Imperial Bank of Commerce^	CAD340,000	1.96%	21/4/2031	241,145	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.60%	7/4/2032	273,822	0.01%
Canadian Imperial Bank of Commerce^	CAD305,000	4.20%	7/4/2032	225,610	0.01%
Canadian Imperial Bank of Commerce^	CAD800,000	5.33%	20/1/2033	613,429	0.01%
Canadian Imperial Bank of Commerce^	CAD330,000	5.35%	20/4/2033	253,471	0.01%
Canadian Imperial Bank of Commerce	\$550,000	6.09%	3/10/2033	587,048	0.01%
Canadian National Railway Co.	CAD250,000	2.80%	22/9/2025	184,097	0.00%
Canadian National Railway Co.	\$200,000	2.75%	1/3/2026	192,621	0.01%
Canadian National Railway Co.	\$400,000	6.90%	15/7/2028	439,807	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian National Railway Co.	CAD200,000	3.00%	8/2/2029	144,586	0.00%
Canadian National Railway Co.	CAD275,000	4.15%	10/5/2030	209,084	0.01%
Canadian National Railway Co.	\$975,000	3.85%	5/8/2032	927,291	0.02%
Canadian National Railway Co.	CAD140,000	4.40%	10/5/2033	107,599	0.00%
Canadian National Railway Co.	\$375,000	6.25%	1/8/2034	422,743	0.01%
Canadian National Railway Co.	\$50,000	6.20%	1/6/2036	56,262	0.00%
Canadian National Railway Co.	\$150,000	6.38%	15/11/2037	170,173	0.00%
Canadian National Railway Co.	CAD125,000	3.95%	22/9/2045	87,254	0.00%
Canadian National Railway Co.	\$200,000	3.20%	2/8/2046	154,607	0.00%
Canadian National Railway Co.	CAD250,000	3.60%	1/8/2047	164,569	0.00%
Canadian National Railway Co.	\$200,000	3.65%	3/2/2048	166,333	0.00%
Canadian National Railway Co.	CAD175,000	3.60%	31/7/2048	114,683	0.00%
Canadian National Railway Co.	\$223,000	4.45%	20/1/2049	207,529	0.01%
Canadian National Railway Co.	CAD150,000	3.60%	8/2/2049	98,213	0.00%
Canadian National Railway Co.	CAD200,000	3.05%	8/2/2050	117,927	0.00%
Canadian National Railway Co.	\$175,000	2.45%	1/5/2050	114,896	0.00%
Canadian National Railway Co.	\$200,000	4.40%	5/8/2052	187,980	0.01%
Canadian National Railway Co.	CAD250,000	4.70%	10/5/2053	195,378	0.01%
Canadian Natural Resources Ltd.	\$180,000	3.90%	1/2/2025	177,073	0.00%
Canadian Natural Resources Ltd.	\$230,000	2.05%	15/7/2025	219,204	0.01%
Canadian Natural Resources Ltd.	CAD250,000	3.42%	1/12/2026	184,373	0.00%
Canadian Natural Resources Ltd.	\$650,000	3.85%	1/6/2027	631,315	0.01%
Canadian Natural Resources Ltd.	CAD225,000	2.50%	17/1/2028	158,346	0.00%
Canadian Natural Resources Ltd.	\$540,000	2.95%	15/7/2030	475,555	0.01%
Canadian Natural Resources Ltd.	\$50,000	7.20%	15/1/2032	55,610	0.00%
Canadian Natural Resources Ltd.	\$110,000	6.45%	30/6/2033	118,056	0.00%
Canadian Natural Resources Ltd.	\$90,000	5.85%	1/2/2035	91,906	0.00%
Canadian Natural Resources Ltd.	\$150,000	6.50%	15/2/2037	159,240	0.00%
Canadian Natural Resources Ltd.	\$380,000	6.25%	15/3/2038	398,335	0.01%
Canadian Natural Resources Ltd.	\$170,000	6.75%	1/2/2039	184,508	0.00%
Canadian Natural Resources Ltd.	CAD115,000	4.85%	30/5/2047	82,819	0.00%
Canadian Natural Resources Ltd.	\$280,000	4.95%	1/6/2047	254,253	0.01%
Canadian Pacific Railway Co.	\$700,000	1.35%	2/12/2024	674,929	0.02%
Canadian Pacific Railway Co.	\$153,000	2.90%	1/2/2025	149,050	0.00%
Canadian Pacific Railway Co.	\$400,000	1.75%	2/12/2026	369,181	0.01%
Canadian Pacific Railway Co.	CAD460,000	2.54%	28/2/2028	327,546	0.01%
Canadian Pacific Railway Co.	\$150,000	4.00%	1/6/2028	146,676	0.00%
Canadian Pacific Railway Co.	CAD375,000	3.15%	13/3/2029	270,758	0.01%
Canadian Pacific Railway Co.	\$850,000	2.88%	15/11/2029	766,443	0.02%
Canadian Pacific Railway Co.	\$300,000	2.05%	5/3/2030	257,113	0.01%
Canadian Pacific Railway Co.	\$175,000	7.13%	15/10/2031	198,775	0.01%
Canadian Pacific Railway Co.	\$700,000	2.45%	2/12/2031	648,961	0.02%
Canadian Pacific Railway Co.	\$50,000	5.95%	15/5/2037	53,412	0.00%
Canadian Pacific Railway Co.	CAD100,000	6.45%	17/11/2039	91,253	0.00%
Canadian Pacific Railway Co.	\$725,000	3.00%	2/12/2041	646,584	0.02%
Canadian Pacific Railway Co.	\$95,000	4.30%	15/5/2043	82,995	0.00%
Canadian Pacific Railway Co.	\$520,000	4.80%	1/8/2045	490,044	0.01%
Canadian Pacific Railway Co.	\$150,000	4.95%	15/8/2045	142,540	0.00%
Canadian Pacific Railway Co.	\$250,000	4.70%	1/5/2048	227,397	0.01%
Canadian Pacific Railway Co.	CAD110,000	3.05%	9/3/2050	64,508	0.00%
Canadian Pacific Railway Co.	\$400,000	3.50%	1/5/2050	306,784	0.01%
Canadian Pacific Railway Co.	\$715,000	3.10%	2/12/2051	517,514	0.01%
Canadian Pacific Railway Co.	\$450,000	6.13%	15/9/2115	502,434	0.01%
Canadian Tire Corp., Ltd.	CAD425,000	6.50%	13/4/2028	344,155	0.01%
Canadian Tire Corp., Ltd.	CAD70,000	6.57%	24/2/2034	57,659	0.00%
Canadian Tire Corp., Ltd.	CAD100,000	5.61%	4/9/2035	76,333	0.00%
Canadian Utilities Ltd.	CAD95,000	4.85%	3/6/2052	74,504	0.00%
Canadian Western Bank	CAD150,000	2.61%	30/1/2025	110,466	0.00%
Canadian Western Bank	CAD150,000	3.86%	21/4/2025	111,882	0.00%
Canadian Western Bank	CAD250,000	1.93%	16/4/2026	178,505	0.00%
Canadian Western Bank	CAD25,000	5.15%	2/9/2027	19,245	0.00%
Canadian Western Bank	CAD225,000	1.82%	16/12/2027	154,038	0.00%
Canadian Western Bank	CAD60,000	5.94%	22/12/2032	45,357	0.00%
Capital City Link General Partnership	CAD130,226	4.39%	31/3/2046	93,807	0.00%
Capital Power Corp.	CAD45,000	4.99%	23/1/2026	34,055	0.00%
Capital Power Corp.	CAD250,000	4.42%	8/2/2030	184,154	0.00%
Capital Power Corp.	CAD125,000	3.15%	1/10/2032	81,142	0.00%
Capital Power Corp.	CAD150,000	5.97%	25/1/2034	118,569	0.00%
CCL Industries, Inc.	\$300,000	3.25%	1/10/2026	284,895	0.01%
CCL Industries, Inc.	CAD36,000	3.86%	13/4/2028	26,399	0.00%
Cenovus Energy, Inc.	CAD180,000	3.60%	10/3/2027	133,253	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cenovus Energy, Inc.	\$260,000	4.25%	15/4/2027	253,931	0.01%
Cenovus Energy, Inc.	CAD407,000	3.50%	7/2/2028	297,831	0.01%
Cenovus Energy, Inc.	\$260,000	2.65%	15/1/2032	215,739	0.01%
Cenovus Energy, Inc.	\$79,000	5.25%	15/6/2037	75,180	0.00%
Cenovus Energy, Inc.	\$82,000	6.75%	15/11/2039	89,530	0.00%
Cenovus Energy, Inc.	\$360,000	5.40%	15/6/2047	340,441	0.01%
Cenovus Energy, Inc.	\$280,000	3.75%	15/2/2052	206,436	0.01%
Central 1 Credit Union	CAD145,000	4.65%	7/2/2028	108,062	0.00%
Central 1 Credit Union	CAD270,000	5.98%	10/11/2028	212,113	0.01%
Central 1 Credit Union^	CAD100,000	2.39%	30/6/2031	69,036	0.00%
CGI, Inc.	\$425,000	1.45%	14/9/2026	385,298	0.01%
CGI, Inc.	CAD200,000	2.10%	18/9/2028	137,805	0.00%
Chartwell Retirement Residences	CAD25,000	4.21%	28/4/2025	18,538	0.00%
Chip Mortgage Trust	CAD200,000	1.74%	15/12/2025	141,527	0.00%
Choice Properties	CAD140,000	3.55%	10/1/2025	104,352	0.00%
Choice Properties	CAD65,000	4.06%	24/11/2025	48,525	0.00%
Choice Properties	CAD290,000	2.85%	21/5/2027	207,922	0.01%
Choice Properties	CAD215,000	4.18%	8/3/2028	160,194	0.00%
Choice Properties	CAD275,000	3.53%	11/6/2029	197,171	0.01%
Choice Properties	CAD160,000	2.98%	4/3/2030	109,884	0.00%
Choice Properties	CAD140,000	6.00%	24/6/2032	113,796	0.00%
Choice Properties	CAD200,000	5.40%	1/3/2033	155,635	0.00%
Choice Properties	CAD180,000	5.70%	28/2/2034	142,669	0.00%
CI Financial Corp.	CAD170,000	7.00%	2/12/2025	131,451	0.00%
CI Financial Corp.	\$550,000	3.20%	17/12/2030	434,866	0.01%
CI Financial Corp.	\$375,000	4.10%	15/6/2051	220,899	0.01%
Clover LP	CAD51,650	4.22%	31/3/2034	37,755	0.00%
Co.-operators Financial Services Ltd.	CAD60,000	3.33%	13/5/2030	40,088	0.00%
Coast Capital Savings Federal Credit Union	CAD300,000	7.01%	28/9/2026	234,964	0.01%
Cogeco Communications, Inc.	CAD300,000	2.99%	22/9/2031	198,958	0.01%
Cogeco Communications, Inc.	CAD35,000	5.30%	16/2/2033	26,955	0.00%
Connect 6ix GP	CAD125,000	6.11%	30/11/2046	104,817	0.00%
Crombie	CAD95,000	4.80%	31/1/2025	71,370	0.00%
Crombie	CAD40,000	3.68%	26/8/2026	29,342	0.00%
Crombie	CAD200,000	3.21%	9/10/2030	133,815	0.00%
Crosslinx Transit Solutions GP	CAD86,811	4.65%	30/9/2046	61,832	0.00%
CSS FSCC Partnership	CAD84,250	6.92%	31/7/2042	72,848	0.00%
CT	CAD355,000	3.29%	1/6/2026	259,213	0.01%
CT	CAD70,000	3.47%	16/6/2027	50,632	0.00%
CT	CAD30,000	3.87%	7/12/2027	21,858	0.00%
CT	CAD95,000	2.37%	6/1/2031	60,128	0.00%
CU, Inc.	CAD120,000	5.90%	20/11/2034	102,616	0.00%
CU, Inc.	CAD50,000	5.03%	20/11/2036	39,761	0.00%
CU, Inc.	CAD190,000	4.54%	24/10/2041	144,319	0.00%
CU, Inc.	CAD345,000	3.81%	10/9/2042	238,336	0.01%
CU, Inc.	CAD100,000	4.72%	9/9/2043	77,685	0.00%
CU, Inc.	CAD370,000	4.09%	2/9/2044	264,512	0.01%
CU, Inc.	CAD50,000	3.96%	27/7/2045	35,191	0.00%
CU, Inc.	CAD150,000	3.76%	19/11/2046	102,094	0.00%
CU, Inc.	CAD95,000	3.55%	22/11/2047	62,221	0.00%
CU, Inc.	CAD105,000	3.95%	23/11/2048	73,476	0.00%
CU, Inc.	CAD400,000	2.96%	7/9/2049	233,732	0.01%
CU, Inc.	CAD185,000	2.61%	28/9/2050	100,337	0.00%
CU, Inc.	CAD80,000	3.17%	5/9/2051	48,691	0.00%
CU, Inc.	CAD90,000	3.86%	14/11/2052	61,901	0.00%
CU, Inc.	CAD165,000	4.09%	19/10/2054	118,215	0.00%
CU, Inc.	CAD75,000	4.21%	29/10/2055	54,602	0.00%
CU, Inc.	CAD200,000	4.59%	24/10/2061	155,052	0.00%
CU, Inc.	CAD210,000	3.83%	11/9/2062	140,432	0.00%
Daimler Truck Finance Canada, Inc.	CAD100,000	5.22%	20/9/2027	77,291	0.00%
Daimler Truck Finance Canada, Inc.	CAD200,000	5.77%	25/9/2028	158,764	0.00%
Dollarama, Inc.	CAD240,000	1.51%	20/9/2027	165,189	0.00%
Dollarama, Inc.	CAD150,000	2.44%	9/7/2029	103,362	0.00%
Dollarama, Inc.	CAD315,000	5.17%	26/4/2030	248,291	0.01%
Dream Industrial	CAD250,000	1.66%	22/12/2025	178,630	0.00%
Dream Industrial	CAD200,000	3.97%	13/4/2026	148,768	0.00%
Dream Industrial	CAD200,000	2.06%	17/6/2027	138,052	0.00%
Dream Summit Industrial LP	CAD105,000	1.82%	1/4/2026	74,268	0.00%
Dream Summit Industrial LP	CAD200,000	2.25%	12/1/2027	140,280	0.00%
Edmonton Regional Airports Authority	CAD142,832	3.72%	20/5/2051	93,357	0.00%
Element Fleet Management Corp.	\$325,000	6.27%	26/6/2026	330,238	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Element Fleet Management Corp.	\$225,000	6.32%	4/12/2028	232,375	0.01%
Emera US Finance LP	\$240,000	3.55%	15/6/2026	231,086	0.01%
Emera US Finance LP	\$220,000	2.64%	15/6/2031	180,483	0.00%
Emera US Finance LP	\$450,000	4.75%	15/6/2046	370,783	0.01%
Emera, Inc.	CAD160,000	4.84%	2/5/2030	121,801	0.00%
Empire Life Insurance Co.^	CAD350,000	2.02%	24/9/2031	244,090	0.01%
Empire Life Insurance Co.^	CAD20,000	5.50%	13/1/2033	15,274	0.00%
Empower Finance 2020 LP	\$750,000	1.78%	17/3/2031	600,766	0.01%
Enbridge Gas, Inc.	CAD190,000	3.31%	11/9/2025	140,861	0.00%
Enbridge Gas, Inc.	CAD300,000	3.19%	17/9/2025	221,936	0.01%
Enbridge Gas, Inc.	CAD100,000	2.50%	5/8/2026	72,421	0.00%
Enbridge Gas, Inc.	CAD200,000	2.88%	22/11/2027	145,022	0.00%
Enbridge Gas, Inc.	CAD295,000	2.37%	9/8/2029	204,953	0.01%
Enbridge Gas, Inc.	CAD95,000	2.90%	1/4/2030	67,093	0.00%
Enbridge Gas, Inc.	CAD115,000	2.35%	15/9/2031	76,722	0.00%
Enbridge Gas, Inc.	CAD100,000	4.15%	17/8/2032	74,998	0.00%
Enbridge Gas, Inc.	CAD30,000	6.90%	15/11/2032	26,672	0.00%
Enbridge Gas, Inc.	CAD25,000	6.16%	16/12/2033	21,414	0.00%
Enbridge Gas, Inc.	CAD100,000	5.46%	11/9/2036	81,602	0.00%
Enbridge Gas, Inc.	CAD300,000	4.88%	21/6/2041	234,155	0.01%
Enbridge Gas, Inc.	CAD175,000	4.50%	23/11/2043	130,556	0.00%
Enbridge Gas, Inc.	CAD225,000	4.20%	2/6/2044	161,336	0.00%
Enbridge Gas, Inc.	CAD175,000	4.00%	22/8/2044	121,936	0.00%
Enbridge Gas, Inc.	CAD50,000	3.80%	1/6/2046	33,657	0.00%
Enbridge Gas, Inc.	CAD180,000	3.51%	29/11/2047	115,254	0.00%
Enbridge Gas, Inc.	CAD240,000	3.01%	9/8/2049	139,393	0.00%
Enbridge Gas, Inc.	CAD245,000	3.65%	1/4/2050	159,855	0.00%
Enbridge Gas, Inc.	CAD95,000	4.95%	22/11/2050	76,140	0.00%
Enbridge Gas, Inc.	CAD300,000	3.20%	15/9/2051	178,926	0.00%
Enbridge Gas, Inc.	CAD180,000	4.55%	17/8/2052	136,318	0.00%
Enbridge Pipelines, Inc.	CAD300,000	3.45%	29/9/2025	221,762	0.01%
Enbridge Pipelines, Inc.	CAD50,000	3.00%	10/8/2026	36,653	0.00%
Enbridge Pipelines, Inc.	CAD270,000	3.52%	22/2/2029	196,652	0.01%
Enbridge Pipelines, Inc.	CAD375,000	2.82%	12/5/2031	254,188	0.01%
Enbridge Pipelines, Inc.	CAD165,000	5.08%	19/12/2036	123,145	0.00%
Enbridge Pipelines, Inc.	CAD55,000	5.35%	10/11/2039	42,284	0.00%
Enbridge Pipelines, Inc.	CAD125,000	5.33%	6/4/2040	95,874	0.00%
Enbridge Pipelines, Inc.	CAD195,000	4.55%	17/8/2043	136,300	0.00%
Enbridge Pipelines, Inc.	CAD80,000	4.55%	29/9/2045	55,607	0.00%
Enbridge Pipelines, Inc.	CAD140,000	4.13%	9/8/2046	91,219	0.00%
Enbridge Pipelines, Inc.	CAD100,000	4.33%	22/2/2049	66,950	0.00%
Enbridge Pipelines, Inc.	CAD200,000	4.20%	12/5/2051	130,280	0.00%
Enbridge Pipelines, Inc.	CAD120,000	5.82%	17/8/2053	99,878	0.00%
Enbridge, Inc.	\$411,000	2.50%	15/1/2025	398,747	0.01%
Enbridge, Inc.	\$300,000	2.50%	14/2/2025	290,801	0.01%
Enbridge, Inc.	CAD100,000	2.44%	2/6/2025	73,392	0.00%
Enbridge, Inc.	\$150,000	1.60%	4/10/2026	137,371	0.00%
Enbridge, Inc.	\$175,000	5.90%	15/11/2026	179,705	0.00%
Enbridge, Inc.	\$240,000	4.25%	1/12/2026	237,055	0.01%
Enbridge, Inc.	CAD370,000	3.20%	8/6/2027	269,875	0.01%
Enbridge, Inc.	\$230,000	3.70%	15/7/2027	222,183	0.01%
Enbridge, Inc.	CAD500,000	4.90%	26/5/2028	386,356	0.01%
Enbridge, Inc.	\$810,000	6.00%	15/11/2028	851,098	0.02%
Enbridge, Inc.	CAD550,000	2.99%	3/10/2029	385,323	0.01%
Enbridge, Inc.	\$705,000	3.13%	15/11/2029	644,953	0.02%
Enbridge, Inc.	CAD200,000	7.22%	24/7/2030	166,519	0.00%
Enbridge, Inc.	\$250,000	6.20%	15/11/2030	267,568	0.01%
Enbridge, Inc.	CAD185,000	7.20%	18/6/2032	155,983	0.00%
Enbridge, Inc.	CAD300,000	6.10%	9/11/2032	247,523	0.01%
Enbridge, Inc.	\$975,000	5.70%	8/3/2033	1,013,986	0.02%
Enbridge, Inc.	CAD95,000	5.36%	26/5/2033	74,741	0.00%
Enbridge, Inc.	CAD400,000	3.10%	21/9/2033	262,729	0.01%
Enbridge, Inc.	CAD50,000	5.75%	2/9/2039	39,718	0.00%
Enbridge, Inc.	CAD225,000	4.24%	27/8/2042	149,574	0.00%
Enbridge, Inc.	CAD260,000	4.57%	11/3/2044	179,688	0.00%
Enbridge, Inc.	\$170,000	4.50%	10/6/2044	146,097	0.00%
Enbridge, Inc.	CAD90,000	4.87%	21/11/2044	64,695	0.00%
Enbridge, Inc.	\$275,000	5.50%	1/12/2046	271,198	0.01%
Enbridge, Inc.	\$150,000	4.00%	15/11/2049	119,633	0.00%
Enbridge, Inc.	\$345,000	3.40%	1/8/2051	251,389	0.01%
Enbridge, Inc.	CAD160,000	4.10%	21/9/2051	101,257	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge, Inc.	CAD230,000	6.51%	9/11/2052	207,040	0.01%
Enbridge, Inc.	CAD150,000	5.76%	26/5/2053	122,477	0.00%
Enbridge, Inc.	\$485,000	6.70%	15/11/2053	565,187	0.01%
Energir LP	CAD395,000	3.04%	9/2/2032	274,700	0.01%
Energir LP	CAD70,000	4.83%	2/6/2053	56,506	0.00%
Energir, Inc.	CAD265,000	2.10%	16/4/2027	188,645	0.01%
Energir, Inc.	CAD175,000	5.70%	10/7/2036	146,923	0.00%
Equitable Bank	CAD100,000	1.94%	10/3/2025	72,661	0.00%
Equitable Bank	CAD200,000	1.88%	26/11/2025	141,796	0.00%
Equitable Bank	CAD25,000	3.36%	2/3/2026	18,213	0.00%
Fairfax Financial Holdings Ltd.	CAD50,000	4.95%	3/3/2025	37,919	0.00%
Fairfax Financial Holdings Ltd.	CAD175,000	4.70%	16/12/2026	132,632	0.00%
Fairfax Financial Holdings Ltd.	CAD315,000	4.25%	6/12/2027	235,134	0.01%
Fairfax Financial Holdings Ltd.	\$450,000	4.85%	17/4/2028	443,479	0.01%
Fairfax Financial Holdings Ltd.	CAD205,000	4.23%	14/6/2029	151,947	0.00%
Fairfax Financial Holdings Ltd.	CAD350,000	3.95%	3/3/2031	249,580	0.01%
Fairfax Financial Holdings Ltd.	\$200,000	3.38%	3/3/2031	175,940	0.00%
Fairfax Financial Holdings Ltd.	\$475,000	5.63%	16/8/2032	475,456	0.01%
Fairfax Financial Holdings Ltd.	\$150,000	6.00%	7/12/2033	154,028	0.00%
Federated Co.-Operatives Ltd.	CAD34,000	3.92%	17/6/2025	25,194	0.00%
Federation des Caisses Desjardins du Quebec	\$300,000	4.40%	23/8/2025	296,164	0.01%
Federation des Caisses Desjardins du Quebec	CAD500,000	5.20%	1/10/2025	381,872	0.01%
Federation des Caisses Desjardins du Quebec	CAD600,000	1.09%	21/1/2026	424,996	0.01%
Federation des Caisses Desjardins du Quebec^	\$350,000	5.28%	23/1/2026	348,490	0.01%
Federation des Caisses Desjardins du Quebec	CAD350,000	1.59%	10/9/2026	247,530	0.01%
Federation des Caisses Desjardins du Quebec	CAD450,000	4.41%	19/5/2027	340,368	0.01%
Federation des Caisses Desjardins du Quebec	\$300,000	4.55%	23/8/2027	298,227	0.01%
Federation des Caisses Desjardins du Quebec	\$600,000	5.70%	14/3/2028	618,144	0.01%
Federation des Caisses Desjardins du Quebec	CAD100,000	5.48%	16/8/2028	79,088	0.00%
Federation des Caisses Desjardins du Quebec	CAD390,000	5.47%	17/11/2028	308,257	0.01%
Federation des Caisses Desjardins du Quebec^	CAD1,030,000	2.86%	26/5/2030	755,103	0.02%
Federation des Caisses Desjardins du Quebec^	CAD315,000	1.99%	28/5/2031	222,823	0.01%
Federation des Caisses Desjardins du Quebec^	CAD290,000	5.04%	23/8/2032	220,133	0.01%
Finning International, Inc.	CAD275,000	2.63%	14/8/2026	199,098	0.01%
Finning International, Inc.	CAD330,000	4.45%	16/5/2028	251,007	0.01%
First Capital	CAD45,000	3.46%	22/1/2027	32,198	0.00%
First Capital	CAD50,000	3.75%	12/7/2027	35,688	0.00%
First Capital	CAD225,000	3.45%	1/3/2028	156,688	0.00%
First National Financial Corp.	CAD95,000	2.96%	17/11/2025	68,064	0.00%
Ford Credit Canada Co.	CAD365,000	6.78%	15/9/2025	282,709	0.01%
Ford Credit Canada Co.	CAD175,000	7.00%	10/2/2026	136,745	0.00%
Ford Credit Canada Co.	CAD225,000	2.96%	16/9/2026	160,802	0.00%
Ford Credit Canada Co.	CAD215,000	6.33%	10/11/2026	167,157	0.00%
Ford Credit Canada Co.	CAD135,000	6.38%	10/11/2028	106,957	0.00%
Fortis, Inc.	\$410,000	3.06%	4/10/2026	389,287	0.01%
Fortis, Inc.	CAD275,000	2.18%	15/5/2028	192,362	0.01%
Fortis, Inc.	CAD150,000	4.43%	31/5/2029	114,227	0.00%
Fortis, Inc.	CAD70,000	5.68%	8/11/2033	57,529	0.00%
FortisAlberta, Inc.	CAD380,000	6.22%	31/10/2034	330,497	0.01%
FortisAlberta, Inc.	CAD45,000	4.27%	22/9/2045	32,751	0.00%
FortisAlberta, Inc.	CAD15,000	3.34%	21/9/2046	9,428	0.00%
FortisAlberta, Inc.	CAD75,000	3.67%	9/9/2047	49,753	0.00%
FortisAlberta, Inc.	CAD30,000	3.73%	18/9/2048	20,131	0.00%
FortisAlberta, Inc.	CAD65,000	2.63%	8/6/2051	35,072	0.00%
FortisAlberta, Inc.	CAD60,000	4.86%	26/5/2053	48,526	0.00%
FortisBC Energy, Inc.	CAD105,000	2.58%	8/4/2026	76,657	0.00%
FortisBC Energy, Inc.	CAD25,000	5.90%	26/2/2035	21,112	0.00%
FortisBC Energy, Inc.	CAD170,000	6.00%	2/10/2037	146,822	0.00%
FortisBC Energy, Inc.	CAD200,000	6.05%	15/2/2038	174,288	0.00%
FortisBC Energy, Inc.	CAD50,000	3.67%	9/4/2046	33,241	0.00%
FortisBC Energy, Inc.	CAD10,000	3.78%	6/3/2047	6,765	0.00%
FortisBC Energy, Inc.	CAD65,000	3.69%	30/10/2047	43,394	0.00%
FortisBC Energy, Inc.	CAD40,000	3.85%	7/12/2048	27,390	0.00%
FortisBC Energy, Inc.	CAD200,000	2.82%	9/8/2049	113,260	0.00%
FortisBC Energy, Inc.	CAD109,000	2.54%	13/7/2050	58,007	0.00%
FortisBC Energy, Inc.	CAD50,000	4.67%	28/11/2052	39,132	0.00%
FortisBC, Inc.	CAD65,000	4.00%	28/10/2044	44,677	0.00%
General Motors Financial of Canada Ltd.	CAD125,000	1.70%	9/7/2025	90,213	0.00%
General Motors Financial of Canada Ltd.	CAD155,000	5.20%	9/2/2028	118,923	0.00%
Gibson Energy, Inc.	CAD55,000	2.45%	14/7/2025	40,223	0.00%
Gibson Energy, Inc.	CAD254,000	2.85%	14/7/2027	181,441	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Gibson Energy, Inc.	CAD90,000	3.60%	17/9/2029	64,475	0.00%
Gibson Energy, Inc.	CAD200,000	5.75%	12/7/2033	159,511	0.00%
Gibson Energy, Inc.	CAD125,000	6.20%	12/7/2053	106,057	0.00%
Granite Holdings LP	CAD200,000	3.06%	4/6/2027	143,767	0.00%
Granite Holdings LP	CAD300,000	2.19%	30/8/2028	203,359	0.01%
Granite Holdings LP	CAD235,000	2.38%	18/12/2030	151,334	0.00%
Greater Toronto Airports Authority	CAD50,000	1.54%	3/5/2028	34,447	0.00%
Greater Toronto Airports Authority	CAD150,000	6.98%	15/10/2032	135,229	0.00%
Greater Toronto Airports Authority	CAD300,000	3.26%	1/6/2037	202,167	0.01%
Greater Toronto Airports Authority	CAD450,000	2.75%	17/10/2039	278,604	0.01%
Greater Toronto Airports Authority	CAD255,000	5.30%	25/2/2041	214,929	0.01%
Greater Toronto Airports Authority	CAD275,000	3.15%	5/10/2051	171,114	0.00%
Great-West Lifeco Finance 2018 LP	\$300,000	4.58%	17/5/2048	270,277	0.01%
Great-West Lifeco Finance Delaware LP	\$200,000	4.15%	3/6/2047	169,089	0.00%
Great-West Lifeco, Inc.	CAD35,000	3.34%	28/2/2028	25,687	0.00%
Great-West Lifeco, Inc.	CAD200,000	2.38%	14/5/2030	136,683	0.00%
Great-West Lifeco, Inc.	CAD175,000	6.74%	24/11/2031	151,289	0.00%
Great-West Lifeco, Inc.	CAD125,000	6.67%	21/3/2033	109,266	0.00%
Great-West Lifeco, Inc.	CAD145,000	6.00%	16/11/2039	126,196	0.00%
Great-West Lifeco, Inc.	CAD240,000	2.98%	8/7/2050	141,166	0.00%
H&R	CAD200,000	2.91%	2/6/2026	143,192	0.00%
H&R	CAD75,000	2.63%	19/2/2027	52,386	0.00%
Hamilton Health Sciences Corp.	CAD150,000	3.68%	17/1/2059	101,191	0.00%
HomeEquity Bank	CAD220,000	7.11%	11/12/2026	168,510	0.00%
Honda Canada Finance, Inc.	CAD115,000	3.44%	23/5/2025	85,721	0.00%
Honda Canada Finance, Inc.	CAD200,000	1.34%	17/3/2026	141,824	0.00%
Honda Canada Finance, Inc.	CAD510,000	4.87%	23/9/2027	393,397	0.01%
Honda Canada Finance, Inc.	CAD280,000	1.65%	25/2/2028	191,276	0.01%
Hospital for Sick Children	CAD100,000	5.22%	16/12/2049	84,918	0.00%
Hospital for Sick Children	CAD65,000	3.42%	7/12/2057	41,350	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD85,939	5.44%	31/1/2045	67,813	0.00%
HSBC Bank Canada	CAD450,000	3.40%	24/3/2025	335,303	0.01%
HSBC Bank Canada	CAD515,000	1.78%	20/5/2026	368,916	0.01%
Hydro One Ltd.	CAD260,000	1.41%	15/10/2027	179,741	0.00%
Hydro One, Inc.	CAD200,000	1.76%	28/2/2025	146,742	0.00%
Hydro One, Inc.	CAD50,000	2.97%	26/6/2025	37,064	0.00%
Hydro One, Inc.	CAD235,000	2.77%	24/2/2026	173,339	0.00%
Hydro One, Inc.	CAD225,000	4.91%	27/1/2028	176,320	0.00%
Hydro One, Inc.	CAD285,000	3.02%	5/4/2029	207,182	0.01%
Hydro One, Inc.	CAD270,000	2.16%	28/2/2030	184,361	0.00%
Hydro One, Inc.	CAD200,000	7.35%	3/6/2030	177,032	0.00%
Hydro One, Inc.	CAD295,000	1.69%	16/1/2031	192,447	0.01%
Hydro One, Inc.	CAD150,000	2.23%	17/9/2031	100,068	0.00%
Hydro One, Inc.	CAD100,000	6.93%	1/6/2032	89,084	0.00%
Hydro One, Inc.	CAD150,000	4.16%	27/1/2033	113,855	0.00%
Hydro One, Inc.	CAD250,000	6.35%	31/1/2034	220,166	0.01%
Hydro One, Inc.	CAD200,000	5.36%	20/5/2036	164,732	0.00%
Hydro One, Inc.	CAD205,000	4.89%	13/3/2037	161,335	0.00%
Hydro One, Inc.	CAD100,000	5.49%	16/7/2040	84,529	0.00%
Hydro One, Inc.	CAD100,000	4.39%	26/9/2041	74,878	0.00%
Hydro One, Inc.	CAD160,000	6.59%	22/4/2043	154,032	0.00%
Hydro One, Inc.	CAD200,000	4.59%	9/10/2043	153,841	0.00%
Hydro One, Inc.	CAD130,000	4.17%	6/6/2044	94,452	0.00%
Hydro One, Inc.	CAD55,000	3.91%	23/2/2046	38,406	0.00%
Hydro One, Inc.	CAD100,000	5.00%	19/10/2046	81,366	0.00%
Hydro One, Inc.	CAD150,000	3.72%	18/11/2047	101,534	0.00%
Hydro One, Inc.	CAD230,000	3.63%	25/6/2049	152,674	0.00%
Hydro One, Inc.	CAD155,000	2.71%	28/2/2050	86,494	0.00%
Hydro One, Inc.	CAD265,000	3.64%	5/4/2050	176,558	0.00%
Hydro One, Inc.	CAD200,000	3.10%	15/9/2051	119,843	0.00%
Hydro One, Inc.	CAD135,000	4.00%	22/12/2051	95,393	0.00%
Hydro One, Inc.	CAD70,000	4.46%	27/1/2053	53,503	0.00%
Hydro One, Inc.	CAD35,000	4.85%	30/11/2054	28,458	0.00%
Hydro One, Inc.	CAD260,000	3.79%	31/7/2062	172,141	0.00%
Hyundai Capital Canada, Inc.	CAD400,000	2.01%	12/5/2026	285,702	0.01%
Hyundai Capital Canada, Inc.	CAD50,000	3.20%	16/2/2027	36,298	0.00%
Hyundai Capital Canada, Inc.	CAD105,000	5.57%	8/3/2028	82,140	0.00%
iA Financial Corp., Inc.^	CAD45,000	2.40%	21/2/2030	33,036	0.00%
iA Financial Corp., Inc.^	CAD160,000	3.07%	24/9/2031	115,601	0.00%
iA Financial Corp., Inc.^	CAD95,000	3.19%	25/2/2032	68,459	0.00%
iA Financial Corp., Inc.^	CAD285,000	5.69%	20/6/2033	222,722	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
IGM Financial, Inc.	CAD100,000	3.44%	26/1/2027	73,222	0.00%
IGM Financial, Inc.	CAD105,000	7.00%	31/12/2032	92,492	0.00%
IGM Financial, Inc.	CAD150,000	6.00%	10/12/2040	128,022	0.00%
IGM Financial, Inc.	CAD85,000	4.56%	25/1/2047	61,791	0.00%
IGM Financial, Inc.	CAD30,000	4.17%	13/7/2048	20,403	0.00%
IGM Financial, Inc.	CAD200,000	4.21%	21/3/2050	138,312	0.00%
IGM Financial, Inc.	CAD100,000	5.43%	26/5/2053	83,830	0.00%
Independent Order Of Foresters^	CAD225,000	2.89%	15/10/2035	145,121	0.00%
InPower BC General Partnership	CAD138,240	4.47%	31/3/2033	102,637	0.00%
Intact Financial Corp.	CAD125,000	3.69%	24/3/2025	93,435	0.00%
Intact Financial Corp.	CAD145,000	2.85%	7/6/2027	105,048	0.00%
Intact Financial Corp.	CAD190,000	1.93%	16/12/2030	123,579	0.00%
Intact Financial Corp.	\$200,000	5.46%	22/9/2032	198,993	0.01%
Intact Financial Corp.	CAD105,000	6.40%	23/11/2039	94,816	0.00%
Intact Financial Corp.	CAD25,000	5.16%	16/6/2042	20,151	0.00%
Intact Financial Corp.	CAD245,000	2.95%	16/12/2050	141,785	0.00%
Intact Financial Corp.	CAD105,000	3.77%	20/5/2053	70,363	0.00%
Intact Financial Corp.	CAD100,000	5.28%	14/9/2054	85,818	0.00%
Integrated Team Solutions SJHC Partnership	CAD41,679	5.95%	30/11/2042	34,204	0.00%
Inter Pipeline Ltd.	CAD45,000	3.17%	24/3/2025	33,345	0.00%
Inter Pipeline Ltd.	CAD143,000	3.48%	16/12/2026	104,562	0.00%
Inter Pipeline Ltd.	CAD230,000	4.23%	1/6/2027	171,592	0.00%
Inter Pipeline Ltd.	CAD255,000	5.76%	17/2/2028	199,533	0.01%
Inter Pipeline Ltd.	CAD300,000	5.71%	29/5/2030	234,142	0.01%
Inter Pipeline Ltd.	CAD150,000	3.98%	25/11/2031	103,846	0.00%
Inter Pipeline Ltd.	CAD150,000	5.85%	18/5/2032	117,109	0.00%
Inter Pipeline Ltd.	CAD325,000	6.38%	17/2/2033	261,890	0.01%
Inter Pipeline Ltd.	CAD150,000	6.59%	9/2/2034	122,645	0.00%
Inter Pipeline Ltd.	CAD190,000	4.64%	30/5/2044	124,174	0.00%
Inter Pipeline Ltd.	CAD150,000	5.09%	27/11/2051	102,896	0.00%
Ivanhoe Cambridge II, Inc.	CAD100,000	4.99%	2/6/2028	77,545	0.00%
John Deere Financial, Inc.	CAD75,000	2.31%	20/6/2025	55,067	0.00%
John Deere Financial, Inc.	CAD420,000	5.17%	15/9/2028	333,370	0.01%
Keyera Corp.	CAD60,000	3.93%	21/6/2028	44,279	0.00%
Keyera Corp.	CAD250,000	3.96%	29/5/2030	180,759	0.00%
Keyera Corp.	CAD70,000	5.02%	28/3/2032	53,195	0.00%
Kingston Solar LP	CAD48,030	3.57%	31/7/2035	33,688	0.00%
Kinross Gold Corp.	\$50,000	4.50%	15/7/2027	48,889	0.00%
Kinross Gold Corp.	\$175,000	6.25%	15/7/2033	183,483	0.00%
Laurentian Bank of Canada	CAD350,000	4.60%	2/9/2025	262,328	0.01%
Liberty Utilities Canada LP	CAD100,000	3.32%	14/2/2050	58,599	0.00%
Liberty Utilities Finance GP 1	\$185,000	2.05%	15/9/2030	150,026	0.00%
Loblaw Cos Ltd.	CAD375,000	4.49%	11/12/2028	288,096	0.01%
Loblaw Cos Ltd.	CAD175,000	6.50%	22/1/2029	143,931	0.00%
Loblaw Cos Ltd.	CAD445,000	2.28%	7/5/2030	300,909	0.01%
Loblaw Cos Ltd.	CAD125,000	5.90%	18/1/2036	102,919	0.00%
Loblaw Cos Ltd.	CAD10,000	7.00%	7/6/2040	8,981	0.00%
Loblaw Cos Ltd.	CAD155,000	5.34%	13/9/2052	127,803	0.00%
Magna International, Inc.	\$100,000	4.15%	1/10/2025	98,502	0.00%
Magna International, Inc.	CAD120,000	4.95%	31/1/2031	93,615	0.00%
Magna International, Inc.	\$300,000	5.50%	21/3/2033	317,867	0.01%
Manulife Bank of Canada	CAD385,000	1.50%	25/6/2025	279,176	0.01%
Manulife Bank of Canada	CAD315,000	1.34%	26/2/2026	224,565	0.01%
Manulife Bank of Canada	CAD510,000	2.86%	16/2/2027	370,151	0.01%
Manulife Finance Delaware LP^	CAD275,000	5.06%	15/12/2041	207,810	0.01%
Manulife Financial Corp.	\$300,000	4.15%	4/3/2026	296,414	0.01%
Manulife Financial Corp.^	CAD445,000	2.24%	12/5/2030	325,267	0.01%
Manulife Financial Corp.^	\$200,000	4.06%	24/2/2032	189,104	0.01%
Manulife Financial Corp.	\$200,000	3.70%	16/3/2032	187,619	0.01%
Manulife Financial Corp.^	CAD400,000	5.41%	10/3/2033	309,959	0.01%
Manulife Financial Corp.^	CAD335,000	2.82%	13/5/2035	226,046	0.01%
Manulife Financial Corp.	\$300,000	5.38%	4/3/2046	305,314	0.01%
MCAP Commercial LP	CAD100,000	3.74%	25/8/2025	72,915	0.00%
MCAP Commercial LP	CAD70,000	3.38%	26/11/2027	48,105	0.00%
McGill University	CAD39,000	3.98%	29/1/2056	26,947	0.00%
McGill University Health Centre	CAD40,000	5.36%	31/12/2043	33,712	0.00%
Metro, Inc.	CAD200,000	3.39%	6/12/2027	147,696	0.00%
Metro, Inc.	CAD35,000	5.97%	15/10/2035	29,336	0.00%
Metro, Inc.	CAD155,000	5.03%	1/12/2044	121,055	0.00%
Metro, Inc.	CAD255,000	4.27%	4/12/2047	179,473	0.00%
Metro, Inc.	CAD200,000	3.41%	28/2/2050	121,444	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Metropolitan Life Global Funding I	CAD200,000	5.18%	15/6/2026	154,307	0.00%
Mountain View Partners GP	CAD99,552	3.97%	31/3/2051	66,839	0.00%
MPT Finco, Inc.	CAD170,282	3.66%	30/11/2029	119,909	0.00%
National Bank of Canada	\$250,000	5.25%	17/1/2025	249,886	0.01%
National Bank of Canada	CAD200,000	2.58%	3/2/2025	147,534	0.00%
National Bank of Canada	CAD450,000	5.30%	3/11/2025	344,498	0.01%
National Bank of Canada	CAD200,000	1.53%	15/6/2026	141,702	0.00%
National Bank of Canada^	CAD725,000	1.57%	18/8/2026	522,727	0.01%
National Bank of Canada	CAD275,000	2.24%	4/11/2026	196,441	0.01%
National Bank of Canada	CAD345,000	5.22%	14/6/2028	269,547	0.01%
National Bank of Canada	\$275,000	5.60%	18/12/2028	282,221	0.01%
National Bank of Canada^	CAD980,000	5.43%	16/8/2032	752,289	0.02%
NAV Canada	CAD375,000	2.06%	29/5/2030	253,961	0.01%
NAV Canada	CAD65,000	3.29%	30/3/2048	41,992	0.00%
NAV Canada	CAD100,000	3.21%	29/9/2050	63,231	0.00%
NAV Canada	CAD360,000	2.92%	29/9/2051	214,869	0.01%
Nissan Canada, Inc.	CAD200,000	2.10%	22/9/2025	143,469	0.00%
North Battleford Power LP	CAD544,502	4.96%	31/12/2032	414,052	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD80,000	3.20%	24/4/2026	59,077	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.00%	1/12/2026	106,708	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	2.80%	1/6/2027	18,086	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	4.25%	1/6/2029	18,950	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD620,000	2.80%	1/6/2031	421,774	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD134,000	4.15%	1/6/2033	98,790	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD300,000	3.65%	1/6/2035	209,066	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD140,000	4.75%	1/6/2037	107,486	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD375,000	4.35%	10/1/2039	273,468	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD275,000	3.70%	23/2/2043	182,012	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD225,000	4.05%	22/7/2044	156,047	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	3.75%	1/6/2051	130,615	0.00%
Northern Courier Pipeline LP	CAD222,967	3.37%	30/6/2042	152,233	0.00%
Northwestern Hydro Acquisition Co. II LP	CAD163,000	3.88%	31/12/2036	109,359	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD112,000	3.94%	31/12/2038	74,606	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD298,839	4.11%	31/3/2042	206,033	0.01%
Nouvelle Autoroute 30 Financement, Inc.	CAD49,717	4.12%	30/6/2042	34,348	0.00%
Nova Scotia Power, Inc.	CAD55,000	6.95%	25/8/2033	47,863	0.00%
Nova Scotia Power, Inc.	CAD225,000	4.15%	6/3/2042	152,591	0.00%
Nova Scotia Power, Inc.	CAD145,000	4.50%	20/7/2043	102,652	0.00%
Nova Scotia Power, Inc.	CAD200,000	3.61%	1/5/2045	123,798	0.00%
Nova Scotia Power, Inc.	CAD120,000	3.57%	5/4/2049	72,614	0.00%
Nova Scotia Power, Inc.	CAD75,000	3.31%	25/4/2050	42,958	0.00%
Nova Scotia Power, Inc.	CAD150,000	5.36%	24/3/2053	120,040	0.00%
Nutrien Ltd.	\$400,000	5.95%	7/11/2025	407,289	0.01%
Nutrien Ltd.	\$400,000	4.00%	15/12/2026	391,339	0.01%
Nutrien Ltd.	\$500,000	4.90%	27/3/2028	505,263	0.01%
Nutrien Ltd.	\$715,000	2.95%	13/5/2030	646,361	0.02%
Nutrien Ltd.	\$50,000	4.13%	15/3/2035	46,336	0.00%
Nutrien Ltd.	\$350,000	5.88%	1/12/2036	365,808	0.01%
Nutrien Ltd.	\$145,000	5.63%	1/12/2040	145,646	0.00%
Nutrien Ltd.	\$200,000	4.90%	1/6/2043	187,418	0.01%
Nutrien Ltd.	\$175,000	5.25%	15/1/2045	169,730	0.00%
Nutrien Ltd.	\$210,000	5.00%	1/4/2049	199,741	0.01%
Nutrien Ltd.	\$650,000	5.80%	27/3/2053	697,187	0.02%
OMERS Realty Corp.	CAD270,000	3.33%	5/6/2025	200,870	0.01%
OMERS Realty Corp.	CAD300,000	3.24%	4/10/2027	218,596	0.01%
OMERS Realty Corp.	CAD690,000	5.38%	14/11/2028	545,365	0.01%
OMERS Realty Corp.	CAD120,000	4.54%	9/4/2029	91,517	0.00%
OMERS Realty Corp.	CAD185,000	3.63%	5/6/2030	133,144	0.00%
Open Text Corp.	\$300,000	6.90%	1/12/2027	312,324	0.01%
Pembina Pipeline Corp.	CAD515,000	3.54%	3/2/2025	383,311	0.01%
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	112,823	0.00%
Pembina Pipeline Corp.	CAD240,000	4.02%	27/3/2028	178,283	0.00%
Pembina Pipeline Corp.	CAD25,000	3.62%	3/4/2029	18,098	0.00%
Pembina Pipeline Corp.	CAD250,000	3.31%	1/2/2030	175,920	0.00%
Pembina Pipeline Corp.	CAD125,000	3.53%	10/12/2031	86,551	0.00%
Pembina Pipeline Corp.	CAD240,000	4.75%	30/4/2043	166,856	0.00%
Pembina Pipeline Corp.	CAD255,000	4.81%	25/3/2044	178,441	0.00%
Pembina Pipeline Corp.	CAD230,000	4.74%	21/1/2047	158,439	0.00%
Pembina Pipeline Corp.	CAD295,000	4.75%	26/3/2048	203,315	0.01%
Pembina Pipeline Corp.	CAD200,000	4.54%	3/4/2049	133,395	0.00%
Pembina Pipeline Corp.	CAD200,000	4.67%	28/5/2050	135,869	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pembina Pipeline Corp.	CAD225,000	4.49%	10/12/2051	148,242	0.00%
Penske Truck Leasing Canada, Inc.	CAD705,000	5.44%	8/12/2025	539,558	0.01%
Plenary Health Bridgepoint LP	CAD21,229	7.25%	31/8/2042	19,239	0.00%
Plenary Health Care Partnerships Humber LP	CAD438,560	4.90%	31/5/2039	333,725	0.01%
Plenary Health Hamilton LP	CAD82,936	5.80%	31/5/2043	67,474	0.00%
Plenary Properties LTAP LP	CAD336,882	6.29%	31/1/2044	287,003	0.01%
Power Corp. of Canada	CAD75,000	4.81%	31/1/2047	57,299	0.00%
Power Corp. of Canada	CAD200,000	4.46%	27/7/2048	145,555	0.00%
Power Financial Corp.	CAD75,000	6.90%	11/3/2033	64,748	0.00%
Primaris	CAD250,000	4.27%	30/3/2025	185,697	0.00%
Primaris	CAD340,000	5.93%	29/3/2028	262,396	0.01%
Primaris	CAD120,000	6.37%	30/6/2029	94,710	0.00%
Reliance LP	CAD75,000	3.84%	15/3/2025	55,918	0.00%
Reliance LP	CAD350,000	3.75%	15/3/2026	258,068	0.01%
Reliance LP	CAD110,000	2.68%	1/12/2027	76,685	0.00%
Reliance LP	CAD200,000	2.67%	1/8/2028	137,111	0.00%
Rio Tinto Alcan, Inc.	\$250,000	7.25%	15/3/2031	285,622	0.01%
Rio Tinto Alcan, Inc.	\$180,000	5.75%	1/6/2035	190,874	0.01%
RioCan	CAD150,000	1.97%	15/6/2026	105,865	0.00%
RioCan	CAD100,000	2.36%	10/3/2027	69,710	0.00%
RioCan	CAD365,000	2.83%	8/11/2028	248,576	0.01%
RioCan	CAD200,000	4.63%	1/5/2029	147,142	0.00%
RioCan	CAD100,000	5.96%	1/10/2029	78,179	0.00%
Rogers Communications, Inc.	\$650,000	2.95%	15/3/2025	631,728	0.01%
Rogers Communications, Inc.	CAD745,000	3.10%	15/4/2025	551,935	0.01%
Rogers Communications, Inc.	CAD175,000	5.65%	21/9/2026	136,748	0.00%
Rogers Communications, Inc.	CAD270,000	3.80%	1/3/2027	200,771	0.01%
Rogers Communications, Inc.	\$1,000,000	3.20%	15/3/2027	954,162	0.02%
Rogers Communications, Inc.	CAD500,000	3.65%	31/3/2027	369,898	0.01%
Rogers Communications, Inc.	CAD325,000	5.70%	21/9/2028	259,078	0.01%
Rogers Communications, Inc.	CAD220,000	4.40%	2/11/2028	166,294	0.00%
Rogers Communications, Inc.	CAD250,000	3.75%	15/4/2029	182,791	0.00%
Rogers Communications, Inc.	CAD305,000	3.25%	1/5/2029	217,317	0.01%
Rogers Communications, Inc.	CAD150,000	3.30%	10/12/2029	106,273	0.00%
Rogers Communications, Inc.	CAD175,000	5.80%	21/9/2030	140,913	0.00%
Rogers Communications, Inc.	CAD240,000	2.90%	9/12/2030	163,208	0.00%
Rogers Communications, Inc.	\$1,375,000	3.80%	15/3/2032	1,266,419	0.03%
Rogers Communications, Inc.	CAD275,000	4.25%	15/4/2032	200,803	0.01%
Rogers Communications, Inc.	CAD325,000	5.90%	21/9/2033	265,289	0.01%
Rogers Communications, Inc.	\$50,000	7.50%	15/8/2038	57,794	0.00%
Rogers Communications, Inc.	CAD205,000	6.68%	4/11/2039	176,943	0.00%
Rogers Communications, Inc.	CAD555,000	6.75%	9/11/2039	481,524	0.01%
Rogers Communications, Inc.	CAD335,000	6.11%	25/8/2040	273,990	0.01%
Rogers Communications, Inc.	CAD195,000	6.56%	22/3/2041	167,004	0.00%
Rogers Communications, Inc.	\$300,000	4.50%	15/3/2042	265,304	0.01%
Rogers Communications, Inc.	\$150,000	4.50%	15/3/2043	132,798	0.00%
Rogers Communications, Inc.	\$150,000	5.45%	1/10/2043	145,518	0.00%
Rogers Communications, Inc.	\$300,000	5.00%	15/3/2044	281,205	0.01%
Rogers Communications, Inc.	\$400,000	4.30%	15/2/2048	333,785	0.01%
Rogers Communications, Inc.	\$697,000	4.35%	1/5/2049	590,156	0.01%
Rogers Communications, Inc.	\$400,000	3.70%	15/11/2049	303,274	0.01%
Rogers Communications, Inc.	CAD110,000	4.25%	9/12/2049	71,810	0.00%
Rogers Communications, Inc.	\$550,000	4.55%	15/3/2052	480,618	0.01%
Rogers Communications, Inc.	CAD405,000	5.25%	15/4/2052	307,689	0.01%
Royal Bank of Canada	\$575,000	3.38%	14/4/2025	563,799	0.01%
Royal Bank of Canada	\$1,000,000	4.95%	25/4/2025	1,000,445	0.02%
Royal Bank of Canada	CAD490,000	1.94%	1/5/2025	358,180	0.01%
Royal Bank of Canada	\$825,000	1.15%	10/6/2025	782,308	0.02%
Royal Bank of Canada	CAD475,000	4.93%	16/7/2025	362,314	0.01%
Royal Bank of Canada	CAD950,000	3.37%	29/9/2025	704,627	0.02%
Royal Bank of Canada	£300,000	1.13%	15/12/2025	358,104	0.01%
Royal Bank of Canada	\$300,000	4.88%	12/1/2026	300,857	0.01%
Royal Bank of Canada	\$500,000	0.88%	20/1/2026	463,662	0.01%
Royal Bank of Canada	\$800,000	4.65%	27/1/2026	793,484	0.02%
Royal Bank of Canada	\$725,000	1.20%	27/4/2026	669,516	0.02%
Royal Bank of Canada	CAD385,000	1.59%	4/5/2026	274,727	0.01%
Royal Bank of Canada	CAD255,000	5.34%	23/6/2026	197,086	0.01%
Royal Bank of Canada	\$200,000	1.15%	14/7/2026	182,943	0.00%
Royal Bank of Canada	CAD675,000	5.24%	2/11/2026	522,494	0.01%
Royal Bank of Canada	\$400,000	1.40%	2/11/2026	365,967	0.01%
Royal Bank of Canada	CAD480,000	2.33%	28/1/2027	343,008	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	\$991,000	3.63%	4/5/2027	957,298	0.02%
Royal Bank of Canada	AUD400,000	4.50%	13/7/2027	271,832	0.01%
Royal Bank of Canada	CAD475,000	4.61%	26/7/2027	362,561	0.01%
Royal Bank of Canada	\$300,000	4.24%	3/8/2027	296,733	0.01%
Royal Bank of Canada	CAD1,040,000	4.64%	17/1/2028	795,076	0.02%
Royal Bank of Canada	£600,000	5.00%	24/1/2028	773,736	0.02%
Royal Bank of Canada	CAD1,000,000	4.63%	1/5/2028	764,841	0.02%
Royal Bank of Canada	€800,000	4.13%	5/7/2028	911,848	0.02%
Royal Bank of Canada	CAD245,000	1.83%	31/7/2028	167,841	0.00%
Royal Bank of Canada	€300,000	2.13%	26/4/2029	312,281	0.01%
Royal Bank of Canada	CAD400,000	5.23%	24/6/2030	316,421	0.01%
Royal Bank of Canada^	CAD370,000	2.09%	30/6/2030	268,870	0.01%
Royal Bank of Canada	€500,000	4.38%	2/10/2030	580,598	0.01%
Royal Bank of Canada	\$1,225,000	2.30%	3/11/2031	1,033,488	0.02%
Royal Bank of Canada^	CAD535,000	2.14%	3/11/2031	376,538	0.01%
Royal Bank of Canada^	CAD300,000	2.94%	3/5/2032	213,842	0.01%
Royal Bank of Canada^	CAD330,000	1.67%	28/1/2033	223,277	0.01%
Royal Bank of Canada	\$1,025,000	5.00%	1/2/2033	1,042,649	0.02%
Royal Bank of Canada^	CAD1,110,000	5.01%	1/2/2033	844,057	0.02%
Royal Bank of Canada	\$300,000	5.00%	2/5/2033	305,692	0.01%
Royal Office Finance LP	CAD348,412	5.21%	12/11/2032	280,259	0.01%
Sagen MI Canada, Inc.	CAD150,000	2.96%	1/3/2027	104,673	0.00%
Sagen MI Canada, Inc.	CAD100,000	3.26%	5/3/2031	63,601	0.00%
Saputo, Inc.	CAD35,000	3.60%	14/8/2025	26,046	0.00%
Saputo, Inc.	CAD75,000	1.42%	19/6/2026	52,919	0.00%
Saputo, Inc.	CAD800,000	2.24%	16/6/2027	565,469	0.01%
Saputo, Inc.	CAD200,000	5.49%	20/11/2030	159,392	0.00%
Scotiabank Capital Trust^	CAD155,000	5.65%	31/12/2056	124,769	0.00%
SEC LP & Arci Ltd.	CAD57,176	5.19%	29/8/2033	42,077	0.00%
SGTP Highway Bypass LP	CAD367,259	4.11%	31/1/2045	257,717	0.01%
SmartCentres	CAD100,000	3.56%	6/2/2025	74,081	0.00%
SmartCentres	CAD200,000	3.44%	28/8/2026	145,309	0.00%
SmartCentres	CAD20,000	3.19%	11/6/2027	14,239	0.00%
SmartCentres	CAD100,000	3.83%	21/12/2027	72,188	0.00%
SmartCentres	CAD85,000	5.35%	29/5/2028	64,812	0.00%
SmartCentres	CAD75,000	2.31%	18/12/2028	49,804	0.00%
SmartCentres	CAD200,000	3.53%	20/12/2029	138,435	0.00%
SmartCentres	CAD165,000	3.65%	11/12/2030	112,790	0.00%
Sobeys, Inc.	CAD175,000	6.06%	29/10/2035	140,015	0.00%
SSL Finance, Inc.	CAD286,859	4.10%	31/10/2045	200,868	0.01%
Stantec, Inc.	CAD550,000	2.05%	8/10/2027	380,992	0.01%
Sun Life Capital Trust	CAD200,000	7.09%	30/6/2052	167,711	0.00%
Sun Life Financial, Inc.^	CAD215,000	2.46%	18/11/2031	153,352	0.00%
Sun Life Financial, Inc.^	CAD235,000	2.58%	10/5/2032	166,666	0.00%
Sun Life Financial, Inc.^	CAD290,000	2.80%	21/11/2033	202,103	0.01%
Sun Life Financial, Inc.^	CAD215,000	4.78%	10/8/2034	163,182	0.00%
Sun Life Financial, Inc.^	CAD55,000	5.50%	4/7/2035	43,232	0.00%
Sun Life Financial, Inc.^	CAD205,000	2.06%	1/10/2035	131,125	0.00%
Sun Life Financial, Inc.^	CAD200,000	3.15%	18/11/2036	134,608	0.00%
Sun Life Financial, Inc.^	CAD200,000	5.40%	29/5/2042	156,619	0.00%
Suncor Energy, Inc.	CAD210,000	5.40%	17/11/2026	163,222	0.00%
Suncor Energy, Inc.	CAD90,000	5.00%	9/4/2030	69,471	0.00%
Suncor Energy, Inc.	\$165,000	7.15%	1/2/2032	184,588	0.00%
Suncor Energy, Inc.	\$315,000	6.80%	15/5/2038	344,742	0.01%
Suncor Energy, Inc.	\$660,000	6.50%	15/6/2038	706,146	0.02%
Suncor Energy, Inc.	\$250,000	6.85%	1/6/2039	275,602	0.01%
Suncor Energy, Inc.	CAD250,000	4.34%	13/9/2046	168,151	0.00%
Suncor Energy, Inc.	\$265,000	4.00%	15/11/2047	209,974	0.01%
Suncor Energy, Inc.	\$275,000	3.75%	4/3/2051	206,559	0.01%
Suncor Energy, Inc.	CAD195,000	3.95%	4/3/2051	123,442	0.00%
TCHC Issuer Trust	CAD125,000	5.40%	22/2/2040	105,399	0.00%
Teck Resources Ltd.	\$475,000	3.90%	15/7/2030	441,727	0.01%
Teck Resources Ltd.	\$131,000	6.00%	15/8/2040	133,414	0.00%
Teck Resources Ltd.	\$395,000	5.20%	1/3/2042	366,014	0.01%
Teck Resources Ltd.	\$30,000	5.40%	1/2/2043	28,682	0.00%
TELUS Communications, Inc.	CAD325,000	8.80%	22/9/2025	260,605	0.01%
TELUS Corp.	CAD430,000	3.75%	17/1/2025	321,593	0.01%
TELUS Corp.	CAD125,000	3.75%	10/3/2026	93,399	0.00%
TELUS Corp.	CAD240,000	2.75%	8/7/2026	175,265	0.00%
TELUS Corp.	\$770,000	2.80%	16/2/2027	725,839	0.02%
TELUS Corp.	\$625,000	3.70%	15/9/2027	600,803	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TELUS Corp.	CAD125,000	2.35%	27/1/2028	87,936	0.00%
TELUS Corp.	CAD45,000	3.63%	1/3/2028	33,197	0.00%
TELUS Corp.	CAD300,000	3.30%	2/5/2029	215,632	0.01%
TELUS Corp.	CAD110,000	5.00%	13/9/2029	85,704	0.00%
TELUS Corp.	CAD260,000	3.15%	19/2/2030	182,914	0.00%
TELUS Corp.	CAD175,000	5.60%	9/9/2030	140,266	0.00%
TELUS Corp.	CAD200,000	2.05%	7/10/2030	130,191	0.00%
TELUS Corp.	CAD290,000	2.85%	13/11/2031	194,119	0.01%
TELUS Corp.	\$700,000	3.40%	13/5/2032	623,983	0.01%
TELUS Corp.	CAD300,000	5.25%	15/11/2032	235,831	0.01%
TELUS Corp.	CAD200,000	4.95%	28/3/2033	153,556	0.00%
TELUS Corp.	CAD500,000	5.75%	8/9/2033	405,598	0.01%
TELUS Corp.	CAD380,000	4.40%	1/4/2043	258,785	0.01%
TELUS Corp.	CAD300,000	5.15%	26/11/2043	224,910	0.01%
TELUS Corp.	CAD260,000	4.85%	5/4/2044	187,675	0.01%
TELUS Corp.	CAD135,000	4.75%	17/1/2045	96,449	0.00%
TELUS Corp.	CAD150,000	4.40%	29/1/2046	101,789	0.00%
TELUS Corp.	CAD125,000	4.70%	6/3/2048	88,128	0.00%
TELUS Corp.	CAD250,000	3.95%	16/2/2050	156,065	0.00%
TELUS Corp.	CAD150,000	4.10%	5/4/2051	95,849	0.00%
TELUS Corp.	CAD205,000	5.65%	13/9/2052	166,159	0.00%
TELUS Corp.	CAD125,000	5.95%	8/9/2053	105,618	0.00%
Teranet Holdings LP	CAD610,000	3.54%	11/6/2025	450,016	0.01%
Teranet Holdings LP	CAD250,000	3.72%	23/2/2029	176,971	0.00%
Teranet Holdings LP	CAD155,000	5.75%	17/12/2040	116,010	0.00%
Teranet Holdings LP	CAD120,000	6.10%	17/6/2041	93,207	0.00%
Thomson Reuters Corp.	CAD420,000	2.24%	14/5/2025	307,836	0.01%
Thomson Reuters Corp.	\$125,000	3.35%	15/5/2026	120,332	0.00%
Thomson Reuters Corp.	\$135,000	5.50%	15/8/2035	139,210	0.00%
Thomson Reuters Corp.	\$275,000	5.85%	15/4/2040	285,870	0.01%
Thomson Reuters Corp.	\$50,000	5.65%	23/11/2043	49,907	0.00%
THP Partnership	CAD26,306	4.39%	31/10/2046	19,049	0.00%
TMX Group Ltd.	CAD215,000	3.78%	5/6/2028	159,998	0.00%
Toromont Industries Ltd.	CAD250,000	3.71%	30/9/2025	185,924	0.00%
Toronto-Dominion Bank	\$350,000	3.25%	11/3/2024	348,432	0.01%
Toronto-Dominion Bank	\$175,000	1.45%	10/1/2025	168,608	0.00%
Toronto-Dominion Bank	CAD450,000	1.94%	13/3/2025	329,820	0.01%
Toronto-Dominion Bank	\$825,000	3.77%	6/6/2025	811,557	0.02%
Toronto-Dominion Bank	\$600,000	1.15%	12/6/2025	568,072	0.01%
Toronto-Dominion Bank	CAD975,000	2.67%	9/9/2025	715,231	0.02%
Toronto-Dominion Bank	\$450,000	0.75%	11/9/2025	419,971	0.01%
Toronto-Dominion Bank	CAD410,000	1.13%	9/12/2025	292,119	0.01%
Toronto-Dominion Bank	\$675,000	0.75%	6/1/2026	623,423	0.01%
Toronto-Dominion Bank	CAD400,000	4.34%	27/1/2026	302,246	0.01%
Toronto-Dominion Bank	\$525,000	1.20%	3/6/2026	482,002	0.01%
Toronto-Dominion Bank	CAD500,000	5.42%	10/7/2026	387,374	0.01%
Toronto-Dominion Bank	\$1,000,000	5.53%	17/7/2026	1,019,187	0.02%
Toronto-Dominion Bank	\$375,000	1.25%	10/9/2026	342,632	0.01%
Toronto-Dominion Bank	\$175,000	5.26%	11/12/2026	178,446	0.00%
Toronto-Dominion Bank	CAD650,000	2.26%	7/1/2027	463,864	0.01%
Toronto-Dominion Bank	\$175,000	1.95%	12/1/2027	161,838	0.00%
Toronto-Dominion Bank	€300,000	0.50%	18/1/2027	306,816	0.01%
Toronto-Dominion Bank	\$300,000	2.80%	10/3/2027	283,311	0.01%
Toronto-Dominion Bank	£900,000	2.88%	5/4/2027	1,088,393	0.02%
Toronto-Dominion Bank	CAD725,000	4.21%	1/6/2027	545,894	0.01%
Toronto-Dominion Bank	\$450,000	4.11%	8/6/2027	442,081	0.01%
Toronto-Dominion Bank	\$600,000	4.69%	15/9/2027	600,141	0.01%
Toronto-Dominion Bank	CAD625,000	5.38%	21/10/2027	489,109	0.01%
Toronto-Dominion Bank	\$400,000	5.16%	10/1/2028	407,172	0.01%
Toronto-Dominion Bank	CAD655,000	4.48%	18/1/2028	497,602	0.01%
Toronto-Dominion Bank	CAD660,000	1.89%	8/3/2028	456,582	0.01%
Toronto-Dominion Bank	\$400,000	5.52%	17/7/2028	411,826	0.01%
Toronto-Dominion Bank	CAD500,000	5.49%	8/9/2028	396,650	0.01%
Toronto-Dominion Bank	CAD775,000	1.90%	11/9/2028	531,049	0.01%
Toronto-Dominion Bank	AUD500,000	4.95%	15/9/2028	344,536	0.01%
Toronto-Dominion Bank	CAD1,100,000	4.68%	8/1/2029	844,382	0.02%
Toronto-Dominion Bank	€400,000	3.63%	13/12/2029	447,047	0.01%
Toronto-Dominion Bank	€300,000	1.95%	8/4/2030	304,204	0.01%
Toronto-Dominion Bank <sup>^</sup>	CAD1,245,000	3.11%	22/4/2030	918,626	0.02%
Toronto-Dominion Bank <sup>^</sup>	CAD700,000	4.86%	4/3/2031	531,599	0.01%
Toronto-Dominion Bank	\$700,000	2.00%	10/9/2031	582,075	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank*	\$580,000	3.63%	15/9/2031	557,202	0.01%
Toronto-Dominion Bank	\$525,000	2.45%	12/1/2032	440,599	0.01%
Toronto-Dominion Bank*	CAD745,000	3.06%	26/1/2032	535,873	0.01%
Toronto-Dominion Bank	\$550,000	3.20%	10/3/2032	487,196	0.01%
Toronto-Dominion Bank	\$400,000	4.46%	8/6/2032	388,688	0.01%
Toronto-Dominion Bank	€800,000	3.13%	3/8/2032	864,333	0.02%
Tourmaline Oil Corp.	CAD125,000	2.08%	25/1/2028	86,351	0.00%
Toyota Credit Canada, Inc.	CAD220,000	2.11%	26/2/2025	161,863	0.00%
Toyota Credit Canada, Inc.	CAD400,000	2.73%	25/8/2025	294,691	0.01%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	142,098	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.33%	24/1/2028	151,822	0.00%
TransAlta OCP LP	CAD221,672	4.51%	5/8/2030	155,725	0.00%
TransCanada PipeLines Ltd.	CAD145,000	3.30%	17/7/2025	107,583	0.00%
TransCanada PipeLines Ltd.	\$260,000	4.88%	15/1/2026	259,367	0.01%
TransCanada PipeLines Ltd.	CAD435,000	8.29%	5/2/2026	346,870	0.01%
TransCanada PipeLines Ltd.	\$265,000	6.20%	9/3/2026	264,954	0.01%
TransCanada PipeLines Ltd.	CAD200,000	4.35%	12/5/2026	151,408	0.00%
TransCanada PipeLines Ltd.	CAD695,000	3.80%	5/4/2027	517,088	0.01%
TransCanada PipeLines Ltd.	CAD275,000	3.39%	15/3/2028	200,466	0.01%
TransCanada PipeLines Ltd.	\$605,000	4.25%	15/5/2028	589,521	0.01%
TransCanada PipeLines Ltd.	CAD165,000	6.28%	26/5/2028	131,514	0.00%
TransCanada PipeLines Ltd.	CAD30,000	6.89%	7/8/2028	24,513	0.00%
TransCanada PipeLines Ltd.	CAD110,000	3.00%	18/9/2029	77,290	0.00%
TransCanada PipeLines Ltd.	\$425,000	4.10%	15/4/2030	404,353	0.01%
TransCanada PipeLines Ltd.	CAD400,000	5.28%	15/7/2030	314,307	0.01%
TransCanada PipeLines Ltd.	CAD200,000	2.97%	9/6/2031	135,196	0.00%
TransCanada PipeLines Ltd.	\$235,000	2.50%	12/10/2031	196,675	0.01%
TransCanada PipeLines Ltd.	CAD410,000	5.33%	12/5/2032	321,674	0.01%
TransCanada PipeLines Ltd.	\$440,000	4.63%	1/3/2034	416,497	0.01%
TransCanada PipeLines Ltd.	\$105,000	5.60%	31/3/2034	106,271	0.00%
TransCanada PipeLines Ltd.	\$155,000	5.85%	15/3/2036	160,112	0.00%
TransCanada PipeLines Ltd.	\$530,000	6.20%	15/10/2037	564,236	0.01%
TransCanada PipeLines Ltd.	\$235,000	4.75%	15/5/2038	217,692	0.01%
TransCanada PipeLines Ltd.	\$210,000	7.25%	15/8/2038	244,253	0.01%
TransCanada PipeLines Ltd.	\$415,000	7.63%	15/1/2039	497,401	0.01%
TransCanada PipeLines Ltd.	CAD160,000	8.05%	17/2/2039	155,250	0.00%
TransCanada PipeLines Ltd.	\$225,000	6.10%	1/6/2040	237,637	0.01%
TransCanada PipeLines Ltd.	CAD300,000	4.55%	15/11/2041	206,945	0.01%
TransCanada PipeLines Ltd.	\$195,000	5.00%	16/10/2043	182,638	0.00%
TransCanada PipeLines Ltd.	CAD280,000	4.35%	6/6/2046	186,251	0.01%
TransCanada PipeLines Ltd.	CAD300,000	4.33%	16/9/2047	198,293	0.01%
TransCanada PipeLines Ltd.	\$355,000	4.88%	15/5/2048	325,469	0.01%
TransCanada PipeLines Ltd.	CAD415,000	4.18%	3/7/2048	266,455	0.01%
TransCanada PipeLines Ltd.	\$345,000	5.10%	15/3/2049	330,358	0.01%
TransCanada PipeLines Ltd.	CAD365,000	4.34%	15/10/2049	239,679	0.01%
TransCanada PipeLines Ltd.	CAD175,000	5.92%	12/5/2052	144,634	0.00%
Transcontinental, Inc.	CAD100,000	2.67%	3/2/2025	73,189	0.00%
Transcontinental, Inc.	CAD100,000	2.28%	13/7/2026	70,628	0.00%
Trillium Health Partners Volunteers	CAD20,000	3.70%	20/12/2058	13,363	0.00%
TriSummit Utilities, Inc.	CAD240,000	3.15%	6/4/2026	175,634	0.00%
TriSummit Utilities, Inc.	CAD150,000	4.26%	5/12/2028	111,858	0.00%
University of Toronto	CAD200,000	4.25%	7/12/2051	146,485	0.00%
University of Western Ontario	CAD21,000	4.80%	24/5/2047	16,414	0.00%
Vancouver Airport Authority	CAD17,000	7.43%	7/12/2026	13,947	0.00%
Vancouver Airport Authority	CAD47,000	3.86%	10/11/2045	33,314	0.00%
Vancouver Airport Authority	CAD130,000	3.66%	23/11/2048	88,946	0.00%
Vancouver Airport Authority	CAD200,000	2.87%	18/10/2049	118,391	0.00%
Vancouver Airport Authority	CAD150,000	2.80%	21/9/2050	87,401	0.00%
VW Credit Canada, Inc.	CAD150,000	5.86%	15/11/2027	118,518	0.00%
Waste Connections, Inc.	\$875,000	2.20%	15/1/2032	730,676	0.02%
Waste Connections, Inc.	\$200,000	2.95%	15/1/2052	140,981	0.00%
Westcoast Energy, Inc.	CAD100,000	8.85%	21/7/2025	79,802	0.00%
Westcoast Energy, Inc.	CAD25,000	3.77%	8/12/2025	18,618	0.00%
Westcoast Energy, Inc.	CAD128,000	4.79%	28/10/2041	92,444	0.00%
Windsor Regional Hospital	CAD100,000	2.71%	18/11/2060	53,343	0.00%
WSP Global, Inc.	CAD440,000	2.41%	19/4/2028	308,106	0.01%
Yamana Gold, Inc.	\$250,000	2.63%	15/8/2031	211,205	0.01%
				233,907,991	5.12%
<b>Chile 0.19% (31 December 2022: 0.19%)</b>					
Alfa Desarrollo SpA	\$472,037	4.55%	27/9/2051	367,841	0.01%
Antofagasta plc	\$200,000	5.63%	13/5/2032	198,726	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco de Chile	\$200,000	2.99%	9/12/2031	171,799	0.00%
Banco de Credito e Inversiones SA	\$600,000	3.50%	12/10/2027	566,560	0.01%
Banco Santander Chile	\$150,000	2.70%	10/1/2025	145,423	0.00%
Banco Santander Chile	\$150,000	3.18%	26/10/2031	130,072	0.00%
Celulosa Arauco y Constitucion SA	\$325,000	3.88%	2/11/2027	302,775	0.01%
Celulosa Arauco y Constitucion SA	\$200,000	4.25%	30/4/2029	185,188	0.00%
Celulosa Arauco y Constitucion SA	\$400,000	4.20%	29/1/2030	368,406	0.01%
Celulosa Arauco y Constitucion SA	\$100,000	5.50%	2/11/2047	86,014	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	5.15%	29/1/2050	164,048	0.00%
Cencosud SA	\$200,000	5.15%	12/2/2025	197,921	0.01%
Cencosud SA	\$775,000	4.38%	17/7/2027	745,270	0.02%
Chile Electricity Lux MPC Sarl	\$200,000	6.01%	20/1/2033	205,649	0.01%
Colbun SA	\$25,000	3.95%	11/10/2027	23,949	0.00%
Colbun SA	\$300,000	3.15%	6/3/2030	266,379	0.01%
Colbun SA	\$200,000	3.15%	19/1/2032	172,575	0.00%
Compania Cerveceras Unidas SA	\$200,000	3.35%	19/1/2032	172,001	0.00%
Embotelladora Andina SA	\$150,000	3.95%	21/1/2050	114,646	0.00%
Empresa Nacional de Telecomunicaciones SA	\$200,000	4.75%	1/8/2026	195,487	0.01%
Empresa Nacional de Telecomunicaciones SA	\$400,000	3.05%	14/9/2032	319,849	0.01%
Enel Americas SA	\$75,000	4.00%	25/10/2026	73,000	0.00%
Enel Chile SA	\$945,000	4.88%	12/6/2028	930,172	0.02%
Engie Energia Chile SA	\$175,000	4.50%	29/1/2025	171,592	0.00%
Engie Energia Chile SA	\$200,000	3.40%	28/1/2030	172,211	0.00%
GNL Quintero SA	\$141,200	4.63%	31/7/2029	138,345	0.00%
Inversiones CMPC SA	\$200,000	4.38%	4/4/2027	194,135	0.00%
Inversiones CMPC SA	\$400,000	3.85%	13/1/2030	370,013	0.01%
Inversiones CMPC SA	\$200,000	6.13%	23/6/2033	207,476	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	7/5/2029	188,879	0.00%
Sociedad Quimica y Minera de Chile SA	\$250,000	6.50%	7/11/2033	264,942	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	22/1/2050	156,619	0.00%
Sociedad Quimica y Minera de Chile SA	\$400,000	3.50%	10/9/2051	270,785	0.01%
Telefonica Moviles Chile SA	\$150,000	3.54%	18/11/2031	110,840	0.00%
Transec SA	\$200,000	4.25%	14/1/2025	196,512	0.01%
Transec SA	\$75,000	3.88%	12/1/2029	70,021	0.00%
				<b>8,616,120</b>	<b>0.19%</b>
<b>China 0.71% (31 December 2022: 0.94%)</b>					
Alibaba Group Holding Ltd.	\$650,000	3.40%	6/12/2027	616,212	0.01%
Alibaba Group Holding Ltd.	\$600,000	2.13%	9/2/2031	496,877	0.01%
Alibaba Group Holding Ltd.	\$200,000	4.50%	28/11/2034	187,699	0.00%
Alibaba Group Holding Ltd.	\$400,000	4.00%	6/12/2037	344,611	0.01%
Alibaba Group Holding Ltd.	\$275,000	2.70%	9/2/2041	188,270	0.00%
Alibaba Group Holding Ltd.	\$600,000	4.20%	6/12/2047	489,856	0.01%
Alibaba Group Holding Ltd.	\$600,000	3.15%	9/2/2051	398,103	0.01%
Alibaba Group Holding Ltd.	\$400,000	4.40%	6/12/2057	325,214	0.01%
Alibaba Group Holding Ltd.	\$400,000	3.25%	9/2/2061	252,754	0.01%
Baidu, Inc.	\$400,000	3.08%	7/4/2025	389,358	0.01%
Baidu, Inc.	\$750,000	4.13%	30/6/2025	737,735	0.02%
Baidu, Inc.	\$100,000	3.63%	6/7/2027	95,899	0.00%
Baidu, Inc.	\$300,000	4.38%	29/3/2028	294,481	0.01%
Baidu, Inc.	\$200,000	3.43%	7/4/2030	181,869	0.00%
Baidu, Inc.	\$200,000	2.38%	9/10/2030	168,672	0.00%
Baidu, Inc.	\$200,000	2.38%	23/8/2031	165,202	0.00%
Bank of Communications Co., Ltd.	\$400,000	1.20%	10/9/2025	375,967	0.01%
Bank of Communications Co., Ltd.	\$200,000	4.88%	28/2/2026	200,373	0.01%
BOCOM International Blossom Ltd.	\$400,000	1.75%	28/6/2026	367,615	0.01%
China Mengniu Dairy Co., Ltd.	\$200,000	2.50%	17/6/2030	172,099	0.00%
China Merchants Bank Co., Ltd.	\$450,000	1.20%	10/9/2025	422,045	0.01%
China Merchants Bank Co., Ltd.	\$200,000	1.25%	1/9/2026	182,707	0.00%
China Modern Dairy Holdings Ltd.	\$200,000	2.13%	14/7/2026	176,500	0.00%
China Overseas Grand Oceans Finance IV Cayman Ltd.	\$200,000	2.45%	9/2/2026	166,235	0.00%
China Railway Xunjie Co., Ltd.	\$200,000	3.25%	28/7/2026	192,094	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	5.42%	22/11/2025	200,965	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	2.00%	26/1/2026	188,431	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$400,000	5.49%	1/3/2026	403,766	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	5.44%	18/7/2026	202,087	0.01%
CMB International Leasing Management Ltd.	\$200,000	1.88%	12/8/2025	189,571	0.00%
CMB International Leasing Management Ltd.	\$200,000	1.75%	16/9/2026	182,623	0.00%
CMB International Leasing Management Ltd.	\$225,000	2.75%	12/8/2030	192,275	0.00%
Coastal Emerald Ltd.	\$200,000	4.10%	15/6/2025	194,670	0.01%
Competition Team Technologies Ltd.	\$200,000	4.25%	12/3/2029	192,347	0.00%
Contemporary Ruiding Development Ltd.	\$675,000	1.88%	17/9/2025	638,951	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Contemporary Ruiding Development Ltd.	\$200,000	1.50%	9/9/2026	181,995	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	2.63%	17/9/2030	171,223	0.00%
CSCIF Asia Ltd.	\$200,000	1.75%	4/8/2025	189,505	0.00%
Elect Global Investments Ltd.^	\$400,000	4.10%	Perpetual	350,277	0.01%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	197,801	0.01%
ENN Energy Holdings Ltd.	\$200,000	2.63%	17/9/2030	171,355	0.00%
Far East Horizon Ltd.	\$200,000	3.38%	18/2/2025	190,081	0.00%
Foxconn Far East Ltd.	\$200,000	3.00%	23/9/2026	188,757	0.00%
Foxconn Far East Ltd.	\$200,000	2.50%	28/10/2030	168,624	0.00%
Franshion Brilliant Ltd.	\$300,000	3.20%	9/4/2026	249,266	0.01%
Geely Automobile Holdings Ltd.^	\$200,000	4.00%	Perpetual	193,764	0.01%
Geely Finance Hong Kong Ltd.	\$200,000	3.00%	5/3/2025	192,151	0.00%
Haitong International Securities Group Ltd.	\$200,000	3.13%	18/5/2025	192,069	0.00%
Industrial Bank Co., Ltd.	\$500,000	3.25%	18/5/2025	489,364	0.01%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	194,829	0.01%
JD.com, Inc.	\$400,000	3.38%	14/1/2030	361,991	0.01%
JD.com, Inc.	\$200,000	4.13%	14/1/2050	156,150	0.00%
Lenovo Group Ltd.	\$375,000	5.88%	24/4/2025	376,816	0.01%
Lenovo Group Ltd.	\$200,000	5.83%	27/1/2028	204,057	0.01%
Lenovo Group Ltd.	\$400,000	3.42%	2/11/2030	353,010	0.01%
Lenovo Group Ltd.	\$200,000	6.54%	27/7/2032	213,602	0.01%
Meituan	\$600,000	2.13%	28/10/2025	565,673	0.01%
Meituan	\$400,000	3.05%	28/10/2030	337,161	0.01%
Pioneer Reward Ltd.	\$200,000	2.00%	9/4/2026	187,789	0.00%
Pioneer Reward Ltd.	\$200,000	5.25%	9/8/2026	202,083	0.01%
Prosus NV	\$300,000	3.26%	19/1/2027	277,671	0.01%
Prosus NV	\$200,000	4.85%	6/7/2027	193,077	0.01%
Prosus NV	€100,000	1.54%	3/8/2028	95,292	0.00%
Prosus NV	€500,000	1.29%	13/7/2029	448,720	0.01%
Prosus NV	\$525,000	3.68%	21/1/2030	458,079	0.01%
Prosus NV	\$600,000	3.06%	13/7/2031	483,938	0.01%
Prosus NV	\$300,000	4.19%	19/1/2032	258,364	0.01%
Prosus NV	€500,000	2.03%	3/8/2032	423,412	0.01%
Prosus NV	\$600,000	4.03%	3/8/2050	392,480	0.01%
Prosus NV	\$600,000	3.83%	8/2/2051	378,271	0.01%
Prosus NV	\$400,000	4.99%	19/1/2052	299,709	0.01%
SF Holding Investment 2021 Ltd.	\$450,000	2.38%	17/11/2026	418,016	0.01%
SF Holding Investment 2021 Ltd.	\$200,000	3.00%	17/11/2028	182,830	0.00%
SF Holding Investment 2021 Ltd.	\$400,000	3.13%	17/11/2031	344,356	0.01%
SF Holding Investment Ltd.	\$200,000	2.88%	20/2/2030	175,783	0.00%
Shanghai Port Group BVI Development 2 Co., Ltd.	\$200,000	1.50%	13/7/2025	189,400	0.00%
Shanghai Port Group BVI Development 2 Co., Ltd.	\$250,000	2.38%	13/7/2030	218,310	0.01%
Shanghai Port Group BVI Development Co., Ltd.	\$225,000	2.85%	11/9/2029	205,741	0.01%
Shanghai Pudong Development Bank Co., Ltd.	\$300,000	3.25%	14/7/2025	292,573	0.01%
Sinosing Services Pte Ltd.	\$500,000	2.25%	20/2/2025	482,602	0.01%
Sinosing Services Pte Ltd.	\$200,000	2.63%	20/2/2030	174,884	0.00%
Sunny Optical Technology Group Co., Ltd.	\$200,000	5.95%	17/7/2026	202,265	0.01%
Sunshine Life Insurance Corp., Ltd.	\$250,000	4.50%	20/4/2026	224,856	0.01%
Tencent Holdings Ltd.	\$250,000	3.80%	11/2/2025	246,282	0.01%
Tencent Holdings Ltd.	\$500,000	1.81%	26/1/2026	468,493	0.01%
Tencent Holdings Ltd.	\$450,000	3.58%	11/4/2026	436,190	0.01%
Tencent Holdings Ltd.	\$600,000	3.60%	19/1/2028	570,407	0.01%
Tencent Holdings Ltd.	\$1,075,000	3.98%	11/4/2029	1,021,502	0.02%
Tencent Holdings Ltd.	\$800,000	2.39%	3/6/2030	681,125	0.02%
Tencent Holdings Ltd.	\$200,000	2.88%	22/4/2031	172,736	0.00%
Tencent Holdings Ltd.	\$325,000	3.93%	19/1/2038	276,133	0.01%
Tencent Holdings Ltd.	\$400,000	3.68%	22/4/2041	313,458	0.01%
Tencent Holdings Ltd.	\$200,000	4.53%	11/4/2049	170,015	0.00%
Tencent Holdings Ltd.	\$850,000	3.24%	3/6/2050	569,649	0.01%
Tencent Holdings Ltd.	\$600,000	3.84%	22/4/2051	448,370	0.01%
Tencent Holdings Ltd.	\$300,000	3.29%	3/6/2060	190,729	0.00%
Tencent Holdings Ltd.	\$400,000	3.94%	22/4/2061	291,408	0.01%
Tencent Music Entertainment Group	\$200,000	2.00%	3/9/2030	162,138	0.00%
Tingyi Cayman Islands Holding Corp.	\$200,000	1.63%	24/9/2025	187,973	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	\$300,000	3.15%	12/5/2025	244,194	0.01%
Vanke Real Estate Hong Kong Co., Ltd.	\$200,000	3.98%	9/11/2027	131,078	0.00%
Vigorous Champion International Ltd.	\$400,000	2.75%	2/6/2025	382,758	0.01%
Vigorous Champion International Ltd.	\$200,000	4.25%	28/5/2029	183,400	0.00%
Weibo Corp.	\$200,000	3.38%	8/7/2030	171,942	0.00%
Westwood Group Holdings Ltd.	\$275,000	2.80%	20/1/2026	250,583	0.01%
Xiaomi Best Time International Ltd.	\$400,000	2.88%	14/7/2031	330,981	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Xiaomi Best Time International Ltd.	\$200,000	4.10%	14/7/2051	141,556	0.00%
Yongda Investment Ltd.	\$200,000	2.25%	16/6/2025	191,161	0.00%
Yunda Holding Investment Ltd.	\$200,000	2.25%	19/8/2025	183,118	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$325,000	3.50%	8/3/2026	290,058	0.01%
Zhongsheng Group Holdings Ltd.	\$400,000	3.00%	13/1/2026	371,969	0.01%
				<b>32,353,561</b>	<b>0.71%</b>
<b>Colombia 0.01% (31 December 2022: 0.01%)</b>					
Grupo Energia Bogota SA ESP	\$200,000	7.85%	9/11/2033	217,351	0.01%
Promigas SA ESP/Gases del Pacifico SAC	\$200,000	3.75%	16/10/2029	177,539	0.00%
SURA Asset Management SA	\$150,000	4.38%	11/4/2027	143,713	0.00%
				<b>538,603</b>	<b>0.01%</b>
<b>Czech Republic 0.04% (31 December 2022: 0.04%)</b>					
Ceska sporitelna A.S.^	€400,000	5.74%	8/3/2028	456,136	0.01%
CPI Property Group SA	€200,000	1.63%	23/4/2027	161,841	0.00%
CPI Property Group SA	£100,000	2.75%	22/1/2028	89,332	0.00%
CPI Property Group SA	€240,000	1.75%	14/1/2030	151,118	0.00%
CPI Property Group SA	€330,000	1.50%	27/1/2031	189,825	0.00%
EP Infrastructure A.S.	€200,000	1.70%	30/7/2026	197,909	0.01%
EP Infrastructure A.S.	€300,000	1.82%	2/3/2031	256,096	0.01%
EPH Financing International A.S.	€200,000	6.65%	13/11/2028	224,366	0.01%
				<b>1,726,623</b>	<b>0.04%</b>
<b>Denmark 0.41% (31 December 2022: 0.38%)</b>					
AP Moller-Maersk A/S	€900,000	1.75%	16/3/2026	962,164	0.02%
AP Moller-Maersk A/S	\$425,000	4.50%	20/6/2029	418,245	0.01%
AP Moller-Maersk A/S	\$250,000	5.88%	14/9/2033	260,212	0.01%
Carlsberg Breweries A/S	€200,000	3.25%	12/10/2025	221,074	0.01%
Carlsberg Breweries A/S	€300,000	0.38%	30/6/2027	302,122	0.01%
Carlsberg Breweries A/S	€200,000	0.88%	1/7/2029	196,365	0.00%
Carlsberg Breweries A/S	€300,000	0.63%	9/3/2030	284,727	0.01%
Carlsberg Breweries A/S	€500,000	4.25%	5/10/2033	587,066	0.01%
Danfoss Finance I BV	€300,000	0.13%	28/4/2026	307,831	0.01%
Danfoss Finance II BV	€400,000	4.13%	2/12/2029	459,559	0.01%
Danfoss Finance II BV	€100,000	0.75%	28/4/2031	91,646	0.00%
Danica Pension Livsforsikrings AB^	€200,000	4.38%	29/9/2045	218,191	0.00%
Danske Bank A/S	€200,000	0.63%	26/5/2025	212,380	0.00%
Danske Bank A/S^	\$1,100,000	3.24%	20/12/2025	1,071,409	0.02%
Danske Bank A/S^	\$500,000	6.47%	9/1/2026	503,639	0.01%
Danske Bank A/S^	\$200,000	6.26%	22/9/2026	203,237	0.00%
Danske Bank A/S^	€100,000	4.00%	12/1/2027	111,338	0.00%
Danske Bank A/S^	€1,500,000	1.38%	17/2/2027	1,578,991	0.03%
Danske Bank A/S^	£793,000	2.25%	14/1/2028	923,284	0.02%
Danske Bank A/S^	\$525,000	4.30%	1/4/2028	508,143	0.01%
Danske Bank A/S	\$250,000	4.38%	12/6/2028	241,620	0.01%
Danske Bank A/S^	€100,000	0.75%	9/6/2029	97,790	0.00%
Danske Bank A/S^	€400,000	1.38%	12/2/2030	426,013	0.01%
Danske Bank A/S^	€800,000	4.75%	21/6/2030	931,819	0.02%
Danske Bank A/S^	€1,200,000	1.50%	2/9/2030	1,264,323	0.03%
Danske Bank A/S^	€500,000	4.13%	10/1/2031	572,230	0.01%
Danske Bank A/S^	£213,000	4.63%	13/4/2027	269,332	0.01%
Danske Bank A/S^	£200,000	6.50%	23/8/2028	268,451	0.01%
H Lundbeck A/S	€100,000	0.88%	14/10/2027	100,067	0.00%
Heidelberg Materials Finance Luxembourg SA	€600,000	4.88%	21/11/2033	706,109	0.02%
ISS Global A/S	€100,000	0.88%	18/6/2026	103,567	0.00%
ISS Global A/S	€150,000	1.50%	31/8/2027	154,691	0.00%
Jyske Bank A/S^	€446,000	5.00%	26/10/2028	512,261	0.01%
Nykredit Realkredit A/S	€100,000	0.63%	17/1/2025	107,096	0.00%
Nykredit Realkredit A/S	€200,000	0.25%	13/1/2026	207,451	0.00%
Nykredit Realkredit A/S	€300,000	1.38%	12/7/2027	310,162	0.01%
Nykredit Realkredit A/S	€800,000	0.38%	17/1/2028	778,267	0.02%
Nykredit Realkredit A/S	€200,000	4.00%	17/7/2028	223,727	0.01%
Nykredit Realkredit A/S^	€200,000	5.50%	29/12/2032	227,958	0.01%
Pandora A/S	€300,000	4.50%	10/4/2028	343,939	0.01%
Sydbank A/S^	€300,000	0.50%	10/11/2026	310,821	0.01%
TDC Net A/S	€100,000	5.06%	31/5/2028	114,797	0.00%
TDC Net A/S	€300,000	6.50%	1/6/2031	351,084	0.01%
Vestas Wind Systems A/S	€400,000	4.13%	15/6/2031	456,000	0.01%
				<b>18,501,198</b>	<b>0.41%</b>
<b>Estonia 0.01% (31 December 2022: 0.05%)</b>					
Luminor Bank A.S.^	€300,000	0.54%	23/9/2026	304,270	0.01%
				<b>304,270</b>	<b>0.01%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Finland 0.43% (31 December 2022: 0.34%)</b>					
Balder Finland OYJ	€400,000	1.00%	18/1/2027	374,300	0.01%
Castellum Helsinki Finance Holding Abp	€300,000	2.00%	24/3/2025	319,799	0.01%
Castellum Helsinki Finance Holding Abp	€600,000	0.88%	17/9/2029	511,228	0.01%
Elenia Verkko OYJ	€200,000	0.38%	6/2/2027	201,100	0.00%
Kojamo OYJ	€106,000	1.63%	7/3/2025	112,106	0.00%
Kojamo OYJ	€100,000	2.00%	31/3/2026	103,140	0.00%
Kojamo OYJ	€100,000	1.88%	27/5/2027	98,749	0.00%
Kojamo OYJ	€100,000	0.88%	28/5/2029	87,425	0.00%
Neste OYJ	€600,000	3.88%	16/3/2029	683,145	0.01%
Nokia OYJ	\$555,000	4.38%	12/6/2027	538,331	0.01%
Nokia OYJ	€300,000	3.13%	15/5/2028	323,972	0.01%
Nokia OYJ	€116,000	4.38%	21/8/2031	128,823	0.00%
Nokia OYJ	\$125,000	6.63%	15/5/2039	124,171	0.00%
Nordea Bank Abp	€100,000	1.13%	12/2/2025	107,662	0.00%
Nordea Bank Abp	\$500,000	3.60%	6/6/2025	490,496	0.01%
Nordea Bank Abp	CHF1,000,000	0.55%	23/6/2025	1,170,392	0.03%
Nordea Bank Abp	\$350,000	0.75%	28/8/2025	326,577	0.01%
Nordea Bank Abp	\$300,000	4.75%	22/9/2025	298,745	0.01%
Nordea Bank Abp^	€165,000	3.63%	10/2/2026	181,794	0.00%
Nordea Bank Abp	€600,000	0.38%	28/5/2026	622,677	0.01%
Nordea Bank Abp^	£200,000	6.00%	2/6/2026	257,706	0.01%
Nordea Bank Abp	\$750,000	1.50%	30/9/2026	683,640	0.02%
Nordea Bank Abp	€700,000	1.13%	16/2/2027	726,370	0.02%
Nordea Bank Abp	€200,000	0.50%	14/5/2027	203,964	0.00%
Nordea Bank Abp	\$300,000	5.38%	22/9/2027	305,076	0.01%
Nordea Bank Abp	€1,100,000	4.13%	5/5/2028	1,254,421	0.03%
Nordea Bank Abp	€300,000	2.50%	23/5/2029	318,712	0.01%
Nordea Bank Abp^	€500,000	0.63%	18/8/2031	507,632	0.01%
Nordea Bank Abp	€400,000	2.88%	24/8/2032	428,082	0.01%
Nordea Bank Abp^	£300,000	1.63%	9/12/2032	327,595	0.01%
Nordea Bank Abp^	\$200,000	4.63%	13/9/2033	188,142	0.00%
OP Corporate Bank plc	€400,000	0.50%	12/8/2025	422,054	0.01%
OP Corporate Bank plc	€1,000,000	2.88%	15/12/2025	1,099,119	0.02%
OP Corporate Bank plc	€200,000	3.38%	14/1/2026	248,447	0.01%
OP Corporate Bank plc	€1,000,000	0.60%	18/1/2027	1,013,508	0.02%
OP Corporate Bank plc	€300,000	0.63%	27/7/2027	300,965	0.01%
OP Corporate Bank plc	€300,000	0.10%	16/11/2027	295,112	0.01%
OP Corporate Bank plc	€1,000,000	0.63%	12/11/2029	946,755	0.02%
OP Corporate Bank plc^	€700,000	1.63%	9/6/2030	738,981	0.02%
Sampo OYJ^	€168,000	3.38%	23/5/2049	174,673	0.00%
Sampo OYJ^	€500,000	2.50%	3/9/2052	464,145	0.01%
Stora Enso OYJ	€100,000	2.50%	21/3/2028	106,231	0.00%
Stora Enso OYJ	€400,000	4.25%	1/9/2029	453,065	0.01%
Stora Enso OYJ	€400,000	0.63%	2/12/2030	359,705	0.01%
Teollisuuden Voima OYJ	€500,000	1.38%	23/6/2028	499,747	0.01%
Teollisuuden Voima OYJ	€300,000	4.75%	1/6/2030	347,126	0.01%
Transmission Finance DAC	€200,000	0.38%	18/6/2028	192,903	0.00%
				<b>19,668,508</b>	<b>0.43%</b>
<b>France 6.60% (31 December 2022: 6.12%)</b>					
ABEILLE VIE SA d'Assurances Vie et de Capitalisation SA	€100,000	6.25%	9/9/2033	120,254	0.00%
Air Liquide Finance SA	€500,000	1.00%	8/3/2027	525,931	0.01%
Air Liquide Finance SA	\$200,000	2.25%	10/9/2029	182,389	0.00%
Air Liquide Finance SA	€600,000	1.38%	2/4/2030	610,281	0.01%
Air Liquide Finance SA	€200,000	0.63%	20/6/2030	193,546	0.00%
Air Liquide Finance SA	€500,000	2.88%	16/9/2032	550,627	0.01%
Air Liquide Finance SA	\$400,000	3.50%	27/9/2046	325,121	0.01%
Airbus SE	\$250,000	3.15%	10/4/2027	239,123	0.01%
Airbus SE	€365,000	2.00%	7/4/2028	389,521	0.01%
Airbus SE	€200,000	2.13%	29/10/2029	212,344	0.00%
Airbus SE	€1,000,000	1.63%	9/6/2030	1,020,662	0.02%
Airbus SE	€800,000	2.38%	7/4/2032	841,758	0.02%
Airbus SE	€200,000	2.38%	9/6/2040	189,212	0.00%
Airbus SE	\$300,000	3.95%	10/4/2047	258,515	0.01%
ALD SA	€200,000	1.25%	2/3/2026	210,817	0.00%
ALD SA	€700,000	4.25%	18/1/2027	790,524	0.02%
ALD SA	€300,000	4.00%	5/7/2027	338,651	0.01%
Alstom SA	€700,000	0.25%	14/10/2026	700,460	0.02%
Alstom SA	€400,000	0.13%	27/7/2027	387,699	0.01%
Alstom SA	€400,000	0.00%	11/1/2029	363,959	0.01%
Altarea SCA	€200,000	1.75%	16/1/2030	169,998	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
APRR SA	€200,000	1.13%	9/1/2026	213,184	0.01%
APRR SA	€1,800,000	1.25%	6/1/2027	1,896,635	0.04%
APRR SA	€600,000	1.25%	18/1/2028	623,181	0.01%
APRR SA	€300,000	1.88%	3/1/2029	315,672	0.01%
APRR SA	€200,000	0.13%	18/1/2029	193,016	0.00%
APRR SA	€200,000	1.50%	25/1/2030	203,514	0.00%
APRR SA	€800,000	1.88%	6/1/2031	822,876	0.02%
APRR SA	€600,000	1.63%	13/1/2032	598,783	0.01%
Arkema SA^	€200,000	1.50%	Perpetual	204,361	0.00%
Arkema SA	€1,100,000	1.50%	20/1/2025	1,188,928	0.03%
Arkema SA	€200,000	1.50%	20/4/2027	210,455	0.00%
Arkema SA	€200,000	0.75%	3/12/2029	193,088	0.00%
Arkema SA	€600,000	3.50%	23/1/2031	664,153	0.01%
Arval Service Lease SA	€400,000	0.00%	30/9/2024	428,239	0.01%
Arval Service Lease SA	€800,000	4.25%	11/11/2025	893,742	0.02%
Arval Service Lease SA	€300,000	4.13%	13/4/2026	335,314	0.01%
Arval Service Lease SA	€400,000	4.00%	22/9/2026	447,521	0.01%
Arval Service Lease SA	€300,000	4.75%	22/5/2027	343,845	0.01%
Autoroutes du Sud de la France SA	€700,000	1.13%	20/4/2026	742,048	0.02%
Autoroutes du Sud de la France SA	€600,000	1.25%	18/1/2027	632,401	0.01%
Autoroutes du Sud de la France SA	€400,000	1.38%	27/6/2028	416,473	0.01%
Autoroutes du Sud de la France SA	€900,000	1.38%	22/1/2030	913,621	0.02%
Autoroutes du Sud de la France SA	€100,000	1.38%	21/2/2031	99,261	0.00%
Autoroutes du Sud de la France SA	€500,000	2.75%	2/9/2032	536,067	0.01%
Autoroutes du Sud de la France SA	€300,000	3.25%	19/1/2033	333,267	0.01%
AXA SA^	€500,000	3.88%	Perpetual	544,986	0.01%
AXA SA	€150,000	1.13%	15/5/2028	155,538	0.00%
AXA SA	€412,000	3.75%	12/10/2030	479,964	0.01%
AXA SA	\$725,000	8.60%	15/12/2030	872,298	0.02%
AXA SA	€400,000	3.63%	10/1/2033	467,778	0.01%
AXA SA^	€300,000	1.88%	10/7/2042	272,561	0.01%
AXA SA^	€1,000,000	4.25%	10/3/2043	1,090,735	0.02%
AXA SA^	€269,000	5.50%	11/7/2043	318,243	0.01%
AXA SA^	\$400,000	5.13%	17/1/2047	390,924	0.01%
AXA SA^	€300,000	3.38%	6/7/2047	324,436	0.01%
AXA SA^	€1,227,000	3.25%	28/5/2049	1,299,749	0.03%
AXA SA^	£500,000	6.69%	Perpetual	647,366	0.01%
AXA SA^	£500,000	5.45%	Perpetual	630,052	0.01%
Banque Federative du Credit Mutuel SA	\$400,000	4.52%	13/7/2025	396,401	0.01%
Banque Federative du Credit Mutuel SA	€1,800,000	0.75%	17/7/2025	1,907,111	0.04%
Banque Federative du Credit Mutuel SA	£200,000	4.88%	25/9/2025	254,935	0.01%
Banque Federative du Credit Mutuel SA	£600,000	1.25%	5/12/2025	716,406	0.02%
Banque Federative du Credit Mutuel SA	£400,000	5.00%	19/1/2026	511,398	0.01%
Banque Federative du Credit Mutuel SA	€200,000	1.63%	19/1/2026	213,572	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	2.38%	24/3/2026	1,080,181	0.02%
Banque Federative du Credit Mutuel SA	€1,300,000	0.01%	11/5/2026	1,334,350	0.03%
Banque Federative du Credit Mutuel SA	€700,000	0.75%	8/6/2026	727,743	0.02%
Banque Federative du Credit Mutuel SA	\$800,000	5.90%	13/7/2026	816,295	0.02%
Banque Federative du Credit Mutuel SA	£200,000	1.00%	16/7/2026	233,379	0.01%
Banque Federative du Credit Mutuel SA	\$430,000	1.60%	4/10/2026	392,421	0.01%
Banque Federative du Credit Mutuel SA	£200,000	1.50%	7/10/2026	235,308	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.25%	26/5/2027	518,064	0.01%
Banque Federative du Credit Mutuel SA	\$375,000	4.75%	13/7/2027	372,441	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.13%	14/9/2027	550,454	0.01%
Banque Federative du Credit Mutuel SA	€900,000	1.63%	15/11/2027	923,509	0.02%
Banque Federative du Credit Mutuel SA	£100,000	0.88%	7/12/2027	112,057	0.00%
Banque Federative du Credit Mutuel SA	€400,000	3.88%	14/2/2028	453,253	0.01%
Banque Federative du Credit Mutuel SA	€300,000	2.50%	25/5/2028	317,937	0.01%
Banque Federative du Credit Mutuel SA	\$500,000	5.79%	13/7/2028	516,788	0.01%
Banque Federative du Credit Mutuel SA	€600,000	0.25%	19/7/2028	573,741	0.01%
Banque Federative du Credit Mutuel SA	£300,000	1.88%	26/10/2028	340,929	0.01%
Banque Federative du Credit Mutuel SA	€800,000	0.63%	3/11/2028	772,992	0.02%
Banque Federative du Credit Mutuel SA	€400,000	4.13%	13/3/2029	458,667	0.01%
Banque Federative du Credit Mutuel SA	€600,000	1.88%	18/6/2029	604,649	0.01%
Banque Federative du Credit Mutuel SA	€500,000	2.63%	6/11/2029	524,832	0.01%
Banque Federative du Credit Mutuel SA	€500,000	4.00%	21/11/2029	572,068	0.01%
Banque Federative du Credit Mutuel SA	€900,000	4.38%	2/5/2030	1,032,449	0.02%
Banque Federative du Credit Mutuel SA	€700,000	1.25%	3/6/2030	668,535	0.01%
Banque Federative du Credit Mutuel SA	€900,000	0.63%	21/2/2031	813,721	0.02%
Banque Federative du Credit Mutuel SA	€100,000	1.13%	19/11/2031	89,318	0.00%
Banque Federative du Credit Mutuel SA	€200,000	1.13%	19/1/2032	184,142	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banque Federative du Credit Mutuel SA <sup>^</sup>	€900,000	3.88%	16/6/2032	981,984	0.02%
Banque Federative du Credit Mutuel SA	€400,000	3.63%	14/9/2032	447,552	0.01%
Banque Federative du Credit Mutuel SA	€500,000	5.13%	13/1/2033	591,330	0.01%
Banque Federative du Credit Mutuel SA	€400,000	4.00%	26/1/2033	453,504	0.01%
Banque Federative du Credit Mutuel SA	€800,000	3.75%	1/2/2033	902,086	0.02%
Banque Federative du Credit Mutuel SA	€1,000,000	4.13%	14/6/2033	1,158,788	0.03%
BNP Paribas SA	\$450,000	3.38%	9/1/2025	440,588	0.01%
BNP Paribas SA	€800,000	2.38%	17/2/2025	871,223	0.02%
BNP Paribas SA	\$425,000	4.38%	28/9/2025	415,699	0.01%
BNP Paribas SA	£300,000	3.38%	23/1/2026	370,886	0.01%
BNP Paribas SA	€100,000	2.75%	27/1/2026	109,478	0.00%
BNP Paribas SA	\$2,150,000	4.38%	12/5/2026	2,096,822	0.05%
BNP Paribas SA <sup>^</sup>	€100,000	0.50%	4/6/2026	105,649	0.00%
BNP Paribas SA <sup>^</sup>	\$250,000	2.22%	9/6/2026	238,682	0.01%
BNP Paribas SA	€800,000	0.13%	4/9/2026	815,554	0.02%
BNP Paribas SA <sup>^</sup>	\$1,025,000	1.32%	13/1/2027	945,377	0.02%
BNP Paribas SA <sup>^</sup>	€1,900,000	2.13%	23/1/2027	2,039,095	0.05%
BNP Paribas SA	\$550,000	4.63%	13/3/2027	539,134	0.01%
BNP Paribas SA <sup>^</sup>	€1,100,000	0.25%	13/4/2027	1,127,644	0.03%
BNP Paribas SA	\$400,000	3.50%	16/11/2027	377,712	0.01%
BNP Paribas SA <sup>^</sup>	\$1,000,000	2.59%	20/1/2028	925,327	0.02%
BNP Paribas SA <sup>^</sup>	€1,500,000	0.50%	19/2/2028	1,507,793	0.03%
BNP Paribas SA	€500,000	1.50%	25/5/2028	522,802	0.01%
BNP Paribas SA <sup>^</sup>	€500,000	0.50%	30/5/2028	500,108	0.01%
BNP Paribas SA <sup>^</sup>	€500,000	2.75%	25/7/2028	537,832	0.01%
BNP Paribas SA	\$700,000	4.40%	14/8/2028	681,962	0.02%
BNP Paribas SA <sup>^</sup>	\$975,000	1.90%	30/9/2028	864,846	0.02%
BNP Paribas SA <sup>^</sup>	\$600,000	5.13%	13/1/2029	604,017	0.01%
BNP Paribas SA <sup>^</sup>	€500,000	4.38%	13/1/2029	571,833	0.01%
BNP Paribas SA	£300,000	2.88%	24/2/2029	349,081	0.01%
BNP Paribas SA <sup>^</sup>	\$400,000	5.34%	12/6/2029	405,666	0.01%
BNP Paribas SA <sup>^</sup>	CAD200,000	2.54%	13/7/2029	136,210	0.00%
BNP Paribas SA	€300,000	3.63%	1/9/2029	332,608	0.01%
BNP Paribas SA <sup>^</sup>	\$250,000	2.16%	15/9/2029	217,495	0.01%
BNP Paribas SA <sup>^</sup>	\$1,000,000	5.20%	10/1/2030	1,001,364	0.02%
BNP Paribas SA <sup>^</sup>	€2,000,000	0.50%	19/1/2030	1,894,730	0.04%
BNP Paribas SA <sup>^</sup>	€700,000	0.88%	11/7/2030	666,472	0.01%
BNP Paribas SA <sup>^</sup>	€500,000	2.38%	20/11/2030	536,329	0.01%
BNP Paribas SA <sup>^</sup>	€1,400,000	3.88%	10/1/2031	1,592,371	0.04%
BNP Paribas SA <sup>^</sup>	\$1,350,000	3.05%	13/1/2031	1,187,098	0.03%
BNP Paribas SA <sup>^</sup>	£300,000	2.00%	24/5/2031	346,790	0.01%
BNP Paribas SA	€200,000	1.63%	2/7/2031	188,675	0.00%
BNP Paribas SA <sup>^</sup>	€1,100,000	1.13%	15/1/2032	1,108,029	0.02%
BNP Paribas SA <sup>^</sup>	€1,000,000	2.50%	31/3/2032	1,045,492	0.02%
BNP Paribas SA	€300,000	2.10%	7/4/2032	295,995	0.01%
BNP Paribas SA <sup>^</sup>	\$600,000	2.87%	19/4/2032	508,315	0.01%
BNP Paribas SA	£1,100,000	5.75%	13/6/2032	1,478,768	0.03%
BNP Paribas SA <sup>^</sup>	€1,000,000	4.75%	13/11/2032	1,171,931	0.03%
BNP Paribas SA	€200,000	0.63%	3/12/2032	172,108	0.00%
BNP Paribas SA <sup>^</sup>	\$350,000	3.13%	20/1/2033	297,501	0.01%
BNP Paribas SA <sup>^</sup>	\$200,000	4.38%	1/3/2033	188,277	0.00%
BNP Paribas SA	€600,000	4.13%	24/5/2033	698,782	0.02%
BNP Paribas SA <sup>^</sup>	\$450,000	5.89%	5/12/2034	470,597	0.01%
BNP Paribas SA <sup>^</sup>	\$975,000	2.59%	12/8/2035	797,211	0.02%
BNP Paribas SA	\$225,000	2.82%	26/1/2041	156,151	0.00%
BNP Paribas SA <sup>^</sup>	£200,000	6.00%	18/8/2029	269,583	0.01%
Bouygues SA	£100,000	5.50%	6/10/2026	130,649	0.00%
Bouygues SA	€2,100,000	1.38%	7/6/2027	2,208,875	0.05%
Bouygues SA	€200,000	1.13%	24/7/2028	205,871	0.00%
Bouygues SA	€100,000	2.25%	29/6/2029	106,784	0.00%
Bouygues SA	€100,000	0.50%	11/2/2030	95,877	0.00%
Bouygues SA	€700,000	3.88%	17/7/2031	806,479	0.02%
Bouygues SA	€300,000	4.63%	7/6/2032	364,059	0.01%
Bouygues SA	€400,000	3.25%	30/6/2037	432,309	0.01%
Bouygues SA	€400,000	5.38%	30/6/2042	524,971	0.01%
BPCE SA	\$325,000	2.38%	14/1/2025	314,310	0.01%
BPCE SA	\$295,000	1.63%	14/1/2025	284,059	0.01%
BPCE SA	\$475,000	4.50%	15/3/2025	465,810	0.01%
BPCE SA	€600,000	1.00%	1/4/2025	642,167	0.01%
BPCE SA	€1,000,000	0.63%	28/4/2025	1,063,670	0.02%
BPCE SA	AUD300,000	5.20%	29/9/2025	204,613	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA	€100,000	0.25%	15/1/2026	103,826	0.00%
BPCE SA	\$675,000	1.00%	20/1/2026	621,856	0.01%
BPCE SA	€200,000	0.38%	2/2/2026	208,257	0.00%
BPCE SA	€1,200,000	1.38%	23/3/2026	1,271,862	0.03%
BPCE SA	\$400,000	4.88%	1/4/2026	392,078	0.01%
BPCE SA	€500,000	3.63%	17/4/2026	557,076	0.01%
BPCE SA^	\$700,000	1.65%	6/10/2026	651,575	0.01%
BPCE SA	£100,000	1.38%	23/12/2026	116,412	0.00%
BPCE SA	€1,000,000	0.01%	14/1/2027	1,006,872	0.02%
BPCE SA^	\$500,000	5.98%	18/1/2027	503,552	0.01%
BPCE SA	\$700,000	4.75%	19/7/2027	691,323	0.02%
BPCE SA^	€600,000	0.50%	15/9/2027	611,477	0.01%
BPCE SA^	\$500,000	2.05%	19/10/2027	454,415	0.01%
BPCE SA^	\$350,000	6.61%	19/10/2027	360,200	0.01%
BPCE SA	\$625,000	3.50%	23/10/2027	585,629	0.01%
BPCE SA	\$250,000	3.25%	11/1/2028	232,705	0.01%
BPCE SA^	€800,000	0.50%	14/1/2028	806,639	0.02%
BPCE SA	AUD200,000	4.50%	26/4/2028	129,188	0.00%
BPCE SA	\$250,000	4.63%	12/9/2028	244,593	0.01%
BPCE SA^	€500,000	1.63%	2/3/2029	510,080	0.01%
BPCE SA	£100,000	5.25%	16/4/2029	125,467	0.00%
BPCE SA	£200,000	6.13%	24/5/2029	264,164	0.01%
BPCE SA^	\$500,000	6.71%	19/10/2029	526,700	0.01%
BPCE SA^	€100,000	4.63%	2/3/2030	115,436	0.00%
BPCE SA	€900,000	0.25%	14/1/2031	800,418	0.02%
BPCE SA	€300,000	0.75%	3/3/2031	274,975	0.01%
BPCE SA	€100,000	1.00%	14/1/2032	91,093	0.00%
BPCE SA^	\$500,000	2.28%	20/1/2032	399,993	0.01%
BPCE SA	€300,000	2.38%	26/4/2032	308,089	0.01%
BPCE SA^	\$375,000	3.12%	19/10/2032	305,473	0.01%
BPCE SA	€1,400,000	4.00%	29/11/2032	1,615,704	0.04%
BPCE SA^	£500,000	2.50%	30/11/2032	558,434	0.01%
BPCE SA	€500,000	4.50%	13/1/2033	580,428	0.01%
BPCE SA^	\$550,000	5.75%	19/7/2033	552,710	0.01%
BPCE SA^	€500,000	1.75%	2/2/2034	486,381	0.01%
BPCE SA^	€100,000	4.75%	14/6/2034	117,469	0.00%
BPCE SA^	\$600,000	7.00%	19/10/2034	650,942	0.01%
BPCE SA^	€500,000	5.13%	25/1/2035	568,055	0.01%
BPCE SA^	\$250,000	3.65%	14/1/2037	205,262	0.00%
BPCE SA^	\$250,000	3.58%	19/10/2042	177,233	0.00%
BPCE SA^	€300,000	5.75%	1/6/2033	350,254	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€700,000	6.00%	23/1/2027	830,754	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€200,000	0.75%	7/7/2028	195,970	0.00%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€300,000	3.38%	24/9/2028	328,678	0.01%
Capgemini SE	€1,200,000	0.63%	23/6/2025	1,273,439	0.03%
Capgemini SE	€100,000	1.75%	18/4/2028	105,356	0.00%
Capgemini SE	€300,000	2.00%	15/4/2029	317,123	0.01%
Capgemini SE	€100,000	1.13%	23/6/2030	98,640	0.00%
Capgemini SE	€800,000	2.38%	15/4/2032	837,110	0.02%
Carmila SA	€200,000	2.38%	16/9/2024	217,569	0.01%
Carmila SA	€200,000	2.13%	7/3/2028	204,795	0.00%
Carrefour SA	€100,000	1.75%	4/5/2026	107,140	0.00%
Carrefour SA	€1,000,000	1.88%	30/10/2026	1,067,826	0.02%
Carrefour SA	€200,000	1.00%	17/5/2027	206,380	0.00%
Carrefour SA	€100,000	2.63%	15/12/2027	108,346	0.00%
Carrefour SA	€300,000	4.13%	12/10/2028	344,818	0.01%
Carrefour SA	€500,000	2.38%	30/10/2029	529,331	0.01%
Carrefour SA	€500,000	3.75%	10/10/2030	563,798	0.01%
Carrefour SA	€300,000	4.38%	14/11/2031	351,381	0.01%
Cie de Saint-Gobain SA	€100,000	1.00%	17/3/2025	107,475	0.00%
Cie de Saint-Gobain SA	€200,000	1.13%	23/3/2026	211,627	0.00%
Cie de Saint-Gobain SA	€1,000,000	3.75%	29/11/2026	1,123,090	0.02%
Cie de Saint-Gobain SA	€100,000	2.38%	4/10/2027	108,311	0.00%
Cie de Saint-Gobain SA	€300,000	2.13%	10/6/2028	318,371	0.01%
Cie de Saint-Gobain SA	€300,000	1.88%	21/9/2028	315,247	0.01%
Cie de Saint-Gobain SA	€100,000	3.50%	18/1/2029	112,812	0.00%
Cie de Saint-Gobain SA	€300,000	1.88%	15/3/2031	305,852	0.01%
Cie de Saint-Gobain SA	€200,000	2.63%	10/8/2032	212,086	0.00%
Cie Generale des Etablissements Michelin SCA	€300,000	0.88%	3/9/2025	319,216	0.01%
Cie Generale des Etablissements Michelin SCA	€200,000	0.00%	2/11/2028	194,866	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	0.25%	2/11/2032	88,739	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cie Generale des Etablissements Michelin SCA	€500,000	2.50%	3/9/2038	515,671	0.01%
Cie Generale des Etablissements Michelin SCA	€100,000	0.63%	2/11/2040	74,899	0.00%
Cofiroute SA	€1,000,000	0.38%	7/2/2025	1,067,587	0.02%
Cofiroute SA	€300,000	0.75%	9/9/2028	303,738	0.01%
Cofiroute SA	€500,000	1.00%	19/5/2031	478,312	0.01%
Covivio Hotels SACA	€400,000	1.00%	27/7/2029	385,976	0.01%
Covivio SA	€400,000	1.13%	17/9/2031	363,575	0.01%
Credit Agricole Assurances SA^	€900,000	4.25%	Perpetual	988,549	0.02%
Credit Agricole Assurances SA^	€500,000	4.50%	Perpetual	549,768	0.01%
Credit Agricole Assurances SA	€300,000	2.00%	17/7/2030	290,783	0.01%
Credit Agricole Assurances SA	€800,000	1.50%	6/10/2031	720,872	0.02%
Credit Agricole Assurances SA^	€300,000	4.75%	27/9/2048	333,940	0.01%
Credit Agricole SA	€900,000	1.38%	13/3/2025	969,542	0.02%
Credit Agricole SA	\$200,000	4.38%	17/3/2025	196,816	0.00%
Credit Agricole SA	€1,000,000	1.00%	18/9/2025	1,066,801	0.02%
Credit Agricole SA	€500,000	0.38%	21/10/2025	526,370	0.01%
Credit Agricole SA	€500,000	1.25%	14/4/2026	529,278	0.01%
Credit Agricole SA^	\$1,800,000	1.91%	16/6/2026	1,708,384	0.04%
Credit Agricole SA	\$500,000	5.59%	5/7/2026	509,019	0.01%
Credit Agricole SA	\$250,000	4.13%	10/1/2027	242,636	0.01%
Credit Agricole SA	\$250,000	2.02%	11/1/2027	229,924	0.01%
Credit Agricole SA^	\$525,000	1.25%	26/1/2027	483,263	0.01%
Credit Agricole SA	€250,000	2.63%	17/3/2027	267,880	0.01%
Credit Agricole SA^	€1,700,000	1.88%	22/4/2027	1,811,017	0.04%
Credit Agricole SA	€300,000	1.38%	3/5/2027	314,036	0.01%
Credit Agricole SA	¥100,000,000	0.84%	9/6/2027	696,872	0.02%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	698,472	0.02%
Credit Agricole SA	€300,000	3.38%	28/7/2027	333,715	0.01%
Credit Agricole SA^	£600,000	5.75%	29/11/2027	782,695	0.02%
Credit Agricole SA	€500,000	0.13%	9/12/2027	490,032	0.01%
Credit Agricole SA^	€200,000	0.63%	12/1/2028	203,164	0.00%
Credit Agricole SA	€400,000	0.38%	20/4/2028	390,372	0.01%
Credit Agricole SA	¥100,000,000	0.85%	13/6/2028	702,171	0.02%
Credit Agricole SA	\$400,000	5.30%	12/7/2028	408,620	0.01%
Credit Agricole SA	€200,000	2.00%	25/3/2029	204,844	0.00%
Credit Agricole SA^	€500,000	4.25%	11/7/2029	569,843	0.01%
Credit Agricole SA	€600,000	2.50%	29/8/2029	638,963	0.01%
Credit Agricole SA^	€500,000	0.50%	21/9/2029	481,887	0.01%
Credit Agricole SA^	\$550,000	6.32%	3/10/2029	576,743	0.01%
Credit Agricole SA	\$250,000	3.25%	14/1/2030	220,209	0.01%
Credit Agricole SA	€300,000	4.13%	7/3/2030	346,133	0.01%
Credit Agricole SA^	€900,000	1.63%	5/6/2030	960,621	0.02%
Credit Agricole SA	€900,000	3.88%	20/4/2031	1,027,491	0.02%
Credit Agricole SA^	£300,000	6.38%	14/6/2031	412,163	0.01%
Credit Agricole SA	€400,000	1.13%	12/7/2032	370,355	0.01%
Credit Agricole SA^	\$500,000	4.00%	10/1/2033	465,144	0.01%
Credit Agricole SA	€400,000	4.00%	18/1/2033	464,714	0.01%
Credit Agricole SA^	€700,000	5.50%	28/8/2033	811,918	0.02%
Credit Agricole SA	€1,100,000	4.38%	27/11/2033	1,276,043	0.03%
Credit Agricole SA	€500,000	2.50%	22/4/2034	507,721	0.01%
Credit Agricole SA	€700,000	3.88%	28/11/2034	809,645	0.02%
Credit Agricole SA	\$825,000	2.81%	11/1/2041	566,345	0.01%
Credit Mutuel Arkea SA	€500,000	1.63%	15/4/2026	531,202	0.01%
Credit Mutuel Arkea SA	€400,000	0.88%	7/5/2027	408,727	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	19/9/2027	221,838	0.01%
Credit Mutuel Arkea SA	€200,000	0.38%	3/10/2028	193,347	0.00%
Credit Mutuel Arkea SA	€200,000	3.50%	9/2/2029	218,306	0.01%
Credit Mutuel Arkea SA	€600,000	1.13%	23/5/2029	593,357	0.01%
Credit Mutuel Arkea SA^	€100,000	1.25%	11/6/2029	100,280	0.00%
Credit Mutuel Arkea SA	€700,000	0.75%	18/1/2030	664,551	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	11/3/2031	212,791	0.01%
Credit Mutuel Arkea SA	€300,000	0.88%	25/10/2031	272,282	0.01%
Credit Mutuel Arkea SA	€600,000	4.25%	1/12/2032	696,607	0.02%
Danone SA	€100,000	1.00%	26/3/2025	107,329	0.00%
Danone SA	€800,000	0.00%	1/12/2025	834,394	0.02%
Danone SA	\$675,000	2.95%	2/11/2026	644,810	0.01%
Danone SA	€1,500,000	1.21%	3/11/2028	1,543,854	0.03%
Danone SA	€300,000	0.40%	10/6/2029	291,233	0.01%
Danone SA	€300,000	0.52%	9/11/2030	281,285	0.01%
Dassault Systemes SE	€200,000	0.13%	16/9/2026	205,901	0.00%
Dassault Systemes SE	€300,000	0.38%	16/9/2029	291,955	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Edenred SE	€800,000	1.38%	10/3/2025	861,801	0.02%
Edenred SE	€200,000	1.38%	18/6/2029	203,185	0.00%
Edenred SE	€800,000	3.63%	13/6/2031	899,043	0.02%
ELO SACA	€200,000	2.38%	25/4/2025	215,700	0.01%
ELO SACA	€300,000	2.88%	29/1/2026	322,288	0.01%
ELO SACA	€700,000	6.00%	22/3/2029	785,673	0.02%
Engie SA^	€700,000	1.63%	Perpetual	743,368	0.02%
Engie SA^	€300,000	1.50%	Perpetual	291,897	0.01%
Engie SA	€300,000	1.00%	13/3/2026	314,996	0.01%
Engie SA	€100,000	2.38%	19/5/2026	108,226	0.00%
Engie SA	€300,000	0.00%	4/3/2027	301,120	0.01%
Engie SA	€700,000	1.75%	27/3/2028	733,567	0.02%
Engie SA	€700,000	1.38%	22/6/2028	719,342	0.02%
Engie SA	€1,100,000	7.00%	30/10/2028	1,558,745	0.03%
Engie SA	€600,000	3.50%	27/9/2029	674,230	0.02%
Engie SA	€100,000	0.50%	24/10/2030	92,290	0.00%
Engie SA	€700,000	3.88%	6/1/2031	799,275	0.02%
Engie SA	€200,000	2.13%	30/3/2032	202,693	0.00%
Engie SA	€500,000	1.88%	19/9/2033	487,871	0.01%
Engie SA	€400,000	3.88%	6/12/2033	456,727	0.01%
Engie SA	€600,000	4.00%	11/1/2035	688,563	0.02%
Engie SA	€400,000	1.00%	26/10/2036	328,553	0.01%
Engie SA	€800,000	1.38%	21/6/2039	641,271	0.01%
Engie SA	€500,000	1.25%	24/10/2041	368,648	0.01%
Engie SA	€200,000	4.50%	6/9/2042	237,954	0.01%
Engie SA	€400,000	4.25%	11/1/2043	462,537	0.01%
Engie SA	€500,000	5.63%	3/4/2053	677,851	0.02%
Engie SA	€250,000	5.00%	1/10/2060	315,711	0.01%
Engie SA	€50,000	5.95%	16/3/2111	70,428	0.00%
EssilorLuxottica SA	€1,100,000	0.13%	27/5/2025	1,161,466	0.03%
EssilorLuxottica SA	€2,300,000	0.38%	5/1/2026	2,412,450	0.05%
EssilorLuxottica SA	€1,000,000	0.50%	5/6/2028	1,007,684	0.02%
EssilorLuxottica SA	€200,000	0.75%	27/11/2031	190,541	0.00%
Gecina SA	€300,000	1.38%	26/1/2028	310,656	0.01%
Gecina SA	€400,000	1.63%	14/3/2030	409,310	0.01%
Gecina SA	€200,000	2.00%	30/6/2032	203,787	0.00%
Gecina SA	€300,000	0.88%	25/1/2033	273,628	0.01%
Gecina SA	€100,000	1.63%	29/5/2034	95,987	0.00%
Gecina SA	€100,000	0.88%	30/6/2036	81,652	0.00%
GELF Bond Issuer I SA	€300,000	1.13%	18/7/2029	281,109	0.01%
Groupe des Assurances du Credit Mutuel SADIR^	€300,000	1.85%	21/4/2042	267,442	0.01%
Groupe VYV	€100,000	1.63%	2/7/2029	99,927	0.00%
Holding d'Infrastructures de Transport SASU	€700,000	2.25%	24/3/2025	758,019	0.02%
Holding d'Infrastructures de Transport SASU	€500,000	0.63%	14/9/2028	487,831	0.01%
Holding d'Infrastructures de Transport SASU	€100,000	1.63%	18/9/2029	99,317	0.00%
Holding d'Infrastructures de Transport SASU	€300,000	4.25%	18/3/2030	340,674	0.01%
Holding d'Infrastructures de Transport SASU	€300,000	1.48%	18/1/2031	284,082	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	€942,000	0.13%	16/9/2025	977,634	0.02%
Holding d'Infrastructures des Metiers de l'Environnement	€235,000	0.63%	16/9/2028	225,496	0.01%
HSBC Continental Europe SA	€300,000	0.10%	3/9/2027	297,354	0.01%
ICADE	€100,000	1.13%	17/11/2025	105,156	0.00%
ICADE	€100,000	1.75%	10/6/2026	105,450	0.00%
ICADE	€300,000	1.50%	13/9/2027	308,304	0.01%
ICADE	€100,000	1.00%	19/1/2030	93,963	0.00%
ICADE	€200,000	0.63%	18/1/2031	174,137	0.00%
Imerys SA	€100,000	1.00%	15/7/2031	86,984	0.00%
Indigo Group SAS	€200,000	1.63%	19/4/2028	205,507	0.00%
Indigo Group SAS	€300,000	4.50%	18/4/2030	344,574	0.01%
In'li SA	€100,000	1.13%	2/7/2029	97,638	0.00%
JCDecaux SE	€200,000	5.00%	11/1/2029	232,248	0.01%
JCDecaux SE	€200,000	1.63%	7/2/2030	192,545	0.00%
Kering SA	€800,000	1.25%	5/5/2025	858,791	0.02%
Kering SA	€900,000	0.75%	13/5/2028	911,118	0.02%
Kering SA	€300,000	3.63%	5/9/2031	342,710	0.01%
Kering SA	€600,000	5.00%	23/11/2032	799,799	0.02%
Kering SA	€300,000	3.38%	27/2/2033	337,582	0.01%
Kering SA	€700,000	3.88%	5/9/2035	810,657	0.02%
Klepierre SA	€100,000	1.88%	19/2/2026	107,479	0.00%
Klepierre SA	€700,000	2.00%	12/5/2029	725,447	0.02%
Klepierre SA	€200,000	0.63%	1/7/2030	184,115	0.00%
Klepierre SA	€400,000	1.63%	13/12/2032	378,058	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
La Mondiale SAM^	€400,000	5.05%	Perpetual	441,601	0.01%
La Mondiale SAM	€600,000	0.75%	20/4/2026	621,289	0.01%
La Mondiale SAM^	\$300,000	5.88%	26/1/2047	290,292	0.01%
La Mondiale SAM^	\$200,000	4.80%	18/1/2048	181,951	0.00%
Lafarge SA	\$200,000	7.13%	15/7/2036	229,273	0.01%
Legrand France SA	\$268,000	8.50%	15/2/2025	278,309	0.01%
Legrand SA	€300,000	1.00%	6/3/2026	318,892	0.01%
Legrand SA	€400,000	0.63%	24/6/2028	403,842	0.01%
Legrand SA	€300,000	0.38%	6/10/2031	276,943	0.01%
L'Oreal SA	€1,000,000	0.88%	29/6/2026	1,053,242	0.02%
L'Oreal SA	€1,800,000	3.38%	23/1/2027	2,020,909	0.04%
L'Oreal SA	€900,000	2.88%	19/5/2028	999,212	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€600,000	0.75%	7/4/2025	642,755	0.01%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	234,359	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€600,000	0.13%	11/2/2028	599,231	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€700,000	0.38%	11/2/2031	659,959	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€800,000	3.50%	7/9/2033	912,714	0.02%
Mercialys SA	€200,000	2.50%	28/2/2029	201,667	0.00%
MMS USA Holdings, Inc.	€200,000	0.63%	13/6/2025	211,691	0.00%
MMS USA Holdings, Inc.	€500,000	1.75%	13/6/2031	499,834	0.01%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	€200,000	0.63%	21/6/2027	200,227	0.00%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal^	€400,000	2.13%	21/6/2052	339,934	0.01%
Nerval SAS	€300,000	3.63%	20/7/2028	329,390	0.01%
New Immo Holding SA	€100,000	2.75%	26/11/2026	101,606	0.00%
Orange SA^	€500,000	1.75%	Perpetual	499,280	0.01%
Orange SA^	€300,000	5.38%	Perpetual	347,094	0.01%
Orange SA^	€300,000	5.00%	Perpetual	338,263	0.01%
Orange SA^	€200,000	2.38%	Perpetual	214,823	0.01%
Orange SA^	€200,000	1.38%	Perpetual	188,354	0.00%
Orange SA	€2,300,000	1.00%	12/9/2025	2,448,978	0.05%
Orange SA	£200,000	5.25%	5/12/2025	258,876	0.01%
Orange SA	€1,500,000	0.00%	4/9/2026	1,536,036	0.03%
Orange SA	€200,000	1.25%	7/7/2027	209,325	0.00%
Orange SA	€100,000	1.50%	9/9/2027	105,949	0.00%
Orange SA	€300,000	1.38%	20/3/2028	312,427	0.01%
Orange SA	£200,000	8.13%	20/11/2028	298,919	0.01%
Orange SA	€700,000	2.00%	15/1/2029	742,897	0.02%
Orange SA	€200,000	1.38%	16/1/2030	203,056	0.00%
Orange SA	€600,000	1.88%	12/9/2030	622,123	0.01%
Orange SA	\$1,225,000	9.00%	1/3/2031	1,514,108	0.03%
Orange SA	€700,000	3.63%	16/11/2031	806,869	0.02%
Orange SA	£100,000	3.25%	15/1/2032	118,721	0.00%
Orange SA	€400,000	1.63%	7/4/2032	399,830	0.01%
Orange SA	€300,000	0.50%	4/9/2032	270,386	0.01%
Orange SA	€200,000	8.13%	28/1/2033	309,766	0.01%
Orange SA	€1,300,000	0.63%	16/12/2033	1,149,143	0.03%
Orange SA	£550,000	5.63%	23/1/2034	761,606	0.02%
Orange SA	€300,000	0.75%	29/6/2034	263,873	0.01%
Orange SA	€800,000	3.88%	11/9/2035	940,309	0.02%
Orange SA	\$300,000	5.38%	13/1/2042	305,690	0.01%
Orange SA	\$75,000	5.50%	6/2/2044	77,967	0.00%
Pernod Ricard SA	€100,000	1.13%	7/4/2025	107,346	0.00%
Pernod Ricard SA	€100,000	1.50%	18/5/2026	107,226	0.00%
Pernod Ricard SA	€300,000	3.75%	15/9/2027	339,887	0.01%
Pernod Ricard SA	€200,000	0.50%	24/10/2027	203,196	0.00%
Pernod Ricard SA	€1,100,000	3.25%	2/11/2028	1,233,524	0.03%
Pernod Ricard SA	€200,000	1.38%	7/4/2029	204,588	0.00%
Pernod Ricard SA	€400,000	1.75%	8/4/2030	410,010	0.01%
Pernod Ricard SA	€500,000	3.75%	2/11/2032	578,499	0.01%
Pernod Ricard SA	\$425,000	5.50%	15/1/2042	444,589	0.01%
Praemia Healthcare SACA	€500,000	0.88%	4/11/2029	457,227	0.01%
Praemia Healthcare SACA	€100,000	1.38%	17/9/2030	91,166	0.00%
PSA Tresorerie GIE	€300,000	6.00%	19/9/2033	391,623	0.01%
RCI Banque SA	€600,000	1.63%	11/4/2025	646,928	0.01%
RCI Banque SA	€1,000,000	0.50%	14/7/2025	1,055,314	0.02%
RCI Banque SA	€1,403,000	4.13%	1/12/2025	1,561,019	0.03%
RCI Banque SA	€200,000	1.75%	10/4/2026	212,195	0.00%
RCI Banque SA	€100,000	1.63%	26/5/2026	105,661	0.00%
RCI Banque SA	€525,000	4.63%	2/10/2026	595,032	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
RCI Banque SA	€402,000	4.50%	6/4/2027	456,186	0.01%
RCI Banque SA	€300,000	4.75%	6/7/2027	345,871	0.01%
RCI Banque SA	€200,000	4.88%	14/6/2028	232,497	0.01%
RCI Banque SA	€150,000	4.88%	21/9/2028	175,313	0.00%
Safran SA	€200,000	0.13%	16/3/2026	206,909	0.00%
SANEF SA	€100,000	0.95%	19/10/2028	99,653	0.00%
Sanofi SA	€2,100,000	1.00%	1/4/2025	2,253,365	0.05%
Sanofi SA	€100,000	0.88%	6/4/2025	107,182	0.00%
Sanofi SA	€300,000	1.75%	10/9/2026	322,573	0.01%
Sanofi SA	€100,000	1.13%	5/4/2028	103,772	0.00%
Sanofi SA	\$25,000	3.63%	19/6/2028	24,493	0.00%
Sanofi SA	€300,000	0.88%	21/3/2029	302,981	0.01%
Sanofi SA	€300,000	1.25%	6/4/2029	308,424	0.01%
Sanofi SA	€300,000	1.50%	1/4/2030	308,029	0.01%
Sanofi SA	€500,000	1.25%	21/3/2034	480,387	0.01%
Sanofi SA	€400,000	1.88%	21/3/2038	389,613	0.01%
Schneider Electric SE	€900,000	3.38%	6/4/2025	994,889	0.02%
Schneider Electric SE	€1,000,000	1.38%	21/6/2027	1,053,595	0.02%
Schneider Electric SE	€700,000	1.50%	15/1/2028	736,939	0.02%
Schneider Electric SE	€300,000	3.13%	13/10/2029	337,482	0.01%
Schneider Electric SE	€200,000	3.50%	9/11/2032	230,479	0.01%
Schneider Electric SE	€300,000	3.38%	13/4/2034	341,109	0.01%
SCOR SE^	€400,000	3.00%	8/6/2046	429,333	0.01%
SCOR SE^	€100,000	3.63%	27/5/2048	108,754	0.00%
SCOR SE^	€200,000	1.38%	17/9/2051	174,789	0.00%
Societe Fonciere Lyonnaise SA	€100,000	1.50%	5/6/2027	105,799	0.00%
Societe Fonciere Lyonnaise SA	€100,000	0.50%	21/4/2028	99,103	0.00%
Societe Generale SA	\$305,000	2.63%	22/1/2025	295,512	0.01%
Societe Generale SA	€400,000	1.13%	23/1/2025	429,425	0.01%
Societe Generale SA	\$600,000	4.25%	14/4/2025	586,207	0.01%
Societe Generale SA	\$200,000	4.75%	24/11/2025	195,556	0.00%
Societe Generale SA^	\$900,000	2.23%	21/1/2026	864,496	0.02%
Societe Generale SA	€300,000	0.13%	24/2/2026	310,386	0.01%
Societe Generale SA^	€900,000	1.13%	21/4/2026	959,601	0.02%
Societe Generale SA^	\$800,000	1.49%	14/12/2026	736,498	0.02%
Societe Generale SA^	\$400,000	6.45%	12/1/2027	406,719	0.01%
Societe Generale SA	\$200,000	4.00%	12/1/2027	191,208	0.00%
Societe Generale SA	€200,000	0.75%	25/1/2027	203,198	0.00%
Societe Generale SA	€800,000	4.13%	2/6/2027	906,553	0.02%
Societe Generale SA^	\$425,000	1.79%	9/6/2027	386,980	0.01%
Societe Generale SA	\$500,000	4.68%	15/6/2027	495,287	0.01%
Societe Generale SA	€400,000	4.00%	16/11/2027	452,385	0.01%
Societe Generale SA^	€1,300,000	0.63%	2/12/2027	1,316,500	0.03%
Societe Generale SA^	\$850,000	2.80%	19/1/2028	786,309	0.02%
Societe Generale SA	\$200,000	4.75%	14/9/2028	197,114	0.00%
Societe Generale SA^	€1,300,000	0.88%	22/9/2028	1,303,325	0.03%
Societe Generale SA	€300,000	2.13%	27/9/2028	313,082	0.01%
Societe Generale SA	€800,000	4.13%	21/11/2028	915,275	0.02%
Societe Generale SA^	\$600,000	6.45%	10/1/2029	621,254	0.01%
Societe Generale SA	€400,000	2.63%	30/5/2029	429,687	0.01%
Societe Generale SA^	€1,200,000	0.50%	12/6/2029	1,149,561	0.03%
Societe Generale SA	\$400,000	3.00%	22/1/2030	347,587	0.01%
Societe Generale SA	€600,000	1.25%	12/6/2030	570,025	0.01%
Societe Generale SA^	€400,000	1.00%	24/11/2030	414,449	0.01%
Societe Generale SA^	€400,000	1.13%	30/6/2031	406,252	0.01%
Societe Generale SA^	\$500,000	2.89%	9/6/2032	412,397	0.01%
Societe Generale SA^	€100,000	5.25%	6/9/2032	114,652	0.00%
Societe Generale SA	€200,000	4.25%	16/11/2032	234,907	0.01%
Societe Generale SA^	\$300,000	3.34%	21/1/2033	251,837	0.01%
Societe Generale SA	€400,000	5.63%	2/6/2033	471,107	0.01%
Societe Generale SA^	\$625,000	6.22%	15/6/2033	624,395	0.01%
Societe Generale SA^	\$200,000	6.69%	10/1/2034	210,709	0.00%
Societe Generale SA	\$450,000	3.63%	1/3/2041	306,489	0.01%
Societe Generale SA^	\$400,000	4.03%	21/1/2043	286,450	0.01%
Societe Generale SA	\$200,000	5.63%	24/11/2045	175,039	0.00%
Societe Generale SA	\$300,000	7.37%	10/1/2053	315,618	0.01%
Societe Generale SA^	€1,400,000	4.88%	21/11/2031	1,617,375	0.04%
Sodexo SA	€200,000	0.75%	27/4/2025	213,478	0.01%
Sodexo SA	€400,000	1.00%	17/7/2028	406,168	0.01%
Sodexo SA	€200,000	1.00%	27/4/2029	200,692	0.00%
Sodexo, Inc.	\$200,000	1.63%	16/4/2026	185,228	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sodexo, Inc.	\$200,000	2.72%	16/4/2031	170,030	0.00%
Sogecap SA^	€300,000	4.13%	Perpetual	326,602	0.01%
Sogecap SA^	€500,000	6.50%	16/5/2044	596,229	0.01%
Suez SACA	€800,000	4.63%	3/11/2028	936,179	0.02%
Suez SACA	€300,000	5.00%	3/11/2032	366,340	0.01%
Suez SACA	€400,000	4.50%	13/11/2033	471,374	0.01%
Suez SACA	€200,000	2.88%	24/5/2034	205,957	0.00%
Suez SACA	€300,000	6.63%	5/10/2043	444,056	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	107,733	0.00%
TDF Infrastructure SASU	€1,000,000	5.63%	21/7/2028	1,161,367	0.03%
TDF Infrastructure SASU	€300,000	1.75%	1/12/2029	289,384	0.01%
Technip Energies NV	€100,000	1.13%	28/5/2028	99,644	0.00%
Teleperformance SE	€600,000	1.88%	2/7/2025	642,258	0.01%
Teleperformance SE	€300,000	5.75%	22/11/2031	352,064	0.01%
Terega SA	€100,000	0.88%	17/9/2030	93,427	0.00%
Terega SASU	€100,000	0.63%	27/2/2028	98,496	0.00%
Thales SA	€500,000	0.00%	26/3/2026	514,921	0.01%
Thales SA	€400,000	0.25%	29/1/2027	407,067	0.01%
Thales SA	€500,000	4.25%	18/10/2031	586,549	0.01%
Tikehau Capital SCA	€200,000	2.25%	14/10/2026	212,584	0.00%
Tikehau Capital SCA	€200,000	6.63%	14/3/2030	241,153	0.01%
TotalEnergies Capital Canada Ltd.	€700,000	2.13%	18/9/2029	739,669	0.02%
TotalEnergies Capital International SA	\$300,000	2.43%	10/1/2025	292,608	0.01%
TotalEnergies Capital International SA	€400,000	1.38%	19/3/2025	430,321	0.01%
TotalEnergies Capital International SA	€100,000	1.75%	7/7/2025	122,642	0.00%
TotalEnergies Capital International SA	€1,600,000	1.49%	8/4/2027	1,689,606	0.04%
TotalEnergies Capital International SA	€200,000	0.70%	31/5/2028	201,247	0.00%
TotalEnergies Capital International SA	\$430,000	3.46%	19/2/2029	414,794	0.01%
TotalEnergies Capital International SA	\$540,000	2.83%	10/1/2030	496,662	0.01%
TotalEnergies Capital International SA	€700,000	1.49%	4/9/2030	705,793	0.02%
TotalEnergies Capital International SA	€200,000	1.41%	3/9/2031	212,913	0.01%
TotalEnergies Capital International SA	€300,000	1.62%	18/5/2040	259,818	0.01%
TotalEnergies Capital International SA	\$405,000	2.99%	29/6/2041	315,594	0.01%
TotalEnergies Capital International SA	\$345,000	3.46%	12/7/2049	272,669	0.01%
TotalEnergies Capital International SA	\$795,000	3.13%	29/5/2050	584,928	0.01%
TotalEnergies Capital International SA	\$265,000	3.39%	29/6/2060	197,326	0.00%
TotalEnergies Capital SA	\$375,000	3.88%	11/10/2028	368,108	0.01%
TotalEnergies SE^	€1,000,000	1.63%	Perpetual	988,733	0.02%
TotalEnergies SE^	€800,000	2.00%	Perpetual	763,078	0.02%
TotalEnergies SE^	€400,000	3.25%	Perpetual	364,881	0.01%
TotalEnergies SE^	€300,000	2.13%	Perpetual	265,258	0.01%
TotalEnergies SE^	€350,000	2.63%	Perpetual	377,832	0.01%
TotalEnergies SE^	€100,000	3.37%	Perpetual	107,608	0.00%
Unibail-Rodamco-Westfield SE^	€200,000	7.25%	Perpetual	220,616	0.01%
Unibail-Rodamco-Westfield SE	€400,000	2.13%	9/4/2025	433,287	0.01%
Unibail-Rodamco-Westfield SE	€800,000	1.13%	15/9/2025	851,564	0.02%
Unibail-Rodamco-Westfield SE^	€400,000	2.88%	Perpetual	388,001	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	4/6/2026	108,803	0.00%
Unibail-Rodamco-Westfield SE	€1,000,000	0.63%	4/5/2027	1,010,168	0.02%
Unibail-Rodamco-Westfield SE	€1,000,000	0.75%	25/10/2028	990,666	0.02%
Unibail-Rodamco-Westfield SE	€500,000	1.50%	29/5/2029	501,652	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.63%	9/4/2030	107,086	0.00%
Unibail-Rodamco-Westfield SE	€100,000	1.38%	15/4/2030	97,305	0.00%
Unibail-Rodamco-Westfield SE	€800,000	4.13%	11/12/2030	910,055	0.02%
Unibail-Rodamco-Westfield SE	€200,000	1.88%	15/1/2031	198,413	0.00%
Unibail-Rodamco-Westfield SE	€200,000	1.38%	4/12/2031	186,837	0.00%
Unibail-Rodamco-Westfield SE	€600,000	0.88%	29/3/2032	529,958	0.01%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	29/6/2032	293,551	0.01%
Unibail-Rodamco-Westfield SE	€400,000	1.75%	27/2/2034	375,684	0.01%
Unibail-Rodamco-Westfield SE	€150,000	2.00%	28/4/2036	138,192	0.00%
Unibail-Rodamco-Westfield SE	€100,000	2.25%	14/5/2038	90,678	0.00%
Unibail-Rodamco-Westfield SE	€100,000	1.75%	1/7/2049	71,946	0.00%
Veolia Environnement SA	€500,000	1.00%	3/4/2025	536,349	0.01%
Veolia Environnement SA	€500,000	0.00%	9/6/2026	513,427	0.01%
Veolia Environnement SA	€700,000	0.00%	14/1/2027	706,813	0.02%
Veolia Environnement SA	€200,000	1.94%	7/1/2030	206,626	0.00%
Veolia Environnement SA	€400,000	1.63%	17/9/2030	403,016	0.01%
Veolia Environnement SA	€600,000	0.66%	15/1/2031	561,172	0.01%
Veolia Environnement SA	€1,000,000	0.80%	15/1/2032	921,746	0.02%
Veolia Environnement SA	€500,000	1.63%	21/9/2032	489,542	0.01%
Verallia SA	€500,000	1.63%	14/5/2028	515,533	0.01%

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Vinci SA	€100,000	1.00%	26/9/2025	106,872	0.00%
Vinci SA	£400,000	2.25%	15/3/2027	480,826	0.01%
Vinci SA	€100,000	0.00%	27/11/2028	96,970	0.00%
Vinci SA	€900,000	1.63%	18/1/2029	937,706	0.02%
Vinci SA	\$200,000	3.75%	10/4/2029	192,249	0.00%
Vinci SA	€200,000	3.38%	17/10/2032	224,903	0.01%
Vinci SA	£100,000	2.75%	15/9/2034	109,808	0.00%
WEA Finance LLC	\$340,000	2.88%	15/1/2027	302,935	0.01%
WEA Finance LLC	\$25,000	4.13%	20/9/2028	22,327	0.00%
WEA Finance LLC	\$450,000	3.50%	15/6/2029	382,725	0.01%
WEA Finance LLC	\$95,000	4.63%	20/9/2048	63,991	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$200,000	4.75%	17/9/2044	143,330	0.00%
Wendel SE	€500,000	2.50%	9/2/2027	534,565	0.01%
Wendel SE	€200,000	1.38%	18/1/2034	175,789	0.00%
Westfield America Management Ltd.	£400,000	2.63%	30/3/2029	441,208	0.01%
Worldline SA	€100,000	0.88%	30/6/2027	99,743	0.00%
				<b>301,182,480</b>	<b>6.60%</b>
<b>Germany 4.32% (31 December 2022: 4.59%)</b>					
Aareal Bank AG	€200,000	0.38%	10/4/2024	218,206	0.01%
Aareal Bank AG	€200,000	0.50%	7/4/2027	195,505	0.00%
Aareal Bank AG	€400,000	0.75%	18/4/2028	381,213	0.01%
adidas AG	€100,000	0.00%	5/10/2028	97,504	0.00%
adidas AG	€400,000	3.13%	21/11/2029	449,688	0.01%
adidas AG	€100,000	0.63%	10/9/2035	85,150	0.00%
Allianz Finance II BV	€500,000	0.00%	14/1/2025	533,818	0.01%
Allianz Finance II BV	€200,000	0.88%	15/1/2026	212,356	0.01%
Allianz Finance II BV	€300,000	0.00%	22/11/2026	307,500	0.01%
Allianz Finance II BV	€1,000,000	3.00%	13/3/2028	1,122,554	0.02%
Allianz Finance II BV	€100,000	0.50%	14/1/2031	95,284	0.00%
Allianz Finance II BV	€100,000	1.38%	21/4/2031	101,231	0.00%
Allianz Finance II BV	€1,000,000	0.50%	22/11/2033	887,888	0.02%
Allianz Finance II BV	£1,500,000	4.50%	13/3/2043	1,913,216	0.04%
Allianz SE^	€600,000	4.60%	7/9/2038	679,102	0.02%
Allianz SE^	€500,000	2.24%	7/7/2045	535,971	0.01%
Allianz SE^	€400,000	1.30%	25/9/2049	381,258	0.01%
Allianz SE^	€300,000	2.12%	8/7/2050	292,020	0.01%
Allianz SE^	€400,000	4.25%	5/7/2052	437,748	0.01%
Allianz SE^	\$400,000	6.35%	6/9/2053	413,747	0.01%
Allianz SE^	€700,000	5.82%	25/7/2053	846,473	0.02%
alstria office-AG	€300,000	0.50%	26/9/2025	286,067	0.01%
alstria office-AG	€200,000	1.50%	15/11/2027	165,084	0.00%
Amprion GmbH	€200,000	3.45%	22/9/2027	223,419	0.01%
Amprion GmbH	€200,000	3.97%	22/9/2032	230,156	0.01%
Amprion GmbH	€1,100,000	0.63%	23/9/2033	941,654	0.02%
Aroundtown SA^	€300,000	1.63%	Perpetual	106,948	0.00%
Aroundtown SA	CAD30,000	4.63%	18/9/2025	22,026	0.00%
Aroundtown SA	€800,000	0.00%	16/7/2026	741,840	0.02%
Aroundtown SA	€400,000	0.38%	15/4/2027	355,144	0.01%
Aroundtown SA	€200,000	1.63%	31/1/2028	179,379	0.00%
Aroundtown SA	€100,000	1.45%	9/7/2028	86,090	0.00%
Aroundtown SA	\$200,000	5.38%	21/3/2029	164,010	0.00%
Aroundtown SA	£258,000	3.63%	10/4/2031	229,379	0.01%
BASF SE	£100,000	1.75%	11/3/2025	123,183	0.00%
BASF SE	€200,000	0.88%	22/5/2025	214,329	0.01%
BASF SE	€600,000	0.25%	5/6/2027	607,028	0.01%
BASF SE	€400,000	3.13%	29/6/2028	447,130	0.01%
BASF SE	€400,000	1.50%	22/5/2030	406,458	0.01%
BASF SE	€900,000	4.25%	8/3/2032	1,059,023	0.02%
BASF SE	€200,000	1.45%	13/12/2032	190,161	0.00%
BASF SE	€300,000	4.50%	8/3/2035	360,186	0.01%
Bayer AG	€100,000	0.05%	12/1/2025	106,250	0.00%
Bayer AG	€150,000	4.00%	26/8/2026	167,960	0.00%
Bayer AG	€600,000	0.75%	6/1/2027	615,426	0.01%
Bayer AG	€200,000	4.25%	26/8/2029	228,838	0.01%
Bayer AG	€700,000	1.13%	6/1/2030	665,686	0.01%
Bayer AG	€400,000	0.63%	12/7/2031	349,044	0.01%
Bayer AG	€300,000	1.38%	6/7/2032	270,258	0.01%
Bayer AG	€890,000	4.63%	26/5/2033	1,025,822	0.02%
Bayer AG	€200,000	1.00%	12/1/2036	155,470	0.00%
Bayer Capital Corp. BV	€1,200,000	1.50%	26/6/2026	1,263,024	0.03%
Bayer Capital Corp. BV	€700,000	2.13%	15/12/2029	708,225	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bayer US Finance II LLC	\$225,000	2.85%	15/4/2025	215,948	0.01%
Bayer US Finance II LLC	\$500,000	5.50%	15/8/2025	495,657	0.01%
Bayer US Finance II LLC	\$2,300,000	4.38%	15/12/2028	2,189,349	0.05%
Bayer US Finance II LLC	\$75,000	5.88%	15/4/2038	70,974	0.00%
Bayer US Finance II LLC	\$800,000	4.63%	25/6/2038	689,449	0.02%
Bayer US Finance II LLC	\$200,000	4.40%	15/7/2044	156,507	0.00%
Bayer US Finance II LLC	\$50,000	3.95%	15/4/2045	36,615	0.00%
Bayer US Finance II LLC	\$525,000	4.88%	25/6/2048	443,540	0.01%
Bayer US Finance II LLC	\$210,000	4.70%	15/7/2064	162,713	0.00%
Berlin Hyp AG	€1,000,000	1.25%	22/1/2025	1,069,266	0.02%
Berlin Hyp AG	€300,000	0.38%	25/1/2027	305,406	0.01%
Berlin Hyp AG	€500,000	1.13%	25/10/2027	505,614	0.01%
Bertelsmann SE & Co. KGaA	€200,000	1.13%	27/4/2026	212,136	0.01%
Bertelsmann SE & Co. KGaA	€100,000	2.00%	1/4/2028	105,997	0.00%
Bertelsmann SE & Co. KGaA	€300,000	3.50%	29/5/2029	335,766	0.01%
Bertelsmann SE & Co. KGaA	€300,000	1.50%	15/5/2030	298,939	0.01%
BMW Canada, Inc.	CAD25,000	0.99%	14/1/2025	18,195	0.00%
BMW Canada, Inc.	CAD140,000	4.41%	10/2/2027	106,419	0.00%
BMW Finance NV	€500,000	1.00%	29/8/2025	533,872	0.01%
BMW Finance NV	€800,000	0.00%	11/1/2026	834,226	0.02%
BMW Finance NV	€100,000	0.75%	13/7/2026	104,677	0.00%
BMW Finance NV	€600,000	3.25%	22/11/2026	668,539	0.02%
BMW Finance NV	€200,000	0.38%	14/1/2027	206,164	0.00%
BMW Finance NV	€1,000,000	1.13%	10/1/2028	1,034,415	0.02%
BMW Finance NV	€233,000	1.00%	22/5/2028	238,711	0.01%
BMW Finance NV	€1,100,000	1.50%	6/2/2029	1,136,349	0.03%
BMW Finance NV	\$200,000	2.85%	14/8/2029	183,659	0.00%
BMW Finance NV	€200,000	0.20%	11/1/2033	174,021	0.00%
BMW Finance NV	€30,000	3.63%	22/5/2035	34,464	0.00%
BMW US Capital LLC	\$325,000	3.90%	9/4/2025	321,199	0.01%
BMW US Capital LLC	\$100,000	2.80%	11/4/2026	96,065	0.00%
BMW US Capital LLC	\$500,000	1.25%	12/8/2026	458,486	0.01%
BMW US Capital LLC	\$425,000	3.30%	6/4/2027	407,871	0.01%
BMW US Capital LLC	\$75,000	3.75%	12/4/2028	72,592	0.00%
BMW US Capital LLC	\$350,000	5.05%	11/8/2028	356,591	0.01%
BMW US Capital LLC	\$75,000	3.95%	14/8/2028	72,850	0.00%
BMW US Capital LLC	\$600,000	2.55%	1/4/2031	521,203	0.01%
Brenntag Finance BV	€400,000	1.13%	27/9/2025	425,586	0.01%
Bundesrepublik Deutschland Bundesanleihe	€1,000,000	1.80%	15/8/2053	996,907	0.02%
Commerzbank AG	€300,000	0.10%	11/9/2025	314,085	0.01%
Commerzbank AG	€100,000	1.00%	4/3/2026	105,531	0.00%
Commerzbank AG^	€500,000	0.75%	24/3/2026	530,218	0.01%
Commerzbank AG	€200,000	0.50%	4/12/2026	205,778	0.00%
Commerzbank AG	€600,000	0.38%	1/9/2027	606,066	0.01%
Commerzbank AG^	€300,000	3.00%	14/9/2027	324,408	0.01%
Commerzbank AG	€100,000	1.88%	28/2/2028	104,878	0.00%
Commerzbank AG^	€800,000	5.25%	25/3/2029	928,218	0.02%
Commerzbank AG^	€400,000	5.13%	18/1/2030	462,404	0.01%
Continental AG	€100,000	0.38%	27/6/2025	106,134	0.00%
Continental AG	€200,000	4.00%	1/6/2028	227,984	0.01%
Covestro AG	€200,000	4.75%	15/11/2028	235,344	0.01%
Covestro AG	€300,000	1.38%	12/6/2030	298,792	0.01%
Daimler Truck Finance North America LLC	\$200,000	3.65%	7/4/2027	192,579	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.40%	20/9/2028	203,879	0.00%
Daimler Truck Finance North America LLC	\$1,025,000	2.38%	14/12/2028	911,508	0.02%
Daimler Truck Finance North America LLC	\$200,000	5.50%	20/9/2033	203,990	0.00%
Daimler Truck International Finance BV	€200,000	3.88%	19/6/2026	224,655	0.01%
Daimler Truck International Finance BV	€1,500,000	3.88%	19/6/2029	1,711,134	0.04%
Deutsche Bank AG	€100,000	1.13%	17/3/2025	107,054	0.00%
Deutsche Bank AG	€275,000	4.50%	1/4/2025	270,071	0.01%
Deutsche Bank AG	\$200,000	4.16%	13/5/2025	197,269	0.00%
Deutsche Bank AG	\$200,000	4.10%	13/1/2026	195,471	0.00%
Deutsche Bank AG	€200,000	2.63%	12/2/2026	216,755	0.01%
Deutsche Bank AG	\$300,000	1.69%	19/3/2026	279,257	0.01%
Deutsche Bank AG^	€500,000	1.38%	10/6/2026	535,348	0.01%
Deutsche Bank AG^	£200,000	4.00%	24/6/2026	247,813	0.01%
Deutsche Bank AG^	\$1,200,000	6.12%	14/7/2026	1,212,346	0.03%
Deutsche Bank AG^	\$950,000	2.13%	24/11/2026	890,388	0.02%
Deutsche Bank AG^	\$325,000	7.15%	13/7/2027	337,594	0.01%
Deutsche Bank AG^	\$800,000	2.31%	16/11/2027	731,375	0.02%
Deutsche Bank AG	€300,000	4.00%	29/11/2027	340,690	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG^	\$486,000	2.55%	7/1/2028	446,337	0.01%
Deutsche Bank AG^	€1,200,000	1.88%	23/2/2028	1,245,894	0.03%
Deutsche Bank AG^	€200,000	3.25%	24/5/2028	216,216	0.01%
Deutsche Bank AG^	\$575,000	6.72%	18/1/2029	602,221	0.01%
Deutsche Bank AG^	\$710,000	6.82%	20/11/2029	746,932	0.02%
Deutsche Bank AG^	€1,300,000	5.00%	5/9/2030	1,483,259	0.03%
Deutsche Bank AG^	€1,500,000	1.75%	19/11/2030	1,439,959	0.03%
Deutsche Bank AG^	€900,000	5.63%	19/5/2031	1,005,832	0.02%
Deutsche Bank AG^	\$750,000	3.55%	18/9/2031	658,117	0.01%
Deutsche Bank AG^	\$600,000	3.73%	14/1/2032	502,963	0.01%
Deutsche Bank AG^	€800,000	4.00%	24/6/2032	849,875	0.02%
Deutsche Bank AG^	\$200,000	4.88%	1/12/2032	186,913	0.00%
Deutsche Bank AG^	\$825,000	3.74%	7/1/2033	677,235	0.02%
Deutsche Bank AG^	\$575,000	7.08%	10/2/2034	590,794	0.01%
Deutsche Bank AG^	£500,000	6.13%	12/12/2030	645,569	0.01%
Deutsche Boerse AG	€300,000	3.75%	28/9/2029	344,657	0.01%
Deutsche Boerse AG	€300,000	1.50%	4/4/2032	300,592	0.01%
Deutsche Boerse AG	€700,000	3.88%	28/9/2033	822,807	0.02%
Deutsche Boerse AG^	€100,000	1.25%	16/6/2047	99,799	0.00%
Deutsche Boerse AG^	€400,000	2.00%	23/6/2048	399,591	0.01%
Deutsche Lufthansa AG	€2,000,000	2.88%	16/5/2027	2,122,726	0.05%
Deutsche Pfandbriefbank AG	€300,000	4.38%	28/8/2026	327,235	0.01%
Deutsche Post AG	€200,000	1.25%	1/4/2026	214,467	0.01%
Deutsche Post AG	€200,000	0.38%	20/5/2026	207,845	0.00%
Deutsche Post AG	€100,000	1.00%	13/12/2027	103,389	0.00%
Deutsche Post AG	€200,000	1.63%	5/12/2028	210,368	0.01%
Deutsche Post AG	€700,000	0.75%	20/5/2029	706,614	0.02%
Deutsche Post AG	€100,000	3.38%	3/7/2033	112,787	0.00%
Deutsche Telekom AG	€600,000	1.38%	5/7/2034	572,837	0.01%
Deutsche Telekom AG	€100,000	2.25%	29/3/2039	103,594	0.00%
Deutsche Telekom AG	€200,000	1.75%	9/12/2049	173,698	0.00%
Deutsche Telekom AG	\$500,000	3.63%	21/1/2050	400,453	0.01%
Deutsche Telekom International Finance BV	€600,000	1.13%	22/5/2026	639,619	0.01%
Deutsche Telekom International Finance BV	\$200,000	3.60%	19/1/2027	194,073	0.00%
Deutsche Telekom International Finance BV	€2,800,000	1.38%	30/1/2027	2,973,790	0.07%
Deutsche Telekom International Finance BV	€870,000	1.50%	3/4/2028	911,813	0.02%
Deutsche Telekom International Finance BV	\$950,000	4.38%	21/6/2028	941,905	0.02%
Deutsche Telekom International Finance BV	£200,000	8.88%	27/11/2028	306,700	0.01%
Deutsche Telekom International Finance BV	£300,000	2.25%	13/4/2029	351,063	0.01%
Deutsche Telekom International Finance BV	€400,000	2.00%	1/12/2029	427,656	0.01%
Deutsche Telekom International Finance BV	\$1,525,000	8.75%	15/6/2030	1,838,372	0.04%
Deutsche Telekom International Finance BV	£100,000	7.63%	15/6/2030	151,223	0.00%
Deutsche Telekom International Finance BV	\$100,000	9.25%	1/6/2032	129,816	0.00%
Deutsche Telekom International Finance BV	€100,000	7.50%	24/1/2033	148,357	0.00%
Deutsche Telekom International Finance BV	\$275,000	4.75%	21/6/2038	266,483	0.01%
Deutsche Telekom International Finance BV	\$200,000	4.88%	6/3/2042	191,127	0.00%
Deutsche Wohnen SE	€100,000	1.00%	30/4/2025	105,799	0.00%
Deutsche Wohnen SE	€600,000	1.50%	30/4/2030	579,344	0.01%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€100,000	2.50%	25/1/2027	95,034	0.00%
E.ON International Finance BV	€900,000	1.63%	30/5/2026	965,852	0.02%
E.ON International Finance BV	€450,000	1.50%	31/7/2029	462,194	0.01%
E.ON International Finance BV	£250,000	6.25%	3/6/2030	345,694	0.01%
E.ON International Finance BV	£300,000	6.38%	7/6/2032	422,397	0.01%
E.ON International Finance BV	£400,000	4.75%	31/1/2034	500,458	0.01%
E.ON International Finance BV	£500,000	5.88%	30/10/2037	681,394	0.02%
E.ON International Finance BV	\$325,000	6.65%	30/4/2038	359,160	0.01%
E.ON International Finance BV	£300,000	6.75%	27/1/2039	442,178	0.01%
E.ON International Finance BV	£200,000	6.13%	6/7/2039	278,724	0.01%
E.ON SE	€100,000	1.00%	7/10/2025	106,598	0.00%
E.ON SE	€400,000	0.13%	18/1/2026	416,373	0.01%
E.ON SE	€100,000	0.25%	24/10/2026	103,175	0.00%
E.ON SE	€100,000	0.38%	29/9/2027	100,888	0.00%
E.ON SE	€900,000	3.50%	12/1/2028	1,017,326	0.02%
E.ON SE	€600,000	2.88%	26/8/2028	660,377	0.01%
E.ON SE	€560,000	0.10%	19/12/2028	552,386	0.01%
E.ON SE	€700,000	0.35%	28/2/2030	656,337	0.01%
E.ON SE	€400,000	1.63%	29/3/2031	398,975	0.01%
E.ON SE	€100,000	0.88%	20/8/2031	94,133	0.00%
E.ON SE	€100,000	0.63%	7/11/2031	91,786	0.00%
E.ON SE	€500,000	4.00%	29/8/2033	581,132	0.01%
E.ON SE	€300,000	0.88%	18/10/2034	266,698	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
E.ON SE	€250,000	3.88%	12/1/2035	287,065	0.01%
EMD Finance LLC	\$600,000	3.25%	19/3/2025	585,736	0.01%
Eurogrid GmbH	€700,000	1.88%	10/6/2025	755,827	0.02%
Eurogrid GmbH	€200,000	1.50%	18/4/2028	206,473	0.00%
Eurogrid GmbH	€400,000	3.28%	5/9/2031	439,298	0.01%
Eurogrid GmbH	€200,000	1.11%	15/5/2032	185,409	0.00%
Eurogrid GmbH	€600,000	0.74%	21/4/2033	522,497	0.01%
Evonik Industries AG	€200,000	2.25%	25/9/2027	213,649	0.01%
Fresenius Finance Ireland plc	€400,000	0.00%	1/10/2025	416,083	0.01%
Fresenius Finance Ireland plc	€1,000,000	2.13%	1/2/2027	1,068,628	0.02%
Fresenius Finance Ireland plc	€200,000	0.50%	1/10/2028	195,759	0.00%
Fresenius Finance Ireland plc	€500,000	0.88%	1/10/2031	446,528	0.01%
Fresenius Finance Ireland plc	€100,000	3.00%	30/1/2032	104,632	0.00%
Fresenius Medical Care AG	€100,000	1.50%	11/7/2025	106,634	0.00%
Fresenius Medical Care AG	€200,000	3.88%	20/9/2027	224,668	0.01%
Fresenius Medical Care AG	€200,000	1.50%	29/5/2030	190,655	0.00%
Fresenius Medical Care US Finance III, Inc.	\$600,000	1.88%	1/12/2026	541,719	0.01%
Fresenius Medical Care US Finance III, Inc.	\$730,000	3.75%	15/6/2029	639,870	0.01%
Fresenius Medical Care US Finance III, Inc.	\$350,000	2.38%	16/2/2031	270,326	0.01%
Fresenius SE & Co. KGaA	€800,000	1.88%	15/2/2025	866,332	0.02%
Fresenius SE & Co. KGaA	€500,000	1.88%	24/5/2025	540,406	0.01%
Fresenius SE & Co. KGaA	€600,000	4.25%	28/5/2026	677,588	0.02%
Fresenius SE & Co. KGaA	€500,000	0.38%	28/9/2026	513,388	0.01%
Fresenius SE & Co. KGaA	€100,000	1.63%	8/10/2027	104,441	0.00%
Fresenius SE & Co. KGaA	€400,000	0.75%	15/1/2028	403,048	0.01%
Fresenius SE & Co. KGaA	€100,000	2.88%	15/2/2029	109,471	0.00%
Fresenius SE & Co. KGaA	€300,000	5.00%	28/11/2029	353,781	0.01%
Fresenius SE & Co. KGaA	€300,000	2.88%	24/5/2030	316,733	0.01%
Grand City Properties SA <sup>^</sup>	€200,000	1.50%	Perpetual	99,462	0.00%
Grand City Properties SA	€200,000	1.38%	3/8/2026	203,592	0.00%
Grand City Properties SA	€300,000	1.50%	22/2/2027	299,251	0.01%
Grand City Properties SA	€500,000	0.13%	11/1/2028	463,505	0.01%
Hamburg Commercial Bank AG	€500,000	0.38%	9/3/2026	507,505	0.01%
Hamburg Commercial Bank AG <sup>^</sup>	€300,000	0.50%	22/9/2026	305,250	0.01%
Hannover Rueck SE <sup>^</sup>	€800,000	3.38%	Perpetual	868,053	0.02%
Hannover Rueck SE <sup>^</sup>	€100,000	1.13%	9/10/2039	93,905	0.00%
Hannover Rueck SE <sup>^</sup>	€500,000	1.75%	8/10/2040	475,678	0.01%
Hannover Rueck SE <sup>^</sup>	€300,000	5.88%	26/8/2043	369,747	0.01%
Heidelberg Materials AG	€500,000	1.50%	7/2/2025	541,996	0.01%
Heidelberg Materials AG	€500,000	3.75%	31/5/2032	557,877	0.01%
Heidelberg Materials Finance Luxembourg SA	€600,000	1.63%	7/4/2026	643,891	0.01%
Heidelberg Materials Finance Luxembourg SA	€200,000	1.75%	24/4/2028	210,713	0.01%
HOCHTIEF AG	€400,000	0.50%	3/9/2027	401,332	0.01%
HOCHTIEF AG	€500,000	0.63%	26/4/2029	477,962	0.01%
Infinion Technologies AG	€300,000	1.63%	24/6/2029	307,101	0.01%
Infinion Technologies AG	€200,000	2.00%	24/6/2032	200,624	0.00%
LANXESS AG	€100,000	1.13%	16/5/2025	106,612	0.00%
LANXESS AG	€400,000	0.63%	1/12/2029	359,504	0.01%
LEG Immobilien SE	€400,000	0.38%	17/1/2026	413,625	0.01%
LEG Immobilien SE	€500,000	0.88%	28/11/2027	499,622	0.01%
LEG Immobilien SE	€200,000	0.75%	30/6/2031	175,196	0.00%
LEG Immobilien SE	€500,000	1.00%	19/11/2032	429,786	0.01%
LEG Immobilien SE	€100,000	1.50%	17/1/2034	86,668	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD25,000	1.65%	22/9/2025	18,068	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD300,000	5.14%	29/6/2026	231,504	0.01%
Mercedes-Benz Finance Canada, Inc.	€1,000,000	3.00%	23/2/2027	1,105,878	0.02%
Mercedes-Benz Finance North America LLC	\$650,000	0.75%	1/3/2024	644,786	0.01%
Mercedes-Benz Finance North America LLC	\$350,000	4.95%	30/3/2025	350,103	0.01%
Mercedes-Benz Finance North America LLC	\$600,000	3.30%	19/5/2025	587,486	0.01%
Mercedes-Benz Finance North America LLC	\$150,000	3.50%	3/8/2025	147,107	0.00%
Mercedes-Benz Finance North America LLC	\$200,000	5.38%	26/11/2025	201,957	0.00%
Mercedes-Benz Finance North America LLC	\$175,000	1.45%	2/3/2026	163,240	0.00%
Mercedes-Benz Finance North America LLC	\$275,000	4.80%	30/3/2026	275,232	0.01%
Mercedes-Benz Finance North America LLC	\$200,000	5.20%	3/8/2026	202,642	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	3.45%	6/1/2027	145,011	0.00%
Mercedes-Benz Finance North America LLC	\$200,000	5.25%	29/11/2027	204,385	0.00%
Mercedes-Benz Finance North America LLC	\$500,000	3.75%	22/2/2028	483,510	0.01%
Mercedes-Benz Finance North America LLC	\$875,000	4.80%	30/3/2028	883,707	0.02%
Mercedes-Benz Finance North America LLC	\$150,000	4.30%	22/2/2029	148,147	0.00%
Mercedes-Benz Finance North America LLC	\$1,000,000	2.63%	10/3/2030	891,329	0.02%
Mercedes-Benz Finance North America LLC	\$385,000	8.50%	18/1/2031	482,700	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mercedes-Benz Group AG	€400,000	1.00%	15/11/2027	413,260	0.01%
Mercedes-Benz Group AG	€300,000	0.75%	8/2/2030	290,524	0.01%
Mercedes-Benz Group AG	€600,000	2.38%	22/5/2030	639,380	0.01%
Mercedes-Benz Group AG	€500,000	0.75%	10/9/2030	479,150	0.01%
Mercedes-Benz Group AG	€500,000	1.13%	6/11/2031	483,311	0.01%
Mercedes-Benz Group AG	€600,000	0.75%	11/3/2033	546,905	0.01%
Mercedes-Benz Group AG	€300,000	1.13%	8/8/2034	274,266	0.01%
Mercedes-Benz Group AG	€300,000	2.13%	3/7/2037	299,507	0.01%
Mercedes-Benz International Finance BV	€200,000	1.00%	11/11/2025	212,040	0.01%
Mercedes-Benz International Finance BV	€564,000	1.38%	26/6/2026	598,459	0.01%
Mercedes-Benz International Finance BV	€600,000	2.00%	22/8/2026	649,006	0.01%
Mercedes-Benz International Finance BV	€300,000	0.38%	8/11/2026	309,399	0.01%
Mercedes-Benz International Finance BV	€1,000,000	1.50%	9/2/2027	1,061,507	0.02%
Mercedes-Benz International Finance BV	€1,100,000	0.63%	6/5/2027	1,131,286	0.03%
Merck Financial Services GmbH	€100,000	0.13%	16/7/2025	105,134	0.00%
Merck Financial Services GmbH	€400,000	0.50%	16/7/2028	397,308	0.01%
Merck Financial Services GmbH	€900,000	0.88%	5/7/2031	856,166	0.02%
Merck KGaA^	€100,000	2.88%	25/6/2079	101,387	0.00%
Merck KGaA^	€200,000	1.63%	9/9/2080	204,972	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€900,000	1.25%	26/5/2041	824,035	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	\$400,000	5.88%	23/5/2042	401,581	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€400,000	3.25%	26/5/2049	427,886	0.01%
O2 Telefonica Deutschland Finanzierungs GmbH	€100,000	1.75%	5/7/2025	107,443	0.00%
REWE International Finance BV	€700,000	4.88%	13/9/2030	819,771	0.02%
Roadster Finance DAC	€100,000	2.38%	8/12/2027	94,992	0.00%
Robert Bosch GmbH	€1,000,000	3.63%	2/6/2027	1,128,165	0.03%
Robert Bosch GmbH	€200,000	3.63%	2/6/2030	226,725	0.01%
Robert Bosch GmbH	€500,000	4.00%	2/6/2035	585,272	0.01%
Robert Bosch GmbH	€500,000	4.38%	2/6/2043	592,641	0.01%
RWE AG	€1,240,000	2.50%	24/8/2025	1,350,760	0.03%
RWE AG	€500,000	2.13%	24/5/2026	540,049	0.01%
RWE AG	€420,000	0.50%	26/11/2028	413,640	0.01%
RWE AG	€310,000	3.63%	13/2/2029	353,403	0.01%
RWE AG	€400,000	2.75%	24/5/2030	427,364	0.01%
RWE AG	€617,000	1.00%	26/11/2033	544,372	0.01%
RWE AG	€123,000	4.13%	13/2/2035	141,125	0.00%
Santander Consumer Bank AG	€600,000	4.50%	30/6/2026	677,640	0.02%
SAP SE	€200,000	1.00%	13/3/2026	212,882	0.01%
SAP SE	€600,000	0.13%	18/5/2026	623,587	0.01%
Siemens Financieringsmaatschappij NV	€400,000	1.00%	20/2/2025	488,874	0.01%
Siemens Financieringsmaatschappij NV	€200,000	2.25%	10/3/2025	218,011	0.01%
Siemens Financieringsmaatschappij NV	\$1,150,000	3.25%	27/5/2025	1,126,014	0.03%
Siemens Financieringsmaatschappij NV	€200,000	2.75%	10/9/2025	248,824	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.00%	20/2/2026	208,141	0.00%
Siemens Financieringsmaatschappij NV	€100,000	0.38%	5/6/2026	104,208	0.00%
Siemens Financieringsmaatschappij NV	\$1,050,000	6.13%	17/8/2026	1,088,620	0.02%
Siemens Financieringsmaatschappij NV	\$600,000	2.35%	15/10/2026	566,099	0.01%
Siemens Financieringsmaatschappij NV	€1,700,000	0.63%	25/2/2027	1,756,656	0.04%
Siemens Financieringsmaatschappij NV	\$1,250,000	3.40%	16/3/2027	1,206,634	0.03%
Siemens Financieringsmaatschappij NV	€400,000	1.00%	6/9/2027	420,589	0.01%
Siemens Financieringsmaatschappij NV	€900,000	0.25%	20/2/2029	878,040	0.02%
Siemens Financieringsmaatschappij NV	€200,000	0.13%	5/9/2029	197,061	0.00%
Siemens Financieringsmaatschappij NV	€200,000	1.38%	6/9/2030	202,746	0.00%
Siemens Financieringsmaatschappij NV	€500,000	2.75%	9/9/2030	549,933	0.01%
Siemens Financieringsmaatschappij NV	€200,000	1.25%	28/2/2031	199,635	0.00%
Siemens Financieringsmaatschappij NV	€600,000	0.50%	20/2/2032	548,842	0.01%
Siemens Financieringsmaatschappij NV	€700,000	0.50%	5/9/2034	601,357	0.01%
Siemens Financieringsmaatschappij NV	€500,000	1.25%	25/2/2035	460,882	0.01%
Siemens Financieringsmaatschappij NV	€100,000	3.50%	24/2/2036	114,270	0.00%
Siemens Financieringsmaatschappij NV	€500,000	1.75%	28/2/2039	457,822	0.01%
Siemens Financieringsmaatschappij NV	\$750,000	2.88%	11/3/2041	585,506	0.01%
Siemens Financieringsmaatschappij NV	£200,000	3.75%	10/9/2042	233,085	0.01%
Siemens Financieringsmaatschappij NV	\$550,000	4.40%	27/5/2045	517,499	0.01%
Siemens Financieringsmaatschappij NV	\$750,000	4.20%	16/3/2047	682,372	0.02%
Sirius Real Estate Ltd.	€100,000	1.75%	24/11/2028	91,307	0.00%
Talanx AG	€500,000	4.00%	25/10/2029	575,262	0.01%
Talanx AG^	€500,000	2.25%	5/12/2047	515,096	0.01%
Traton Finance Luxembourg SA	€700,000	0.13%	24/3/2025	739,334	0.02%
Traton Finance Luxembourg SA	€500,000	4.13%	22/11/2025	556,532	0.01%
Traton Finance Luxembourg SA	€2,900,000	4.50%	23/11/2026	3,272,632	0.07%
Traton Finance Luxembourg SA	€400,000	0.75%	24/3/2029	384,183	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Traton Finance Luxembourg SA	€200,000	1.25%	24/3/2033	177,171	0.00%
Vier Gas Transport GmbH	€700,000	4.00%	26/9/2027	794,888	0.02%
Vier Gas Transport GmbH	€200,000	1.50%	25/9/2028	206,118	0.00%
Vier Gas Transport GmbH	€400,000	0.13%	10/9/2029	377,751	0.01%
Volkswagen Bank GmbH	€200,000	4.25%	7/1/2026	223,557	0.01%
Volkswagen Bank GmbH	€1,400,000	2.50%	31/7/2026	1,506,746	0.03%
Volkswagen Bank GmbH	€300,000	4.38%	3/5/2028	341,698	0.01%
Volkswagen Bank GmbH	€200,000	4.63%	3/5/2031	231,671	0.01%
Volkswagen Financial Services AG	€415,000	0.25%	31/1/2025	442,069	0.01%
Volkswagen Financial Services AG	€400,000	0.00%	12/2/2025	424,332	0.01%
Volkswagen Financial Services AG	€300,000	3.00%	6/4/2025	329,367	0.01%
Volkswagen Financial Services AG	€400,000	2.25%	1/10/2027	430,236	0.01%
Volkswagen Financial Services AG	€300,000	0.88%	31/1/2028	299,855	0.01%
Volkswagen Financial Services AG	€500,000	3.38%	6/4/2028	556,633	0.01%
Volkswagen Financial Services AG	€300,000	0.38%	12/2/2030	273,790	0.01%
Volkswagen Financial Services NV	£300,000	4.25%	9/10/2025	376,613	0.01%
Volkswagen Financial Services NV	£500,000	2.13%	18/1/2028	568,435	0.01%
Volkswagen Financial Services NV	£700,000	1.38%	14/9/2028	758,810	0.02%
Volkswagen Financial Services NV	£200,000	5.88%	23/5/2029	263,734	0.01%
Volkswagen Group of America Finance LLC	\$1,200,000	3.35%	13/5/2025	1,168,433	0.03%
Volkswagen Group of America Finance LLC	\$1,800,000	1.25%	24/11/2025	1,671,814	0.04%
Volkswagen Group of America Finance LLC	\$1,325,000	1.63%	24/11/2027	1,167,810	0.03%
Volkswagen Group of America Finance LLC	\$1,200,000	4.75%	13/11/2028	1,188,301	0.03%
Volkswagen Group of America Finance LLC	\$200,000	4.60%	8/6/2029	195,695	0.00%
Volkswagen Group of America Finance LLC	\$200,000	5.90%	12/9/2033	207,474	0.00%
Volkswagen International Finance NV^	€1,100,000	3.88%	Perpetual	1,113,294	0.02%
Volkswagen International Finance NV^	€800,000	3.50%	Perpetual	859,491	0.02%
Volkswagen International Finance NV^	€400,000	3.75%	Perpetual	413,873	0.01%
Volkswagen International Finance NV^	€400,000	4.38%	Perpetual	400,399	0.01%
Volkswagen International Finance NV	€1,100,000	4.13%	15/11/2025	1,230,235	0.03%
Volkswagen International Finance NV^	€200,000	4.63%	Perpetual	219,059	0.01%
Volkswagen International Finance NV	€200,000	3.88%	29/3/2026	222,565	0.01%
Volkswagen International Finance NV	€300,000	1.88%	30/3/2027	316,753	0.01%
Volkswagen International Finance NV^	€500,000	3.88%	Perpetual	526,211	0.01%
Volkswagen International Finance NV	€100,000	3.75%	28/9/2027	112,053	0.00%
Volkswagen International Finance NV	€900,000	4.25%	15/2/2028	1,026,235	0.02%
Volkswagen International Finance NV^	€500,000	4.63%	Perpetual	535,102	0.01%
Volkswagen International Finance NV	€200,000	4.25%	29/3/2029	229,668	0.01%
Volkswagen International Finance NV^	€600,000	3.50%	Perpetual	592,919	0.01%
Volkswagen International Finance NV	€700,000	4.38%	15/5/2030	812,226	0.02%
Volkswagen International Finance NV	€100,000	3.25%	18/11/2030	109,279	0.00%
Volkswagen International Finance NV	€300,000	3.30%	22/3/2033	326,852	0.01%
Volkswagen International Finance NV	€400,000	4.13%	16/11/2038	457,460	0.01%
Volkswagen International Finance NV	€500,000	1.50%	21/1/2041	393,049	0.01%
Volkswagen Leasing GmbH	€500,000	1.38%	20/1/2025	538,873	0.01%
Volkswagen Leasing GmbH	€280,000	1.63%	15/8/2025	300,390	0.01%
Volkswagen Leasing GmbH	€900,000	0.25%	12/1/2026	932,184	0.02%
Volkswagen Leasing GmbH	€1,260,000	4.50%	25/3/2026	1,422,318	0.03%
Volkswagen Leasing GmbH	€900,000	0.38%	20/7/2026	921,839	0.02%
Volkswagen Leasing GmbH	€500,000	0.63%	19/7/2029	474,517	0.01%
Volkswagen Leasing GmbH	€250,000	4.75%	25/9/2031	294,566	0.01%
Vonovia Finance BV	€500,000	1.80%	29/6/2025	534,300	0.01%
Vonovia Finance BV	€100,000	1.13%	8/9/2025	105,743	0.00%
Vonovia Finance BV	€100,000	1.50%	22/3/2026	105,646	0.00%
Vonovia Finance BV	€400,000	1.50%	14/1/2028	404,688	0.01%
Vonovia Finance BV	€300,000	0.50%	14/9/2029	272,974	0.01%
Vonovia Finance BV	€500,000	2.13%	22/3/2030	494,354	0.01%
Vonovia Finance BV	€400,000	2.25%	7/4/2030	397,318	0.01%
Vonovia Finance BV	€200,000	1.13%	14/9/2034	164,753	0.00%
Vonovia Finance BV	€600,000	1.63%	7/10/2039	456,705	0.01%
Vonovia Finance BV	€200,000	1.00%	28/1/2041	131,753	0.00%
Vonovia SE	€100,000	0.00%	16/9/2024	107,227	0.00%
Vonovia SE	€1,400,000	0.00%	1/12/2025	1,441,957	0.03%
Vonovia SE	€300,000	4.75%	23/5/2027	343,655	0.01%
Vonovia SE	€600,000	0.38%	16/6/2027	592,535	0.01%
Vonovia SE	€800,000	0.25%	1/9/2028	750,352	0.02%
Vonovia SE	€500,000	0.63%	14/12/2029	455,575	0.01%
Vonovia SE	€300,000	5.00%	23/11/2030	350,301	0.01%
Vonovia SE	€400,000	2.38%	25/3/2032	387,415	0.01%
Vonovia SE	€400,000	0.75%	1/9/2032	335,747	0.01%
Vonovia SE	€100,000	1.00%	16/6/2033	83,886	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vonovia SE	€200,000	1.50%	14/6/2041	143,671	0.00%
Vonovia SE	€100,000	1.63%	1/9/2051	63,927	0.00%
VW Credit Canada, Inc.	CAD300,000	1.50%	23/9/2025	215,157	0.01%
VW Credit Canada, Inc.	CAD265,000	2.45%	10/12/2026	188,975	0.00%
Wintershall Dea Finance BV	€200,000	1.33%	25/9/2028	197,587	0.00%
Wintershall Dea Finance BV	€1,000,000	1.82%	25/9/2031	951,256	0.02%
Wuestenrot & Wuerttembergische AG^	€100,000	2.13%	10/9/2041	82,565	0.00%
Wurth Finance International BV	€500,000	1.00%	26/5/2025	535,262	0.01%
Wurth Finance International BV	€300,000	2.13%	23/8/2030	312,016	0.01%
				<b>197,382,036</b>	<b>4.32%</b>
<b>Hong Kong 0.30% (31 December 2022: 0.32%)</b>					
AIA Group Ltd.^	\$625,000	2.70%	Perpetual	569,342	0.01%
AIA Group Ltd.	\$200,000	3.20%	11/3/2025	195,974	0.01%
AIA Group Ltd.	\$400,000	5.63%	25/10/2027	412,821	0.01%
AIA Group Ltd.	\$325,000	3.60%	9/4/2029	307,590	0.01%
AIA Group Ltd.	\$450,000	3.38%	7/4/2030	414,287	0.01%
AIA Group Ltd.	\$200,000	4.95%	4/4/2033	201,160	0.01%
AIA Group Ltd.^	€100,000	0.88%	9/9/2033	94,221	0.00%
AIA Group Ltd.	\$700,000	3.20%	16/9/2040	529,835	0.01%
AIA Group Ltd.	\$450,000	4.88%	11/3/2044	435,819	0.01%
Bank of Communications Hong Kong Ltd.^	\$250,000	2.30%	8/7/2031	231,650	0.01%
Bank of East Asia Ltd.^	\$250,000	6.75%	15/3/2027	251,031	0.01%
Bank of East Asia Ltd.^	\$250,000	4.00%	29/5/2030	235,298	0.01%
Bank of East Asia Ltd.^	\$250,000	4.88%	22/4/2032	225,947	0.01%
Castle Peak Power Finance Co., Ltd.	\$200,000	2.20%	22/6/2030	169,971	0.00%
Champion MTN Ltd.	\$200,000	2.95%	15/6/2030	166,571	0.00%
Cheung Kong Infrastructure Finance BVI Ltd.	€100,000	1.00%	12/12/2024	106,418	0.00%
China Ping An Insurance Overseas Holdings Ltd.	\$200,000	2.85%	12/8/2031	161,364	0.00%
CK Hutchison Group Telecom Finance SA	€500,000	1.13%	17/10/2028	498,041	0.01%
CK Hutchison Group Telecom Finance SA	€200,000	1.50%	17/10/2031	185,872	0.00%
CK Hutchison Group Telecom Finance SA	€200,000	2.63%	17/10/2034	187,218	0.00%
CK Property Finance MTN Ltd.	\$200,000	1.38%	30/6/2026	182,579	0.00%
CLP Power HK Finance Ltd.^	\$200,000	3.55%	Perpetual	194,050	0.00%
CLP Power Hong Kong Financing Ltd.	\$200,000	3.13%	6/5/2025	195,108	0.01%
CLP Power Hong Kong Financing Ltd.	\$400,000	2.13%	30/6/2030	339,624	0.01%
Guotai Junan International Holdings Ltd.	\$200,000	2.00%	3/3/2026	187,307	0.00%
HKT Capital No 2 Ltd.	\$200,000	3.63%	2/4/2025	196,272	0.01%
HKT Capital No 4 Ltd.	\$550,000	3.00%	14/7/2026	523,527	0.01%
HKT Capital No 5 Ltd.	\$350,000	3.25%	30/9/2029	318,235	0.01%
HKT Capital No 6 Ltd.	\$200,000	3.00%	18/1/2032	171,753	0.00%
Hongkong Electric Finance Ltd.	\$600,000	2.25%	9/6/2030	512,407	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	4.50%	7/10/2025	197,806	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	2.88%	27/5/2030	175,056	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	2.25%	15/7/2031	163,353	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	5.25%	14/7/2033	199,459	0.01%
HPHT Finance 21 Ltd.	\$450,000	2.00%	19/3/2026	421,501	0.01%
Hutchison Whampoa Finance UK plc	£100,000	5.63%	24/11/2026	131,480	0.00%
Hysan MTN Ltd.	\$200,000	2.88%	2/6/2027	184,219	0.00%
Hysan MTN Ltd.	\$200,000	2.82%	4/9/2029	173,809	0.00%
IFC Development Corporate Treasury Ltd.	\$200,000	3.63%	17/4/2029	187,411	0.00%
JMH Co., Ltd.	\$325,000	2.50%	9/4/2031	275,586	0.01%
Nan Fung Treasury Ltd.	\$450,000	5.00%	5/9/2028	422,456	0.01%
Nan Fung Treasury Ltd.	\$200,000	3.63%	27/8/2030	167,823	0.00%
Shanghai Commercial Bank Ltd.^	\$250,000	6.38%	28/2/2033	253,269	0.01%
Sun Hung Kai Properties Capital Market Ltd.	\$200,000	3.75%	25/2/2029	188,762	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$225,000	2.88%	21/1/2030	199,109	0.01%
Sun Hung Kai Properties Capital Market Ltd.	\$325,000	2.75%	13/5/2030	282,706	0.01%
Swire Pacific Mtn Financing HK Ltd.	\$200,000	2.88%	30/1/2030	176,671	0.00%
Swire Pacific MTN Financing Ltd.	\$400,000	3.88%	21/9/2025	391,883	0.01%
Swire Properties MTN Financing Ltd.	\$200,000	3.63%	13/1/2026	194,612	0.01%
Swire Properties MTN Financing Ltd.	\$200,000	3.50%	10/1/2028	189,894	0.00%
Wharf REIC Finance BVI Ltd.	\$600,000	2.38%	7/5/2025	576,529	0.01%
				<b>13,554,686</b>	<b>0.30%</b>
<b>Hungary 0.02% (31 December 2022: 0.01%)</b>					
MOL Hungarian Oil & Gas plc	€200,000	1.50%	8/10/2027	199,899	0.00%
OTP Bank Nyrt^	\$200,000	7.50%	25/5/2027	206,764	0.01%
OTP Bank Nyrt^	€400,000	6.13%	5/10/2027	456,913	0.01%
				<b>863,576</b>	<b>0.02%</b>
<b>Iceland 0.00% (31 December 2022: 0.00%)</b>					
Arion Banki HF	€100,000	7.25%	25/5/2026	116,329	0.00%
				<b>116,329</b>	<b>0.00%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>India 0.14% (31 December 2022: 0.15%)</b>					
ABJA Investment Co. Pte Ltd.	\$250,000	5.45%	24/1/2028	250,133	0.01%
Adani Electricity Mumbai Ltd.	\$200,000	3.95%	12/2/2030	163,582	0.00%
Adani Electricity Mumbai Ltd.	\$200,000	3.87%	22/7/2031	155,238	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.00%	30/7/2027	178,424	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	179,592	0.01%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.38%	3/7/2029	172,368	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	3.10%	2/2/2031	153,066	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	3.83%	2/2/2032	155,084	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	5.00%	2/8/2041	147,018	0.00%
Adani Transmission Step-One Ltd.	\$325,000	4.00%	3/8/2026	298,161	0.01%
Adani Transmission Step-One Ltd.	\$157,000	4.25%	21/5/2036	123,602	0.00%
Bharti Airtel Ltd.	\$700,000	4.38%	10/6/2025	690,836	0.02%
Bharti Airtel Ltd.	\$200,000	3.25%	3/6/2031	176,019	0.00%
HDFC Bank Ltd.	\$250,000	5.69%	2/3/2026	253,138	0.01%
ICICI Bank Ltd.	\$200,000	4.00%	18/3/2026	195,599	0.01%
ICICI Bank Ltd.	\$200,000	3.80%	14/12/2027	191,716	0.01%
Reliance Industries Ltd.	\$300,000	4.13%	28/1/2025	296,413	0.01%
Reliance Industries Ltd.	\$500,000	3.67%	30/11/2027	477,907	0.01%
Reliance Industries Ltd.	\$500,000	2.88%	12/1/2032	427,814	0.01%
Reliance Industries Ltd.	\$250,000	6.25%	19/10/2040	269,767	0.01%
Reliance Industries Ltd.	\$250,000	4.88%	10/2/2045	229,730	0.01%
Reliance Industries Ltd.	\$500,000	3.63%	12/1/2052	364,520	0.01%
Reliance Industries Ltd.	\$250,000	3.75%	12/1/2062	179,008	0.00%
Summit Digital Infrastructure Ltd.	\$200,000	2.88%	12/8/2031	164,286	0.00%
UltraTech Cement Ltd.	\$200,000	2.80%	16/2/2031	169,234	0.00%
UPL Corp., Ltd.	\$200,000	4.50%	8/3/2028	177,827	0.00%
UPL Corp., Ltd.	\$200,000	4.63%	16/6/2030	167,615	0.00%
				<b>6,407,697</b>	<b>0.14%</b>
<b>Indonesia 0.05% (31 December 2022: 0.06%)</b>					
Indofood CBP Sukses Makmur Tbk PT	\$450,000	3.40%	9/6/2031	389,141	0.01%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	3.54%	27/4/2032	172,654	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	4.75%	9/6/2051	162,060	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	4.81%	27/4/2052	163,652	0.00%
LLPL Capital Pte Ltd.	\$160,920	6.88%	4/2/2039	155,146	0.00%
Minejesa Capital BV	\$600,000	4.63%	10/8/2030	570,088	0.01%
Minejesa Capital BV	\$300,000	5.63%	10/8/2037	260,550	0.01%
PT Tower Bersama Infrastructure Tbk	\$400,000	4.25%	21/1/2025	392,573	0.01%
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	\$200,000	4.85%	14/10/2038	184,298	0.01%
				<b>2,450,162</b>	<b>0.05%</b>
<b>Ireland 0.79% (31 December 2022: 0.62%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,095,000	3.50%	15/1/2025	1,071,088	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	6.50%	15/7/2025	456,696	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$225,000	4.45%	1/10/2025	220,910	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$800,000	2.45%	29/10/2026	741,051	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	6.10%	15/1/2027	255,371	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	6.45%	15/4/2027	207,110	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$247,000	3.65%	21/7/2027	234,823	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$773,000	4.63%	15/10/2027	759,449	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	3.88%	23/1/2028	190,664	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$975,000	5.75%	6/6/2028	998,422	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,250,000	3.00%	29/10/2028	1,141,120	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$525,000	6.15%	30/9/2030	553,895	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,605,000	3.30%	30/1/2032	1,397,708	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$675,000	3.40%	29/10/2033	579,936	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$470,000	3.85%	29/10/2041	380,102	0.01%
AIB Group plc^	€300,000	3.63%	4/7/2026	331,408	0.01%
AIB Group plc^	\$500,000	7.58%	14/10/2026	516,252	0.01%
AIB Group plc^	€800,000	2.25%	4/4/2028	847,479	0.02%
AIB Group plc^	€350,000	4.63%	23/7/2029	398,950	0.01%
AIB Group plc^	\$200,000	6.61%	13/9/2029	210,649	0.00%
AIB Group plc^	€1,000,000	5.25%	23/10/2031	1,193,245	0.03%
Avolon Holdings Funding Ltd.	\$1,210,000	2.88%	15/2/2025	1,168,470	0.03%
Avolon Holdings Funding Ltd.	\$400,000	4.25%	15/4/2026	386,870	0.01%
Avolon Holdings Funding Ltd.	\$515,000	4.38%	1/5/2026	499,179	0.01%
Avolon Holdings Funding Ltd.	\$200,000	3.25%	15/2/2027	185,229	0.00%
Avolon Holdings Funding Ltd.	\$622,000	2.53%	18/11/2027	551,707	0.01%
Avolon Holdings Funding Ltd.	\$1,075,000	2.75%	21/2/2028	954,948	0.02%
Avolon Holdings Funding Ltd.	\$800,000	6.38%	4/5/2028	816,214	0.02%
Bank of Ireland Group plc^	€160,000	1.88%	5/6/2026	171,892	0.00%
Bank of Ireland Group plc^	\$650,000	6.25%	16/9/2026	657,203	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Ireland Group plc^	\$300,000	2.03%	30/9/2027	274,059	0.01%
Bank of Ireland Group plc^	€800,000	4.88%	16/7/2028	923,934	0.02%
Bank of Ireland Group plc^	€600,000	5.00%	4/7/2031	707,122	0.02%
Bank of Ireland Group plc^	£200,000	7.59%	6/12/2032	266,003	0.01%
Bank of Ireland Group plc^	€300,000	6.75%	1/3/2033	358,098	0.01%
CRH America Finance, Inc.	\$1,100,000	3.40%	9/5/2027	1,049,973	0.02%
CRH America Finance, Inc.	\$350,000	3.95%	4/4/2028	338,305	0.01%
CRH America Finance, Inc.	\$50,000	4.40%	9/5/2047	44,875	0.00%
CRH America Finance, Inc.	\$325,000	4.50%	4/4/2048	302,673	0.01%
CRH Finance DAC	€100,000	1.38%	18/10/2028	102,176	0.00%
CRH Funding BV	€200,000	1.63%	5/5/2030	201,283	0.00%
CRH SMW Finance DAC	€1,900,000	1.25%	5/11/2026	1,999,770	0.04%
CRH SMW Finance DAC	€500,000	4.00%	11/7/2031	573,623	0.01%
Dali Capital plc	£100,000	4.80%	21/12/2037	122,812	0.00%
Dell Bank International DAC	€1,000,000	0.50%	27/10/2026	1,021,936	0.02%
Dell Bank International DAC	€1,250,000	4.50%	18/10/2027	1,438,457	0.03%
DXC Capital Funding DAC	€500,000	0.45%	15/9/2027	490,286	0.01%
DXC Capital Funding DAC	€500,000	0.95%	15/9/2031	442,214	0.01%
Experian Europe DAC	€500,000	1.56%	16/5/2031	497,275	0.01%
Freshwater Finance plc	£100,000	5.18%	20/4/2035	125,376	0.00%
Freshwater Finance plc	£200,000	4.61%	17/10/2036	224,441	0.01%
Grenke Finance plc	€300,000	7.88%	6/4/2027	357,533	0.01%
Kerry Group Financial Services Unltd Co.	€348,000	0.88%	1/12/2031	325,915	0.01%
Linde plc	€400,000	0.00%	30/9/2026	407,991	0.01%
Linde plc	€600,000	3.63%	12/6/2034	693,919	0.02%
Linde plc	€200,000	1.63%	31/3/2035	189,682	0.00%
Ryanair DAC	€1,100,000	2.88%	15/9/2025	1,203,367	0.03%
Ryanair DAC	€589,000	0.88%	25/5/2026	614,230	0.01%
SMBC Aviation Capital Finance DAC	\$250,000	1.90%	15/10/2026	227,919	0.01%
SMBC Aviation Capital Finance DAC	\$200,000	5.45%	3/5/2028	201,100	0.00%
SMBC Aviation Capital Finance DAC	\$200,000	2.30%	15/6/2028	176,037	0.00%
SMBC Aviation Capital Finance DAC	\$200,000	5.70%	25/7/2033	201,971	0.00%
Smurfit Kappa Acquisitions ULC	€700,000	2.88%	15/1/2026	761,801	0.02%
Smurfit Kappa Treasury ULC	€600,000	1.50%	15/9/2027	622,356	0.01%
Smurfit Kappa Treasury ULC	€400,000	1.00%	22/9/2033	352,776	0.01%
Vodafone International Financing DAC	€163,000	4.00%	10/2/2043	182,406	0.00%
				<b>36,101,734</b>	<b>0.79%</b>
<b>Israel 0.01% (31 December 2022: 0.01%)</b>					
Bank Leumi Le-Israel BM	\$200,000	5.13%	27/7/2027	196,816	0.00%
ICL Group Ltd.	\$200,000	6.38%	31/5/2038	190,355	0.00%
Israel Discount Bank Ltd.	\$250,000	5.38%	26/1/2028	243,305	0.01%
				<b>630,476</b>	<b>0.01%</b>
<b>Italy 1.36% (31 December 2022: 1.21%)</b>					
2i Rete Gas SpA	€500,000	1.75%	28/8/2026	530,631	0.01%
2i Rete Gas SpA	€200,000	1.61%	31/10/2027	207,647	0.00%
2i Rete Gas SpA	€115,000	0.58%	29/1/2031	103,830	0.00%
Aeroporti di Roma SpA	€800,000	1.63%	2/2/2029	811,010	0.02%
Assicurazioni Generali SpA^	£200,000	6.27%	Perpetual	254,164	0.01%
Assicurazioni Generali SpA^	€100,000	4.60%	Perpetual	109,954	0.00%
Assicurazioni Generali SpA	€100,000	2.12%	1/10/2030	97,316	0.00%
Assicurazioni Generali SpA	€560,000	2.43%	14/7/2031	540,222	0.01%
Assicurazioni Generali SpA	€400,000	5.80%	6/7/2032	476,574	0.01%
Assicurazioni Generali SpA	€200,000	5.40%	20/4/2033	234,482	0.01%
Assicurazioni Generali SpA^	€300,000	5.50%	27/10/2047	344,294	0.01%
ASTM SpA	€193,000	1.00%	25/11/2026	198,732	0.00%
ASTM SpA	€100,000	1.63%	8/2/2028	103,610	0.00%
ASTM SpA	€400,000	1.50%	25/1/2030	384,185	0.01%
ASTM SpA	€313,000	2.38%	25/11/2033	290,101	0.01%
Autostrade per l'Italia SpA	€800,000	4.38%	16/9/2025	893,637	0.02%
Autostrade per l'Italia SpA	€400,000	1.75%	26/6/2026	420,864	0.01%
Autostrade per l'Italia SpA	€196,000	1.75%	1/2/2027	204,959	0.00%
Autostrade per l'Italia SpA	€1,100,000	2.00%	4/12/2028	1,116,314	0.02%
Autostrade per l'Italia SpA	€200,000	1.88%	26/9/2029	196,461	0.00%
Autostrade per l'Italia SpA	€600,000	2.00%	15/1/2030	587,188	0.01%
Autostrade per l'Italia SpA	€200,000	2.25%	25/1/2032	189,717	0.00%
Autostrade per l'Italia SpA	€100,000	5.13%	14/6/2033	115,520	0.00%
Banco BPM SpA	€809,000	4.63%	29/11/2027	921,207	0.02%
Covivio SA	€100,000	2.38%	20/2/2028	105,707	0.00%
Enel Finance America LLC	\$235,000	2.88%	12/7/2041	159,472	0.00%
Enel Finance International NV	\$240,000	4.25%	15/6/2025	236,391	0.01%
Enel Finance International NV	€900,000	1.50%	21/7/2025	965,751	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enel Finance International NV	€100,000	0.25%	17/11/2025	104,556	0.00%
Enel Finance International NV	€700,000	0.00%	28/5/2026	717,317	0.02%
Enel Finance International NV	\$390,000	1.38%	12/7/2026	355,527	0.01%
Enel Finance International NV	€100,000	1.13%	16/9/2026	105,029	0.00%
Enel Finance International NV	\$320,000	3.63%	25/5/2027	305,721	0.01%
Enel Finance International NV	\$225,000	4.63%	15/6/2027	222,497	0.00%
Enel Finance International NV	€1,190,000	0.00%	17/6/2027	1,184,462	0.03%
Enel Finance International NV	£130,000	1.00%	20/10/2027	146,154	0.00%
Enel Finance International NV	\$530,000	3.50%	6/4/2028	496,814	0.01%
Enel Finance International NV	\$425,000	1.88%	12/7/2028	370,753	0.01%
Enel Finance International NV	£950,000	2.88%	11/4/2029	1,110,360	0.02%
Enel Finance International NV	€800,000	0.38%	28/5/2029	760,783	0.02%
Enel Finance International NV	\$250,000	4.88%	14/6/2029	247,406	0.01%
Enel Finance International NV	€700,000	0.88%	17/1/2031	652,307	0.01%
Enel Finance International NV	\$450,000	2.25%	12/7/2031	365,586	0.01%
Enel Finance International NV	\$375,000	5.00%	15/6/2032	365,588	0.01%
Enel Finance International NV	€500,000	0.88%	28/9/2034	415,670	0.01%
Enel Finance International NV	€300,000	1.25%	17/1/2035	259,983	0.01%
Enel Finance International NV	€300,000	0.88%	17/6/2036	236,644	0.01%
Enel Finance International NV	\$375,000	6.80%	15/9/2037	408,869	0.01%
Enel Finance International NV	\$675,000	6.00%	7/10/2039	685,321	0.02%
Enel Finance International NV	£50,000	5.75%	14/9/2040	66,645	0.00%
Enel Finance International NV	\$500,000	4.75%	25/5/2047	434,903	0.01%
Enel Finance International NV	\$350,000	5.50%	15/6/2052	329,564	0.01%
Enel SpA^	€500,000	1.88%	Perpetual	437,223	0.01%
Enel SpA^	€300,000	6.63%	Perpetual	352,320	0.01%
Enel SpA^	€229,000	6.38%	Perpetual	264,243	0.01%
Enel SpA^	€200,000	2.25%	Perpetual	202,226	0.00%
Enel SpA	£450,000	5.75%	22/6/2037	601,573	0.01%
Enel SpA^	€100,000	3.50%	Perpetual	108,468	0.00%
Enel SpA^	€100,000	3.38%	Perpetual	105,182	0.00%
Enel SpA^	€910,000	1.38%	Perpetual	877,701	0.02%
Eni SpA^	€700,000	2.63%	Perpetual	742,032	0.02%
Eni SpA^	€700,000	2.00%	Perpetual	705,048	0.02%
Eni SpA^	€400,000	3.38%	Perpetual	405,044	0.01%
Eni SpA^	€300,000	2.75%	Perpetual	284,790	0.01%
Eni SpA	€600,000	1.00%	14/3/2025	643,448	0.01%
Eni SpA	€500,000	1.50%	2/2/2026	531,528	0.01%
Eni SpA	€600,000	1.25%	18/5/2026	635,316	0.01%
Eni SpA	€500,000	1.63%	17/5/2028	520,232	0.01%
Eni SpA	€300,000	0.38%	14/6/2028	295,025	0.01%
Eni SpA	\$450,000	4.75%	12/9/2028	448,860	0.01%
Eni SpA	€300,000	1.13%	19/9/2028	304,879	0.01%
Eni SpA	€400,000	0.63%	23/1/2030	380,460	0.01%
Eni SpA	€300,000	2.00%	18/5/2031	303,959	0.01%
Eni SpA	€200,000	1.00%	11/10/2034	171,165	0.00%
Eni SpA	\$175,000	5.70%	1/10/2040	169,714	0.00%
ENI SpA	€290,000	3.63%	19/5/2027	325,271	0.01%
ENI SpA	\$200,000	4.25%	9/5/2029	194,626	0.00%
ENI SpA	€625,000	4.25%	19/5/2033	724,559	0.02%
Eni USA, Inc.	\$130,000	7.30%	15/11/2027	139,758	0.00%
ERG SpA	€100,000	1.88%	11/4/2025	108,286	0.00%
ERG SpA	€100,000	0.88%	15/9/2031	88,701	0.00%
Intesa Sanpaolo SpA	€850,000	2.13%	26/5/2025	920,204	0.02%
Intesa Sanpaolo SpA	\$275,000	7.00%	21/11/2025	281,807	0.01%
Intesa Sanpaolo SpA	€600,000	0.63%	24/2/2026	623,048	0.01%
Intesa Sanpaolo SpA	€100,000	4.00%	19/5/2026	112,082	0.00%
Intesa Sanpaolo SpA	€700,000	1.00%	19/11/2026	724,864	0.02%
Intesa Sanpaolo SpA	\$425,000	3.88%	14/7/2027	396,312	0.01%
Intesa Sanpaolo SpA	€800,000	4.38%	29/8/2027	906,944	0.02%
Intesa Sanpaolo SpA^	€1,150,000	5.00%	8/3/2028	1,314,230	0.03%
Intesa Sanpaolo SpA	€900,000	1.75%	20/3/2028	928,338	0.02%
Intesa Sanpaolo SpA	€500,000	1.75%	4/7/2029	503,172	0.01%
Intesa Sanpaolo SpA	\$200,000	4.00%	23/9/2029	182,154	0.00%
Intesa Sanpaolo SpA	€700,000	4.88%	19/5/2030	813,299	0.02%
Intesa Sanpaolo SpA	€400,000	1.35%	24/2/2031	362,098	0.01%
Intesa Sanpaolo SpA	€450,000	5.13%	29/8/2031	530,466	0.01%
Intesa Sanpaolo SpA	€150,000	5.63%	8/3/2033	178,434	0.00%
Intesa Sanpaolo SpA	£400,000	6.63%	31/5/2033	538,562	0.01%
Intesa Sanpaolo SpA	\$600,000	6.63%	20/6/2033	613,439	0.01%
Intesa Sanpaolo SpA^	\$500,000	8.25%	21/11/2033	543,773	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intesa Sanpaolo SpA	\$350,000	7.20%	28/11/2033	373,531	0.01%
Intesa Sanpaolo SpA	£200,000	2.63%	11/3/2036	185,631	0.00%
Intesa Sanpaolo SpA	\$200,000	4.70%	23/9/2049	151,172	0.00%
Intesa Sanpaolo SpA	\$575,000	7.80%	28/11/2053	631,612	0.01%
Intesa Sanpaolo SpA^	\$550,000	7.78%	20/6/2054	571,554	0.01%
Iren SpA	€100,000	1.95%	19/9/2025	107,956	0.00%
Iren SpA	€300,000	1.50%	24/10/2027	312,882	0.01%
Iren SpA	€100,000	0.25%	17/1/2031	87,738	0.00%
Italgas SpA	€200,000	0.00%	16/2/2028	195,411	0.00%
Italgas SpA	€100,000	0.88%	24/4/2030	95,044	0.00%
Italgas SpA	€300,000	1.00%	11/12/2031	275,365	0.01%
Italgas SpA	€250,000	4.13%	8/6/2032	285,568	0.01%
Italgas SpA	€300,000	0.50%	16/2/2033	252,675	0.01%
Mediobanca Banca di Credito Finanziario SpA	€250,000	1.13%	23/4/2025	266,330	0.01%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.13%	15/7/2025	531,634	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€650,000	4.88%	13/9/2027	738,174	0.02%
Mediobanca Banca di Credito Finanziario SpA^	€200,000	4.75%	14/3/2028	228,312	0.00%
Mediobanca Banca di Credito Finanziario SpA^	€300,000	4.63%	7/2/2029	344,917	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€400,000	1.00%	17/7/2029	394,363	0.01%
Snam SpA	€300,000	0.00%	15/8/2025	314,339	0.01%
Snam SpA	€1,300,000	3.38%	5/12/2026	1,447,040	0.03%
Snam SpA	€205,000	0.75%	20/6/2029	197,578	0.00%
Snam SpA	€1,700,000	4.00%	27/11/2029	1,934,051	0.04%
Snam SpA	€600,000	0.75%	17/6/2030	562,714	0.01%
Snam SpA	€300,000	1.00%	12/9/2034	256,477	0.01%
Terna - Rete Elettrica Nazionale	€100,000	1.00%	10/4/2026	105,379	0.00%
Terna - Rete Elettrica Nazionale	€200,000	1.00%	11/10/2028	201,371	0.00%
Terna - Rete Elettrica Nazionale	€600,000	3.63%	21/4/2029	676,470	0.01%
Terna - Rete Elettrica Nazionale	€200,000	0.38%	25/9/2030	182,827	0.00%
Terna - Rete Elettrica Nazionale	€200,000	0.75%	24/7/2032	180,090	0.00%
Terna - Rete Elettrica Nazionale	€300,000	3.88%	24/7/2033	341,683	0.01%
UniCredit SpA	€100,000	0.50%	9/4/2025	106,148	0.00%
UniCredit SpA^	€300,000	1.20%	20/1/2026	321,658	0.01%
UniCredit SpA^	€750,000	1.25%	16/6/2026	799,680	0.02%
UniCredit SpA^	\$400,000	2.57%	22/9/2026	376,364	0.01%
UniCredit SpA	\$300,000	4.63%	12/4/2027	292,137	0.01%
UniCredit SpA^	\$300,000	1.98%	3/6/2027	274,237	0.01%
UniCredit SpA^	€1,500,000	2.20%	22/7/2027	1,600,691	0.04%
UniCredit SpA^	€300,000	0.93%	18/1/2028	307,715	0.01%
UniCredit SpA^	€600,000	4.80%	17/1/2029	693,688	0.02%
UniCredit SpA^	€300,000	4.45%	16/2/2029	339,029	0.01%
UniCredit SpA^	€410,000	0.80%	5/7/2029	402,689	0.01%
UniCredit SpA	€250,000	1.80%	20/1/2030	247,851	0.01%
UniCredit SpA^	€500,000	4.60%	14/2/2030	576,489	0.01%
UniCredit SpA	€500,000	0.85%	19/1/2031	455,367	0.01%
UniCredit SpA^	\$300,000	3.13%	3/6/2032	253,084	0.01%
				<b>62,169,977</b>	<b>1.36%</b>
<b>Japan 2.57% (31 December 2022: 2.50%)</b>					
Asahi Group Holdings Ltd.	€200,000	0.34%	19/4/2027	201,263	0.00%
Asahi Group Holdings Ltd.	¥100,000,000	0.29%	1/6/2027	706,653	0.02%
Asahi Group Holdings Ltd.	€600,000	0.54%	23/10/2028	585,101	0.01%
Asahi Mutual Life Insurance Co.^	\$200,000	6.90%	Perpetual	205,007	0.00%
Bridgestone Corp.	¥100,000,000	0.30%	21/4/2027	707,171	0.02%
Dai-ichi Life Insurance Co., Ltd.^	\$950,000	4.00%	Perpetual	911,234	0.02%
Denso Corp.	\$250,000	1.24%	16/9/2026	226,893	0.01%
East Japan Railway Co.	£600,000	1.16%	15/9/2028	668,738	0.01%
East Japan Railway Co.	£600,000	4.75%	8/12/2031	786,667	0.02%
East Japan Railway Co.	€300,000	1.85%	13/4/2033	296,524	0.01%
East Japan Railway Co.	£100,000	4.88%	14/6/2034	130,484	0.00%
East Japan Railway Co.	£100,000	4.50%	25/1/2036	125,466	0.00%
East Japan Railway Co.	€100,000	1.10%	15/9/2039	79,644	0.00%
East Japan Railway Co.	€400,000	4.11%	22/2/2043	466,737	0.01%
East Japan Railway Co.	€711,000	4.39%	5/9/2043	853,403	0.02%
Fast Retailing Co., Ltd.	¥500,000,000	0.41%	6/6/2028	3,530,997	0.08%
Fukoku Mutual Life Insurance Co.^	\$200,000	6.80%	Perpetual	211,975	0.00%
Honda Motor Co., Ltd.	\$425,000	2.97%	10/3/2032	388,508	0.01%
JERA Co., Inc.	\$200,000	3.67%	14/4/2027	191,059	0.00%
JT International Financial Services BV	€200,000	1.00%	26/11/2029	195,881	0.00%
JT International Financial Services BV	\$150,000	6.88%	24/10/2032	167,250	0.00%
JT International Financial Services BV	£100,000	2.75%	28/9/2033	104,755	0.00%
JT International Financial Services BV^	€100,000	2.38%	7/4/2081	105,392	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JT International Financial Services BV <sup>^</sup>	€100,000	2.88%	7/10/2083	101,207	0.00%
Kansai Electric Power Co., Inc.	¥5,000,000	0.47%	25/5/2027	35,479	0.00%
Kansai Electric Power Co., Inc.	¥20,000,000	0.49%	23/7/2027	141,919	0.00%
Kansai Electric Power Co., Inc.	¥50,000,000	0.46%	20/12/2027	353,685	0.01%
Kansai Electric Power Co., Inc.	¥100,000,000	0.37%	19/9/2031	676,670	0.01%
Kyushu Electric Power Co., Inc.	¥100,000,000	0.51%	25/2/2027	710,831	0.02%
Kyushu Electric Power Co., Inc.	¥4,000,000	0.43%	25/5/2029	27,973	0.00%
Marubeni Corp.	\$350,000	1.58%	17/9/2026	319,712	0.01%
Meiji Yasuda Life Insurance Co. <sup>^</sup>	\$1,150,000	5.20%	20/10/2045	1,135,543	0.03%
Mitsubishi Corp.	\$350,000	1.13%	15/7/2026	319,133	0.01%
Mitsubishi Corp.	\$600,000	5.00%	5/7/2028	607,815	0.01%
Mitsubishi Corp.	¥100,000,000	1.52%	25/6/2032	744,077	0.02%
Mitsubishi HC Capital, Inc.	\$600,000	5.08%	15/9/2027	601,580	0.01%
Mitsubishi HC Capital, Inc.	\$200,000	3.97%	13/4/2030	186,003	0.00%
Mitsubishi HC Finance America LLC	\$200,000	5.66%	28/2/2033	204,578	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$865,000	2.19%	25/2/2025	835,677	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$500,000	3.78%	2/3/2025	491,747	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$1,525,000	1.41%	17/7/2025	1,440,306	0.03%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$2,200,000	5.72%	20/2/2026	2,209,251	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$800,000	3.85%	1/3/2026	781,314	0.02%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$200,000	5.54%	17/4/2026	200,527	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.76%	13/9/2026	188,746	0.00%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	€800,000	0.34%	8/6/2027	821,366	0.02%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$1,250,000	1.54%	20/7/2027	1,142,490	0.03%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$875,000	1.64%	13/10/2027	796,946	0.02%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	¥200,000,000	0.25%	4/11/2027	1,397,532	0.03%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$200,000	2.34%	19/1/2028	184,903	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$1,225,000	3.96%	2/3/2028	1,192,811	0.03%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$200,000	4.08%	19/4/2028	194,532	0.00%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$200,000	5.02%	20/7/2028	200,203	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$500,000	4.05%	11/9/2028	486,016	0.01%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$1,850,000	5.35%	13/9/2028	1,876,783	0.04%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	¥100,000,000	1.03%	7/3/2029	713,274	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$700,000	3.74%	7/3/2029	668,560	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	3.20%	18/7/2029	367,764	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$297,000	2.56%	25/2/2030	260,115	0.01%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$375,000	5.48%	22/2/2031	383,901	0.01%
Mitsubishi UFJ Financial Group, Inc.	€400,000	3.56%	15/6/2032	451,891	0.01%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$600,000	2.31%	20/7/2032	498,149	0.01%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$600,000	2.49%	13/10/2032	504,170	0.01%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$258,000	2.85%	19/1/2033	221,196	0.01%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$200,000	4.32%	19/4/2033	191,008	0.00%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$450,000	5.13%	20/7/2033	457,152	0.01%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$400,000	5.44%	22/2/2034	413,083	0.01%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$600,000	5.41%	19/4/2034	618,473	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	4.29%	26/7/2038	188,192	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$150,000	4.15%	7/3/2039	137,996	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$675,000	3.75%	18/7/2039	591,585	0.01%
Mitsui Fudosan Co., Ltd.	¥100,000,000	0.81%	6/6/2033	693,318	0.02%
Mitsui Sumitomo Insurance Co., Ltd. <sup>^</sup>	\$300,000	4.95%	Perpetual	291,275	0.01%
Mizuho Financial Group, Inc.	€500,000	0.21%	7/10/2025	524,199	0.01%
Mizuho Financial Group, Inc.	\$250,000	4.35%	20/10/2025	244,176	0.01%
Mizuho Financial Group, Inc.	\$1,275,000	3.48%	12/4/2026	1,232,423	0.03%
Mizuho Financial Group, Inc.	€300,000	0.18%	13/4/2026	309,074	0.01%
Mizuho Financial Group, Inc.	\$200,000	2.84%	13/9/2026	189,919	0.00%
Mizuho Financial Group, Inc.	\$200,000	3.66%	28/2/2027	192,418	0.00%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	313,773	0.01%
Mizuho Financial Group, Inc. <sup>^</sup>	\$1,300,000	1.23%	22/5/2027	1,184,609	0.03%
Mizuho Financial Group, Inc. <sup>^</sup>	\$500,000	1.55%	9/7/2027	457,097	0.01%
Mizuho Financial Group, Inc.	\$200,000	3.17%	11/9/2027	187,917	0.00%
Mizuho Financial Group, Inc.	\$275,000	4.02%	5/3/2028	266,891	0.01%
Mizuho Financial Group, Inc.	€700,000	4.16%	20/5/2028	793,475	0.02%
Mizuho Financial Group, Inc.	£200,000	5.63%	13/6/2028	264,542	0.01%
Mizuho Financial Group, Inc. <sup>^</sup>	\$400,000	5.78%	6/7/2029	411,739	0.01%
Mizuho Financial Group, Inc. <sup>^</sup>	€600,000	0.47%	6/9/2029	572,418	0.01%
Mizuho Financial Group, Inc.	€500,000	0.40%	6/9/2029	464,904	0.01%
Mizuho Financial Group, Inc. <sup>^</sup>	\$400,000	4.25%	11/9/2029	386,585	0.01%
Mizuho Financial Group, Inc.	€400,000	0.80%	15/4/2030	374,799	0.01%
Mizuho Financial Group, Inc. <sup>^</sup>	\$500,000	3.26%	22/5/2030	455,282	0.01%
Mizuho Financial Group, Inc.	¥200,000,000	0.90%	24/6/2030	1,391,985	0.03%
Mizuho Financial Group, Inc. <sup>^</sup>	\$100,000	3.15%	16/7/2030	90,087	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mizuho Financial Group, Inc.^	\$928,000	1.98%	8/9/2031	758,442	0.02%
Mizuho Financial Group, Inc.	\$450,000	2.56%	13/9/2031	366,452	0.01%
Mizuho Financial Group, Inc.^	\$200,000	2.17%	22/5/2032	162,626	0.00%
Mizuho Financial Group, Inc.^	\$375,000	2.26%	9/7/2032	305,638	0.01%
Mizuho Financial Group, Inc.	€200,000	4.03%	5/9/2032	227,667	0.01%
Mizuho Financial Group, Inc.	€400,000	4.42%	20/5/2033	464,827	0.01%
Mizuho Financial Group, Inc.^	\$250,000	5.67%	13/9/2033	258,117	0.01%
Mizuho Financial Group, Inc.^	\$500,000	5.75%	27/5/2034	518,814	0.01%
Mizuho Financial Group, Inc.^	\$400,000	5.75%	6/7/2034	414,732	0.01%
MUFG Bank Ltd.	\$200,000	4.70%	10/3/2044	182,936	0.00%
Nidec Corp.	€200,000	0.05%	30/3/2026	203,879	0.00%
Nippon Life Insurance Co.^	\$400,000	4.70%	20/1/2046	391,053	0.01%
Nippon Life Insurance Co.^	\$200,000	4.00%	19/9/2047	188,573	0.00%
Nippon Life Insurance Co.^	\$975,000	3.40%	23/1/2050	859,947	0.02%
Nippon Life Insurance Co.^	\$450,000	2.75%	21/1/2051	373,527	0.01%
Nippon Life Insurance Co.^	\$215,000	2.90%	16/9/2051	178,037	0.00%
Nippon Life Insurance Co.^	\$320,000	6.25%	13/9/2053	337,441	0.01%
Nissan Motor Acceptance Co. LLC	\$200,000	1.85%	16/9/2026	179,903	0.00%
Nissan Motor Acceptance Co. LLC	\$175,000	2.45%	15/9/2028	149,868	0.00%
Nissan Motor Co., Ltd.	\$450,000	3.52%	17/9/2025	433,584	0.01%
Nissan Motor Co., Ltd.	€100,000	2.65%	17/3/2026	107,824	0.00%
Nissan Motor Co., Ltd.	\$750,000	4.35%	17/9/2027	717,777	0.02%
Nissan Motor Co., Ltd.	€500,000	3.20%	17/9/2028	530,029	0.01%
Nissan Motor Co., Ltd.	\$1,150,000	4.81%	17/9/2030	1,076,041	0.02%
Nomura Holdings, Inc.	\$500,000	2.65%	16/1/2025	484,933	0.01%
Nomura Holdings, Inc.	\$850,000	1.85%	16/7/2025	804,185	0.02%
Nomura Holdings, Inc.	\$500,000	5.71%	9/1/2026	503,605	0.01%
Nomura Holdings, Inc.	\$900,000	1.65%	14/7/2026	822,760	0.02%
Nomura Holdings, Inc.	¥200,000,000	0.28%	4/9/2026	1,405,675	0.03%
Nomura Holdings, Inc.	\$225,000	5.84%	18/1/2028	229,871	0.01%
Nomura Holdings, Inc.	\$300,000	6.07%	12/7/2028	309,980	0.01%
Nomura Holdings, Inc.	\$950,000	2.17%	14/7/2028	834,546	0.02%
Nomura Holdings, Inc.	\$200,000	2.71%	22/1/2029	177,045	0.00%
Nomura Holdings, Inc.	\$1,075,000	3.10%	16/1/2030	950,429	0.02%
Nomura Holdings, Inc.	\$200,000	2.68%	16/7/2030	170,385	0.00%
Nomura Holdings, Inc.	\$525,000	2.61%	14/7/2031	435,619	0.01%
Nomura Holdings, Inc.	\$275,000	3.00%	22/1/2032	231,903	0.01%
Nomura Holdings, Inc.	\$200,000	6.18%	18/1/2033	213,016	0.00%
Norinchukin Bank	\$1,000,000	5.43%	9/3/2028	1,020,301	0.02%
Norinchukin Bank	\$200,000	5.07%	14/9/2032	202,154	0.00%
NTT Finance Corp.	€700,000	0.01%	3/3/2025	742,169	0.02%
NTT Finance Corp.	\$255,000	4.24%	25/7/2025	252,146	0.01%
NTT Finance Corp.	¥200,000,000	0.18%	19/12/2025	1,414,527	0.03%
NTT Finance Corp.	\$950,000	1.16%	3/4/2026	877,050	0.02%
NTT Finance Corp.	¥200,000,000	0.28%	20/12/2027	1,408,753	0.03%
NTT Finance Corp.	\$575,000	1.59%	3/4/2028	507,422	0.01%
NTT Finance Corp.	€500,000	0.40%	13/12/2028	490,610	0.01%
NTT Finance Corp.	€600,000	0.34%	3/3/2030	570,233	0.01%
NTT Finance Corp.	¥100,000,000	0.65%	20/6/2030	707,873	0.02%
NTT Finance Corp.	¥100,000,000	0.38%	20/9/2030	685,345	0.02%
NTT Finance Corp.	\$400,000	2.07%	3/4/2031	334,172	0.01%
NTT Finance Corp.	¥100,000,000	0.84%	20/6/2033	695,971	0.02%
ORIX Corp.	\$150,000	3.70%	18/7/2027	144,407	0.00%
ORIX Corp.	\$575,000	5.00%	13/9/2027	580,053	0.01%
ORIX Corp.	€300,000	4.48%	1/6/2028	348,070	0.01%
ORIX Corp.	\$100,000	2.25%	9/3/2031	85,251	0.00%
ORIX Corp.	\$200,000	4.00%	13/4/2032	187,727	0.00%
ORIX Corp.	\$200,000	5.20%	13/9/2032	206,029	0.00%
Panasonic Holdings Corp.	¥300,000,000	0.93%	19/3/2025	2,146,070	0.05%
Panasonic Holdings Corp.	\$50,000	3.11%	19/7/2029	45,904	0.00%
Panasonic Holdings Corp.	¥200,000,000	0.37%	5/3/2030	1,375,968	0.03%
Renesas Electronics Corp.	\$300,000	2.17%	25/11/2026	274,317	0.01%
Seven & i Holdings Co., Ltd.	¥100,000,000	0.19%	19/12/2025	708,143	0.02%
Seven & i Holdings Co., Ltd.	¥100,000,000	0.28%	20/12/2027	705,001	0.02%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	706,079	0.02%
Sumitomo Corp.	\$400,000	1.55%	6/7/2026	368,240	0.01%
Sumitomo Life Insurance Co.^	\$600,000	4.00%	14/9/2077	565,054	0.01%
Sumitomo Life Insurance Co.^	\$200,000	3.38%	15/4/2081	171,551	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	2.35%	15/1/2025	970,576	0.02%
Sumitomo Mitsui Financial Group, Inc.	¥100,000,000	0.88%	29/5/2025	711,534	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$975,000	1.47%	8/7/2025	922,763	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	\$575,000	0.95%	12/1/2026	529,811	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	5.46%	13/1/2026	1,008,222	0.02%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.55%	15/6/2026	211,830	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.88%	13/7/2026	255,742	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.63%	14/7/2026	379,257	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$700,000	1.40%	17/9/2026	637,179	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.01%	19/10/2026	190,489	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	3.45%	11/1/2027	960,979	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	2.17%	14/1/2027	208,123	0.00%
Sumitomo Mitsui Financial Group, Inc.^	¥100,000,000	0.55%	8/6/2027	707,136	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$350,000	3.36%	12/7/2027	332,963	0.01%
Sumitomo Mitsui Financial Group, Inc.	€200,000	0.30%	28/10/2027	198,432	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$700,000	5.52%	13/1/2028	716,602	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$450,000	3.54%	17/1/2028	428,295	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.80%	13/7/2028	258,942	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.94%	19/7/2028	289,375	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$275,000	5.72%	14/9/2028	284,584	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$725,000	1.90%	17/9/2028	634,646	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$175,000	4.31%	16/10/2028	170,441	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$850,000	3.04%	16/7/2029	776,260	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	3.20%	17/9/2029	454,670	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	2.72%	27/9/2029	222,085	0.01%
Sumitomo Mitsui Financial Group, Inc.	€800,000	0.63%	23/10/2029	756,106	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	5.71%	13/1/2030	311,733	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	2.75%	15/1/2030	442,346	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$850,000	2.13%	8/7/2030	716,481	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.85%	13/7/2030	261,423	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.14%	23/9/2030	332,401	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	1.71%	12/1/2031	161,551	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$334,000	2.22%	17/9/2031	275,749	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	5.77%	13/1/2033	633,733	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.78%	13/7/2033	264,779	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$450,000	5.81%	14/9/2033	479,203	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.30%	12/1/2041	138,314	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$375,000	2.93%	17/9/2041	280,582	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.05%	14/1/2042	232,559	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$325,000	6.18%	13/7/2043	362,061	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	1.05%	12/9/2025	373,219	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$550,000	4.80%	15/9/2025	546,246	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$225,000	4.95%	15/9/2027	225,482	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$1,000,000	5.50%	9/3/2028	1,024,358	0.02%
Suntory Holdings Ltd.	¥100,000,000	0.80%	25/5/2033	698,489	0.02%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	539,631	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	0.75%	9/7/2027	511,539	0.01%
Takeda Pharmaceutical Co., Ltd.	\$1,550,000	5.00%	26/11/2028	1,573,379	0.03%
Takeda Pharmaceutical Co., Ltd.	\$200,000	2.05%	31/3/2030	171,468	0.00%
Takeda Pharmaceutical Co., Ltd.	€600,000	3.00%	21/11/2030	653,716	0.01%
Takeda Pharmaceutical Co., Ltd.	¥200,000,000	0.40%	14/10/2031	1,355,213	0.03%
Takeda Pharmaceutical Co., Ltd.	€200,000	1.38%	9/7/2032	189,031	0.00%
Takeda Pharmaceutical Co., Ltd.	€800,000	2.00%	9/7/2040	701,122	0.02%
Takeda Pharmaceutical Co., Ltd.	\$775,000	3.03%	9/7/2040	596,642	0.01%
Takeda Pharmaceutical Co., Ltd.	\$895,000	3.18%	9/7/2050	640,534	0.01%
Takeda Pharmaceutical Co., Ltd.	\$200,000	3.38%	9/7/2060	140,414	0.00%
Toyota Finance Corp.	¥200,000,000	0.37%	13/10/2026	1,420,840	0.03%
Toyota Motor Corp.	\$1,000,000	1.34%	25/3/2026	932,242	0.02%
Toyota Motor Corp.	\$150,000	5.28%	13/7/2026	152,680	0.00%
Toyota Motor Corp.	\$150,000	5.12%	13/7/2028	155,628	0.00%
Toyota Motor Corp.	\$75,000	2.76%	2/7/2029	70,291	0.00%
Toyota Motor Corp.	\$150,000	5.12%	13/7/2033	161,717	0.00%
Toyota Motor Finance Netherlands BV	€300,000	4.63%	8/6/2026	383,229	0.01%
				<b>117,228,914</b>	<b>2.57%</b>
<b>Jordan 0.00% (31 December 2022: 0.01%)</b>					
Hikma Finance USA LLC	\$200,000	3.25%	9/7/2025	191,289	0.00%
				<b>191,289</b>	<b>0.00%</b>
<b>Kuwait 0.03% (31 December 2022: 0.04%)</b>					
Boubyan Sukuk Ltd.	\$200,000	2.59%	18/2/2025	193,337	0.01%
Boubyan Sukuk Ltd.	\$200,000	3.39%	29/3/2027	190,954	0.00%
Burgan Bank SAK^	\$200,000	2.75%	15/12/2031	168,375	0.00%
KIB Sukuk Ltd.^	\$200,000	2.38%	30/11/2030	179,889	0.00%
NBK SPC Ltd.^	\$250,000	1.63%	15/9/2027	226,650	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NBK Tier 1 Financing 2 Ltd.^	\$200,000	4.50%	Perpetual	191,815	0.01%
				<b>1,151,020</b>	<b>0.03%</b>
<b>Luxembourg 0.24% (31 December 2022: 0.31%)</b>					
Acef Holding SCA	€100,000	0.75%	14/6/2028	95,019	0.00%
Acef Holding SCA	€500,000	1.25%	26/4/2030	442,850	0.01%
ArcelorMittal SA	\$500,000	6.55%	29/11/2027	524,889	0.01%
ArcelorMittal SA	\$475,000	6.80%	29/11/2032	513,845	0.01%
ArcelorMittal SA	\$360,000	7.00%	15/10/2039	389,506	0.01%
ArcelorMittal SA	\$200,000	6.75%	1/3/2041	211,622	0.01%
AXA Logistics Europe Master SCA	€200,000	0.38%	15/11/2026	200,745	0.00%
Bevco Lux Sarl	€349,000	1.00%	16/1/2030	322,132	0.01%
Blackstone Property Partners Europe Holdings Sarl	€250,000	2.20%	24/7/2025	264,349	0.01%
Blackstone Property Partners Europe Holdings Sarl	€120,000	2.00%	20/10/2025	142,216	0.00%
Blackstone Property Partners Europe Holdings Sarl	€500,000	1.00%	20/10/2026	495,469	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.25%	26/4/2027	194,059	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.00%	4/5/2028	185,523	0.00%
Blackstone Property Partners Europe Holdings Sarl	€300,000	2.63%	20/10/2028	326,275	0.01%
Blackstone Property Partners Europe Holdings Sarl	€130,000	3.63%	29/10/2029	132,065	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.63%	20/4/2030	176,815	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	4.88%	29/4/2032	226,432	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€300,000	0.90%	12/10/2029	275,326	0.01%
Czech Gas Networks Investments Sarl	€500,000	1.00%	16/7/2027	507,760	0.01%
Eurofins Scientific SE	€200,000	4.00%	6/7/2029	223,821	0.01%
Eurofins Scientific SE	€500,000	0.88%	19/5/2031	449,155	0.01%
JAB Holdings BV	€600,000	5.00%	12/6/2033	714,488	0.02%
Nestle Finance International Ltd.	€800,000	3.75%	14/11/2035	943,450	0.02%
Prologis International Funding II SA	€250,000	0.88%	9/7/2029	242,350	0.01%
Prologis International Funding II SA	€500,000	3.63%	7/3/2030	548,076	0.01%
Prologis International Funding II SA	€100,000	3.13%	1/6/2031	106,678	0.00%
Prologis International Funding II SA	€488,000	1.63%	17/6/2032	451,389	0.01%
Prologis International Funding II SA	€100,000	4.63%	21/2/2035	115,033	0.00%
Prologis International Funding II SA	€100,000	3.00%	22/2/2042	96,073	0.00%
SELP Finance Sarl	€300,000	3.75%	10/8/2027	331,449	0.01%
SELP Finance Sarl	€200,000	0.88%	27/5/2029	187,993	0.00%
SES GLOBAL Americas Holdings, Inc.	\$150,000	5.30%	25/3/2044	117,104	0.00%
SES SA	€200,000	0.88%	4/11/2027	199,952	0.00%
SES SA	€200,000	3.50%	14/1/2029	217,696	0.01%
Traton Finance Luxembourg SA	€400,000	4.25%	16/5/2028	454,349	0.01%
				<b>11,025,953</b>	<b>0.24%</b>
<b>Macau 0.06% (31 December 2022: 0.00%)</b>					
Sands China Ltd.	\$600,000	5.38%	8/8/2025	591,107	0.01%
Sands China Ltd.	\$275,000	4.30%	8/1/2026	264,192	0.01%
Sands China Ltd.	\$250,000	2.55%	8/3/2027	226,653	0.01%
Sands China Ltd.	\$850,000	5.65%	8/8/2028	838,345	0.02%
Sands China Ltd.	\$225,000	3.10%	8/3/2029	195,276	0.00%
Sands China Ltd.	\$250,000	4.63%	18/6/2030	227,738	0.01%
Sands China Ltd.	\$200,000	3.50%	8/8/2031	166,581	0.00%
				<b>2,509,892</b>	<b>0.06%</b>
<b>Malaysia 0.03% (31 December 2022: 0.03%)</b>					
GENM Capital Labuan Ltd.	\$200,000	3.88%	19/4/2031	170,905	0.01%
Gohl Capital Ltd.	\$600,000	4.25%	24/1/2027	577,975	0.01%
IOI Investment L Bhd	\$200,000	3.38%	2/11/2031	163,585	0.00%
RHB Bank Bhd	\$250,000	1.66%	29/6/2026	230,366	0.01%
				<b>1,142,831</b>	<b>0.03%</b>
<b>Mexico 0.43% (31 December 2022: 0.49%)</b>					
Alfa SAB de CV	\$250,000	6.88%	25/3/2044	248,439	0.01%
Alpek SAB de CV	\$400,000	4.25%	18/9/2029	368,657	0.01%
Alpek SAB de CV	\$450,000	3.25%	25/2/2031	383,304	0.01%
America Movil SAB de CV	€300,000	5.00%	27/10/2026	387,048	0.01%
America Movil SAB de CV	€480,000	2.13%	10/3/2028	507,520	0.01%
America Movil SAB de CV	\$300,000	3.63%	22/4/2029	283,543	0.01%
America Movil SAB de CV	\$400,000	2.88%	7/5/2030	356,021	0.01%
America Movil SAB de CV	€400,000	5.75%	28/6/2030	546,637	0.01%
America Movil SAB de CV	\$200,000	4.70%	21/7/2032	196,075	0.01%
America Movil SAB de CV	€100,000	4.95%	22/7/2033	130,702	0.00%
America Movil SAB de CV	\$500,000	6.38%	1/3/2035	557,245	0.01%
America Movil SAB de CV	\$150,000	6.13%	15/11/2037	163,535	0.00%
America Movil SAB de CV	\$600,000	6.13%	30/3/2040	652,738	0.02%
America Movil SAB de CV	€100,000	4.38%	7/8/2041	118,404	0.00%
America Movil SAB de CV	\$350,000	4.38%	16/7/2042	315,942	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
America Movil SAB de CV	\$550,000	4.38%	22/4/2049	487,665	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	\$350,000	4.38%	11/4/2027	337,425	0.01%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	\$500,000	5.38%	17/4/2025	498,261	0.01%
BBVA Bancomer SA	\$200,000	1.88%	18/9/2025	187,785	0.00%
Becle SAB de CV	\$200,000	2.50%	14/10/2031	160,265	0.00%
Bimbo Bakeries USA, Inc.	\$550,000	6.05%	15/1/2029	578,753	0.01%
Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV	\$200,000	4.96%	18/7/2029	189,514	0.01%
Coca-Cola Femsa SAB de CV	\$400,000	2.75%	22/1/2030	359,093	0.01%
Coca-Cola Femsa SAB de CV	\$650,000	1.85%	1/9/2032	516,958	0.01%
Coca-Cola Femsa SAB de CV	\$150,000	5.25%	26/11/2043	150,537	0.00%
Cometa Energia SA de CV	\$160,400	6.38%	24/4/2035	154,387	0.00%
Corp. Inmobiliaria Vesta SAB de CV	\$200,000	3.63%	13/5/2031	170,330	0.00%
El Puerto de Liverpool SAB de CV	\$200,000	3.88%	6/10/2026	191,568	0.01%
Fermaca Enterprises S de RL de CV	\$187,869	6.38%	30/3/2038	180,918	0.00%
Fomento Economico Mexicano SAB de CV	\$550,000	3.50%	16/1/2050	418,452	0.01%
Fresnillo plc	\$400,000	4.25%	2/10/2050	302,981	0.01%
GCC SAB de CV	\$200,000	3.61%	20/4/2032	172,203	0.00%
Grupo Bimbo SAB de CV	\$400,000	4.88%	27/6/2044	369,070	0.01%
Grupo Bimbo SAB de CV	\$400,000	4.00%	6/9/2049	318,997	0.01%
Grupo Televisa SAB	\$450,000	6.63%	15/1/2040	472,428	0.01%
Grupo Televisa SAB	\$450,000	5.00%	13/5/2045	385,981	0.01%
Grupo Televisa SAB	\$400,000	5.25%	24/5/2049	357,272	0.01%
Industrias Penoles SAB de CV	\$200,000	4.15%	12/9/2029	186,150	0.00%
Industrias Penoles SAB de CV	\$200,000	5.65%	12/9/2049	180,907	0.00%
Industrias Penoles SAB de CV	\$200,000	4.75%	6/8/2050	160,798	0.00%
Infraestructura Energetica Nova SAPI de CV	\$200,000	3.75%	14/1/2028	186,394	0.00%
Infraestructura Energetica Nova SAPI de CV	\$400,000	4.75%	15/1/2051	309,960	0.01%
Kimberly-Clark de Mexico SAB de CV	\$200,000	2.43%	1/7/2031	171,279	0.00%
Mexico Generadora de Energia S de rl	\$126,414	5.50%	6/12/2032	123,071	0.00%
Minera Mexico SA de CV	\$450,000	4.50%	26/1/2050	360,285	0.01%
Orbia Advance Corp. SAB de CV	\$650,000	1.88%	11/5/2026	597,694	0.01%
Orbia Advance Corp. SAB de CV	\$350,000	4.00%	4/10/2027	331,270	0.01%
Orbia Advance Corp. SAB de CV	\$600,000	2.88%	11/5/2031	494,854	0.01%
Orbia Advance Corp. SAB de CV	\$200,000	5.50%	15/1/2048	169,526	0.00%
Sigma Alimentos SA de CV	\$300,000	4.13%	2/5/2026	291,658	0.01%
Sitios Latinoamerica SAB de CV	\$300,000	5.38%	4/4/2032	278,119	0.01%
Southern Copper Corp.	\$550,000	3.88%	23/4/2025	538,641	0.01%
Southern Copper Corp.	\$340,000	7.50%	27/7/2035	393,668	0.01%
Southern Copper Corp.	\$505,000	6.75%	16/4/2040	564,825	0.01%
Southern Copper Corp.	\$400,000	5.25%	8/11/2042	386,223	0.01%
Southern Copper Corp.	\$530,000	5.88%	23/4/2045	539,020	0.01%
Tierra Mojada Luxembourg II Sarl	\$361,868	5.75%	1/12/2040	326,623	0.01%
Trust Fibra Uno	\$400,000	5.25%	30/1/2026	390,449	0.01%
Trust Fibra Uno	\$200,000	4.87%	15/1/2030	181,363	0.00%
Trust Fibra Uno	\$200,000	6.95%	30/1/2044	173,210	0.00%
Trust Fibra Uno	\$400,000	6.39%	15/1/2050	322,546	0.01%
				<b>19,835,186</b>	<b>0.43%</b>
<b>Netherlands 2.51% (31 December 2022: 2.47%)</b>					
ABB Finance BV	€806,000	3.25%	16/1/2027	900,668	0.02%
ABN AMRO Bank NV	€300,000	1.00%	16/4/2025	321,661	0.01%
ABN AMRO Bank NV	€1,400,000	3.75%	20/4/2025	1,552,309	0.03%
ABN AMRO Bank NV	€500,000	0.88%	22/4/2025	534,032	0.01%
ABN AMRO Bank NV	€500,000	1.25%	28/5/2025	535,436	0.01%
ABN AMRO Bank NV	€950,000	4.75%	28/7/2025	932,083	0.02%
ABN AMRO Bank NV	€375,000	4.80%	18/4/2026	367,019	0.01%
ABN AMRO Bank NV	€100,000	5.25%	26/5/2026	128,474	0.00%
ABN AMRO Bank NV	€900,000	3.88%	21/12/2026	1,014,438	0.02%
ABN AMRO Bank NV	€300,000	2.38%	1/6/2027	322,561	0.01%
ABN AMRO Bank NV^	\$575,000	1.54%	16/6/2027	521,828	0.01%
ABN AMRO Bank NV^	\$400,000	6.34%	18/9/2027	408,306	0.01%
ABN AMRO Bank NV	€700,000	4.00%	16/1/2028	792,955	0.02%
ABN AMRO Bank NV	€1,000,000	5.13%	22/2/2028	1,295,938	0.03%
ABN AMRO Bank NV	€1,200,000	4.38%	20/10/2028	1,374,516	0.03%
ABN AMRO Bank NV	€300,000	0.50%	23/9/2029	281,588	0.01%
ABN AMRO Bank NV^	\$200,000	2.47%	13/12/2029	175,651	0.00%
ABN AMRO Bank NV	€900,000	4.25%	21/2/2030	1,032,063	0.02%
ABN AMRO Bank NV^	€500,000	5.13%	22/2/2033	568,156	0.01%
ABN AMRO Bank NV^	€400,000	5.50%	21/9/2033	462,324	0.01%
ABN AMRO Bank NV	€1,000,000	4.50%	21/11/2034	1,185,380	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ABN AMRO Bank NV^	\$400,000	3.32%	13/3/2037	319,821	0.01%
Achmea BV	€800,000	3.63%	29/11/2025	887,487	0.02%
Achmea BV^	€100,000	6.75%	26/12/2043	119,886	0.00%
Aegon Ltd.	£100,000	6.13%	15/12/2031	137,149	0.00%
Aegon Ltd.^	\$275,000	5.50%	11/4/2048	261,923	0.01%
Ahold Finance USA LLC	\$425,000	6.88%	1/5/2029	470,611	0.01%
Akzo Nobel NV	€600,000	1.13%	8/4/2026	635,910	0.01%
Akzo Nobel NV	€400,000	1.50%	28/3/2028	415,059	0.01%
Akzo Nobel NV	€600,000	1.63%	14/4/2030	598,896	0.01%
Alcoa Nederland Holding BV	\$200,000	5.50%	15/12/2027	194,896	0.00%
Alcoa Nederland Holding BV	\$250,000	4.13%	31/3/2029	232,270	0.01%
American Medical Systems Europe BV	€900,000	1.63%	8/3/2031	898,400	0.02%
ASML Holding NV	€300,000	1.38%	7/7/2026	319,485	0.01%
ASML Holding NV	€200,000	1.63%	28/5/2027	212,256	0.00%
ASML Holding NV	€100,000	0.63%	7/5/2029	98,853	0.00%
ASML Holding NV	€200,000	0.25%	25/2/2030	189,703	0.00%
ASR Nederland NV^	€411,000	7.00%	7/12/2043	511,672	0.01%
ASR Nederland NV^	€100,000	3.38%	2/5/2049	102,444	0.00%
ASR Nederland NV^	€200,000	5.00%	Perpetual	220,913	0.01%
Athora Netherlands NV^	€300,000	2.25%	15/7/2031	295,143	0.01%
Athora Netherlands NV^	€100,000	5.38%	31/8/2032	105,898	0.00%
BAT Netherlands Finance BV	€300,000	5.38%	16/2/2031	348,405	0.01%
BMW Finance NV	€200,000	3.25%	22/7/2030	225,858	0.01%
Coloplast Finance BV	€159,000	2.25%	19/5/2027	170,449	0.00%
Coloplast Finance BV	€100,000	2.75%	19/5/2030	106,841	0.00%
Cooperatieve Rabobank UA	\$800,000	1.38%	10/1/2025	769,951	0.02%
Cooperatieve Rabobank UA	\$300,000	5.00%	13/1/2025	299,768	0.01%
Cooperatieve Rabobank UA	€100,000	4.13%	14/7/2025	111,735	0.00%
Cooperatieve Rabobank UA	\$275,000	5.50%	18/7/2025	277,756	0.01%
Cooperatieve Rabobank UA	\$505,000	4.38%	4/8/2025	495,918	0.01%
Cooperatieve Rabobank UA	€1,700,000	1.25%	23/3/2026	1,810,344	0.04%
Cooperatieve Rabobank UA^	\$250,000	1.34%	24/6/2026	235,669	0.01%
Cooperatieve Rabobank UA	\$750,000	3.75%	21/7/2026	718,930	0.02%
Cooperatieve Rabobank UA	CHF200,000	3.13%	15/9/2026	247,664	0.01%
Cooperatieve Rabobank UA^	\$250,000	1.00%	24/9/2026	232,053	0.01%
Cooperatieve Rabobank UA	\$250,000	5.50%	5/10/2026	255,898	0.01%
Cooperatieve Rabobank UA	€1,300,000	3.91%	3/11/2026	1,468,540	0.03%
Cooperatieve Rabobank UA	€200,000	1.38%	3/2/2027	210,059	0.00%
Cooperatieve Rabobank UA	£200,000	5.25%	14/9/2027	258,085	0.01%
Cooperatieve Rabobank UA^	€800,000	0.38%	1/12/2027	810,615	0.02%
Cooperatieve Rabobank UA^	\$350,000	1.98%	15/12/2027	319,381	0.01%
Cooperatieve Rabobank UA^	€900,000	4.63%	27/1/2028	1,029,442	0.02%
Cooperatieve Rabobank UA^	\$400,000	3.65%	6/4/2028	381,305	0.01%
Cooperatieve Rabobank UA^	€300,000	0.88%	5/5/2028	305,469	0.01%
Cooperatieve Rabobank UA^	£500,000	1.88%	12/7/2028	580,255	0.01%
Cooperatieve Rabobank UA^	\$500,000	4.66%	22/8/2028	491,336	0.01%
Cooperatieve Rabobank UA^	\$750,000	5.56%	28/2/2029	760,752	0.02%
Cooperatieve Rabobank UA^	€1,000,000	4.23%	25/4/2029	1,136,797	0.03%
Cooperatieve Rabobank UA	£200,000	4.63%	23/5/2029	247,099	0.01%
Cooperatieve Rabobank UA	€200,000	4.55%	30/8/2029	263,558	0.01%
Cooperatieve Rabobank UA	€300,000	4.00%	10/1/2030	342,181	0.01%
Cooperatieve Rabobank UA^	€100,000	3.88%	30/11/2032	110,441	0.00%
Cooperatieve Rabobank UA^	\$650,000	3.76%	6/4/2033	583,101	0.01%
Cooperatieve Rabobank UA	€300,000	1.00%	19/1/2034	266,939	0.01%
Cooperatieve Rabobank UA	\$725,000	5.25%	24/5/2041	767,142	0.02%
Cooperatieve Rabobank UA	\$400,000	5.75%	1/12/2043	412,760	0.01%
Cooperatieve Rabobank UA	\$500,000	5.25%	4/8/2045	495,162	0.01%
Cooperatieve Rabobank UA	£100,000	5.38%	3/8/2060	149,577	0.00%
CTP NV	€500,000	2.13%	1/10/2025	530,403	0.01%
CTP NV	€200,000	0.88%	20/1/2026	204,851	0.00%
CTP NV	€300,000	0.63%	27/9/2026	298,127	0.01%
CTP NV	€300,000	1.25%	21/6/2029	273,685	0.01%
Daimler Truck International Finance BV	€200,000	1.25%	6/4/2025	214,804	0.00%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	211,407	0.00%
Digital Intrepid Holding BV	€150,000	1.38%	18/7/2032	134,890	0.00%
DSM BV	€200,000	0.75%	28/9/2026	209,946	0.00%
DSM BV	€1,000,000	0.63%	23/6/2032	912,165	0.02%
DSV Finance BV	€500,000	1.38%	16/3/2030	499,800	0.01%
DSV Finance BV	€200,000	0.88%	17/9/2036	163,795	0.00%
EDP Finance BV	€100,000	1.88%	21/9/2029	103,158	0.00%
Enel Finance International NV	\$440,000	6.80%	14/10/2025	451,228	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enel Finance International NV	€285,000	4.00%	20/2/2031	325,471	0.01%
Enel Finance International NV	\$440,000	7.50%	14/10/2032	502,343	0.01%
Enel Finance International NV	€400,000	4.50%	20/2/2043	455,763	0.01%
Enel Finance International NV	\$390,000	7.75%	14/10/2052	480,868	0.01%
Euronext NV	€325,000	0.13%	17/5/2026	333,824	0.01%
Euronext NV	€200,000	1.13%	12/6/2029	201,724	0.00%
Euronext NV	€200,000	1.50%	17/5/2041	165,958	0.00%
EXOR NV	€500,000	2.50%	8/10/2024	546,542	0.01%
EXOR NV	€100,000	1.75%	18/1/2028	105,710	0.00%
EXOR NV	€380,000	0.88%	19/1/2031	361,572	0.01%
EXOR NV	€300,000	1.75%	14/10/2034	277,408	0.01%
GSK Capital BV	€316,000	3.13%	28/11/2032	353,052	0.01%
H&M Finance BV	€400,000	4.88%	25/10/2031	472,052	0.01%
Heineken NV	€900,000	1.63%	30/3/2025	973,154	0.02%
Heineken NV	€100,000	2.88%	4/8/2025	109,877	0.00%
Heineken NV	€100,000	1.00%	4/5/2026	105,372	0.00%
Heineken NV	€200,000	1.25%	17/3/2027	208,919	0.00%
Heineken NV	\$325,000	3.50%	29/1/2028	315,240	0.01%
Heineken NV	€400,000	2.25%	30/3/2030	423,620	0.01%
Heineken NV	€800,000	3.88%	23/9/2030	925,243	0.02%
Heineken NV	€700,000	1.75%	17/3/2031	709,066	0.02%
Heineken NV	€200,000	1.75%	7/5/2040	177,682	0.00%
Heineken NV	\$325,000	4.00%	1/10/2042	280,588	0.01%
IMCD NV	€500,000	4.88%	18/9/2028	578,932	0.01%
ING Groep NV	\$275,000	4.63%	6/1/2026	273,340	0.01%
ING Groep NV	€100,000	2.13%	10/1/2026	108,198	0.00%
ING Groep NV	£200,000	3.00%	18/2/2026	245,843	0.01%
ING Groep NV^	\$200,000	3.87%	28/3/2026	196,031	0.00%
ING Groep NV^	\$975,000	1.40%	1/7/2026	917,331	0.02%
ING Groep NV^	£600,000	5.00%	30/8/2026	763,418	0.02%
ING Groep NV^	€1,500,000	1.25%	16/2/2027	1,575,893	0.03%
ING Groep NV	\$200,000	3.95%	29/3/2027	193,675	0.00%
ING Groep NV^	\$420,000	6.08%	11/9/2027	428,719	0.01%
ING Groep NV^	€1,200,000	4.88%	14/11/2027	1,374,816	0.03%
ING Groep NV^	\$850,000	4.02%	28/3/2028	827,989	0.02%
ING Groep NV	\$200,000	4.55%	2/10/2028	197,472	0.00%
ING Groep NV^	£200,000	1.13%	7/12/2028	223,788	0.01%
ING Groep NV^	€2,000,000	0.25%	18/2/2029	1,917,100	0.04%
ING Groep NV	\$250,000	4.05%	9/4/2029	241,635	0.01%
ING Groep NV^	€100,000	1.00%	13/11/2030	103,489	0.00%
ING Groep NV^	€700,000	1.75%	16/2/2031	691,119	0.02%
ING Groep NV^	€400,000	2.13%	26/5/2031	421,524	0.01%
ING Groep NV^	\$450,000	2.73%	1/4/2032	386,243	0.01%
ING Groep NV^	€400,000	1.00%	16/11/2032	390,734	0.01%
ING Groep NV^	\$400,000	4.25%	28/3/2033	374,644	0.01%
ING Groep NV^	£300,000	6.25%	20/5/2033	385,199	0.01%
ING Groep NV^	€600,000	4.13%	24/8/2033	665,012	0.01%
ING Groep NV^	€400,000	5.25%	14/11/2033	485,077	0.01%
ING Groep NV^	€700,000	4.75%	23/5/2034	822,659	0.02%
ING Groep NV^	\$400,000	6.11%	11/9/2034	420,649	0.01%
ING Groep NV^	€200,000	5.00%	20/2/2035	227,971	0.01%
ING Groep NV^	€300,000	4.50%	23/5/2029	341,545	0.01%
JAB Holdings BV	€300,000	2.00%	18/5/2028	315,273	0.01%
JAB Holdings BV	€100,000	1.00%	14/7/2031	93,614	0.00%
JAB Holdings BV	\$350,000	4.50%	8/4/2052	271,947	0.01%
JDE Peet's NV	€700,000	0.24%	16/1/2025	744,313	0.02%
JDE Peet's NV	€152,000	0.63%	9/2/2028	150,443	0.00%
JDE Peet's NV	€800,000	0.50%	16/1/2029	765,554	0.02%
JDE Peet's NV	€300,000	1.13%	16/6/2033	265,457	0.01%
JT International Financial Services BV	\$200,000	2.25%	14/9/2031	163,253	0.00%
Koninklijke Ahold Delhaize NV	€100,000	0.25%	26/6/2025	106,010	0.00%
Koninklijke Ahold Delhaize NV	€100,000	1.13%	19/3/2026	106,433	0.00%
Koninklijke Ahold Delhaize NV	€100,000	1.75%	2/4/2027	106,732	0.00%
Koninklijke Ahold Delhaize NV	€500,000	3.50%	4/4/2028	563,797	0.01%
Koninklijke Ahold Delhaize NV	€300,000	0.38%	18/3/2030	280,591	0.01%
Koninklijke Ahold Delhaize NV	\$37,000	5.70%	1/10/2040	38,041	0.00%
Koninklijke KPN NV	€100,000	0.63%	9/4/2025	106,519	0.00%
Koninklijke KPN NV	£200,000	5.75%	17/9/2029	268,231	0.01%
Koninklijke KPN NV	\$150,000	8.38%	1/10/2030	176,651	0.00%
Koninklijke KPN NV	€600,000	0.88%	14/12/2032	539,995	0.01%
Koninklijke Philips NV	€1,000,000	1.38%	30/3/2025	1,076,283	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Koninklijke Philips NV	€1,100,000	0.50%	22/5/2026	1,132,894	0.03%
Koninklijke Philips NV	€700,000	2.13%	5/11/2029	711,067	0.02%
Koninklijke Philips NV	\$240,000	6.88%	11/3/2038	267,900	0.01%
Koninklijke Philips NV	\$125,000	5.00%	15/3/2042	114,727	0.00%
LeasePlan Corp. NV	€600,000	3.50%	9/4/2025	662,282	0.01%
LeasePlan Corp. NV	€900,000	0.25%	7/9/2026	913,281	0.02%
Mercedes-Benz International Finance BV	€1,000,000	3.70%	30/5/2031	1,154,604	0.03%
Mondelez International Holdings Netherlands BV	€200,000	0.63%	9/9/2032	178,334	0.00%
Nationale-Nederlanden Bank NV	€200,000	0.50%	21/9/2028	194,883	0.00%
NIBC Bank NV	€400,000	0.88%	24/6/2027	402,435	0.01%
NN Group NV^	€300,000	4.50%	Perpetual	330,086	0.01%
NN Group NV	€300,000	0.88%	23/11/2031	284,120	0.01%
NN Group NV^	€200,000	5.25%	1/3/2043	225,639	0.01%
NN Group NV^	€450,000	6.00%	3/11/2043	529,861	0.01%
NXP BV/NXP Funding LLC	\$25,000	5.35%	1/3/2026	25,114	0.00%
NXP BV/NXP Funding LLC	\$400,000	5.55%	1/2/2028	411,723	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.88%	18/6/2026	194,875	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$155,000	3.15%	1/5/2027	147,202	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$250,000	4.40%	1/6/2027	246,983	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$275,000	4.30%	18/6/2029	267,206	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$300,000	3.40%	1/5/2030	275,646	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$725,000	2.50%	11/5/2031	616,636	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$800,000	2.65%	15/2/2032	674,324	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$120,000	5.00%	15/1/2033	119,797	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$130,000	3.25%	11/5/2041	99,334	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.13%	15/2/2042	149,471	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$100,000	3.25%	30/11/2051	71,571	0.00%
OCI NV	\$200,000	6.70%	16/3/2033	203,901	0.00%
Prosus NV	€200,000	1.21%	19/1/2026	207,646	0.00%
Prosus NV	€280,000	2.78%	19/1/2034	241,141	0.01%
Rentokil Initial Finance BV	€700,000	3.88%	27/6/2027	788,137	0.02%
Rentokil Initial Finance BV	€300,000	4.38%	27/6/2030	350,246	0.01%
Repsol International Finance BV^	€200,000	4.25%	Perpetual	215,457	0.01%
Repsol International Finance BV^	€200,000	2.50%	Perpetual	206,528	0.00%
Sandoz Finance BV	€500,000	3.97%	17/4/2027	563,324	0.01%
Sandoz Finance BV	€400,000	4.22%	17/4/2030	458,051	0.01%
Sandoz Finance BV	€400,000	4.50%	17/11/2033	468,580	0.01%
Sartorius Finance BV	€400,000	4.25%	14/9/2026	451,731	0.01%
Sartorius Finance BV	€500,000	4.88%	14/9/2035	582,374	0.01%
Shell International Finance BV	€200,000	0.38%	15/2/2025	214,033	0.00%
Shell International Finance BV	\$755,000	3.25%	11/5/2025	740,655	0.02%
Shell International Finance BV	€400,000	1.88%	15/9/2025	432,804	0.01%
Shell International Finance BV	\$545,000	2.88%	10/5/2026	524,983	0.01%
Shell International Finance BV	\$450,000	2.50%	12/9/2026	428,413	0.01%
Shell International Finance BV	€600,000	1.63%	20/1/2027	638,520	0.01%
Shell International Finance BV	€400,000	0.13%	8/11/2027	399,399	0.01%
Shell International Finance BV	€800,000	1.50%	7/4/2028	835,902	0.02%
Shell International Finance BV	€100,000	1.25%	12/5/2028	103,192	0.00%
Shell International Finance BV	€200,000	0.75%	15/8/2028	201,135	0.00%
Shell International Finance BV	\$700,000	3.88%	13/11/2028	689,458	0.02%
Shell International Finance BV	\$715,000	2.38%	7/11/2029	643,509	0.01%
Shell International Finance BV	\$730,000	2.75%	6/4/2030	667,617	0.01%
Shell International Finance BV	£200,000	1.00%	10/12/2030	208,800	0.00%
Shell International Finance BV	€300,000	0.50%	8/11/2031	274,520	0.01%
Shell International Finance BV	€400,000	1.88%	7/4/2032	404,854	0.01%
Shell International Finance BV	€900,000	1.25%	11/11/2032	853,892	0.02%
Shell International Finance BV	\$470,000	4.13%	11/5/2035	449,226	0.01%
Shell International Finance BV	\$1,110,000	6.38%	15/12/2038	1,277,256	0.03%
Shell International Finance BV	€100,000	0.88%	8/11/2039	76,236	0.00%
Shell International Finance BV	\$365,000	5.50%	25/3/2040	389,194	0.01%
Shell International Finance BV	\$200,000	2.88%	26/11/2041	151,498	0.00%
Shell International Finance BV	\$180,000	3.63%	21/8/2042	152,336	0.00%
Shell International Finance BV	\$430,000	4.55%	12/8/2043	406,779	0.01%
Shell International Finance BV	\$1,090,000	4.38%	11/5/2045	1,000,290	0.02%
Shell International Finance BV	\$1,015,000	4.00%	10/5/2046	881,123	0.02%
Shell International Finance BV	\$470,000	3.75%	12/9/2046	390,832	0.01%
Shell International Finance BV	\$400,000	3.13%	7/11/2049	294,329	0.01%
Shell International Finance BV	\$755,000	3.25%	6/4/2050	568,814	0.01%
Shell International Finance BV	\$310,000	3.00%	26/11/2051	221,877	0.01%
Shell International Finance BV	£100,000	1.75%	10/9/2052	70,083	0.00%
Siemens Energy Finance BV	€1,000,000	4.00%	5/4/2026	1,090,063	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	\$750,000	2.15%	11/3/2031	640,014	0.01%
Sigma Finance Netherlands BV	\$200,000	4.88%	27/3/2028	195,959	0.00%
Sika Capital BV	€500,000	3.75%	3/5/2030	568,443	0.01%
Thermo Fisher Scientific Finance I BV	€100,000	2.00%	18/10/2051	79,060	0.00%
Toyota Motor Finance Netherlands BV	€173,000	0.00%	27/10/2025	180,433	0.00%
Toyota Motor Finance Netherlands BV	€700,000	3.38%	13/1/2026	776,215	0.02%
Toyota Motor Finance Netherlands BV	€167,000	3.50%	13/1/2028	187,927	0.00%
Unilever Finance Netherlands BV	€500,000	1.25%	28/2/2031	493,338	0.01%
Unilever Finance Netherlands BV	€600,000	2.25%	16/5/2034	620,488	0.01%
Universal Music Group NV	€300,000	3.00%	30/6/2027	331,553	0.01%
Universal Music Group NV	€500,000	4.00%	13/6/2031	577,220	0.01%
Universal Music Group NV	€200,000	3.75%	30/6/2032	227,559	0.01%
Vestas Wind Systems Finance BV	€350,000	1.50%	15/6/2029	354,202	0.01%
Vestas Wind Systems Finance BV	€100,000	2.00%	15/6/2034	96,658	0.00%
Vesteda Finance BV	€100,000	2.00%	10/7/2026	106,176	0.00%
Vesteda Finance BV	€100,000	1.50%	24/5/2027	104,166	0.00%
Vesteda Finance BV	€150,000	0.75%	18/10/2031	132,974	0.00%
VIA Outlets BV	€180,000	1.75%	15/11/2028	176,610	0.00%
Viterra Finance BV	€197,000	0.38%	24/9/2025	205,481	0.00%
Viterra Finance BV	\$400,000	2.00%	21/4/2026	370,864	0.01%
Viterra Finance BV	\$275,000	4.90%	21/4/2027	271,555	0.01%
Viterra Finance BV	€200,000	1.00%	24/9/2028	196,469	0.00%
Viterra Finance BV	\$325,000	3.20%	21/4/2031	280,022	0.01%
Volkswagen International Finance NV <sup>^</sup>	€500,000	7.50%	Perpetual	600,604	0.01%
Volkswagen International Finance NV <sup>^</sup>	€200,000	7.88%	Perpetual	248,600	0.01%
Wolters Kluwer NV	€400,000	3.00%	23/9/2026	442,646	0.01%
Wolters Kluwer NV	€500,000	1.50%	22/3/2027	527,874	0.01%
Wolters Kluwer NV	€300,000	0.25%	30/3/2028	297,408	0.01%
				<b>114,683,036</b>	<b>2.51%</b>
<b>New Zealand 0.15% (31 December 2022: 0.18%)</b>					
ANZ Bank New Zealand Ltd. <sup>^</sup>	\$150,000	5.55%	11/8/2032	150,497	0.00%
ANZ New Zealand Int'l Ltd.	\$525,000	2.17%	18/2/2025	508,027	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	21/1/2028	189,620	0.00%
ANZ New Zealand Int'l Ltd.	\$340,000	5.36%	14/8/2028	347,409	0.01%
ANZ New Zealand Int'l Ltd.	€300,000	0.38%	17/9/2029	284,003	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	2.55%	13/2/2030	173,894	0.00%
ASB Bank Ltd.	NZD1,000,000	1.65%	4/5/2026	586,888	0.01%
ASB Bank Ltd.	\$200,000	5.35%	15/6/2026	201,663	0.00%
ASB Bank Ltd.	NZD500,000	5.93%	16/11/2026	324,730	0.01%
ASB Bank Ltd.	\$200,000	5.40%	29/11/2027	203,279	0.01%
ASB Bank Ltd.	€200,000	0.25%	8/9/2028	192,582	0.00%
ASB Bank Ltd.	\$425,000	2.38%	22/10/2031	347,252	0.01%
Auckland International Airport Ltd.	AUD200,000	6.48%	16/11/2033	145,592	0.00%
Bank of New Zealand	\$750,000	2.00%	21/2/2025	724,828	0.02%
Bank of New Zealand	\$250,000	4.85%	7/2/2028	249,363	0.01%
Bank of New Zealand	\$200,000	2.87%	27/1/2032	168,492	0.00%
Chorus Ltd.	€200,000	0.88%	5/12/2026	206,159	0.01%
Chorus Ltd.	AUD200,000	5.97%	18/9/2030	140,631	0.00%
Contact Energy Ltd.	AUD200,000	6.40%	21/11/2030	143,742	0.00%
Transpower New Zealand Ltd.	AUD140,000	5.23%	30/6/2030	98,499	0.00%
Westpac New Zealand Ltd.	NZD1,000,000	1.44%	24/2/2026	587,178	0.01%
Westpac New Zealand Ltd.	\$500,000	4.90%	15/2/2028	499,422	0.01%
Westpac Securities NZ Ltd.	€280,000	0.43%	14/12/2026	284,280	0.01%
Westpac Securities NZ Ltd.	€300,000	0.10%	13/7/2027	296,480	0.01%
				<b>7,054,510</b>	<b>0.15%</b>
<b>Norway 0.30% (31 December 2022: 0.34%)</b>					
Aker BP A.S.A	\$200,000	2.00%	15/7/2026	184,353	0.00%
Aker BP A.S.A	€300,000	1.13%	12/5/2029	295,265	0.01%
Aker BP A.S.A	\$185,000	3.75%	15/1/2030	169,742	0.00%
Aker BP A.S.A	\$800,000	4.00%	15/1/2031	733,231	0.02%
Aker BP A.S.A	\$250,000	3.10%	15/7/2031	213,664	0.00%
Aker BP A.S.A	\$300,000	6.00%	13/6/2033	311,925	0.01%
DNB Bank A.S.A <sup>^</sup>	€600,000	1.63%	31/5/2026	645,410	0.01%
DNB Bank A.S.A <sup>^</sup>	\$475,000	5.90%	9/10/2026	479,651	0.01%
DNB Bank A.S.A <sup>^</sup>	€500,000	3.63%	16/2/2027	554,067	0.01%
DNB Bank A.S.A <sup>^</sup>	£900,000	4.00%	17/8/2027	1,118,615	0.02%
DNB Bank A.S.A <sup>^</sup>	€1,000,000	0.38%	18/1/2028	1,012,189	0.02%
DNB Bank A.S.A <sup>^</sup>	\$575,000	1.61%	30/3/2028	513,075	0.01%
DNB Bank A.S.A <sup>^</sup>	€200,000	4.50%	19/7/2028	228,316	0.01%
DNB Bank A.S.A <sup>^</sup>	€1,100,000	0.25%	23/2/2029	1,065,834	0.02%
DNB Bank A.S.A <sup>^</sup>	€600,000	4.00%	14/3/2029	683,116	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DNB Bank A.S.A <sup>^</sup>	€726,000	4.63%	1/11/2029	842,906	0.02%
DNB Bank A.S.A <sup>^</sup>	€350,000	4.63%	28/2/2033	395,878	0.01%
DNB Bank A.S.A <sup>^</sup>	£500,000	2.63%	10/6/2026	614,928	0.01%
Santander Consumer Bank A.S.	€400,000	0.13%	14/4/2026	409,418	0.01%
SpareBank 1 SR-Bank A.S.A	€500,000	0.25%	9/11/2026	507,533	0.01%
SpareBank 1 SR-Bank A.S.A	€500,000	4.88%	24/8/2028	581,441	0.01%
Storebrand Livsforsikring A.S. <sup>^</sup>	€300,000	1.88%	30/9/2051	264,039	0.01%
Var Energi A.S.A	\$400,000	7.50%	15/1/2028	425,161	0.01%
Var Energi A.S.A	\$525,000	8.00%	15/11/2032	591,742	0.01%
Yara International A.S.A	\$705,000	4.75%	1/6/2028	687,640	0.02%
Yara International A.S.A	\$300,000	3.15%	4/6/2030	261,022	0.01%
				<b>13,790,161</b>	<b>0.30%</b>
<b>Panama 0.02% (31 December 2022: 0.01%)</b>					
AES Panama Generation Holdings SRL	\$589,257	4.38%	31/5/2030	495,638	0.01%
Banco General SA	\$200,000	4.13%	7/8/2027	187,608	0.01%
ENA Master Trust	\$200,000	4.00%	19/5/2048	140,277	0.00%
				<b>823,523</b>	<b>0.02%</b>
<b>Peru 0.05% (31 December 2022: 0.06%)</b>					
Atlantica Transmision Sur SA	\$184,560	6.88%	30/4/2043	183,231	0.00%
Banco de Credito del Peru SA	\$200,000	2.70%	11/1/2025	194,101	0.01%
Banco de Credito del Peru SA <sup>^</sup>	\$200,000	3.13%	1/7/2030	189,221	0.00%
Banco de Credito del Peru SA <sup>^</sup>	\$200,000	3.25%	30/9/2031	182,536	0.00%
Banco Internacional del Peru SAA Interbank Credicorp Ltd.	\$275,000	3.25%	4/10/2026	257,019	0.01%
InRetail Consumer	\$325,000	2.75%	17/6/2025	310,618	0.01%
Kallpa Generacion SA	\$200,000	3.25%	22/3/2028	179,074	0.00%
Kallpa Generacion SA	\$300,000	4.88%	24/5/2026	294,696	0.01%
Kallpa Generacion SA	\$200,000	4.13%	16/8/2027	190,709	0.00%
Lima Metro Line 2 Finance Ltd.	\$88,848	5.88%	5/7/2034	87,959	0.00%
Lima Metro Line 2 Finance Ltd.	\$174,993	4.35%	5/4/2036	159,509	0.00%
Transportadora de Gas del Peru SA	\$200,000	4.25%	30/4/2028	196,141	0.01%
				<b>2,424,814</b>	<b>0.05%</b>
<b>Philippines 0.01% (31 December 2022: 0.03%)</b>					
BDO Unibank, Inc.	\$200,000	2.13%	13/1/2026	186,927	0.00%
Metropolitan Bank & Trust Co.	\$200,000	2.13%	15/1/2026	186,806	0.00%
PLDT, Inc.	\$300,000	2.50%	23/1/2031	246,517	0.01%
				<b>620,250</b>	<b>0.01%</b>
<b>Poland 0.01% (31 December 2022: 0.01%)</b>					
ORLEN SA	€200,000	1.13%	27/5/2028	199,257	0.00%
ORLEN SA	€400,000	4.75%	13/7/2030	458,550	0.01%
				<b>657,807</b>	<b>0.01%</b>
<b>Portugal 0.09% (31 December 2022: 0.11%)</b>					
EDP - Energias de Portugal SA	€800,000	2.88%	1/6/2026	876,285	0.02%
EDP Finance BV	€700,000	1.63%	26/1/2026	747,842	0.02%
EDP Finance BV	\$515,000	1.71%	24/1/2028	457,122	0.01%
EDP Finance BV	€300,000	3.88%	11/3/2030	342,817	0.01%
EDP Servicios Financieros Espana SA	€500,000	4.38%	4/4/2032	588,560	0.01%
EDP-Energias de Portugal SA	€400,000	1.63%	15/4/2027	422,794	0.01%
Fidelidade - Compania de Seguros SA <sup>^</sup>	€200,000	4.25%	4/9/2031	196,976	0.00%
Floene Energias SA	€400,000	4.88%	3/7/2028	458,216	0.01%
Ren Finance BV	€150,000	1.75%	18/1/2028	157,155	0.00%
				<b>4,247,767</b>	<b>0.09%</b>
<b>Qatar 0.05% (31 December 2022: 0.05%)</b>					
ABQ Finance Ltd.	\$400,000	1.88%	8/9/2025	374,621	0.01%
ABQ Finance Ltd.	\$200,000	2.00%	6/7/2026	183,599	0.00%
CBQ Finance Ltd.	\$200,000	2.00%	15/9/2025	188,107	0.01%
CBQ Finance Ltd.	\$200,000	2.00%	12/5/2026	184,354	0.00%
Commercial Bank PSQC <sup>^</sup>	\$200,000	4.50%	Perpetual	182,679	0.00%
Doha Finance Ltd.	\$200,000	2.38%	31/3/2026	184,335	0.00%
MAR Sukuk Ltd.	\$450,000	2.21%	2/9/2025	425,382	0.01%
QIB Sukuk Ltd.	\$300,000	1.95%	27/10/2025	282,238	0.01%
QIB Sukuk Ltd.	\$200,000	5.58%	22/11/2028	204,603	0.01%
				<b>2,209,918</b>	<b>0.05%</b>
<b>Romania 0.02% (31 December 2022: 0.02%)</b>					
Banca Comerciala Romana SA <sup>^</sup>	€100,000	7.63%	19/5/2027	116,633	0.00%
NE Property BV	€400,000	1.88%	9/10/2026	403,634	0.01%
NE Property BV	€300,000	3.38%	14/7/2027	312,154	0.01%
				<b>832,421</b>	<b>0.02%</b>
<b>Saudi Arabia 0.11% (31 December 2022: 0.06%)</b>					
Acwa Power Management & Investments One Ltd.	\$198,180	5.95%	15/12/2039	193,911	0.01%
AL Rajhi Sukuk Ltd.	\$300,000	4.75%	5/4/2028	298,670	0.01%
Almarai Co. JSC	\$250,000	5.23%	25/7/2033	253,633	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ANB Sukuk Ltd.^	\$200,000	3.33%	28/10/2030	190,972	0.00%
Banque Saudi Fransi	\$275,000	4.75%	31/5/2028	272,228	0.01%
BSF Finance	\$200,000	5.50%	23/11/2027	202,935	0.01%
EIG Pearl Holdings Sarl	\$500,000	3.55%	31/8/2036	435,401	0.01%
EIG Pearl Holdings Sarl	\$500,000	4.39%	30/11/2046	400,386	0.01%
Greensaif Pipelines Bidco Sarl	\$600,000	6.13%	23/2/2038	627,027	0.01%
Greensaif Pipelines Bidco Sarl	\$600,000	6.51%	23/2/2042	632,433	0.01%
Riyad Sukuk Ltd.^	\$500,000	3.17%	25/2/2030	481,934	0.01%
SNB Funding Ltd.	\$200,000	2.90%	29/1/2027	187,489	0.00%
TMS Issuer Sarl	\$600,000	5.78%	23/8/2032	625,572	0.01%
				<b>4,802,591</b>	<b>0.11%</b>
<b>Singapore 0.10% (31 December 2022: 0.10%)</b>					
CapitalLand Ascendas	€100,000	0.75%	23/6/2028	94,209	0.00%
DBS Bank Ltd.	AUD250,000	4.68%	24/2/2026	171,280	0.00%
DBS Group Holdings Ltd.^	SGD1,000,000	3.98%	Perpetual	755,406	0.02%
DBS Group Holdings Ltd.	\$250,000	1.19%	15/3/2027	225,350	0.00%
Income Insurance Ltd.^	SGD500,000	3.10%	20/7/2050	340,368	0.01%
Oversea-Chinese Banking Corp., Ltd.^	\$500,000	1.83%	10/9/2030	470,359	0.01%
Oversea-Chinese Banking Corp., Ltd.^	\$575,000	4.60%	15/6/2032	567,258	0.01%
Singapore Life Holdings Pte Ltd.^	SGD1,000,000	3.38%	24/2/2031	731,109	0.02%
United Overseas Bank Ltd.	\$300,000	3.06%	7/4/2025	293,652	0.01%
United Overseas Bank Ltd.^	\$600,000	1.75%	16/3/2031	554,138	0.01%
United Overseas Bank Ltd.^	\$250,000	2.00%	14/10/2031	227,958	0.00%
United Overseas Bank Ltd.^	\$300,000	3.86%	7/10/2032	286,684	0.01%
				<b>4,717,771</b>	<b>0.10%</b>
<b>South Africa 0.09% (31 December 2022: 0.08%)</b>					
Anglo American Capital plc	€100,000	1.63%	18/9/2025	107,189	0.00%
Anglo American Capital plc	€100,000	1.63%	11/3/2026	106,224	0.00%
Anglo American Capital plc	\$350,000	4.75%	10/4/2027	345,581	0.01%
Anglo American Capital plc	\$300,000	4.00%	11/9/2027	288,054	0.01%
Anglo American Capital plc	\$200,000	4.50%	15/3/2028	194,509	0.01%
Anglo American Capital plc	\$200,000	2.25%	17/3/2028	177,777	0.00%
Anglo American Capital plc	\$200,000	3.88%	16/3/2029	187,531	0.00%
Anglo American Capital plc	\$200,000	5.63%	1/4/2030	203,414	0.01%
Anglo American Capital plc	\$400,000	2.63%	10/9/2030	340,371	0.01%
Anglo American Capital plc	€500,000	5.00%	15/3/2031	588,253	0.01%
Anglo American Capital plc	\$200,000	2.88%	17/3/2031	170,073	0.00%
Anglo American Capital plc	€100,000	4.75%	21/9/2032	116,063	0.00%
Anglo American Capital plc	\$400,000	5.50%	2/5/2033	404,139	0.01%
Anglo American Capital plc	\$200,000	3.95%	10/9/2050	152,650	0.00%
Anglo American Capital plc	\$400,000	4.75%	16/3/2052	344,479	0.01%
Gold Fields Orogen Holdings BVI Ltd.	\$200,000	6.13%	15/5/2029	204,938	0.01%
				<b>3,931,245</b>	<b>0.09%</b>
<b>South Korea 0.43% (31 December 2022: 0.35%)</b>					
Doosan Enerbility Co., Ltd.	\$200,000	5.50%	17/7/2026	202,605	0.01%
GS Caltex Corp.	\$200,000	5.38%	7/8/2028	202,170	0.01%
Hana Bank	\$200,000	1.25%	16/12/2026	180,120	0.00%
Hana Bank	\$200,000	3.25%	30/3/2027	191,241	0.00%
Hana Bank	\$200,000	5.75%	24/10/2028	209,225	0.01%
Hanwha Life Insurance Co., Ltd.^	\$200,000	3.38%	4/2/2032	184,035	0.00%
HD Hyundai Heavy Industries Co., Ltd.	\$200,000	3.18%	28/3/2027	189,802	0.00%
Hyundai Capital America	\$150,000	2.65%	10/2/2025	145,553	0.00%
Hyundai Capital America	\$200,000	5.88%	7/4/2025	201,030	0.00%
Hyundai Capital America	\$250,000	5.80%	26/6/2025	251,444	0.01%
Hyundai Capital America	\$200,000	6.00%	11/7/2025	201,557	0.01%
Hyundai Capital America	\$300,000	1.80%	15/10/2025	282,104	0.01%
Hyundai Capital America	\$400,000	1.30%	8/1/2026	369,294	0.01%
Hyundai Capital America	\$200,000	5.50%	30/3/2026	201,051	0.00%
Hyundai Capital America	\$450,000	1.50%	15/6/2026	410,940	0.01%
Hyundai Capital America	\$250,000	5.65%	26/6/2026	251,894	0.01%
Hyundai Capital America	\$500,000	1.65%	17/9/2026	454,692	0.01%
Hyundai Capital America	\$550,000	5.95%	21/9/2026	559,055	0.01%
Hyundai Capital America	\$325,000	2.75%	27/9/2026	303,949	0.01%
Hyundai Capital America	\$200,000	3.50%	2/11/2026	190,625	0.00%
Hyundai Capital America	\$340,000	3.00%	10/2/2027	317,829	0.01%
Hyundai Capital America	\$200,000	2.38%	15/10/2027	180,355	0.00%
Hyundai Capital America	\$550,000	1.80%	10/1/2028	482,441	0.01%
Hyundai Capital America	\$200,000	5.60%	30/3/2028	202,884	0.01%
Hyundai Capital America	\$200,000	2.00%	15/6/2028	174,716	0.00%
Hyundai Capital America	\$450,000	5.68%	26/6/2028	458,803	0.01%
Hyundai Capital America	\$200,000	2.10%	15/9/2028	174,800	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Capital America	\$200,000	6.10%	21/9/2028	207,780	0.01%
Hyundai Capital America	\$250,000	6.50%	16/1/2029	264,036	0.01%
Hyundai Capital America	\$200,000	5.80%	1/4/2030	205,736	0.01%
Hyundai Capital America	\$200,000	6.38%	8/4/2030	211,467	0.01%
Hyundai Capital America	\$200,000	5.70%	26/6/2030	204,583	0.01%
Hyundai Capital America	\$200,000	6.20%	21/9/2030	210,571	0.01%
Hyundai Capital Services, Inc.	\$300,000	1.25%	8/2/2026	275,855	0.01%
Hyundai Capital Services, Inc.	\$200,000	2.50%	24/1/2027	184,571	0.00%
Hyundai Capital Services, Inc.	\$200,000	3.63%	29/8/2027	189,720	0.00%
KB Kookmin Card Co., Ltd.	\$200,000	4.00%	9/6/2025	196,120	0.00%
KB Kookmin Card Co., Ltd.	\$200,000	1.50%	13/5/2026	183,507	0.00%
Kia Corp.	\$200,000	3.25%	21/4/2026	191,819	0.00%
Kia Corp.	\$200,000	2.75%	14/2/2027	186,733	0.00%
Kia Corp.	\$200,000	3.50%	25/10/2027	189,621	0.00%
Kookmin Bank	\$200,000	1.38%	6/5/2026	184,330	0.00%
Kookmin Bank	\$200,000	2.38%	15/2/2027	186,534	0.00%
Kookmin Bank	\$200,000	4.63%	21/4/2028	199,122	0.00%
Kookmin Bank	\$200,000	4.50%	1/2/2029	191,670	0.00%
Kookmin Bank	\$300,000	2.50%	4/11/2030	248,931	0.01%
Korea Investment & Securities Co., Ltd.	\$200,000	2.13%	19/7/2026	181,948	0.00%
Korea Investment & Securities Co., Ltd.	\$200,000	6.88%	6/11/2026	204,027	0.01%
KT Corp.	\$200,000	2.50%	18/7/2026	188,310	0.00%
Kyobo Life Insurance Co., Ltd.^	\$200,000	5.90%	15/6/2052	197,507	0.00%
LG Chem Ltd.	\$400,000	4.38%	14/7/2025	394,581	0.01%
LG Chem Ltd.	\$250,000	1.38%	7/7/2026	228,069	0.01%
LG Chem Ltd.	\$200,000	2.38%	7/7/2031	165,550	0.00%
LG Energy Solution Ltd.	\$200,000	5.63%	25/9/2026	202,282	0.01%
LG Energy Solution Ltd.	\$200,000	5.75%	25/9/2028	205,974	0.01%
Mirae Asset Securities Co., Ltd.	\$200,000	2.63%	30/7/2025	190,068	0.00%
NAVER Corp.	\$200,000	1.50%	29/3/2026	184,922	0.00%
NH Investment & Securities Co., Ltd.	\$200,000	1.88%	7/10/2026	181,858	0.00%
POSCO	\$200,000	2.50%	17/1/2025	194,426	0.00%
POSCO	\$275,000	5.63%	17/1/2026	277,433	0.01%
POSCO	\$200,000	4.50%	4/8/2027	196,534	0.00%
POSCO	\$200,000	5.75%	17/1/2028	205,207	0.01%
POSCO	\$200,000	5.88%	17/1/2033	209,287	0.01%
Shinhan Bank Co., Ltd.	\$200,000	3.75%	20/9/2027	188,871	0.00%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	26/3/2028	192,903	0.00%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	12/4/2028	198,159	0.00%
Shinhan Bank Co., Ltd.	\$300,000	4.38%	13/4/2032	276,695	0.01%
Shinhan Card Co., Ltd.	\$250,000	1.38%	23/6/2026	228,106	0.01%
Shinhan Financial Group Co., Ltd.^	\$300,000	2.88%	Perpetual	272,120	0.01%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	199,979	0.00%
SK Battery America, Inc.	\$850,000	2.13%	26/1/2026	785,296	0.02%
SK Broadband Co., Ltd.	\$200,000	4.88%	28/6/2028	200,511	0.00%
SK Hynix, Inc.	\$250,000	6.25%	17/1/2026	253,101	0.01%
SK Hynix, Inc.	\$400,000	1.50%	19/1/2026	368,503	0.01%
SK Hynix, Inc.	\$400,000	6.38%	17/1/2028	413,164	0.01%
SK Hynix, Inc.	\$400,000	2.38%	19/1/2031	324,681	0.01%
SK Hynix, Inc.	\$200,000	6.50%	17/1/2033	211,083	0.01%
SK On Co., Ltd.	\$300,000	5.38%	11/5/2026	301,798	0.01%
SK Telecom Co., Ltd.	\$100,000	6.63%	20/7/2027	105,744	0.00%
Woori Bank	\$200,000	2.00%	20/1/2027	184,484	0.00%
Woori Bank	\$200,000	4.88%	26/1/2028	200,972	0.00%
Woori Bank	\$200,000	5.13%	6/8/2028	196,907	0.00%
				<b>19,797,980</b>	<b>0.43%</b>
<b>Spain 1.74% (31 December 2022: 1.50%)</b>					
Abanca Corp. Bancaria SA^	€300,000	5.50%	18/5/2026	336,641	0.01%
Abanca Corp. Bancaria SA^	€300,000	0.50%	8/9/2027	302,495	0.01%
Abanca Corp. Bancaria SA^	€200,000	5.25%	14/9/2028	229,071	0.01%
Abertis Infraestructuras SA	€100,000	2.50%	27/2/2025	108,946	0.00%
Abertis Infraestructuras SA	€200,000	1.38%	20/5/2026	213,320	0.00%
Abertis Infraestructuras SA	£100,000	3.38%	27/11/2026	121,696	0.00%
Abertis Infraestructuras SA	€200,000	2.38%	27/9/2027	215,213	0.01%
Abertis Infraestructuras SA	€300,000	4.13%	31/1/2028	340,870	0.01%
Abertis Infraestructuras SA	€500,000	1.25%	7/2/2028	509,193	0.01%
Abertis Infraestructuras SA	€400,000	1.13%	26/3/2028	404,763	0.01%
Abertis Infraestructuras SA	€200,000	2.25%	29/3/2029	207,440	0.00%
Abertis Infraestructuras SA	€600,000	1.63%	15/7/2029	601,270	0.01%
Abertis Infraestructuras SA	€100,000	4.13%	7/8/2029	113,463	0.00%
Abertis Infraestructuras SA	€600,000	3.00%	27/3/2031	631,881	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Acciona Energia Financiacion Filiales SA	€400,000	3.75%	25/4/2030	436,178	0.01%
Acciona Energia Financiacion Filiales SA	€600,000	5.13%	23/4/2031	699,582	0.02%
Amadeus IT Group SA	€200,000	2.88%	20/5/2027	218,996	0.01%
Banco Bilbao Vizcaya Argentaria SA	\$550,000	1.13%	18/9/2025	513,070	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	1.75%	26/11/2025	214,927	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€2,000,000	4.13%	10/5/2026	2,223,395	0.05%
Banco Bilbao Vizcaya Argentaria SA^	\$525,000	5.86%	14/9/2026	527,850	0.01%
Banco Bilbao Vizcaya Argentaria SA	€600,000	0.50%	14/1/2027	611,374	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€1,100,000	0.13%	24/3/2027	1,131,481	0.03%
Banco Bilbao Vizcaya Argentaria SA	€600,000	3.38%	20/9/2027	669,063	0.01%
Banco Bilbao Vizcaya Argentaria SA^	\$400,000	6.14%	14/9/2028	411,045	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€300,000	0.88%	14/1/2029	300,472	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	4.38%	14/10/2029	352,002	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€400,000	1.00%	16/1/2030	424,980	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€700,000	4.63%	13/1/2031	811,085	0.02%
Banco Bilbao Vizcaya Argentaria SA^	€100,000	5.75%	15/9/2033	116,174	0.00%
Banco Bilbao Vizcaya Argentaria SA^	\$200,000	7.88%	15/11/2034	217,857	0.01%
Banco de Sabadell SA	€200,000	0.88%	22/7/2025	212,623	0.00%
Banco de Sabadell SA^	€400,000	1.13%	11/3/2027	419,347	0.01%
Banco de Sabadell SA^	€200,000	5.13%	10/11/2028	232,243	0.01%
Banco de Sabadell SA^	€200,000	5.00%	7/6/2029	232,224	0.01%
Banco Santander SA	€1,200,000	2.50%	18/3/2025	1,307,284	0.03%
Banco Santander SA	\$400,000	3.50%	24/3/2025	391,481	0.01%
Banco Santander SA	\$600,000	2.75%	28/5/2025	579,178	0.01%
Banco Santander SA	\$600,000	5.15%	18/8/2025	596,823	0.01%
Banco Santander SA	\$500,000	5.18%	19/11/2025	495,621	0.01%
Banco Santander SA	€600,000	1.38%	5/1/2026	635,718	0.01%
Banco Santander SA	€500,000	3.75%	16/1/2026	557,005	0.01%
Banco Santander SA	€1,100,000	3.25%	4/4/2026	1,207,494	0.03%
Banco Santander SA^	€200,000	3.63%	27/9/2026	221,247	0.01%
Banco Santander SA	€500,000	0.30%	4/10/2026	513,136	0.01%
Banco Santander SA	€100,000	3.13%	19/1/2027	109,536	0.00%
Banco Santander SA^	€1,500,000	0.50%	24/3/2027	1,546,377	0.03%
Banco Santander SA	\$1,600,000	5.29%	18/8/2027	1,603,951	0.04%
Banco Santander SA^	\$600,000	1.72%	14/9/2027	543,073	0.01%
Banco Santander SA^	\$350,000	6.53%	7/11/2027	362,352	0.01%
Banco Santander SA	€500,000	3.88%	16/1/2028	565,501	0.01%
Banco Santander SA	€400,000	0.20%	11/2/2028	390,773	0.01%
Banco Santander SA	\$400,000	3.80%	23/2/2028	377,759	0.01%
Banco Santander SA^	\$600,000	4.18%	24/3/2028	577,194	0.01%
Banco Santander SA	\$625,000	4.38%	12/4/2028	606,938	0.01%
Banco Santander SA	CHF500,000	0.31%	9/6/2028	559,253	0.01%
Banco Santander SA	\$400,000	5.59%	8/8/2028	408,248	0.01%
Banco Santander SA^	£700,000	4.75%	30/8/2028	888,032	0.02%
Banco Santander SA	\$550,000	6.61%	7/11/2028	586,002	0.01%
Banco Santander SA^	€500,000	0.63%	24/6/2029	489,009	0.01%
Banco Santander SA	\$200,000	3.31%	27/6/2029	184,644	0.00%
Banco Santander SA	\$600,000	3.49%	28/5/2030	540,390	0.01%
Banco Santander SA	€400,000	4.25%	12/6/2030	461,697	0.01%
Banco Santander SA	€300,000	1.63%	22/10/2030	285,441	0.01%
Banco Santander SA	\$450,000	2.75%	3/12/2030	373,679	0.01%
Banco Santander SA	\$400,000	2.96%	25/3/2031	344,062	0.01%
Banco Santander SA	€1,100,000	4.88%	18/10/2031	1,293,871	0.03%
Banco Santander SA^	£300,000	2.25%	4/10/2032	330,174	0.01%
Banco Santander SA^	\$450,000	3.23%	22/11/2032	376,598	0.01%
Banco Santander SA	\$800,000	6.92%	8/8/2033	853,398	0.02%
Banco Santander SA^	€800,000	5.75%	23/8/2033	926,643	0.02%
Banco Santander SA	\$550,000	6.94%	7/11/2033	611,824	0.01%
Bankinter SA	€800,000	0.88%	8/7/2026	831,184	0.02%
Bankinter SA^	€200,000	4.38%	3/5/2030	229,138	0.01%
Bankinter SA^	€300,000	1.25%	23/12/2032	295,377	0.01%
CaixaBank SA	€200,000	1.13%	27/3/2026	210,393	0.00%
CaixaBank SA	€300,000	1.38%	19/6/2026	314,718	0.01%
CaixaBank SA	€100,000	1.13%	12/11/2026	103,753	0.00%
CaixaBank SA^	€400,000	0.38%	18/11/2026	415,866	0.01%
CaixaBank SA^	€1,300,000	4.63%	16/5/2027	1,465,901	0.03%
CaixaBank SA^	\$200,000	6.68%	13/9/2027	205,004	0.00%
CaixaBank SA^	£300,000	3.50%	6/4/2028	361,573	0.01%
CaixaBank SA^	€1,100,000	0.75%	26/5/2028	1,107,723	0.02%
CaixaBank SA^	\$400,000	6.21%	18/1/2029	408,617	0.01%
CaixaBank SA^	€400,000	0.50%	9/2/2029	389,471	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CaixaBank SA^	€300,000	5.00%	19/7/2029	346,486	0.01%
CaixaBank SA	€300,000	3.75%	7/9/2029	339,883	0.01%
CaixaBank SA^	€1,000,000	2.25%	17/4/2030	1,066,515	0.02%
CaixaBank SA	€1,100,000	4.25%	6/9/2030	1,261,418	0.03%
CaixaBank SA^	€900,000	1.25%	18/6/2031	925,333	0.02%
CaixaBank SA^	€400,000	6.13%	30/5/2034	467,408	0.01%
CaixaBank SA^	€200,000	5.13%	19/7/2034	235,756	0.01%
CaixaBank SA^	\$500,000	6.84%	13/9/2034	527,704	0.01%
CaixaBank SA^	€700,000	5.38%	14/11/2030	834,307	0.02%
CaixaBank SA^	£300,000	6.88%	25/10/2033	390,468	0.01%
EDP Servicios Financieros Espana SA	€500,000	4.13%	4/4/2029	574,949	0.01%
Enagas Financiaciones SA	€200,000	1.25%	6/2/2025	215,297	0.01%
FCC Servicios Medio Ambiente Holding SAU	€100,000	1.66%	4/12/2026	105,291	0.00%
FCC Servicios Medio Ambiente Holding SAU	€300,000	5.25%	30/10/2029	355,711	0.01%
Iberdrola Finanzas SA^	€400,000	1.58%	Perpetual	393,589	0.01%
Iberdrola Finanzas SA^	€200,000	4.88%	Perpetual	222,900	0.01%
Iberdrola Finanzas SA	€1,400,000	3.13%	22/11/2028	1,566,508	0.03%
Iberdrola Finanzas SA	€500,000	1.38%	11/3/2032	489,944	0.01%
Iberdrola Finanzas SA	€500,000	3.63%	13/7/2033	572,352	0.01%
Iberdrola International BV^	€900,000	1.87%	Perpetual	935,674	0.02%
Iberdrola International BV^	€900,000	1.45%	Perpetual	904,962	0.02%
Iberdrola International BV^	€300,000	2.25%	Perpetual	295,779	0.01%
Iberdrola International BV^	€100,000	1.83%	Perpetual	94,051	0.00%
Iberdrola International BV	€1,200,000	1.13%	21/4/2026	1,277,656	0.03%
Iberdrola International BV	\$165,000	6.75%	15/7/2036	191,691	0.00%
Inmobiliaria Colonial Socimi SA	€600,000	1.63%	28/11/2025	640,870	0.01%
Inmobiliaria Colonial Socimi SA	€400,000	2.00%	17/4/2026	427,599	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	0.75%	22/6/2029	191,076	0.00%
Inmobiliaria Colonial Socimi SA	€300,000	2.50%	28/11/2029	312,275	0.01%
Mapfre SA^	€700,000	4.38%	31/3/2047	762,041	0.02%
Merlin Properties Socimi SA	€400,000	2.38%	13/7/2027	425,304	0.01%
Merlin Properties Socimi SA	€300,000	2.38%	18/9/2029	313,889	0.01%
Merlin Properties Socimi SA	€300,000	1.38%	1/6/2030	280,958	0.01%
Merlin Properties Socimi SA	€100,000	1.88%	4/12/2034	87,349	0.00%
Naturgy Finance BV	€1,000,000	0.88%	15/5/2025	1,064,966	0.02%
Naturgy Finance BV	€200,000	1.38%	19/1/2027	209,437	0.00%
Naturgy Finance BV	€200,000	1.50%	29/1/2028	207,871	0.00%
NorteGas Energia Distribucion SA	€100,000	2.07%	28/9/2027	103,942	0.00%
NorteGas Energia Distribucion SA	€100,000	0.91%	22/1/2031	88,074	0.00%
Red Electrica Financiaciones SAU	€100,000	1.00%	21/4/2026	106,092	0.00%
Red Electrica Financiaciones SAU	€100,000	1.25%	13/3/2027	105,383	0.00%
Red Electrica Financiaciones SAU	€100,000	0.38%	24/7/2028	99,909	0.00%
Redeia Corp. SA^	€300,000	4.63%	Perpetual	337,324	0.01%
Redeia Corp. SA	€700,000	0.88%	14/4/2025	748,312	0.02%
Redexis Gas Finance BV	€100,000	1.88%	28/5/2025	107,632	0.00%
Redexis Gas Finance BV	€300,000	1.88%	27/4/2027	311,608	0.01%
Repsol Europe Finance Sarl	€100,000	0.88%	6/7/2033	88,798	0.00%
Repsol International Finance BV	€1,400,000	2.00%	15/12/2025	1,511,516	0.03%
Santander Consumer Finance SA	€600,000	0.38%	17/1/2025	640,897	0.01%
Santander Consumer Finance SA	€300,000	0.50%	14/1/2027	304,846	0.01%
Santander Consumer Finance SA	€300,000	4.13%	5/5/2028	342,348	0.01%
Telefonica Emisiones SA	£100,000	5.38%	2/2/2026	128,922	0.00%
Telefonica Emisiones SA	€100,000	1.46%	13/4/2026	106,611	0.00%
Telefonica Emisiones SA	€500,000	1.45%	22/1/2027	526,850	0.01%
Telefonica Emisiones SA	\$150,000	4.10%	8/3/2027	147,033	0.00%
Telefonica Emisiones SA	€900,000	1.72%	12/1/2028	940,437	0.02%
Telefonica Emisiones SA	€200,000	2.32%	17/10/2028	212,943	0.00%
Telefonica Emisiones SA	£300,000	5.45%	8/10/2029	395,501	0.01%
Telefonica Emisiones SA	€600,000	2.93%	17/10/2029	655,644	0.01%
Telefonica Emisiones SA	€600,000	2.59%	25/5/2031	636,854	0.01%
Telefonica Emisiones SA	€1,400,000	4.18%	21/11/2033	1,625,096	0.04%
Telefonica Emisiones SA	\$650,000	7.05%	20/6/2036	735,910	0.02%
Telefonica Emisiones SA	\$150,000	4.67%	6/3/2038	137,304	0.00%
Telefonica Emisiones SA	€200,000	1.86%	13/7/2040	172,416	0.00%
Telefonica Emisiones SA	\$850,000	5.21%	8/3/2047	790,772	0.02%
Telefonica Emisiones SA	\$650,000	4.90%	6/3/2048	574,686	0.01%
Telefonica Emisiones SA	\$750,000	5.52%	1/3/2049	725,796	0.02%
Telefonica Europe BV	\$250,000	8.25%	15/9/2030	293,232	0.01%
Telefonica Europe BV	€460,000	5.88%	14/2/2033	610,097	0.01%
Unicaja Banco SA^	€800,000	1.00%	1/12/2026	834,935	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Unicaja Banco SA^	€200,000	5.13%	21/2/2029	226,852	0.01%
				<b>79,242,193</b>	<b>1.74%</b>
<b>Supranational 0.00% (31 December 2022: 0.02%)</b>					
Concentrix Corp.	\$200,000	6.65%	2/8/2026	204,978	0.00%
				<b>204,978</b>	<b>0.00%</b>
<b>Sweden 0.78% (31 December 2022: 0.72%)</b>					
Akelius Residential Property AB	€400,000	1.75%	7/2/2025	428,372	0.01%
Akelius Residential Property AB	£100,000	2.38%	15/8/2025	120,069	0.00%
Akelius Residential Property Financing BV	€400,000	1.13%	11/1/2029	364,693	0.01%
Akelius Residential Property Financing BV	€400,000	0.75%	22/2/2030	342,698	0.01%
Alfa Laval Treasury International AB	€200,000	1.38%	18/2/2029	202,433	0.00%
Assa Abloy AB	€600,000	3.88%	13/9/2030	695,948	0.02%
Atlas Copco Finance DAC	€500,000	0.13%	3/9/2029	474,284	0.01%
Balder Finland OYJ	€300,000	1.00%	20/1/2029	252,981	0.01%
Balder Finland OYJ	€100,000	1.38%	24/5/2030	80,152	0.00%
Castellum AB	€200,000	0.75%	4/9/2026	199,996	0.00%
Electrolux AB	€500,000	4.50%	29/9/2028	565,103	0.01%
EQT AB	€450,000	0.88%	14/5/2031	394,493	0.01%
Essity AB	€100,000	0.50%	3/2/2030	96,852	0.00%
Essity AB	€500,000	0.25%	8/2/2031	470,459	0.01%
Essity Capital BV	€250,000	3.00%	21/9/2026	275,410	0.01%
Fastighets AB Balder	€400,000	1.88%	23/1/2026	402,910	0.01%
Fastighets AB Balder	€200,000	1.25%	28/1/2028	179,852	0.00%
H&M Finance BV	€200,000	0.25%	25/8/2029	184,597	0.00%
Heimstaden Bostad AB	€700,000	1.13%	21/1/2026	660,926	0.01%
Heimstaden Bostad Treasury BV	€200,000	0.25%	13/10/2024	207,920	0.01%
Heimstaden Bostad Treasury BV	€300,000	0.63%	24/7/2025	293,755	0.01%
Heimstaden Bostad Treasury BV	€1,000,000	1.00%	13/4/2028	791,039	0.02%
Investor AB	€500,000	2.75%	10/6/2032	536,508	0.01%
Investor AB	€150,000	0.38%	29/10/2035	120,024	0.00%
Investor AB	€100,000	1.50%	20/6/2039	83,927	0.00%
Lansforsakringar Bank AB	€500,000	0.05%	15/4/2026	510,502	0.01%
Molnlycke Holding AB	€100,000	1.88%	28/2/2025	107,886	0.00%
Molnlycke Holding AB	€200,000	0.63%	15/1/2031	178,613	0.00%
Sagax Euro Mtn NL BV	€500,000	1.00%	17/5/2029	451,537	0.01%
Sandvik AB	€300,000	2.13%	7/6/2027	321,380	0.01%
Sandvik AB	€500,000	3.75%	27/9/2029	571,158	0.01%
Securitas AB	€100,000	1.25%	6/3/2025	106,942	0.00%
Securitas AB	€200,000	0.25%	22/2/2028	194,671	0.00%
Skandinaviska Enskilda Banken AB	\$850,000	3.70%	9/6/2025	834,543	0.02%
Skandinaviska Enskilda Banken AB	£200,000	5.50%	1/6/2026	259,441	0.01%
Skandinaviska Enskilda Banken AB	\$425,000	1.20%	9/9/2026	386,121	0.01%
Skandinaviska Enskilda Banken AB	€500,000	4.00%	9/11/2026	561,981	0.01%
Skandinaviska Enskilda Banken AB	€1,600,000	1.75%	11/11/2026	1,697,350	0.04%
Skandinaviska Enskilda Banken AB	€500,000	0.75%	9/8/2027	502,439	0.01%
Skandinaviska Enskilda Banken AB	€700,000	3.75%	7/2/2028	781,776	0.02%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	339,389	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.38%	21/6/2028	193,140	0.00%
Skandinaviska Enskilda Banken AB^	€600,000	0.75%	3/11/2031	603,305	0.01%
Skandinaviska Enskilda Banken AB^	€300,000	5.00%	17/8/2033	344,485	0.01%
SKF AB	€108,000	3.13%	14/9/2028	119,306	0.00%
SKF AB	€300,000	0.88%	15/11/2029	289,972	0.01%
Svenska Handelsbanken AB	€310,000	1.00%	15/4/2025	332,267	0.01%
Svenska Handelsbanken AB	\$500,000	3.65%	10/6/2025	490,566	0.01%
Svenska Handelsbanken AB	€600,000	0.13%	3/11/2026	609,102	0.01%
Svenska Handelsbanken AB	€800,000	3.88%	10/5/2027	901,792	0.02%
Svenska Handelsbanken AB^	\$300,000	1.42%	11/6/2027	272,633	0.01%
Svenska Handelsbanken AB	€1,000,000	3.38%	17/2/2028	1,114,837	0.02%
Svenska Handelsbanken AB	AUD200,000	5.00%	2/3/2028	137,487	0.00%
Svenska Handelsbanken AB	\$550,000	5.50%	15/6/2028	558,842	0.01%
Svenska Handelsbanken AB	€199,000	0.05%	6/9/2028	191,300	0.00%
Svenska Handelsbanken AB	€600,000	1.38%	23/2/2029	605,305	0.01%
Svenska Handelsbanken AB	€100,000	2.63%	5/9/2029	107,897	0.00%
Svenska Handelsbanken AB	€200,000	0.50%	18/2/2030	187,089	0.00%
Svenska Handelsbanken AB^	£200,000	4.63%	23/8/2032	244,666	0.01%
Svenska Handelsbanken AB^	€250,000	5.00%	16/8/2034	289,505	0.01%
Svenska Handelsbanken AB^	€200,000	3.25%	1/6/2033	215,405	0.01%
Swedbank AB	\$1,250,000	3.36%	4/4/2025	1,224,624	0.03%
Swedbank AB	€1,800,000	3.75%	14/11/2025	2,005,321	0.04%
Swedbank AB	\$250,000	5.47%	15/6/2026	253,279	0.01%
Swedbank AB	\$400,000	1.54%	16/11/2026	365,235	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Swedbank AB	€700,000	1.30%	17/2/2027	719,844	0.02%
Swedbank AB <sup>^</sup>	€320,000	0.30%	20/5/2027	326,560	0.01%
Swedbank AB	\$500,000	5.34%	20/9/2027	501,165	0.01%
Swedbank AB	€400,000	0.20%	12/1/2028	385,203	0.01%
Swedbank AB	€400,000	4.25%	11/7/2028	453,959	0.01%
Swedbank AB	€1,000,000	4.13%	13/11/2028	1,144,434	0.03%
Swedbank AB	€500,000	4.38%	5/9/2030	572,521	0.01%
Swedbank AB <sup>^</sup>	€300,000	3.63%	23/8/2032	323,963	0.01%
Swedbank AB <sup>^</sup>	£200,000	7.27%	15/11/2032	263,170	0.01%
Swedbank AB <sup>^</sup>	£100,000	5.88%	24/5/2029	132,094	0.00%
Tele2 AB	€160,000	3.75%	22/11/2029	181,392	0.00%
Tele2 AB	€100,000	0.75%	23/3/2031	92,345	0.00%
Telefonaktiebolaget LM Ericsson	€200,000	1.00%	26/5/2029	187,175	0.00%
Telia Co. AB	€200,000	3.88%	1/10/2025	223,522	0.01%
Telia Co. AB	€500,000	0.13%	27/11/2030	451,653	0.01%
Telia Co. AB <sup>^</sup>	€100,000	1.38%	11/5/2081	102,594	0.00%
Telia Co. AB <sup>^</sup>	€300,000	2.75%	30/6/2083	304,888	0.01%
Volvo Treasury AB	€120,000	1.63%	18/9/2025	128,802	0.00%
Volvo Treasury AB	€1,200,000	2.00%	19/8/2027	1,280,082	0.03%
				<b>35,663,856</b>	<b>0.78%</b>
<b>Switzerland 1.95% (31 December 2022: 1.89%)</b>					
ABB Finance BV	€200,000	0.00%	19/1/2030	186,043	0.00%
ABB Finance USA, Inc.	\$200,000	4.38%	8/5/2042	184,800	0.00%
Adecco International Financial Services BV	€178,000	0.13%	21/9/2028	174,218	0.00%
Adecco International Financial Services BV	€200,000	1.25%	20/11/2029	200,408	0.01%
Adecco International Financial Services BV	€122,000	0.50%	21/9/2031	111,945	0.00%
Adecco International Financial Services BV <sup>^</sup>	€200,000	1.00%	21/3/2082	191,742	0.00%
Alcon Finance Corp.	\$200,000	2.75%	23/9/2026	188,040	0.00%
Alcon Finance Corp.	\$200,000	3.00%	23/9/2029	181,703	0.00%
Alcon Finance Corp.	\$375,000	2.60%	27/5/2030	325,052	0.01%
Alcon Finance Corp.	\$275,000	5.38%	6/12/2032	283,654	0.01%
Alcon Finance Corp.	\$200,000	5.75%	6/12/2052	214,706	0.01%
Argentum Netherlands BV for Givaudan SA	€100,000	2.00%	17/9/2030	104,295	0.00%
Argentum Netherlands BV for Swiss Life AG <sup>^</sup>	€850,000	4.38%	Perpetual	930,067	0.02%
Argentum Netherlands BV for Swiss Re Ltd. <sup>^</sup>	\$400,000	5.75%	15/8/2050	395,543	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	€100,000	3.50%	1/10/2046	108,758	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	\$500,000	5.13%	1/6/2048	481,581	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	€100,000	2.75%	19/2/2049	103,495	0.00%
Cloverie plc for Swiss Reinsurance Co., Ltd. <sup>^</sup>	\$200,000	4.50%	11/9/2044	197,361	0.00%
Cloverie plc for Zurich Insurance Co., Ltd. <sup>^</sup>	\$600,000	5.63%	24/6/2046	594,287	0.01%
Cloverie Plc for Zurich Insurance Co., Ltd.	€1,300,000	1.50%	15/12/2028	1,348,001	0.03%
Coca-Cola HBC Finance BV	€400,000	1.00%	14/5/2027	414,008	0.01%
Coca-Cola HBC Finance BV	€200,000	1.63%	14/5/2031	198,660	0.00%
Credit Suisse AG	\$725,000	7.95%	9/1/2025	740,755	0.02%
Credit Suisse AG	\$900,000	3.70%	21/2/2025	881,484	0.02%
Credit Suisse AG	€150,000	0.25%	5/1/2026	155,486	0.00%
Credit Suisse AG	£350,000	7.75%	10/3/2026	469,579	0.01%
Credit Suisse AG	\$750,000	1.25%	7/8/2026	680,314	0.02%
Credit Suisse AG	€1,800,000	5.50%	20/8/2026	2,089,625	0.05%
Credit Suisse AG	\$400,000	5.00%	9/7/2027	400,035	0.01%
Credit Suisse AG	\$875,000	7.50%	15/2/2028	959,060	0.02%
Credit Suisse AG	€300,000	0.25%	1/9/2028	288,204	0.01%
Credit Suisse USA, Inc.	\$235,000	7.13%	15/7/2032	267,921	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG <sup>^</sup>	€300,000	3.38%	29/9/2047	316,165	0.01%
ELM BV for Swiss Reinsurance Co., Ltd. <sup>^</sup>	€300,000	2.60%	Perpetual	320,065	0.01%
Firmenich Productions Participations SAS	€500,000	1.38%	30/10/2026	529,959	0.01%
Firmenich Productions Participations SAS	€200,000	1.75%	30/4/2030	204,602	0.01%
Givaudan Finance Europe BV	€400,000	1.00%	22/4/2027	419,188	0.01%
Givaudan Finance Europe BV	€100,000	1.63%	22/4/2032	98,692	0.00%
Glencore Finance Canada Ltd.	\$100,000	6.90%	15/11/2037	110,361	0.00%
Glencore Finance Canada Ltd.	\$455,000	5.55%	25/10/2042	442,425	0.01%
Glencore Funding LLC	\$100,000	4.88%	12/3/2029	99,878	0.00%
Helvetia Europe SA <sup>^</sup>	€182,000	2.75%	30/9/2041	174,217	0.00%
Holcim Finance Luxembourg SA	€1,000,000	1.50%	6/4/2025	1,075,989	0.02%
Holcim Finance Luxembourg SA	€500,000	2.38%	9/4/2025	545,100	0.01%
Holcim Finance Luxembourg SA	€250,000	2.25%	26/5/2028	267,684	0.01%
Holcim Finance Luxembourg SA	€100,000	1.75%	29/8/2029	101,869	0.00%
Holcim Finance Luxembourg SA	€450,000	0.50%	3/9/2030	412,736	0.01%
Holcim Finance Luxembourg SA	€600,000	0.63%	19/1/2033	517,523	0.01%
Holcim Finance US LLC	\$200,000	3.50%	22/9/2026	193,454	0.00%
Holcim Finance US LLC	\$200,000	4.75%	22/9/2046	179,397	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Holcim Sterling Finance Netherlands BV	£200,000	3.00%	12/5/2032	221,399	0.01%
Holcim Sterling Finance Netherlands BV	£100,000	2.25%	4/4/2034	98,571	0.00%
Nestle Finance International Ltd.	€700,000	0.00%	14/6/2026	725,368	0.02%
Nestle Finance International Ltd.	€300,000	0.88%	29/3/2027	313,991	0.01%
Nestle Finance International Ltd.	€200,000	1.25%	29/3/2031	198,706	0.00%
Nestle Finance International Ltd.	€800,000	0.00%	3/3/2033	683,526	0.02%
Nestle Finance International Ltd.	€100,000	1.50%	29/3/2035	95,556	0.00%
Nestle Finance International Ltd.	€1,600,000	1.75%	2/11/2037	1,526,968	0.03%
Nestle Finance International Ltd.	€200,000	0.38%	3/12/2040	146,956	0.00%
Nestle Finance International Ltd.	€345,000	0.88%	14/6/2041	274,128	0.01%
Nestle Holdings, Inc.	\$600,000	3.50%	24/9/2025	589,133	0.01%
Nestle SA	CHF800,000	2.25%	8/11/2029	1,001,040	0.02%
Nestle SA	CHF600,000	2.13%	15/7/2030	748,949	0.02%
Nestle SA	CHF210,000	2.00%	28/6/2033	263,079	0.01%
Nestle SA	CHF300,000	2.50%	14/7/2034	394,534	0.01%
Novartis Capital Corp.	\$175,000	1.75%	14/2/2025	169,412	0.00%
Novartis Capital Corp.	\$275,000	3.00%	20/11/2025	267,599	0.01%
Novartis Capital Corp.	\$175,000	2.00%	14/2/2027	163,923	0.00%
Novartis Capital Corp.	\$1,050,000	3.10%	17/5/2027	1,010,567	0.02%
Novartis Capital Corp.	\$200,000	2.20%	14/8/2030	176,127	0.00%
Novartis Capital Corp.	\$75,000	3.70%	21/9/2042	65,299	0.00%
Novartis Capital Corp.	\$1,350,000	4.40%	6/5/2044	1,295,282	0.03%
Novartis Capital Corp.	\$625,000	4.00%	20/11/2045	563,391	0.01%
Novartis Capital Corp.	\$500,000	2.75%	14/8/2050	361,307	0.01%
Novartis Finance SA	€200,000	1.13%	30/9/2027	210,835	0.01%
Novartis Finance SA	€1,300,000	0.00%	23/9/2028	1,270,496	0.03%
Novartis Finance SA	€500,000	1.70%	14/8/2038	475,028	0.01%
Richemont International Holding SA	€900,000	1.00%	26/3/2026	953,144	0.02%
Richemont International Holding SA	€200,000	0.75%	26/5/2028	202,754	0.01%
Richemont International Holding SA	€600,000	1.50%	26/3/2030	613,016	0.01%
Richemont International Holding SA	€200,000	1.13%	26/5/2032	191,418	0.00%
Richemont International Holding SA	€300,000	2.00%	26/3/2038	286,695	0.01%
Richemont International Holding SA	€200,000	1.63%	26/5/2040	176,401	0.00%
Roche Finance Europe BV	€100,000	0.88%	25/2/2025	107,856	0.00%
Roche Finance Europe BV	€1,500,000	3.31%	4/12/2027	1,695,986	0.04%
Roche Holdings, Inc.	\$500,000	3.00%	10/11/2025	486,358	0.01%
Roche Holdings, Inc.	\$700,000	0.99%	5/3/2026	648,918	0.01%
Roche Holdings, Inc.	\$200,000	2.63%	15/5/2026	191,852	0.00%
Roche Holdings, Inc.	\$200,000	2.38%	28/1/2027	188,276	0.00%
Roche Holdings, Inc.	\$1,050,000	1.93%	13/12/2028	936,672	0.02%
Roche Holdings, Inc.	\$750,000	2.08%	13/12/2031	631,442	0.01%
Roche Holdings, Inc.	\$625,000	4.00%	28/11/2044	563,091	0.01%
Roche Holdings, Inc.	\$1,125,000	2.61%	13/12/2051	758,082	0.02%
Roche Kapitalmarkt AG	CHF700,000	0.75%	25/2/2031	799,920	0.02%
Sika Capital BV	€300,000	3.75%	3/11/2026	336,882	0.01%
Sika Capital BV	€200,000	1.50%	29/4/2031	198,875	0.00%
Swiss Life Finance I Ltd.	€300,000	3.25%	31/8/2029	332,093	0.01%
Swiss Re Finance Luxembourg SA^	\$600,000	4.25%	Perpetual	587,883	0.01%
Swiss Re Finance Luxembourg SA^	\$200,000	5.00%	2/4/2049	191,449	0.00%
Swiss Re Finance Luxembourg SA^	€300,000	2.53%	30/4/2050	306,974	0.01%
Swiss Re Finance UK plc^	€300,000	2.71%	4/6/2052	293,791	0.01%
Tyco Electronics Group SA	€400,000	0.00%	14/2/2025	425,082	0.01%
Tyco Electronics Group SA	\$285,000	3.70%	15/2/2026	279,204	0.01%
Tyco Electronics Group SA	\$275,000	3.13%	15/8/2027	262,451	0.01%
Tyco Electronics Group SA	€200,000	0.00%	16/2/2029	190,919	0.00%
Tyco Electronics Group SA	\$100,000	7.13%	1/10/2037	117,751	0.00%
UBS AG	\$350,000	5.80%	11/9/2025	354,126	0.01%
UBS AG	\$450,000	1.25%	1/6/2026	413,590	0.01%
UBS AG	\$775,000	5.65%	11/9/2028	803,885	0.02%
UBS AG	AUD400,000	5.81%	24/11/2028	282,678	0.01%
UBS AG	€650,000	0.50%	31/3/2031	587,101	0.01%
UBS AG	\$310,000	4.50%	26/6/2048	305,717	0.01%
UBS Group AG	\$1,145,000	3.75%	26/3/2025	1,121,668	0.03%
UBS Group AG	£400,000	2.75%	8/8/2025	490,124	0.01%
UBS Group AG^	£400,000	2.13%	12/9/2025	496,499	0.01%
UBS Group AG	\$1,000,000	4.13%	24/9/2025	977,827	0.02%
UBS Group AG^	€3,500,000	0.25%	29/1/2026	3,705,385	0.08%
UBS Group AG^	€400,000	3.25%	2/4/2026	437,928	0.01%
UBS Group AG	\$800,000	4.13%	15/4/2026	780,334	0.02%
UBS Group AG	\$575,000	4.55%	17/4/2026	567,231	0.01%
UBS Group AG^	\$500,000	4.49%	12/5/2026	492,568	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG^	\$400,000	2.19%	5/6/2026	380,620	0.01%
UBS Group AG^	\$550,000	6.37%	15/7/2026	557,121	0.01%
UBS Group AG^	€1,200,000	2.13%	13/10/2026	1,287,896	0.03%
UBS Group AG^	€1,000,000	0.25%	3/11/2026	1,036,169	0.02%
UBS Group AG^	\$650,000	5.71%	12/1/2027	652,461	0.01%
UBS Group AG^	\$400,000	1.36%	30/1/2027	367,056	0.01%
UBS Group AG^	\$650,000	1.31%	2/2/2027	595,566	0.01%
UBS Group AG^	€300,000	1.00%	24/6/2027	311,110	0.01%
UBS Group AG^	\$575,000	4.70%	5/8/2027	566,283	0.01%
UBS Group AG^	\$650,000	1.49%	10/8/2027	587,420	0.01%
UBS Group AG^	£200,000	7.00%	30/9/2027	265,436	0.01%
UBS Group AG^	\$500,000	6.33%	22/12/2027	515,280	0.01%
UBS Group AG	\$785,000	4.28%	9/1/2028	758,962	0.02%
UBS Group AG^	€500,000	0.65%	14/1/2028	504,774	0.01%
UBS Group AG	€1,200,000	0.25%	24/2/2028	1,165,990	0.03%
UBS Group AG	\$725,000	4.25%	23/3/2028	699,631	0.02%
UBS Group AG^	\$400,000	4.75%	12/5/2028	393,579	0.01%
UBS Group AG^	£310,000	2.25%	9/6/2028	358,342	0.01%
UBS Group AG^	\$550,000	6.44%	11/8/2028	570,581	0.01%
UBS Group AG^	€500,000	0.25%	5/11/2028	486,011	0.01%
UBS Group AG	CHF400,000	0.44%	9/11/2028	445,261	0.01%
UBS Group AG^	\$800,000	3.87%	12/1/2029	754,602	0.02%
UBS Group AG^	€1,650,000	7.75%	1/3/2029	2,100,409	0.05%
UBS Group AG^	\$600,000	6.25%	22/9/2029	624,692	0.01%
UBS Group AG^	£200,000	2.13%	15/11/2029	225,955	0.01%
UBS Group AG^	\$400,000	3.13%	13/8/2030	357,024	0.01%
UBS Group AG^	€600,000	4.38%	11/1/2031	683,738	0.02%
UBS Group AG^	\$1,100,000	4.19%	1/4/2031	1,025,310	0.02%
UBS Group AG	€500,000	0.88%	3/11/2031	445,693	0.01%
UBS Group AG^	\$1,100,000	2.10%	11/2/2032	876,748	0.02%
UBS Group AG^	€900,000	2.88%	2/4/2032	928,766	0.02%
UBS Group AG^	\$1,050,000	3.09%	14/5/2032	895,006	0.02%
UBS Group AG	€500,000	0.63%	18/1/2033	416,687	0.01%
UBS Group AG^	\$700,000	2.75%	11/2/2033	573,168	0.01%
UBS Group AG^	\$600,000	4.99%	5/8/2033	578,374	0.01%
UBS Group AG^	\$900,000	6.54%	12/8/2033	959,858	0.02%
UBS Group AG^	£400,000	7.38%	7/9/2033	587,802	0.01%
UBS Group AG^	\$900,000	9.02%	15/11/2033	1,106,967	0.02%
UBS Group AG^	\$725,000	5.96%	12/1/2034	749,610	0.02%
UBS Group AG^	\$790,000	6.30%	22/9/2034	835,089	0.02%
UBS Group AG^	\$650,000	3.18%	11/2/2043	480,516	0.01%
UBS Group AG	\$775,000	4.88%	15/5/2045	738,315	0.02%
Zurich Finance Ireland Designated Activity Co.	€650,000	1.63%	17/6/2039	580,303	0.01%
Zurich Finance Ireland Designated Activity Co.^	€300,000	1.88%	17/9/2050	288,438	0.01%
Zurich Finance Ireland Designated Activity Co.^	\$625,000	3.00%	19/4/2051	505,999	0.01%
Zurich Finance Ireland Designated Activity Co.^	\$200,000	3.50%	2/5/2052	164,677	0.00%
Zurich Finance Ireland Designated Activity Co.^	£550,000	5.13%	23/11/2052	675,978	0.02%
				<b>88,808,473</b>	<b>1.95%</b>
<b>Taiwan 0.12% (31 December 2022: 0.13%)</b>					
Formosa Group Cayman Ltd.	\$200,000	3.38%	22/4/2025	195,488	0.00%
TSMC Arizona Corp.	\$425,000	1.75%	25/10/2026	392,193	0.01%
TSMC Arizona Corp.	\$400,000	3.88%	22/4/2027	391,608	0.01%
TSMC Arizona Corp.	\$200,000	4.13%	22/4/2029	196,513	0.00%
TSMC Arizona Corp.	\$250,000	2.50%	25/10/2031	214,116	0.00%
TSMC Arizona Corp.	\$400,000	4.25%	22/4/2032	392,671	0.01%
TSMC Arizona Corp.	\$800,000	3.13%	25/10/2041	646,437	0.01%
TSMC Arizona Corp.	\$400,000	3.25%	25/10/2051	314,409	0.01%
TSMC Arizona Corp.	\$300,000	4.50%	22/4/2052	296,603	0.01%
TSMC Global Ltd.	\$500,000	0.75%	28/9/2025	465,343	0.01%
TSMC Global Ltd.	\$300,000	1.25%	23/4/2026	277,218	0.01%
TSMC Global Ltd.	\$400,000	1.00%	28/9/2027	351,385	0.01%
TSMC Global Ltd.	\$200,000	1.75%	23/4/2028	178,054	0.00%
TSMC Global Ltd.	\$400,000	1.38%	28/9/2030	323,612	0.01%
TSMC Global Ltd.	\$800,000	2.25%	23/4/2031	679,016	0.02%
TSMC Global Ltd.	\$200,000	4.63%	22/7/2032	201,213	0.00%
				<b>5,515,879</b>	<b>0.12%</b>
<b>Tanzania 0.01% (31 December 2022: 0.01%)</b>					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	180,119	0.01%
AngloGold Ashanti Holdings plc	\$200,000	3.75%	1/10/2030	173,817	0.00%
				<b>353,936</b>	<b>0.01%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Thailand 0.08% (31 December 2022: 0.08%)</b>					
Bangkok Bank PCL	\$400,000	4.30%	15/6/2027	392,116	0.01%
Bangkok Bank PCL	\$200,000	4.45%	19/9/2028	196,105	0.00%
Bangkok Bank PCL	\$200,000	5.30%	21/9/2028	203,290	0.01%
Bangkok Bank PCL	\$125,000	9.03%	15/3/2029	144,358	0.00%
Bangkok Bank PCL	\$400,000	5.50%	21/9/2033	410,633	0.01%
Bangkok Bank PCL^	\$250,000	3.47%	23/9/2036	209,894	0.01%
GC Treasury Center Co., Ltd.	\$200,000	2.98%	18/3/2031	167,645	0.00%
GC Treasury Center Co., Ltd.	\$300,000	4.40%	30/3/2032	273,714	0.01%
GC Treasury Center Co., Ltd.	\$200,000	4.30%	18/3/2051	150,475	0.00%
Kasikornbank PCL	\$200,000	5.46%	7/3/2028	203,893	0.01%
Muang Thai Life Assurance PCL^	\$200,000	3.55%	27/1/2037	183,469	0.00%
Siam Commercial Bank PCL	\$200,000	4.40%	11/2/2029	194,759	0.00%
Thaioil Treasury Center Co., Ltd.	\$200,000	4.63%	20/11/2028	197,011	0.01%
Thaioil Treasury Center Co., Ltd.	\$200,000	2.50%	18/6/2030	169,089	0.00%
Thaioil Treasury Center Co., Ltd.	\$200,000	4.88%	23/1/2043	173,545	0.00%
Thaioil Treasury Center Co., Ltd.	\$200,000	5.38%	20/11/2048	183,691	0.00%
Thaioil Treasury Center Co., Ltd.	\$400,000	3.50%	17/10/2049	271,709	0.01%
				<b>3,725,396</b>	<b>0.08%</b>
<b>United Arab Emirates 0.17% (31 December 2022: 0.16%)</b>					
Adib Sukuk Co. II Ltd.	\$200,000	5.70%	15/11/2028	205,691	0.01%
Aldar Investment Properties Sukuk Ltd.	\$200,000	4.88%	24/5/2033	194,039	0.00%
Aldar Sukuk Ltd.	\$200,000	4.75%	29/9/2025	198,047	0.00%
Aldar Sukuk No 2 Ltd.	\$200,000	3.88%	22/10/2029	188,318	0.00%
BOS Funding Ltd.	\$200,000	7.00%	14/3/2028	207,611	0.01%
Commercial Bank of Dubai PSC	\$200,000	5.32%	14/6/2028	199,321	0.00%
DIB Sukuk Ltd.	\$200,000	2.95%	20/2/2025	193,627	0.00%
DIB Sukuk Ltd.	\$700,000	2.95%	16/1/2026	669,971	0.02%
DIB Sukuk Ltd.	\$300,000	1.96%	22/6/2026	278,378	0.01%
DIB Sukuk Ltd.	\$200,000	2.74%	16/2/2027	186,548	0.00%
DIB Sukuk Ltd.	\$400,000	5.49%	30/11/2027	408,003	0.01%
DIB Sukuk Ltd.	\$300,000	4.80%	16/8/2028	297,422	0.01%
Emaar Sukuk Ltd.	\$200,000	3.64%	15/9/2026	191,189	0.00%
Emaar Sukuk Ltd.	\$275,000	3.70%	6/7/2031	245,146	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$258,640	1.75%	30/9/2027	243,257	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$509,664	2.16%	31/3/2034	443,024	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$600,000	2.63%	31/3/2036	495,662	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$863,136	2.94%	30/9/2040	712,310	0.02%
Galaxy Pipeline Assets Bidco Ltd.	\$440,000	3.25%	30/9/2040	345,200	0.01%
MAF Sukuk Ltd.	\$250,000	4.50%	3/11/2025	245,664	0.01%
MAF Sukuk Ltd.	\$200,000	4.64%	14/5/2029	195,755	0.00%
MAF Sukuk Ltd.	\$200,000	3.93%	28/2/2030	186,886	0.00%
MAF Sukuk Ltd.	\$200,000	5.00%	1/6/2033	194,479	0.00%
Mashreqbank PSC^	\$200,000	7.88%	24/2/2033	208,136	0.01%
National Central Cooling Co. PJSC	\$200,000	2.50%	21/10/2027	178,491	0.00%
NBK Tier 1 Ltd.^	\$200,000	3.63%	Perpetual	180,361	0.00%
Nbk Tier 2 Ltd.^	\$200,000	2.50%	24/11/2030	186,849	0.00%
SIB Sukuk Co. III Ltd.	\$200,000	2.85%	23/6/2025	191,058	0.00%
Tabreed Sukuk Spc Ltd.	\$200,000	5.50%	31/10/2025	200,189	0.01%
				<b>7,870,632</b>	<b>0.17%</b>
<b>United Kingdom 7.17% (31 December 2022: 7.27%)</b>					
3i Group plc	£100,000	5.75%	3/12/2032	136,428	0.00%
3i Group plc	£200,000	3.75%	5/6/2040	204,958	0.00%
A2Dominion Housing Group Ltd.	£100,000	3.50%	15/11/2028	119,915	0.00%
abrdn plc	\$300,000	4.25%	30/6/2028	262,989	0.01%
Accent Capital plc	£100,000	2.63%	18/7/2049	86,722	0.00%
Affinity Sutton Capital Markets plc	£200,000	4.25%	8/10/2042	224,479	0.01%
Affinity Water Finance 2004 plc	£50,000	5.88%	13/7/2026	65,010	0.00%
Anchor Hanover Group	£100,000	2.00%	21/7/2051	73,560	0.00%
Anglian Water Services Financing plc	£200,000	4.50%	5/10/2027	252,600	0.01%
Anglian Water Services Financing plc	£200,000	2.75%	26/10/2029	230,569	0.01%
Anglian Water Services Financing plc	£600,000	5.88%	20/6/2031	807,618	0.02%
Anglian Water Services Financing plc	CAD100,000	4.53%	26/8/2032	73,250	0.00%
Anglian Water Services Financing plc	£200,000	6.00%	20/6/2039	275,358	0.01%
Anglo American Capital plc	£119,000	3.38%	11/3/2029	139,977	0.00%
Annington Funding plc	€300,000	1.65%	12/7/2024	324,191	0.01%
Annington Funding plc	£200,000	2.65%	12/7/2025	243,428	0.01%
Annington Funding plc	£300,000	3.18%	12/7/2029	342,024	0.01%
Annington Funding plc	£100,000	2.31%	6/10/2032	99,337	0.00%
Annington Funding plc	£300,000	3.69%	12/7/2034	322,276	0.01%
Annington Funding plc	£100,000	3.94%	12/7/2047	99,128	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Annington Funding plc	£300,000	2.92%	6/10/2051	235,691	0.01%
Aptiv plc	€200,000	1.50%	10/3/2025	215,139	0.01%
Ashtead Capital, Inc.	\$450,000	1.50%	12/8/2026	408,100	0.01%
Ashtead Capital, Inc.	\$450,000	4.00%	1/5/2028	423,037	0.01%
Ashtead Capital, Inc.	\$250,000	5.95%	15/10/2033	254,691	0.01%
Assura Financing plc	£110,000	1.50%	15/9/2030	113,930	0.00%
Assura Financing plc	£150,000	1.63%	30/6/2033	143,194	0.00%
Aster Treasury plc	£500,000	5.41%	20/12/2032	681,068	0.02%
Aster Treasury plc	£300,000	1.41%	27/1/2036	273,071	0.01%
Aster Treasury plc	£100,000	4.50%	18/12/2043	123,683	0.00%
Astrazeneca Finance LLC	\$625,000	1.20%	28/5/2026	578,509	0.01%
Astrazeneca Finance LLC	\$225,000	1.75%	28/5/2028	201,540	0.00%
Astrazeneca Finance LLC	\$325,000	2.25%	28/5/2031	280,408	0.01%
Astrazeneca Finance LLC	\$275,000	4.88%	3/3/2033	284,384	0.01%
AstraZeneca plc	\$279,000	3.38%	16/11/2025	272,998	0.01%
AstraZeneca plc <sup>1</sup>	\$1,525,000	0.70%	8/4/2026	1,404,346	0.03%
AstraZeneca plc	€500,000	3.63%	3/3/2027	565,033	0.01%
AstraZeneca plc	\$150,000	3.13%	12/6/2027	144,196	0.00%
AstraZeneca plc	\$775,000	4.00%	17/1/2029	765,220	0.02%
AstraZeneca plc	€800,000	0.38%	3/6/2029	777,538	0.02%
AstraZeneca plc	\$425,000	1.38%	6/8/2030	353,330	0.01%
AstraZeneca plc	£300,000	5.75%	13/11/2031	429,963	0.01%
AstraZeneca plc	\$800,000	6.45%	15/9/2037	935,327	0.02%
AstraZeneca plc	\$200,000	4.00%	18/9/2042	181,667	0.00%
AstraZeneca plc	\$200,000	4.38%	16/11/2045	188,201	0.00%
AstraZeneca plc	\$875,000	4.38%	17/8/2048	822,982	0.02%
AstraZeneca plc	\$500,000	2.13%	6/8/2050	320,029	0.01%
AstraZeneca plc	\$275,000	3.00%	28/5/2051	205,532	0.00%
Aviva plc	CAD200,000	4.00%	2/10/2030	137,992	0.00%
Aviva plc <sup>^</sup>	€400,000	3.38%	4/12/2045	430,802	0.01%
Aviva plc <sup>^</sup>	£600,000	4.38%	12/9/2049	714,304	0.02%
Aviva plc <sup>^</sup>	£700,000	5.13%	4/6/2050	851,688	0.02%
Babcock International Group plc	€150,000	1.38%	13/9/2027	152,514	0.00%
BAE Systems Finance, Inc.	\$225,000	7.50%	1/7/2027	242,978	0.01%
BAE Systems Holdings, Inc.	\$125,000	4.75%	7/10/2044	115,330	0.00%
BAE Systems plc	\$1,400,000	3.40%	15/4/2030	1,288,869	0.03%
BAE Systems plc	\$250,000	5.80%	11/10/2041	258,993	0.01%
BAE Systems plc	\$250,000	3.00%	15/9/2050	177,032	0.00%
Barclays plc	\$925,000	3.65%	16/3/2025	904,329	0.02%
Barclays plc	\$855,000	4.38%	12/1/2026	844,097	0.02%
Barclays plc <sup>^</sup>	\$1,000,000	2.85%	7/5/2026	965,304	0.02%
Barclays plc	\$700,000	5.20%	12/5/2026	695,196	0.02%
Barclays plc <sup>^</sup>	\$700,000	5.30%	9/8/2026	697,376	0.02%
Barclays plc <sup>^</sup>	\$675,000	7.33%	2/11/2026	697,027	0.02%
Barclays plc <sup>^</sup>	€800,000	2.89%	31/1/2027	868,951	0.02%
Barclays plc	£1,000,000	3.25%	12/2/2027	1,203,913	0.03%
Barclays plc <sup>^</sup>	CAD200,000	2.17%	23/6/2027	140,307	0.00%
Barclays plc <sup>^</sup>	\$1,500,000	2.28%	24/11/2027	1,375,801	0.03%
Barclays plc	\$1,325,000	4.34%	10/1/2028	1,287,230	0.03%
Barclays plc	\$700,000	4.84%	9/5/2028	682,607	0.02%
Barclays plc <sup>^</sup>	\$925,000	5.50%	9/8/2028	929,881	0.02%
Barclays plc <sup>^</sup>	\$1,450,000	7.39%	2/11/2028	1,549,583	0.03%
Barclays plc <sup>^</sup>	\$550,000	4.97%	16/5/2029	540,444	0.01%
Barclays plc <sup>^</sup>	€1,700,000	0.58%	9/8/2029	1,616,414	0.04%
Barclays plc <sup>^</sup>	\$200,000	6.49%	13/9/2029	208,595	0.00%
Barclays plc <sup>^</sup>	£652,000	7.09%	6/11/2029	885,627	0.02%
Barclays plc <sup>^</sup>	\$940,000	5.09%	20/6/2030	910,675	0.02%
Barclays plc <sup>^</sup>	€800,000	4.92%	8/8/2030	921,190	0.02%
Barclays plc <sup>^</sup>	£400,000	3.75%	22/11/2030	485,032	0.01%
Barclays plc <sup>^</sup>	£300,000	6.37%	31/1/2031	396,730	0.01%
Barclays plc <sup>^</sup>	€200,000	1.13%	22/3/2031	203,559	0.00%
Barclays plc <sup>^</sup>	\$340,000	2.65%	24/6/2031	287,001	0.01%
Barclays plc <sup>^</sup>	\$200,000	2.67%	10/3/2032	165,063	0.00%
Barclays plc <sup>^</sup>	€100,000	1.11%	12/5/2032	90,062	0.00%
Barclays plc <sup>^</sup>	£700,000	8.41%	14/11/2032	951,516	0.02%
Barclays plc <sup>^</sup>	\$550,000	2.89%	24/11/2032	452,238	0.01%
Barclays plc	£500,000	3.25%	17/1/2033	545,741	0.01%
Barclays plc <sup>^</sup>	\$250,000	5.75%	9/8/2033	252,188	0.01%
Barclays plc <sup>^</sup>	\$600,000	7.44%	2/11/2033	672,425	0.02%
Barclays plc <sup>^</sup>	€300,000	5.26%	29/1/2034	354,805	0.01%
Barclays plc <sup>^</sup>	\$800,000	6.22%	9/5/2034	829,678	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc^	\$700,000	7.12%	27/6/2034	745,027	0.02%
Barclays plc^	\$500,000	6.69%	13/9/2034	534,602	0.01%
Barclays plc^	\$340,000	3.56%	23/9/2035	291,852	0.01%
Barclays plc^	\$200,000	3.81%	10/3/2042	150,279	0.00%
Barclays plc^	\$500,000	3.33%	24/11/2042	370,571	0.01%
Barclays plc	\$400,000	5.25%	17/8/2045	391,992	0.01%
Barclays plc	\$500,000	4.95%	10/1/2047	468,264	0.01%
BAT Capital Corp.	\$550,000	2.79%	6/9/2024	538,737	0.01%
BAT Capital Corp.	\$675,000	3.22%	6/9/2026	645,915	0.01%
BAT Capital Corp.	\$675,000	4.70%	2/4/2027	668,118	0.01%
BAT Capital Corp.	\$257,000	3.56%	15/8/2027	245,452	0.01%
BAT Capital Corp.	\$425,000	2.26%	25/3/2028	380,187	0.01%
BAT Capital Corp.	\$1,075,000	3.46%	6/9/2029	989,524	0.02%
BAT Capital Corp.	\$400,000	4.91%	2/4/2030	393,446	0.01%
BAT Capital Corp.	\$300,000	6.34%	2/8/2030	315,249	0.01%
BAT Capital Corp.	\$925,000	2.73%	25/3/2031	775,930	0.02%
BAT Capital Corp.	\$200,000	7.75%	19/10/2032	225,606	0.01%
BAT Capital Corp.	\$400,000	6.42%	2/8/2033	418,842	0.01%
BAT Capital Corp.	\$650,000	4.39%	15/8/2037	545,106	0.01%
BAT Capital Corp.	\$875,000	3.73%	25/9/2040	644,982	0.01%
BAT Capital Corp.	\$300,000	7.08%	2/8/2043	318,991	0.01%
BAT Capital Corp.	\$675,000	4.54%	15/8/2047	519,150	0.01%
BAT Capital Corp.	\$400,000	4.76%	6/9/2049	317,484	0.01%
BAT Capital Corp.	\$675,000	5.28%	2/4/2050	578,580	0.01%
BAT Capital Corp.	\$175,000	3.98%	25/9/2050	123,660	0.00%
BAT Capital Corp.	\$400,000	7.08%	2/8/2053	427,996	0.01%
BAT International Finance plc	€800,000	2.75%	25/3/2025	871,946	0.02%
BAT International Finance plc	\$700,000	1.67%	25/3/2026	650,123	0.01%
BAT International Finance plc	\$425,000	4.45%	16/3/2028	418,429	0.01%
BAT International Finance plc	\$405,000	2.25%	26/6/2028	459,896	0.01%
BAT International Finance plc	\$550,000	5.93%	2/2/2029	571,660	0.01%
BAT International Finance plc	€700,000	3.13%	6/3/2029	748,547	0.02%
BAT International Finance plc	€400,000	2.25%	16/1/2030	393,212	0.01%
BAT International Finance plc	€200,000	6.00%	24/11/2034	251,183	0.01%
BAT International Finance plc	€100,000	2.00%	13/3/2045	70,148	0.00%
BAT International Finance plc	€200,000	2.25%	9/9/2052	114,084	0.00%
BAT International Finance plc	€200,000	4.00%	23/11/2055	159,892	0.00%
BAT Netherlands Finance BV	€500,000	3.13%	7/4/2028	551,025	0.01%
Bazalgette Finance plc	€100,000	2.38%	29/11/2027	117,183	0.00%
Bazalgette Finance plc	€200,000	2.75%	10/3/2034	210,429	0.00%
Beazley Insurance DAC	\$200,000	5.50%	10/9/2029	180,006	0.00%
Berkeley Group plc	€200,000	2.50%	11/8/2031	197,059	0.00%
Beyond Housing Ltd.	€100,000	2.13%	17/5/2051	76,140	0.00%
BG Energy Capital plc	€100,000	5.13%	1/12/2025	129,042	0.00%
BG Energy Capital plc	€300,000	2.25%	21/11/2029	314,669	0.01%
BG Energy Capital plc	€300,000	5.00%	4/11/2036	394,271	0.01%
BG Energy Capital plc	\$275,000	5.13%	15/10/2041	261,383	0.01%
Blend Funding plc	€550,000	3.46%	21/9/2047	556,308	0.01%
BNI Finance BV	€400,000	3.88%	1/12/2030	458,216	0.01%
BP Capital Markets BV	€1,400,000	3.77%	12/5/2030	1,598,973	0.04%
BP Capital Markets BV	€900,000	4.32%	12/5/2035	1,054,282	0.02%
BP Capital Markets BV	€100,000	0.93%	4/12/2040	73,086	0.00%
BP Capital Markets BV	€461,000	1.47%	21/9/2041	360,327	0.01%
BP Capital Markets plc^	€800,000	3.25%	Perpetual	853,301	0.02%
BP Capital Markets plc^	€800,000	3.63%	Perpetual	827,278	0.02%
BP Capital Markets plc	€200,000	0.90%	3/7/2024	217,562	0.01%
BP Capital Markets plc	CAD120,000	3.47%	15/5/2025	89,476	0.00%
BP Capital Markets plc	€300,000	2.27%	3/7/2026	365,955	0.01%
BP Capital Markets plc	€650,000	1.57%	16/2/2027	685,469	0.02%
BP Capital Markets plc	\$465,000	3.28%	19/9/2027	447,320	0.01%
BP Capital Markets plc	€1,600,000	2.52%	7/4/2028	1,735,047	0.04%
BP Capital Markets plc	€600,000	1.59%	3/7/2028	622,651	0.01%
BP Capital Markets plc	\$290,000	3.72%	28/11/2028	281,495	0.01%
BP Capital Markets plc	€300,000	2.82%	7/4/2032	322,142	0.01%
BP Capital Markets plc	€300,000	5.77%	25/5/2038	418,085	0.01%
BP Capital Markets plc^	€300,000	4.25%	Perpetual	359,443	0.01%
British Airways 2019-1 Class AA Pass Through Trust	\$146,411	3.30%	15/12/2032	129,537	0.00%
British Airways 2020-1 Class A Pass Through Trust	\$112,548	4.25%	15/11/2032	104,405	0.00%
British Land Co. plc	€100,000	2.38%	14/9/2029	109,898	0.00%
British Telecommunications plc	€400,000	1.75%	10/3/2026	428,581	0.01%
British Telecommunications plc	€200,000	2.75%	30/8/2027	218,314	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
British Telecommunications plc	€200,000	2.13%	26/9/2028	211,748	0.00%
British Telecommunications plc	\$1,575,000	3.25%	8/11/2029	1,438,983	0.03%
British Telecommunications plc	\$750,000	9.63%	15/12/2030	928,318	0.02%
British Telecommunications plc	€150,000	3.13%	21/11/2031	172,126	0.00%
British Telecommunications plc	€400,000	3.38%	30/8/2032	441,896	0.01%
British Telecommunications plc	£333,000	5.75%	13/2/2041	438,053	0.01%
Bromford Housing Group Ltd.	€100,000	3.13%	3/5/2048	95,572	0.00%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	\$500,000	2.34%	30/1/2032	399,956	0.01%
Bunzl Finance plc	€100,000	1.50%	30/10/2030	104,641	0.00%
BUPA Finance plc	€100,000	5.00%	8/12/2026	125,331	0.00%
BUPA Finance plc	€200,000	1.75%	14/6/2027	229,802	0.01%
BUPA Finance plc	€200,000	5.00%	12/10/2030	237,337	0.01%
BUPA Finance plc	€100,000	4.13%	14/6/2035	103,356	0.00%
Cadent Finance plc	€400,000	2.13%	22/9/2028	457,388	0.01%
Cadent Finance plc	€500,000	4.25%	5/7/2029	576,624	0.01%
Cadent Finance plc	€400,000	0.63%	19/3/2030	372,124	0.01%
Cadent Finance plc	€300,000	5.75%	14/3/2034	398,669	0.01%
Cadent Finance plc	€417,000	3.13%	21/3/2040	404,953	0.01%
Cadent Finance plc	€200,000	2.75%	22/9/2046	169,327	0.00%
CCEP Finance Ireland DAC	€300,000	0.50%	6/9/2029	287,005	0.01%
CCEP Finance Ireland DAC	€300,000	0.88%	6/5/2033	267,731	0.01%
CCEP Finance Ireland DAC	€100,000	1.50%	6/5/2041	81,924	0.00%
Centrica plc	£1,200,000	4.38%	13/3/2029	1,512,554	0.03%
Centrica plc	\$275,000	5.38%	16/10/2043	249,470	0.01%
Centrica plc	€300,000	4.25%	12/9/2044	333,693	0.01%
Chancellor Masters & Scholars of The University of Cambridge	€100,000	3.75%	17/10/2052	115,036	0.00%
Chancellor Masters & Scholars of The University of Cambridge	€100,000	2.35%	27/6/2078	81,591	0.00%
Church Commissioners for England	€200,000	3.25%	14/7/2032	237,802	0.01%
Church Commissioners for England	€100,000	3.63%	14/7/2052	106,493	0.00%
Circle Anglia Social Housing plc	€100,000	5.20%	2/3/2044	125,325	0.00%
Citizen Treasury plc	€200,000	3.25%	20/10/2048	188,994	0.00%
CK Hutchison Europe Finance 18 Ltd.	€700,000	1.25%	13/4/2025	747,324	0.02%
CK Hutchison Europe Finance 18 Ltd.	€200,000	2.00%	13/4/2030	200,296	0.00%
CK Hutchison Europe Finance 21 Ltd.	€700,000	1.00%	2/11/2033	593,079	0.01%
CK Hutchison Group Telecom Finance SA	€200,000	2.00%	17/10/2027	229,268	0.01%
CK Hutchison International 17 Ltd.	€300,000	3.50%	5/4/2027	288,412	0.01%
CK Hutchison International 19 II Ltd.	\$375,000	2.75%	6/9/2029	337,199	0.01%
CK Hutchison International 19 II Ltd.	\$200,000	3.38%	6/9/2049	153,513	0.00%
CK Hutchison International 19 Ltd.	\$725,000	3.63%	11/4/2029	685,941	0.02%
CK Hutchison International 20 Ltd.	\$500,000	3.38%	8/5/2050	381,744	0.01%
CK Hutchison International 21 Ltd.	\$575,000	2.50%	15/4/2031	491,949	0.01%
CK Hutchison International 23 Ltd.	\$300,000	4.75%	21/4/2028	300,594	0.01%
CK Hutchison International 23 Ltd.	\$850,000	4.88%	21/4/2033	851,062	0.02%
Clarion Funding plc	€100,000	1.25%	13/11/2032	96,135	0.00%
Clarion Funding plc	€100,000	1.88%	22/1/2035	94,909	0.00%
Clarion Funding plc	€200,000	3.13%	19/4/2048	184,678	0.00%
Clarion Funding plc	€100,000	1.88%	7/9/2051	67,286	0.00%
CNH Industrial Finance Europe SA	€100,000	1.75%	12/9/2025	107,500	0.00%
CNH Industrial Finance Europe SA	€100,000	1.88%	19/1/2026	107,301	0.00%
CNH Industrial Finance Europe SA	€340,000	1.75%	25/3/2027	359,622	0.01%
CNH Industrial Finance Europe SA	€300,000	1.63%	3/7/2029	301,582	0.01%
CNH Industrial NV	\$150,000	3.85%	15/11/2027	145,162	0.00%
Coca-Cola Europacific Partners plc	€300,000	2.38%	7/5/2025	326,891	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	322,189	0.01%
Coca-Cola Europacific Partners plc	€400,000	1.50%	8/11/2027	417,507	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	26/5/2028	314,642	0.01%
Coca-Cola Europacific Partners plc	€900,000	0.20%	2/12/2028	867,544	0.02%
Coca-Cola Europacific Partners plc	€300,000	1.88%	18/3/2030	307,239	0.01%
Community Finance Co. 1 plc	€300,000	5.02%	31/7/2034	391,809	0.01%
Compass Group Finance Netherlands BV	€400,000	1.50%	5/9/2028	416,911	0.01%
Compass Group Finance Netherlands BV	€422,000	3.00%	8/3/2030	463,986	0.01%
Compass Group plc	€600,000	2.00%	5/9/2025	734,960	0.02%
Compass Group plc	€100,000	2.00%	3/7/2029	114,988	0.00%
Connect Plus M25 Issuer plc	£86,355	2.61%	31/3/2039	93,781	0.00%
Coventry Building Society^	€500,000	7.00%	7/11/2027	661,199	0.01%
CPUK Finance Ltd.	€500,000	5.88%	28/8/2027	652,478	0.01%
CPUK Finance Ltd.	€100,000	3.69%	28/8/2028	119,238	0.00%
CRH Finance UK plc	€200,000	4.13%	2/12/2029	247,636	0.01%
CSL Finance plc	\$325,000	4.05%	27/4/2029	315,952	0.01%
CSL Finance plc	\$175,000	4.63%	27/4/2042	166,401	0.00%
Derwent London plc	€100,000	1.88%	17/11/2031	101,460	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Diageo Capital BV	€400,000	0.13%	28/9/2028	389,218	0.01%
Diageo Capital BV	€400,000	1.50%	8/6/2029	411,349	0.01%
Diageo Capital BV	€400,000	1.88%	8/6/2034	392,186	0.01%
Diageo Capital plc	\$200,000	5.20%	24/10/2025	201,766	0.00%
Diageo Capital plc	\$850,000	3.88%	18/5/2028	832,034	0.02%
Diageo Capital plc	\$800,000	2.00%	29/4/2030	692,351	0.02%
Diageo Capital plc	\$675,000	5.50%	24/1/2033	718,546	0.02%
Diageo Capital plc	\$400,000	5.63%	5/10/2033	431,746	0.01%
Diageo Capital plc	\$75,000	5.88%	30/9/2036	82,698	0.00%
Diageo Capital plc	\$150,000	3.88%	29/4/2043	130,687	0.00%
Diageo Finance plc	€400,000	1.88%	27/3/2027	427,669	0.01%
Diageo Finance plc	€100,000	1.50%	22/10/2027	104,923	0.00%
Diageo Finance plc	£200,000	2.38%	8/6/2028	238,586	0.01%
Diageo Finance plc	€200,000	2.50%	27/3/2032	211,817	0.00%
Diageo Finance plc	£300,000	2.75%	8/6/2038	309,777	0.01%
Diageo Investment Corp.	\$100,000	7.45%	15/4/2035	121,490	0.00%
Diageo Investment Corp.	\$200,000	4.25%	11/5/2042	182,261	0.00%
DS Smith plc	€400,000	0.88%	12/9/2026	412,252	0.01%
DS Smith plc	€500,000	4.50%	27/7/2030	575,407	0.01%
DWR Cymru Financing UK plc	£400,000	1.38%	31/3/2033	388,407	0.01%
DWR Cymru Financing UK plc	£600,000	2.50%	31/3/2036	604,224	0.01%
Eastern Power Networks plc	£200,000	1.88%	1/6/2035	192,762	0.00%
easyJet FinCo BV	€400,000	1.88%	3/3/2028	412,996	0.01%
Electricity North West Ltd.	£60,000	8.88%	25/3/2026	83,124	0.00%
EMH Treasury plc	£230,000	4.50%	29/1/2044	273,063	0.01%
ENW Finance plc	£400,000	4.89%	24/11/2032	523,206	0.01%
Eversholt Funding plc	£348,720	2.74%	30/6/2040	371,572	0.01%
Eversholt Funding plc	£100,000	3.53%	7/8/2042	101,205	0.00%
Experian Finance plc	£600,000	0.74%	29/10/2025	714,079	0.02%
Experian Finance plc	€300,000	1.38%	25/6/2026	316,926	0.01%
Experian Finance plc	\$200,000	4.25%	1/2/2029	197,478	0.00%
Ferguson Finance plc	\$200,000	3.25%	2/6/2030	179,137	0.00%
FIL Ltd.	€200,000	2.50%	4/11/2026	212,962	0.00%
Flagship Finance plc	£100,000	1.88%	14/7/2061	67,243	0.00%
Futures Treasury plc	£150,000	3.38%	8/2/2044	152,415	0.00%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	260,662	0.01%
Gatwick Funding Ltd.	£614,000	2.50%	15/4/2030	687,951	0.02%
Gatwick Funding Ltd.	£100,000	5.75%	23/1/2037	131,412	0.00%
Gatwick Funding Ltd.	£100,000	3.13%	28/9/2039	97,698	0.00%
Gatwick Funding Ltd.	£200,000	6.50%	2/3/2041	285,216	0.01%
Gatwick Funding Ltd.	£100,000	3.25%	26/2/2048	90,563	0.00%
GB Social Housing plc	£200,000	5.19%	12/2/2038	254,962	0.01%
Genfinance II plc	£100,000	6.06%	21/12/2039	140,005	0.00%
GlaxoSmithKline Capital plc	€800,000	1.25%	21/5/2026	850,237	0.02%
GlaxoSmithKline Capital plc	€100,000	1.00%	12/9/2026	105,316	0.00%
GlaxoSmithKline Capital plc	£500,000	1.25%	12/10/2028	569,004	0.01%
GlaxoSmithKline Capital plc	\$200,000	3.38%	1/6/2029	192,701	0.00%
GlaxoSmithKline Capital plc	£700,000	1.63%	12/5/2035	681,897	0.02%
GlaxoSmithKline Capital plc	£700,000	6.38%	9/3/2039	1,066,411	0.02%
GlaxoSmithKline Capital, Inc.	\$325,000	3.63%	15/5/2025	319,606	0.01%
GlaxoSmithKline Capital, Inc.	\$800,000	3.88%	15/5/2028	789,850	0.02%
GlaxoSmithKline Capital, Inc.	\$25,000	5.38%	15/4/2034	26,935	0.00%
GlaxoSmithKline Capital, Inc.	\$850,000	6.38%	15/5/2038	988,420	0.02%
GlaxoSmithKline Capital, Inc.	\$475,000	4.20%	18/3/2043	443,534	0.01%
Global Switch Finance BV	€200,000	1.38%	7/10/2030	199,615	0.00%
Grainger plc	£100,000	3.38%	24/4/2028	117,589	0.00%
Grainger plc	£150,000	3.00%	3/7/2030	163,784	0.00%
Great Places Housing Group Ltd.	£100,000	4.75%	22/10/2042	122,857	0.00%
Greater Gabbard OFTO plc	£64,665	4.14%	29/11/2032	80,095	0.00%
Greensquareaccord Ltd.	£200,000	5.25%	30/11/2047	252,036	0.01%
GSK Capital BV	€748,000	3.00%	28/11/2027	832,902	0.02%
Guinness Partnership Ltd.	£250,000	4.00%	24/10/2044	277,581	0.01%
Haleon Netherlands Capital BV	€400,000	1.25%	29/3/2026	423,899	0.01%
Haleon UK Capital plc	£100,000	2.88%	29/10/2028	120,185	0.00%
Hammerson plc	£100,000	7.25%	21/4/2028	132,347	0.00%
Heathrow Funding Ltd.	CAD25,000	3.25%	21/5/2025	18,501	0.00%
Heathrow Funding Ltd.	€300,000	1.50%	12/10/2025	321,006	0.01%
Heathrow Funding Ltd.	£100,000	6.75%	3/12/2026	134,022	0.00%
Heathrow Funding Ltd.	CAD65,000	3.40%	8/3/2028	47,271	0.00%
Heathrow Funding Ltd.	£433,000	2.63%	16/3/2028	490,797	0.01%
Heathrow Funding Ltd.	£800,000	2.75%	13/10/2029	923,955	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Heathrow Funding Ltd.	€1,000,000	1.50%	11/2/2030	983,681	0.02%
Heathrow Funding Ltd.	CAD60,000	3.78%	4/9/2030	42,774	0.00%
Heathrow Funding Ltd.	CAD325,000	3.66%	13/1/2031	228,866	0.01%
Heathrow Funding Ltd.	£200,000	6.45%	10/12/2031	282,561	0.01%
Heathrow Funding Ltd.	CAD275,000	3.73%	13/4/2033	187,556	0.00%
Heathrow Funding Ltd.	€500,000	4.50%	11/7/2033	587,681	0.01%
Heathrow Funding Ltd.	€500,000	1.88%	14/3/2034	465,345	0.01%
Heathrow Funding Ltd.	£300,000	5.88%	13/5/2041	413,262	0.01%
Heathrow Funding Ltd.	£100,000	4.63%	31/10/2046	117,153	0.00%
Heathrow Funding Ltd.	£200,000	2.75%	9/8/2049	168,641	0.00%
Hexagon Housing Association Ltd.	£100,000	3.63%	22/4/2048	95,620	0.00%
Home Group Ltd.	£100,000	3.13%	27/3/2043	94,466	0.00%
Housing & Care 21	£100,000	3.29%	8/11/2049	94,605	0.00%
HSBC Bank Capital Funding Sterling 1 LP^	£300,000	5.84%	Perpetual	399,321	0.01%
HSBC Capital Funding Dollar 1 LP^	\$100,000	10.18%	Perpetual	127,378	0.00%
HSBC Holdings plc	\$300,000	4.25%	18/8/2025	293,564	0.01%
HSBC Holdings plc^	\$200,000	4.18%	9/12/2025	197,303	0.00%
HSBC Holdings plc	\$1,050,000	4.30%	8/3/2026	1,032,811	0.02%
HSBC Holdings plc^	\$500,000	3.00%	10/3/2026	485,025	0.01%
HSBC Holdings plc^	\$700,000	1.65%	18/4/2026	665,291	0.01%
HSBC Holdings plc	\$450,000	3.90%	25/5/2026	438,241	0.01%
HSBC Holdings plc^	\$1,087,000	2.10%	4/6/2026	1,034,932	0.02%
HSBC Holdings plc^	\$800,000	4.29%	12/9/2026	783,228	0.02%
HSBC Holdings plc^	\$575,000	7.34%	3/11/2026	597,130	0.01%
HSBC Holdings plc^	€600,000	0.31%	13/11/2026	624,490	0.01%
HSBC Holdings plc^	£200,000	2.26%	13/11/2026	241,665	0.01%
HSBC Holdings plc	\$550,000	4.38%	23/11/2026	537,411	0.01%
HSBC Holdings plc	€100,000	2.50%	15/3/2027	108,347	0.00%
HSBC Holdings plc^	\$200,000	1.59%	24/5/2027	183,334	0.00%
HSBC Holdings plc^	€1,700,000	3.02%	15/6/2027	1,854,886	0.04%
HSBC Holdings plc^	£700,000	1.75%	24/7/2027	819,598	0.02%
HSBC Holdings plc^	\$780,000	5.89%	14/8/2027	791,018	0.02%
HSBC Holdings plc^	\$200,000	2.25%	22/11/2027	183,613	0.00%
HSBC Holdings plc^	€400,000	4.75%	10/3/2028	458,281	0.01%
HSBC Holdings plc^	\$1,000,000	4.04%	13/3/2028	963,649	0.02%
HSBC Holdings plc	€300,000	3.13%	7/6/2028	325,829	0.01%
HSBC Holdings plc^	\$700,000	4.76%	9/6/2028	690,168	0.02%
HSBC Holdings plc^	£700,000	3.00%	22/7/2028	830,683	0.02%
HSBC Holdings plc^	\$1,575,000	5.21%	11/8/2028	1,574,401	0.03%
HSBC Holdings plc^	\$925,000	2.01%	22/9/2028	823,432	0.02%
HSBC Holdings plc^	\$725,000	7.39%	3/11/2028	776,817	0.02%
HSBC Holdings plc^	\$1,600,000	6.16%	9/3/2029	1,653,255	0.04%
HSBC Holdings plc^	\$750,000	4.58%	19/6/2029	727,754	0.02%
HSBC Holdings plc^	\$1,525,000	2.21%	17/8/2029	1,331,315	0.03%
HSBC Holdings plc^	€700,000	0.64%	24/9/2029	678,386	0.02%
HSBC Holdings plc	\$1,600,000	4.95%	31/3/2030	1,586,086	0.04%
HSBC Holdings plc^	\$950,000	3.97%	22/5/2030	887,754	0.02%
HSBC Holdings plc^	£400,000	3.00%	29/5/2030	458,642	0.01%
HSBC Holdings plc^	\$600,000	2.85%	4/6/2031	516,539	0.01%
HSBC Holdings plc^	\$550,000	2.36%	18/8/2031	456,515	0.01%
HSBC Holdings plc^	£400,000	6.80%	14/9/2031	550,053	0.01%
HSBC Holdings plc^	\$1,400,000	2.80%	24/5/2032	1,168,432	0.03%
HSBC Holdings plc^	€700,000	6.36%	16/11/2032	832,059	0.02%
HSBC Holdings plc^	\$400,000	2.87%	22/11/2032	332,888	0.01%
HSBC Holdings plc^	\$600,000	4.76%	29/3/2033	559,190	0.01%
HSBC Holdings plc^	€400,000	4.86%	23/5/2033	468,441	0.01%
HSBC Holdings plc^	\$650,000	5.40%	11/8/2033	653,101	0.01%
HSBC Holdings plc^	\$725,000	8.11%	3/11/2033	835,252	0.02%
HSBC Holdings plc^	\$850,000	6.25%	9/3/2034	900,462	0.02%
HSBC Holdings plc^	\$1,000,000	6.55%	20/6/2034	1,046,759	0.02%
HSBC Holdings plc^	\$550,000	7.40%	13/11/2034	603,843	0.01%
HSBC Holdings plc^	£700,000	8.20%	16/11/2034	985,128	0.02%
HSBC Holdings plc	\$750,000	6.50%	2/5/2036	790,467	0.02%
HSBC Holdings plc	\$800,000	6.50%	15/9/2037	854,783	0.02%
HSBC Holdings plc	£500,000	7.00%	7/4/2038	700,603	0.02%
HSBC Holdings plc	\$675,000	6.80%	1/6/2038	729,567	0.02%
HSBC Holdings plc	£200,000	6.00%	29/3/2040	256,176	0.01%
HSBC Holdings plc^	\$1,115,000	6.33%	9/3/2044	1,204,562	0.03%
HSBC Holdings plc	\$840,000	5.25%	14/3/2044	820,319	0.02%
HSBC Holdings plc^	€800,000	4.79%	10/3/2032	934,349	0.02%
Hutchison Whampoa International 03/33 Ltd.	\$365,000	7.45%	24/11/2033	430,009	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyde Housing Association Ltd.	£450,000	1.75%	18/8/2055	291,638	0.01%
IHG Finance LLC	€300,000	4.38%	28/11/2029	343,536	0.01%
Imperial Brands Finance Netherlands BV	€500,000	5.25%	15/2/2031	571,661	0.01%
Imperial Brands Finance Netherlands BV	€300,000	1.75%	18/3/2033	258,884	0.01%
Imperial Brands Finance plc	€200,000	1.38%	27/1/2025	214,916	0.00%
Imperial Brands Finance plc	\$600,000	4.25%	21/7/2025	589,401	0.01%
Imperial Brands Finance plc	€100,000	2.13%	12/2/2027	106,510	0.00%
Imperial Brands Finance plc	\$325,000	6.13%	27/7/2027	333,460	0.01%
Imperial Brands Finance plc	\$750,000	3.88%	26/7/2029	699,907	0.02%
Imperial Brands Finance plc	£200,000	4.88%	7/6/2032	235,259	0.01%
Informa plc	£200,000	3.13%	5/7/2026	244,079	0.01%
Informa plc	€200,000	1.25%	22/4/2028	202,324	0.00%
InterContinental Hotels Group plc	£600,000	3.75%	14/8/2025	745,413	0.02%
Intermediate Capital Group plc	€200,000	2.50%	28/1/2030	194,558	0.00%
Investec Bank plc^	€200,000	0.50%	17/2/2027	201,936	0.00%
Investec plc^	£100,000	1.88%	16/7/2028	109,252	0.00%
Investec plc^	£300,000	2.63%	4/1/2032	324,978	0.01%
Jigsaw Funding plc	£300,000	3.38%	5/5/2052	300,134	0.01%
Just Group plc^	£100,000	7.00%	15/4/2031	126,684	0.00%
Karbon Homes Ltd.	£100,000	3.38%	15/11/2047	102,206	0.00%
Land Securities Capital Markets plc	£302,000	2.38%	29/3/2027	358,899	0.01%
Land Securities Capital Markets plc	£200,000	2.40%	8/2/2029	232,485	0.01%
Land Securities Capital Markets plc	£100,000	4.88%	15/9/2032	130,909	0.00%
Land Securities Capital Markets plc	£200,000	2.75%	22/9/2059	164,296	0.00%
Leeds Building Society	£200,000	1.38%	6/10/2027	224,746	0.01%
Legal & General Finance plc	£100,000	5.88%	11/12/2031	139,460	0.00%
Legal & General Group plc^	£200,000	5.38%	27/10/2045	253,334	0.01%
Legal & General Group plc^	\$420,000	5.25%	21/3/2047	404,264	0.01%
Legal & General Group plc^	£500,000	4.50%	1/11/2050	586,743	0.01%
Legal & General Group plc^	£100,000	5.50%	27/6/2064	125,930	0.00%
Liberty Living Finance plc	£100,000	3.38%	28/11/2029	116,986	0.00%
Libra Longhurst Group Treasury NO 2 plc	£200,000	3.25%	15/5/2043	192,437	0.00%
Linde Finance BV	€600,000	0.25%	19/5/2027	608,698	0.01%
Linde Finance BV	€300,000	0.55%	19/5/2032	274,462	0.01%
Linde plc	€400,000	1.00%	30/9/2051	267,763	0.01%
LiveWest Treasury plc	£100,000	1.88%	18/2/2056	67,029	0.00%
Lloyds Bank Corporate Markets plc	€700,000	4.13%	30/5/2027	791,532	0.02%
Lloyds Bank plc	€100,000	1.25%	13/1/2025	107,596	0.00%
Lloyds Bank plc	£100,000	6.50%	17/9/2040	152,225	0.00%
Lloyds Banking Group plc	CAD75,000	3.50%	3/2/2025	55,423	0.00%
Lloyds Banking Group plc	\$510,000	4.45%	8/5/2025	503,938	0.01%
Lloyds Banking Group plc	\$329,000	4.58%	10/12/2025	322,272	0.01%
Lloyds Banking Group plc^	\$200,000	2.44%	5/2/2026	193,051	0.00%
Lloyds Banking Group plc^	\$340,000	3.51%	18/3/2026	331,935	0.01%
Lloyds Banking Group plc	\$575,000	4.65%	24/3/2026	565,029	0.01%
Lloyds Banking Group plc^	€1,000,000	3.50%	1/4/2026	1,101,327	0.02%
Lloyds Banking Group plc^	\$300,000	4.72%	11/8/2026	296,096	0.01%
Lloyds Banking Group plc	\$700,000	3.75%	11/1/2027	672,596	0.02%
Lloyds Banking Group plc^	\$340,000	1.63%	11/5/2027	311,636	0.01%
Lloyds Banking Group plc	AUD300,000	4.25%	22/11/2027	196,212	0.00%
Lloyds Banking Group plc^	\$600,000	3.75%	18/3/2028	574,480	0.01%
Lloyds Banking Group plc	\$1,000,000	4.38%	22/3/2028	977,963	0.02%
Lloyds Banking Group plc^	£600,000	2.00%	12/4/2028	696,416	0.02%
Lloyds Banking Group plc	\$200,000	4.55%	16/8/2028	196,954	0.00%
Lloyds Banking Group plc^	\$950,000	3.57%	7/11/2028	893,886	0.02%
Lloyds Banking Group plc^	€800,000	4.50%	11/1/2029	917,835	0.02%
Lloyds Banking Group plc^	\$465,000	5.87%	6/3/2029	476,645	0.01%
Lloyds Banking Group plc^	€500,000	3.13%	24/8/2030	537,573	0.01%
Lloyds Banking Group plc^	€224,000	4.75%	21/9/2031	261,437	0.01%
Lloyds Banking Group plc^	£806,000	1.99%	15/12/2031	922,422	0.02%
Lloyds Banking Group plc^	£300,000	6.63%	2/6/2033	390,898	0.01%
Lloyds Banking Group plc^	\$400,000	4.98%	11/8/2033	390,383	0.01%
Lloyds Banking Group plc^	AUD500,000	7.09%	31/8/2033	356,337	0.01%
Lloyds Banking Group plc^	\$650,000	7.95%	15/11/2033	745,653	0.02%
Lloyds Banking Group plc^	£200,000	2.71%	3/12/2035	205,668	0.00%
Lloyds Banking Group plc	\$175,000	5.30%	1/12/2045	167,490	0.00%
Lloyds Banking Group plc^	\$450,000	3.37%	14/12/2046	313,353	0.01%
Lloyds Banking Group plc	\$520,000	4.34%	9/1/2048	418,138	0.01%
London & Quadrant Housing Trust	£300,000	2.00%	31/3/2032	311,505	0.01%
London & Quadrant Housing Trust	£100,000	4.63%	5/12/2033	125,232	0.00%
London & Quadrant Housing Trust	£200,000	2.00%	20/10/2038	174,060	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
London & Quadrant Housing Trust	£100,000	5.50%	27/1/2040	132,193	0.00%
London & Quadrant Housing Trust	£100,000	5.49%	15/6/2042	132,159	0.00%
London Power Networks plc	£250,000	6.13%	7/6/2027	334,251	0.01%
London Power Networks plc	£300,000	2.63%	1/3/2029	352,065	0.01%
London Power Networks plc	£400,000	5.88%	15/11/2040	562,356	0.01%
London Stock Exchange Group plc	€100,000	0.88%	19/9/2024	108,198	0.00%
London Stock Exchange Group plc	€300,000	1.75%	6/12/2027	317,374	0.01%
London Stock Exchange Group plc	£300,000	1.63%	6/4/2030	330,934	0.01%
Lseg Netherlands BV	€150,000	0.00%	6/4/2025	158,824	0.00%
Lseg Netherlands BV	€1,000,000	0.25%	6/4/2028	984,759	0.02%
Lseg Netherlands BV	€400,000	0.75%	6/4/2033	355,250	0.01%
LSEGA Financing plc	\$750,000	2.00%	6/4/2028	670,100	0.01%
LSEGA Financing plc	\$1,100,000	2.50%	6/4/2031	945,435	0.02%
M&G plc^	\$200,000	6.50%	20/10/2048	198,550	0.00%
M&G plc^	£380,000	5.63%	20/10/2051	461,737	0.01%
M&G plc^	£300,000	5.56%	20/7/2055	349,411	0.01%
M&G plc^	£200,000	6.34%	19/12/2063	244,020	0.01%
M&G plc^	£200,000	6.25%	20/10/2068	240,015	0.01%
Manchester Airport Group Funding plc	£500,000	6.13%	30/9/2041	708,742	0.02%
Manchester Airport Group Funding plc	£200,000	2.88%	30/9/2044	180,899	0.00%
Marex Group plc	€100,000	8.38%	2/2/2028	116,317	0.00%
Martlet Homes Ltd.	£400,000	3.00%	9/5/2052	366,507	0.01%
Mead Johnson Nutrition Co.	\$205,000	5.90%	1/11/2039	217,987	0.01%
Mead Johnson Nutrition Co.	\$100,000	4.60%	1/6/2044	93,803	0.00%
Metropolitan Funding plc	£100,000	4.13%	5/4/2048	106,291	0.00%
Mobico Group plc	£100,000	2.38%	20/11/2028	111,711	0.00%
Mondi Finance plc	€100,000	1.63%	27/4/2026	106,636	0.00%
Morhomes plc	£250,000	3.40%	19/2/2038	260,380	0.01%
Motability Operations Group plc	€200,000	0.88%	14/3/2025	214,418	0.00%
Motability Operations Group plc	€200,000	0.38%	3/1/2026	208,990	0.00%
Motability Operations Group plc	€900,000	0.13%	20/7/2028	874,833	0.02%
Motability Operations Group plc	£200,000	1.75%	3/7/2029	224,409	0.01%
Motability Operations Group plc	€100,000	3.50%	17/7/2031	113,249	0.00%
Motability Operations Group plc	£100,000	2.38%	14/3/2032	110,154	0.00%
Motability Operations Group plc	£100,000	1.50%	20/1/2041	80,244	0.00%
Motability Operations Group plc	£300,000	2.13%	18/1/2042	262,825	0.01%
Motability Operations Group plc	£600,000	4.88%	17/1/2043	770,927	0.02%
Myriad Capital plc	£100,000	4.75%	20/12/2043	117,411	0.00%
Narragansett Electric Co.	\$240,000	3.92%	1/8/2028	232,076	0.01%
Narragansett Electric Co.	\$105,000	5.64%	15/3/2040	105,883	0.00%
National Gas Transmission plc	€1,300,000	4.25%	5/4/2030	1,490,438	0.03%
National Gas Transmission plc	£200,000	5.75%	5/4/2035	268,427	0.01%
National Grid Electricity Distribution East Midlands plc	€303,000	3.53%	20/9/2028	339,954	0.01%
National Grid Electricity Distribution East Midlands plc	£200,000	1.75%	9/9/2031	207,189	0.00%
National Grid Electricity Distribution East Midlands plc	€105,000	3.95%	20/9/2032	119,307	0.00%
National Grid Electricity Distribution plc	£200,000	3.50%	16/10/2026	246,303	0.01%
National Grid Electricity Distribution South Wales plc	£400,000	1.63%	7/10/2035	360,979	0.01%
National Grid Electricity Distribution South West plc	£100,000	5.75%	23/3/2040	135,531	0.00%
National Grid Electricity Distribution South West plc	£200,000	5.82%	31/7/2041	272,848	0.01%
National Grid Electricity Distribution West Midlands plc	£300,000	5.75%	16/4/2032	407,302	0.01%
National Grid Electricity Transmission plc	£100,000	4.00%	8/6/2027	125,060	0.00%
National Grid Electricity Transmission plc	CAD475,000	2.30%	22/6/2029	321,956	0.01%
National Grid Electricity Transmission plc	CAD50,000	5.22%	16/9/2031	38,997	0.00%
National Grid Electricity Transmission plc	€100,000	0.82%	7/7/2032	89,624	0.00%
National Grid Electricity Transmission plc	£200,000	2.00%	16/9/2038	174,389	0.00%
National Grid Electricity Transmission plc	£300,000	2.00%	17/4/2040	252,625	0.01%
National Grid Electricity Transmission plc	€200,000	0.87%	26/11/2040	147,043	0.00%
National Grid plc	€600,000	2.18%	30/6/2026	644,385	0.01%
National Grid plc	€1,750,000	0.16%	20/1/2028	1,712,431	0.04%
National Grid plc	\$225,000	5.60%	12/6/2028	231,974	0.01%
National Grid plc	€200,000	0.25%	1/9/2028	192,918	0.00%
National Grid plc	€400,000	3.88%	16/1/2029	454,206	0.01%
National Grid plc	\$260,000	5.81%	12/6/2033	273,326	0.01%
National Grid plc	€300,000	0.75%	1/9/2033	253,452	0.01%
National Grid plc	€300,000	3.25%	30/3/2034	314,881	0.01%
National Grid plc	€800,000	4.28%	16/1/2035	914,596	0.02%
Nationwide Building Society	\$200,000	3.90%	21/7/2025	196,095	0.00%
Nationwide Building Society	€800,000	0.25%	22/7/2025	841,100	0.02%
Nationwide Building Society	\$500,000	1.00%	28/8/2025	466,573	0.01%
Nationwide Building Society	£400,000	3.00%	6/5/2026	490,846	0.01%
Nationwide Building Society	\$250,000	4.00%	14/9/2026	239,762	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nationwide Building Society	\$400,000	1.50%	13/10/2026	363,678	0.01%
Nationwide Building Society	€1,592,000	4.50%	1/11/2026	1,813,888	0.04%
Nationwide Building Society	€600,000	2.00%	28/4/2027	637,305	0.01%
Nationwide Building Society <sup>^</sup>	\$475,000	6.56%	18/10/2027	491,556	0.01%
Nationwide Building Society <sup>^</sup>	€200,000	6.18%	7/12/2027	262,007	0.01%
Nationwide Building Society <sup>^</sup>	\$300,000	2.97%	16/2/2028	278,899	0.01%
Nationwide Building Society	€300,000	6.13%	21/8/2028	408,347	0.01%
Nationwide Building Society	€200,000	0.25%	14/9/2028	192,816	0.00%
Nationwide Building Society <sup>^</sup>	\$325,000	4.30%	8/3/2029	311,268	0.01%
Nationwide Building Society	€100,000	3.25%	5/9/2029	110,278	0.00%
Nationwide Building Society <sup>^</sup>	\$475,000	3.96%	18/7/2030	443,330	0.01%
Nationwide Building Society <sup>^</sup>	\$250,000	4.13%	18/10/2032	225,785	0.01%
NatWest Group plc <sup>^</sup>	\$300,000	4.27%	22/3/2025	298,933	0.01%
NatWest Group plc <sup>^</sup>	€1,900,000	1.75%	2/3/2026	2,043,655	0.05%
NatWest Group plc	\$475,000	4.80%	5/4/2026	471,013	0.01%
NatWest Group plc <sup>^</sup>	€300,000	2.88%	19/9/2026	366,317	0.01%
NatWest Group plc <sup>^</sup>	\$1,150,000	7.47%	10/11/2026	1,190,052	0.03%
NatWest Group plc <sup>^</sup>	€400,000	3.13%	28/3/2027	484,568	0.01%
NatWest Group plc <sup>^</sup>	\$500,000	1.64%	14/6/2027	456,589	0.01%
NatWest Group plc <sup>^</sup>	€100,000	4.70%	14/3/2028	113,668	0.00%
NatWest Group plc <sup>^</sup>	€600,000	4.07%	6/9/2028	674,935	0.02%
NatWest Group plc <sup>^</sup>	\$500,000	5.52%	30/9/2028	503,343	0.01%
NatWest Group plc <sup>^</sup>	€200,000	4.77%	16/2/2029	229,747	0.01%
NatWest Group plc <sup>^</sup>	€1,000,000	3.62%	29/3/2029	1,194,820	0.03%
NatWest Group plc <sup>^</sup>	\$1,050,000	4.89%	18/5/2029	1,032,080	0.02%
NatWest Group plc <sup>^</sup>	\$300,000	5.81%	13/9/2029	307,874	0.01%
NatWest Group plc <sup>^</sup>	€700,000	0.67%	14/9/2029	671,535	0.02%
NatWest Group plc <sup>^</sup>	\$600,000	5.08%	27/1/2030	591,974	0.01%
NatWest Group plc <sup>^</sup>	\$500,000	4.45%	8/5/2030	478,361	0.01%
NatWest Group plc <sup>^</sup>	€200,000	3.62%	14/8/2030	243,966	0.01%
NatWest Group plc <sup>^</sup>	€100,000	1.04%	14/9/2032	97,590	0.00%
NatWest Group plc <sup>^</sup>	€500,000	7.42%	6/6/2033	665,974	0.01%
NatWest Group plc <sup>^</sup>	\$300,000	6.02%	2/3/2034	315,469	0.01%
NatWest Group plc <sup>^</sup>	\$425,000	3.03%	28/11/2035	353,596	0.01%
NatWest Group plc <sup>^</sup>	€300,000	5.76%	28/2/2034	348,658	0.01%
NatWest Markets plc	\$1,525,000	3.48%	22/3/2025	1,494,170	0.03%
NatWest Markets plc	€500,000	2.00%	27/8/2025	538,590	0.01%
NatWest Markets plc	€200,000	6.63%	22/6/2026	264,102	0.01%
NatWest Markets plc	€700,000	1.38%	2/3/2027	727,754	0.02%
NatWest Markets plc	€100,000	6.38%	8/11/2027	134,355	0.00%
NatWest Markets plc	AUD200,000	5.90%	23/8/2028	139,723	0.00%
New England Power Co.	\$135,000	3.80%	5/12/2047	106,505	0.00%
New England Power Co.	\$150,000	2.81%	6/10/2050	95,941	0.00%
NewRiver plc	€200,000	3.50%	7/3/2028	234,076	0.01%
Next Group plc	€100,000	3.63%	18/5/2028	121,383	0.00%
Niagara Mohawk Power Corp.	\$125,000	4.12%	28/11/2042	103,076	0.00%
Northern Gas Networks Finance plc	€400,000	6.13%	2/6/2033	552,022	0.01%
Northern Gas Networks Finance plc	€100,000	4.88%	15/11/2035	124,974	0.00%
Northern Powergrid Northeast plc	€300,000	3.25%	1/4/2052	288,319	0.01%
Northern Powergrid Northeast plc	€100,000	1.88%	16/6/2062	66,705	0.00%
Northumbrian Water Finance plc	€100,000	2.38%	5/10/2027	116,118	0.00%
Northumbrian Water Finance plc	€300,000	4.50%	14/2/2031	368,528	0.01%
Northumbrian Water Finance plc	€100,000	5.63%	29/4/2033	130,929	0.00%
Northumbrian Water Finance plc	€200,000	6.38%	28/10/2034	273,071	0.01%
Notting Hill Genesis	€350,000	3.25%	12/10/2048	327,459	0.01%
nVent Finance Sarl	\$250,000	2.75%	15/11/2031	205,226	0.00%
nVent Finance Sarl	\$150,000	5.65%	15/5/2033	151,967	0.00%
Optivo Finance plc	€100,000	5.25%	13/3/2043	126,427	0.00%
Orbit Capital plc	€200,000	2.00%	24/11/2038	175,642	0.00%
Orbit Capital plc	€200,000	3.50%	24/3/2045	200,501	0.00%
Paradigm Homes Charitable Housing Association Ltd.	€200,000	2.25%	20/5/2051	156,349	0.00%
Paragon Treasury plc	€100,000	2.00%	7/5/2036	91,378	0.00%
Paragon Treasury plc	€100,000	3.63%	21/1/2047	98,195	0.00%
Peabody Capital No 2 plc	€200,000	2.75%	2/3/2034	211,042	0.00%
Peabody Capital No 2 plc	€200,000	3.25%	14/9/2048	188,041	0.00%
Pension Insurance Corp. plc	€300,000	5.63%	20/9/2030	364,995	0.01%
Pension Insurance Corp. plc	€300,000	4.63%	7/5/2031	339,336	0.01%
Phoenix Group Holdings plc	€194,000	6.63%	18/12/2025	252,514	0.01%
Phoenix Group Holdings plc	\$500,000	5.38%	6/7/2027	477,339	0.01%
Phoenix Group Holdings plc	€600,000	4.38%	24/1/2029	634,033	0.01%
Phoenix Group Holdings plc	€260,000	5.63%	28/4/2031	313,366	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Phoenix Group Holdings plc <sup>^</sup>	£130,000	7.75%	6/12/2053	173,359	0.00%
Places For People Treasury plc	£100,000	2.88%	17/8/2026	121,184	0.00%
Places For People Treasury plc	£200,000	2.50%	26/1/2036	192,194	0.00%
Platform HG Financing plc	£800,000	1.93%	15/9/2041	690,829	0.02%
Platform HG Financing plc	£200,000	1.63%	10/8/2055	126,960	0.00%
Porterbrook Rail Finance Ltd.	£100,000	4.63%	4/4/2029	125,754	0.00%
Prudential Funding Asia plc	£100,000	6.13%	19/12/2031	133,486	0.00%
Prudential Funding Asia plc	\$400,000	3.63%	24/3/2032	359,737	0.01%
Prudential Funding Asia plc <sup>^</sup>	\$250,000	2.95%	3/11/2033	219,860	0.01%
Quadgas Finance plc	£100,000	3.38%	17/9/2029	112,830	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€500,000	0.38%	19/5/2026	520,886	0.01%
Reckitt Benckiser Treasury Services Nederland BV	€300,000	0.75%	19/5/2030	290,302	0.01%
Reckitt Benckiser Treasury Services plc	\$1,000,000	3.00%	26/6/2027	949,119	0.02%
Reckitt Benckiser Treasury Services plc	£128,000	1.75%	19/5/2032	136,963	0.00%
Reckitt Benckiser Treasury Services plc	€300,000	3.88%	14/9/2033	350,859	0.01%
RELX Capital, Inc.	€2,200,000	1.30%	12/5/2025	2,361,311	0.05%
RELX Capital, Inc.	\$350,000	4.00%	18/3/2029	344,149	0.01%
RELX Capital, Inc.	\$500,000	4.75%	20/5/2032	505,243	0.01%
RELX Finance BV	€620,000	0.50%	10/3/2028	621,099	0.01%
RELX Finance BV	€100,000	0.88%	10/3/2032	93,209	0.00%
Rentokil Initial plc	€200,000	0.88%	30/5/2026	209,080	0.00%
Reynolds American, Inc.	\$868,000	4.45%	12/6/2025	858,013	0.02%
Reynolds American, Inc.	\$175,000	7.25%	15/6/2037	190,578	0.00%
Reynolds American, Inc.	\$100,000	6.15%	15/9/2043	99,578	0.00%
Reynolds American, Inc.	\$1,125,000	5.85%	15/8/2045	1,059,837	0.02%
RHP Finance plc	£100,000	3.25%	5/2/2048	100,198	0.00%
RI Finance Bonds No 3 plc	£100,000	6.13%	13/11/2028	130,240	0.00%
RL Finance Bonds No 4 plc <sup>^</sup>	£300,000	4.88%	7/10/2049	306,564	0.01%
Rothsay Life plc <sup>^</sup>	\$200,000	4.88%	Perpetual	161,171	0.00%
Rothsay Life plc	£700,000	8.00%	30/10/2025	919,373	0.02%
Rothsay Life plc	£300,000	3.38%	12/7/2026	361,287	0.01%
Rothsay Life plc	£400,000	7.73%	16/5/2033	543,509	0.01%
Royalty Pharma plc	\$200,000	2.15%	2/9/2031	163,536	0.00%
Royalty Pharma plc	\$375,000	3.35%	2/9/2051	254,878	0.01%
Sage Group plc	€632,000	3.82%	15/2/2028	718,019	0.02%
Sage Group plc	£200,000	1.63%	25/2/2031	208,995	0.00%
Sage Group plc	£300,000	2.88%	8/2/2034	322,457	0.01%
Sanctuary Capital plc	£280,000	6.70%	23/3/2039	431,066	0.01%
Sanctuary Capital plc	£100,000	5.00%	26/4/2047	126,312	0.00%
Sanctuary Capital plc	£400,000	2.38%	14/4/2050	321,683	0.01%
Santander UK Group Holdings plc	£300,000	3.63%	14/1/2026	370,157	0.01%
Santander UK Group Holdings plc <sup>^</sup>	£250,000	2.92%	8/5/2026	304,774	0.01%
Santander UK Group Holdings plc <sup>^</sup>	\$275,000	1.53%	21/8/2026	256,565	0.01%
Santander UK Group Holdings plc <sup>^</sup>	\$225,000	6.83%	21/11/2026	229,326	0.01%
Santander UK Group Holdings plc <sup>^</sup>	\$875,000	1.67%	14/6/2027	796,464	0.02%
Santander UK Group Holdings plc <sup>^</sup>	£200,000	7.10%	16/11/2027	265,067	0.01%
Santander UK Group Holdings plc <sup>^</sup>	\$475,000	2.47%	11/1/2028	432,909	0.01%
Santander UK Group Holdings plc <sup>^</sup>	€400,000	3.53%	25/8/2028	438,584	0.01%
Santander UK Group Holdings plc <sup>^</sup>	\$200,000	3.82%	3/11/2028	187,939	0.00%
Santander UK Group Holdings plc <sup>^</sup>	\$800,000	6.53%	10/1/2029	828,742	0.02%
Santander UK Group Holdings plc <sup>^</sup>	£350,000	2.42%	17/1/2029	398,541	0.01%
Saxon Weald Capital plc	£100,000	5.38%	6/6/2042	129,683	0.00%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	122,153	0.00%
Scottish Widows Ltd.	£100,000	7.00%	16/6/2043	138,335	0.00%
Segro Capital Sarl	€200,000	1.25%	23/3/2026	211,258	0.00%
Segro Capital Sarl	€200,000	0.50%	22/9/2031	173,570	0.00%
Segro plc	£100,000	2.38%	11/10/2029	113,556	0.00%
Segro plc	£100,000	2.88%	11/10/2037	101,602	0.00%
Segro plc	£200,000	5.13%	6/12/2041	255,732	0.01%
SELP Finance Sarl	€100,000	1.50%	20/11/2025	106,270	0.00%
Severn Trent Utilities Finance plc	£200,000	3.63%	16/1/2026	249,529	0.01%
Severn Trent Utilities Finance plc	£100,000	6.25%	7/6/2029	136,519	0.00%
Severn Trent Utilities Finance plc	£800,000	2.75%	5/12/2031	889,021	0.02%
Severn Trent Utilities Finance plc	£110,000	2.63%	22/2/2033	117,841	0.00%
Severn Trent Utilities Finance plc	£900,000	4.63%	30/11/2034	1,122,826	0.02%
Severn Trent Utilities Finance plc	£200,000	2.00%	2/6/2040	169,262	0.00%
Skipton Building Society <sup>^</sup>	£200,000	2.00%	2/10/2026	239,129	0.01%
Sky Group Finance Ltd.	\$25,000	6.50%	15/10/2035	28,151	0.00%
Sky Ltd.	£100,000	2.25%	17/11/2025	108,602	0.00%
Sky Ltd.	€800,000	2.50%	15/9/2026	870,658	0.02%
Sky Ltd.	£300,000	4.00%	26/11/2029	378,059	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Smith & Nephew plc	\$300,000	2.03%	14/10/2030	247,941	0.01%
South Eastern Power Networks plc	£200,000	5.63%	30/9/2030	271,114	0.01%
South Eastern Power Networks plc	£200,000	1.75%	30/9/2034	193,323	0.00%
Southern Electric Power Distribution plc	£200,000	4.63%	20/2/2037	248,458	0.01%
Southern Gas Networks plc	£300,000	1.25%	2/12/2031	295,538	0.01%
Southern Gas Networks plc	£100,000	3.10%	15/9/2036	102,385	0.00%
Southern Housing	£150,000	3.50%	19/10/2047	142,703	0.00%
Southern Water Services Finance Ltd.	£200,000	6.64%	31/3/2026	257,810	0.01%
Southern Water Services Finance Ltd.	£600,000	1.63%	30/3/2027	674,946	0.02%
Southern Water Services Finance Ltd.	£300,000	3.00%	28/5/2037	274,010	0.01%
SP Manweb plc	£100,000	4.88%	20/9/2027	129,348	0.00%
SP Transmission plc	£100,000	2.00%	13/11/2031	108,655	0.00%
SSE plc^	€400,000	3.13%	Perpetual	418,887	0.01%
SSE plc^	€300,000	4.00%	Perpetual	321,364	0.01%
SSE plc	€200,000	1.25%	16/4/2025	214,495	0.00%
SSE plc	€100,000	0.88%	6/9/2025	106,106	0.00%
SSE plc	£400,000	8.38%	20/11/2028	597,532	0.01%
SSE plc	€900,000	2.88%	1/8/2029	983,316	0.02%
SSE plc	£200,000	6.25%	27/8/2038	286,025	0.01%
SSE plc^	£100,000	3.74%	Perpetual	119,862	0.00%
Standard Chartered plc	\$240,000	3.20%	17/4/2025	233,953	0.01%
Standard Chartered plc^	\$635,000	2.82%	30/1/2026	614,194	0.01%
Standard Chartered plc^	\$300,000	3.97%	30/3/2026	292,683	0.01%
Standard Chartered plc	\$300,000	4.05%	12/4/2026	292,395	0.01%
Standard Chartered plc^	\$300,000	6.17%	9/1/2027	304,588	0.01%
Standard Chartered plc	\$200,000	4.30%	19/2/2027	191,295	0.00%
Standard Chartered plc^	€700,000	0.90%	2/7/2027	722,466	0.02%
Standard Chartered plc^	\$300,000	6.19%	6/7/2027	304,949	0.01%
Standard Chartered plc^	\$950,000	2.61%	12/1/2028	869,089	0.02%
Standard Chartered plc^	\$825,000	6.75%	8/2/2028	849,866	0.02%
Standard Chartered plc^	\$225,000	7.77%	16/11/2028	242,818	0.01%
Standard Chartered plc^	\$900,000	6.30%	9/1/2029	923,600	0.02%
Standard Chartered plc^	\$550,000	7.02%	8/2/2030	581,318	0.01%
Standard Chartered plc^	\$575,000	4.31%	21/5/2030	537,483	0.01%
Standard Chartered plc^	\$650,000	4.64%	1/4/2031	613,495	0.01%
Standard Chartered plc^	€400,000	4.87%	10/5/2031	462,399	0.01%
Standard Chartered plc^	€400,000	1.20%	23/9/2031	400,812	0.01%
Standard Chartered plc^	\$475,000	2.68%	29/6/2032	386,089	0.01%
Standard Chartered plc^	\$450,000	3.60%	12/1/2033	373,110	0.01%
Standard Chartered plc^	\$200,000	4.87%	15/3/2033	188,178	0.00%
Standard Chartered plc^	\$200,000	6.30%	6/7/2034	208,622	0.00%
Standard Chartered plc^	\$500,000	3.27%	18/2/2036	410,248	0.01%
Standard Chartered plc	£100,000	4.38%	18/1/2038	120,122	0.00%
Standard Chartered plc	\$250,000	5.30%	9/1/2043	227,043	0.01%
Standard Chartered plc	\$675,000	5.70%	26/3/2044	652,683	0.01%
Stonewater Funding plc	£300,000	1.63%	10/9/2036	270,891	0.01%
Telereal Securitisation plc	£150,000	3.56%	10/12/2031	175,443	0.00%
Tesco Corporate Treasury Services plc	€200,000	0.88%	29/5/2026	209,261	0.00%
Tesco Corporate Treasury Services plc	£200,000	1.88%	2/11/2028	224,704	0.01%
Tesco Corporate Treasury Services plc	€600,000	0.38%	27/7/2029	563,177	0.01%
Tesco Corporate Treasury Services plc	€200,000	4.25%	27/2/2031	229,562	0.01%
Tesco Corporate Treasury Services plc	£200,000	5.50%	27/2/2035	258,010	0.01%
Tesco plc	\$100,000	6.15%	15/11/2037	103,805	0.00%
Thames Water Utilities Finance plc	£200,000	4.00%	19/6/2025	243,941	0.01%
Thames Water Utilities Finance plc	€500,000	4.00%	18/4/2027	534,552	0.01%
Thames Water Utilities Finance plc	€700,000	0.88%	31/1/2028	660,342	0.01%
Thames Water Utilities Finance plc	£300,000	3.50%	25/2/2028	344,624	0.01%
Thames Water Utilities Finance plc	£240,000	6.75%	16/11/2028	310,906	0.01%
Thames Water Utilities Finance plc	€100,000	4.38%	18/1/2031	104,251	0.00%
Thames Water Utilities Finance plc	£100,000	2.63%	24/1/2032	99,720	0.00%
Thames Water Utilities Finance plc	€200,000	1.25%	31/1/2032	166,182	0.00%
Thames Water Utilities Finance plc	£400,000	4.38%	3/7/2034	434,080	0.01%
Thames Water Utilities Finance plc	£230,000	5.13%	28/9/2037	256,019	0.01%
Thames Water Utilities Finance plc	£200,000	2.38%	22/4/2040	156,324	0.00%
Thames Water Utilities Finance plc	£100,000	5.50%	11/2/2041	113,252	0.00%
Thames Water Utilities Finance plc	£100,000	7.74%	9/4/2058	144,542	0.00%
THFC Funding No 1 plc	£500,000	5.13%	21/12/2035	657,150	0.01%
THFC Funding No 2 plc	£300,000	6.35%	8/7/2039	438,852	0.01%
THFC Funding No 3 plc	£100,000	5.20%	11/10/2043	130,111	0.00%
Together Housing Finance plc	£100,000	4.50%	17/12/2042	116,953	0.00%
TP ICAP Finance plc	£100,000	7.88%	17/4/2030	135,724	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tritax Big Box plc	£200,000	1.50%	27/11/2033	185,295	0.00%
Tritax EuroBox plc	€200,000	0.95%	2/6/2026	200,973	0.00%
Unilever Capital Corp.	\$500,000	2.00%	28/7/2026	471,092	0.01%
Unilever Capital Corp.	\$1,000,000	3.50%	22/3/2028	969,952	0.02%
Unilever Capital Corp.	\$100,000	2.13%	6/9/2029	89,210	0.00%
Unilever Capital Corp.	\$300,000	1.38%	14/9/2030	248,856	0.01%
Unilever Capital Corp.	\$735,000	1.75%	12/8/2031	611,007	0.01%
Unilever Capital Corp.	\$250,000	5.00%	8/12/2033	259,889	0.01%
Unilever Capital Corp.	\$225,000	2.63%	12/8/2051	154,809	0.00%
Unilever Finance Netherlands BV	€200,000	0.50%	6/1/2025	214,756	0.00%
Unilever Finance Netherlands BV	€500,000	1.25%	25/3/2025	538,526	0.01%
Unilever Finance Netherlands BV	€500,000	0.88%	31/7/2025	533,694	0.01%
Unilever Finance Netherlands BV	€500,000	1.00%	14/2/2027	523,671	0.01%
Unilever Finance Netherlands BV	€300,000	1.75%	25/3/2030	310,969	0.01%
Unilever Finance Netherlands BV	€200,000	1.38%	4/9/2030	201,700	0.00%
Unilever Finance Netherlands BV	€200,000	3.25%	23/2/2031	225,898	0.01%
Unilever Finance Netherlands BV	€500,000	1.63%	12/2/2033	495,932	0.01%
Unilever plc	€200,000	1.50%	11/6/2039	179,245	0.00%
United Kingdom Gilt	£500,000	1.75%	22/1/2049	403,200	0.01%
United Utilities plc	£140,000	6.88%	15/8/2028	151,095	0.00%
United Utilities Water Finance plc	£100,000	2.00%	14/2/2025	123,048	0.00%
United Utilities Water Finance plc	£400,000	2.63%	12/2/2031	450,267	0.01%
United Utilities Water Finance plc	£100,000	2.00%	3/7/2033	101,529	0.00%
United Utilities Water Finance plc	£200,000	1.88%	3/6/2042	161,822	0.00%
United Utilities Water Ltd.	£50,000	5.00%	28/2/2035	64,123	0.00%
University of Oxford	£400,000	2.54%	8/12/2117	299,109	0.01%
University of Southampton	£200,000	2.25%	11/4/2057	153,435	0.00%
Utmost Group plc	£200,000	4.00%	15/12/2031	195,049	0.00%
Virgin Money UK plc^	£233,000	3.38%	24/4/2026	284,121	0.01%
Virgin Money UK plc^	£200,000	4.00%	25/9/2026	244,834	0.01%
Virgin Money UK plc^	£300,000	4.00%	3/9/2027	363,103	0.01%
Virgin Money UK plc^	€200,000	4.63%	29/10/2028	220,402	0.01%
Virgin Money UK plc^	£100,000	5.13%	11/12/2030	122,322	0.00%
Virgin Money UK plc^	£100,000	2.63%	19/8/2031	112,760	0.00%
Vodafone Group plc	£515,000	4.13%	30/5/2025	508,635	0.01%
Vodafone Group plc	€400,000	1.88%	11/9/2025	430,704	0.01%
Vodafone Group plc	€1,000,000	1.13%	20/11/2025	1,063,394	0.02%
Vodafone Group plc	€600,000	2.20%	25/8/2026	650,231	0.01%
Vodafone Group plc	€600,000	1.50%	24/7/2027	632,560	0.01%
Vodafone Group plc	\$300,000	4.38%	30/5/2028	299,518	0.01%
Vodafone Group plc	€300,000	1.88%	20/11/2029	309,330	0.01%
Vodafone Group plc	\$625,000	7.88%	15/2/2030	716,675	0.02%
Vodafone Group plc	€500,000	1.63%	24/11/2030	500,941	0.01%
Vodafone Group plc	€636,000	5.90%	26/11/2032	888,966	0.02%
Vodafone Group plc	\$75,000	6.25%	30/11/2032	81,719	0.00%
Vodafone Group plc	\$1,000,000	6.15%	27/2/2037	1,082,721	0.02%
Vodafone Group plc	€300,000	2.88%	20/11/2037	305,774	0.01%
Vodafone Group plc	€300,000	2.50%	24/5/2039	289,131	0.01%
Vodafone Group plc	\$500,000	4.38%	19/2/2043	436,468	0.01%
Vodafone Group plc <sup>1</sup>	\$650,000	5.25%	30/5/2048	634,110	0.01%
Vodafone Group plc	\$685,000	4.88%	19/6/2049	621,464	0.01%
Vodafone Group plc	£300,000	3.38%	8/8/2049	276,155	0.01%
Vodafone Group plc	\$525,000	4.25%	17/9/2050	437,105	0.01%
Vodafone Group plc	£200,000	5.13%	2/12/2052	242,133	0.01%
Vodafone Group plc	\$250,000	5.63%	10/2/2053	253,126	0.01%
Vodafone Group plc	£200,000	3.00%	12/8/2056	163,694	0.00%
Vodafone Group plc	\$141,000	5.13%	19/6/2059	128,699	0.00%
Vodafone Group plc	\$125,000	5.75%	10/2/2063	127,089	0.00%
Vodafone International Financing DAC	€500,000	3.75%	2/12/2034	569,753	0.01%
Wales & West Utilities Finance plc	£100,000	5.75%	29/3/2030	133,657	0.00%
Wales & West Utilities Finance plc	£100,000	3.00%	3/8/2038	99,906	0.00%
Wellcome Trust Finance plc	£180,000	4.63%	25/7/2036	238,122	0.01%
Wellcome Trust Ltd.	£200,000	4.00%	9/5/2059	241,017	0.01%
Wellcome Trust Ltd.	£200,000	1.50%	14/7/2071	114,634	0.00%
Wellcome Trust Ltd.	£142,000	2.52%	7/2/2118	107,076	0.00%
Wessex Water Services Finance plc	£200,000	1.50%	17/9/2029	211,312	0.00%
Wessex Water Services Finance plc	£196,000	1.25%	12/1/2036	161,653	0.00%
Wheatley Group Capital plc	£100,000	4.38%	28/11/2044	116,725	0.00%
WHG Treasury plc	£100,000	4.25%	6/10/2045	114,845	0.00%
Whitbread Group plc	£700,000	2.38%	31/5/2027	812,926	0.02%
Workspace Group plc	£100,000	2.25%	11/3/2028	109,256	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
WPP Finance 2013	£100,000	2.88%	14/9/2046	83,466	0.00%
WPP Finance 2016	€1,100,000	1.38%	20/3/2025	1,181,285	0.03%
WPP Finance 2017	£300,000	3.75%	19/5/2032	348,289	0.01%
WPP Finance SA	€400,000	4.13%	30/5/2028	455,773	0.01%
Wrekin Housing Group Ltd.	£100,000	2.50%	22/10/2048	82,098	0.00%
Yorkshire Building Society	€300,000	0.63%	21/9/2025	314,611	0.01%
Yorkshire Building Society^	£400,000	3.38%	13/9/2028	461,367	0.01%
Yorkshire Housing Finance plc	£100,000	4.13%	31/10/2044	109,430	0.00%
Yorkshire Power Finance Ltd.	£100,000	7.25%	4/8/2028	139,903	0.00%
Yorkshire Water Finance plc	£100,000	1.75%	26/11/2026	115,587	0.00%
Yorkshire Water Finance plc	£400,000	1.75%	27/10/2032	383,411	0.01%
Yorkshire Water Finance plc	£50,000	6.38%	19/8/2039	68,719	0.00%
Yorkshire Water Finance plc	£200,000	2.75%	18/4/2041	176,427	0.00%
				<b>327,559,796</b>	<b>7.17%</b>
<b>United States 55.13% (31 December 2022: 55.46%)</b>					
3M Co.	\$620,000	2.00%	14/2/2025	597,237	0.01%
3M Co.	\$125,000	3.00%	7/8/2025	121,212	0.00%
3M Co.	\$300,000	2.88%	15/10/2027	282,269	0.01%
3M Co.	\$100,000	3.63%	14/9/2028	95,318	0.00%
3M Co.	\$125,000	3.38%	1/3/2029	116,937	0.00%
3M Co.	\$300,000	2.38%	26/8/2029	265,630	0.01%
3M Co.	\$200,000	3.05%	15/4/2030	180,527	0.00%
3M Co.	\$100,000	5.70%	15/3/2037	108,735	0.00%
3M Co.	\$75,000	3.88%	15/6/2044	61,418	0.00%
3M Co.	\$700,000	3.63%	15/10/2047	535,270	0.01%
3M Co.	\$175,000	4.00%	14/9/2048	149,894	0.00%
3M Co.	\$350,000	3.25%	26/8/2049	254,614	0.01%
3M Co.	\$350,000	3.70%	15/4/2050	277,446	0.01%
7-Eleven, Inc.	\$500,000	0.95%	10/2/2026	462,106	0.01%
7-Eleven, Inc.	\$325,000	1.30%	10/2/2028	284,182	0.01%
7-Eleven, Inc.	\$850,000	1.80%	10/2/2031	690,756	0.02%
7-Eleven, Inc.	\$200,000	2.50%	10/2/2041	137,729	0.00%
7-Eleven, Inc.	\$425,000	2.80%	10/2/2051	273,487	0.01%
Abbott Ireland Financing DAC	€100,000	1.50%	27/9/2026	106,605	0.00%
Abbott Ireland Financing DAC	€400,000	0.38%	19/11/2027	404,698	0.01%
Abbott Laboratories	\$150,000	2.95%	15/3/2025	146,928	0.00%
Abbott Laboratories	\$200,000	3.88%	15/9/2025	198,054	0.00%
Abbott Laboratories	\$287,000	3.75%	30/11/2026	283,182	0.01%
Abbott Laboratories	\$1,000,000	1.15%	30/1/2028	891,448	0.02%
Abbott Laboratories	\$600,000	4.75%	30/11/2036	614,817	0.01%
Abbott Laboratories	\$250,000	6.15%	30/11/2037	287,585	0.01%
Abbott Laboratories	\$75,000	5.30%	27/5/2040	81,422	0.00%
Abbott Laboratories	\$1,380,000	4.90%	30/11/2046	1,414,981	0.03%
AbbVie, Inc.	\$850,000	3.80%	15/3/2025	839,264	0.02%
AbbVie, Inc. <sup>1</sup>	\$1,800,000	3.60%	14/5/2025	1,768,250	0.04%
AbbVie, Inc.	\$750,000	3.20%	14/5/2026	727,724	0.02%
AbbVie, Inc.	\$1,525,000	2.95%	21/11/2026	1,462,543	0.03%
AbbVie, Inc.	€300,000	0.75%	18/11/2027	305,745	0.01%
AbbVie, Inc.	\$625,000	4.25%	14/11/2028	622,135	0.01%
AbbVie, Inc.	€700,000	2.63%	15/11/2028	760,428	0.02%
AbbVie, Inc.	€200,000	2.13%	17/11/2028	212,901	0.01%
AbbVie, Inc.	€400,000	2.13%	1/6/2029	422,133	0.01%
AbbVie, Inc.	\$1,875,000	3.20%	21/11/2029	1,751,879	0.04%
AbbVie, Inc.	\$1,025,000	4.50%	14/5/2035	1,002,493	0.02%
AbbVie, Inc.	\$325,000	4.30%	14/5/2036	311,620	0.01%
AbbVie, Inc.	\$1,300,000	4.05%	21/11/2039	1,175,689	0.03%
AbbVie, Inc.	\$875,000	4.40%	6/11/2042	812,586	0.02%
AbbVie, Inc.	\$175,000	4.85%	15/6/2044	170,484	0.00%
AbbVie, Inc.	\$600,000	4.75%	15/3/2045	576,988	0.01%
AbbVie, Inc.	\$1,025,000	4.70%	14/5/2045	978,327	0.02%
AbbVie, Inc.	\$1,375,000	4.45%	14/5/2046	1,264,376	0.03%
AbbVie, Inc.	\$750,000	4.88%	14/11/2048	733,424	0.02%
AbbVie, Inc.	\$2,675,000	4.25%	21/11/2049	2,387,384	0.05%
ACE Capital Trust II	\$250,000	9.70%	1/4/2030	295,047	0.01%
Acuity Brands Lighting, Inc.	\$190,000	2.15%	15/12/2030	157,675	0.00%
Adobe, Inc.	\$485,000	1.90%	1/2/2025	470,333	0.01%
Adobe, Inc.	\$100,000	3.25%	1/2/2025	98,285	0.00%
Adobe, Inc.	\$250,000	2.15%	1/2/2027	234,519	0.01%
Adobe, Inc.	\$990,000	2.30%	1/2/2030	888,117	0.02%
Advanced Micro Devices, Inc.	\$200,000	3.92%	1/6/2032	193,633	0.00%
Advanced Micro Devices, Inc.	\$275,000	4.39%	1/6/2052	260,805	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AdventHealth Obligated Group	\$200,000	2.80%	15/11/2051	135,909	0.00%
Adventist Health System	\$50,000	2.95%	1/3/2029	45,176	0.00%
Adventist Health System	\$300,000	5.43%	1/3/2032	305,451	0.01%
Adventist Health System	\$75,000	3.63%	1/3/2049	55,533	0.00%
Advocate Health & Hospitals Corp.	\$25,000	3.83%	15/8/2028	24,287	0.00%
Advocate Health & Hospitals Corp.	\$100,000	2.21%	15/6/2030	85,883	0.00%
Advocate Health & Hospitals Corp.	\$25,000	4.27%	15/8/2048	22,343	0.00%
Advocate Health & Hospitals Corp.	\$200,000	3.39%	15/10/2049	152,900	0.00%
Advocate Health & Hospitals Corp.	\$400,000	3.01%	15/6/2050	285,187	0.01%
AEP Texas, Inc.	\$150,000	3.95%	1/6/2028	144,555	0.00%
AEP Texas, Inc.	\$200,000	2.10%	1/7/2030	167,843	0.00%
AEP Texas, Inc.	\$200,000	4.70%	15/5/2032	195,564	0.00%
AEP Texas, Inc.	\$80,000	5.40%	1/6/2033	81,486	0.00%
AEP Texas, Inc.	\$250,000	3.80%	1/10/2047	188,697	0.00%
AEP Texas, Inc.	\$90,000	4.15%	1/5/2049	72,436	0.00%
AEP Texas, Inc.	\$155,000	3.45%	15/1/2050	112,307	0.00%
AEP Texas, Inc.	\$120,000	3.45%	15/5/2051	86,100	0.00%
AEP Texas, Inc.	\$200,000	5.25%	15/5/2052	193,734	0.00%
AEP Transmission Co. LLC	\$150,000	3.10%	1/12/2026	144,132	0.00%
AEP Transmission Co. LLC	\$275,000	4.00%	1/12/2046	231,732	0.01%
AEP Transmission Co. LLC	\$125,000	3.75%	1/12/2047	99,768	0.00%
AEP Transmission Co. LLC	\$100,000	4.25%	15/9/2048	86,368	0.00%
AEP Transmission Co. LLC	\$160,000	3.80%	15/6/2049	127,117	0.00%
AEP Transmission Co. LLC	\$110,000	3.15%	15/9/2049	78,793	0.00%
AEP Transmission Co. LLC	\$250,000	3.65%	1/4/2050	197,395	0.00%
AEP Transmission Co. LLC	\$140,000	2.75%	15/8/2051	90,872	0.00%
AEP Transmission Co. LLC	\$185,000	4.50%	15/6/2052	167,833	0.00%
AEP Transmission Co. LLC	\$225,000	5.40%	15/3/2053	234,395	0.01%
AES Corp.	\$480,000	3.30%	15/7/2025	462,780	0.01%
AES Corp.	\$240,000	1.38%	15/1/2026	222,077	0.01%
AES Corp.	\$285,000	5.45%	1/6/2028	289,461	0.01%
AES Corp.	\$250,000	3.95%	15/7/2030	230,423	0.01%
AES Corp.	\$400,000	2.45%	15/1/2031	336,181	0.01%
Aetna, Inc.	\$102,000	6.63%	15/6/2036	114,225	0.00%
Aetna, Inc.	\$135,000	6.75%	15/12/2037	151,672	0.00%
Aetna, Inc.	\$240,000	4.50%	15/5/2042	211,793	0.01%
Aetna, Inc.	\$150,000	4.13%	15/11/2042	124,746	0.00%
Aetna, Inc.	\$110,000	4.75%	15/3/2044	98,975	0.00%
Aetna, Inc.	\$525,000	3.88%	15/8/2047	411,281	0.01%
Affiliated Managers Group, Inc.	\$300,000	3.30%	15/6/2030	266,679	0.01%
Aflac, Inc.	\$605,000	3.60%	1/4/2030	571,716	0.01%
Aflac, Inc.	\$50,000	4.00%	15/10/2046	40,719	0.00%
Aflac, Inc.	\$200,000	4.75%	15/1/2049	188,115	0.00%
Agilent Technologies, Inc.	\$175,000	2.10%	4/6/2030	150,612	0.00%
Agilent Technologies, Inc.	\$475,000	2.30%	12/3/2031	411,766	0.01%
Agree LP	\$300,000	2.00%	15/6/2028	260,362	0.01%
Agree LP	\$400,000	4.80%	1/10/2032	378,180	0.01%
Agree LP	\$100,000	2.60%	15/6/2033	79,360	0.00%
AHS Hospital Corp.	\$300,000	2.78%	1/7/2051	198,381	0.00%
AIG SunAmerica Global Financing X	\$350,000	6.90%	15/3/2032	384,323	0.01%
Air Lease Corp.	\$175,000	2.30%	1/2/2025	168,857	0.00%
Air Lease Corp.	\$125,000	3.25%	1/3/2025	121,727	0.00%
Air Lease Corp.	\$675,000	3.38%	1/7/2025	653,750	0.01%
Air Lease Corp.	\$500,000	2.88%	15/1/2026	476,659	0.01%
Air Lease Corp.	\$625,000	3.75%	1/6/2026	603,879	0.01%
Air Lease Corp.	\$125,000	2.20%	15/1/2027	114,547	0.00%
Air Lease Corp.	\$175,000	3.63%	1/12/2027	165,669	0.00%
Air Lease Corp.	\$325,000	5.85%	15/12/2027	333,528	0.01%
Air Lease Corp.	CAD290,000	5.40%	1/6/2028	225,106	0.01%
Air Lease Corp.	\$300,000	2.10%	1/9/2028	263,017	0.01%
Air Lease Corp.	\$50,000	4.63%	1/10/2028	48,895	0.00%
Air Lease Corp.	\$300,000	3.25%	1/10/2029	271,356	0.01%
Air Lease Corp.	\$385,000	3.00%	1/2/2030	341,450	0.01%
Air Lease Corp.	\$250,000	3.13%	1/12/2030	218,930	0.01%
Air Lease Corp.	\$250,000	2.88%	15/1/2032	211,930	0.01%
Air Products & Chemicals, Inc.	\$200,000	1.85%	15/5/2027	184,347	0.00%
Air Products & Chemicals, Inc.	€1,100,000	0.50%	5/5/2028	1,097,535	0.02%
Air Products & Chemicals, Inc.	€500,000	0.80%	5/5/2032	458,436	0.01%
Air Products & Chemicals, Inc.	\$1,200,000	4.80%	3/3/2033	1,240,402	0.03%
Air Products & Chemicals, Inc.	€900,000	4.00%	3/3/2035	1,048,901	0.02%
Air Products & Chemicals, Inc.	\$400,000	2.70%	15/5/2040	305,506	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aircastle Ltd.	\$410,000	4.25%	15/6/2026	396,667	0.01%
Aircastle Ltd.	\$275,000	2.85%	26/1/2028	244,936	0.01%
Aircastle Ltd.	\$200,000	6.50%	18/7/2028	204,070	0.00%
Alabama Power Co.	\$300,000	3.75%	1/9/2027	293,643	0.01%
Alabama Power Co.	\$200,000	1.45%	15/9/2030	162,017	0.00%
Alabama Power Co.	\$550,000	3.05%	15/3/2032	488,020	0.01%
Alabama Power Co.	\$70,000	3.94%	1/9/2032	66,562	0.00%
Alabama Power Co.	\$100,000	5.85%	15/11/2033	107,786	0.00%
Alabama Power Co.	\$260,000	6.00%	1/3/2039	278,964	0.01%
Alabama Power Co.	\$100,000	3.85%	1/12/2042	84,415	0.00%
Alabama Power Co.	\$210,000	4.15%	15/8/2044	180,981	0.00%
Alabama Power Co.	\$320,000	3.75%	1/3/2045	260,990	0.01%
Alabama Power Co.	\$190,000	4.30%	2/1/2046	166,258	0.00%
Alabama Power Co.	\$200,000	3.70%	1/12/2047	159,066	0.00%
Alabama Power Co.	\$110,000	4.30%	15/7/2048	95,816	0.00%
Alabama Power Co.	\$225,000	3.45%	1/10/2049	170,723	0.00%
Alabama Power Co.	\$200,000	3.13%	15/7/2051	142,987	0.00%
Alabama Power Co.	\$200,000	3.00%	15/3/2052	139,849	0.00%
Albemarle Corp.	\$125,000	5.45%	1/12/2044	117,360	0.00%
Albemarle Corp.	\$250,000	5.65%	1/6/2052	232,452	0.01%
Alcoa Nederland Holding BV	\$200,000	6.13%	15/5/2028	199,952	0.00%
Alcon Finance Corp.	\$200,000	3.80%	23/9/2049	160,022	0.00%
Alexander Funding Trust II	\$170,000	7.47%	31/7/2028	178,558	0.00%
Alexandria Real Estate Equities, Inc.	\$425,000	3.80%	15/4/2026	413,785	0.01%
Alexandria Real Estate Equities, Inc.	\$666,000	3.95%	15/1/2027	644,079	0.01%
Alexandria Real Estate Equities, Inc.	\$250,000	3.95%	15/1/2028	239,684	0.01%
Alexandria Real Estate Equities, Inc.	\$275,000	2.75%	15/12/2029	242,025	0.01%
Alexandria Real Estate Equities, Inc.	\$650,000	4.70%	1/7/2030	637,173	0.01%
Alexandria Real Estate Equities, Inc.	\$200,000	4.90%	15/12/2030	200,539	0.00%
Alexandria Real Estate Equities, Inc.	\$200,000	3.38%	15/8/2031	180,442	0.00%
Alexandria Real Estate Equities, Inc.	\$300,000	1.88%	1/2/2033	233,793	0.01%
Alexandria Real Estate Equities, Inc.	\$215,000	2.95%	15/3/2034	179,406	0.00%
Alexandria Real Estate Equities, Inc.	\$475,000	4.75%	15/4/2035	461,038	0.01%
Alexandria Real Estate Equities, Inc.	\$100,000	4.85%	15/4/2049	88,654	0.00%
Alexandria Real Estate Equities, Inc.	\$525,000	4.00%	1/2/2050	415,703	0.01%
Alexandria Real Estate Equities, Inc.	\$300,000	3.55%	15/3/2052	219,175	0.01%
Alleghany Corp.	\$180,000	4.90%	15/9/2044	174,982	0.00%
Alleghany Corp.	\$225,000	3.25%	15/8/2051	170,178	0.00%
Allegion plc	\$50,000	3.50%	1/10/2029	46,229	0.00%
Allegion US Holding Co., Inc.	\$200,000	3.55%	1/10/2027	189,859	0.00%
Allegion US Holding Co., Inc.	\$225,000	5.41%	1/7/2032	231,296	0.01%
Alliant Energy Finance LLC	\$235,000	4.25%	15/6/2028	229,608	0.01%
Alliant Energy Finance LLC	\$145,000	3.60%	1/3/2032	127,495	0.00%
Allied World Assurance Co. Holdings Ltd.	\$370,000	4.35%	29/10/2025	360,561	0.01%
Allina Health System	\$100,000	3.89%	15/4/2049	83,079	0.00%
Allstate Corp.	\$200,000	0.75%	15/12/2025	184,456	0.00%
Allstate Corp.	\$200,000	3.28%	15/12/2026	193,214	0.00%
Allstate Corp.	\$550,000	5.55%	9/5/2035	571,366	0.01%
Allstate Corp.	\$275,000	5.95%	1/4/2036	293,980	0.01%
Allstate Corp.	\$610,000	4.50%	15/6/2043	547,695	0.01%
Allstate Corp.	\$200,000	4.20%	15/12/2046	169,841	0.00%
Allstate Corp.	\$200,000	3.85%	10/8/2049	161,333	0.00%
Allstate Corp.^	\$177,000	6.50%	15/5/2057	175,947	0.00%
Ally Financial, Inc.	\$275,000	5.80%	1/5/2025	275,226	0.01%
Ally Financial, Inc.	\$150,000	4.75%	9/6/2027	144,598	0.00%
Ally Financial, Inc.	\$150,000	7.10%	15/11/2027	156,343	0.00%
Ally Financial, Inc.	\$700,000	2.20%	2/11/2028	598,627	0.01%
Ally Financial, Inc.^	\$225,000	6.99%	13/6/2029	232,736	0.01%
Ally Financial, Inc.	\$1,005,000	8.00%	1/11/2031	1,099,458	0.02%
Alphabet, Inc.	\$950,000	0.45%	15/8/2025	891,737	0.02%
Alphabet, Inc.	\$100,000	2.00%	15/8/2026	94,436	0.00%
Alphabet, Inc.	\$250,000	0.80%	15/8/2027	223,497	0.01%
Alphabet, Inc.	\$825,000	1.10%	15/8/2030	684,271	0.02%
Alphabet, Inc.	\$350,000	1.90%	15/8/2040	243,118	0.01%
Alphabet, Inc.	\$850,000	2.05%	15/8/2050	531,968	0.01%
Alphabet, Inc.	\$495,000	2.25%	15/8/2060	307,451	0.01%
Altria Group, Inc.	\$375,000	2.35%	6/5/2025	361,707	0.01%
Altria Group, Inc.	\$600,000	1.70%	15/6/2025	644,176	0.01%
Altria Group, Inc.	\$1,690,000	4.40%	14/2/2026	1,674,375	0.04%
Altria Group, Inc.	€1,150,000	2.20%	15/6/2027	1,223,486	0.03%
Altria Group, Inc.	\$400,000	3.40%	6/5/2030	365,407	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Altria Group, Inc.	€200,000	3.13%	15/6/2031	200,607	0.00%
Altria Group, Inc.	\$625,000	2.45%	4/2/2032	510,592	0.01%
Altria Group, Inc.	\$200,000	6.88%	1/11/2033	220,136	0.01%
Altria Group, Inc.	\$925,000	5.80%	14/2/2039	944,578	0.02%
Altria Group, Inc.	\$105,000	3.40%	4/2/2041	77,075	0.00%
Altria Group, Inc.	\$325,000	4.25%	9/8/2042	265,054	0.01%
Altria Group, Inc.	\$400,000	4.50%	2/5/2043	333,517	0.01%
Altria Group, Inc.	\$175,000	5.38%	31/1/2044	172,819	0.00%
Altria Group, Inc.	\$705,000	3.88%	16/9/2046	530,216	0.01%
Altria Group, Inc.	\$900,000	5.95%	14/2/2049	916,106	0.02%
Altria Group, Inc.	\$400,000	4.45%	6/5/2050	317,849	0.01%
Altria Group, Inc.	\$625,000	3.70%	4/2/2051	441,350	0.01%
Altria Group, Inc.	\$175,000	4.00%	4/2/2061	127,900	0.00%
Amazon.com, Inc.	\$1,175,000	3.80%	5/12/2024	1,162,826	0.03%
Amazon.com, Inc.	\$450,000	3.00%	13/4/2025	440,713	0.01%
Amazon.com, Inc.	\$750,000	0.80%	3/6/2025	710,824	0.02%
Amazon.com, Inc.	\$500,000	5.20%	3/12/2025	506,094	0.01%
Amazon.com, Inc. <sup>1</sup>	\$1,250,000	1.00%	12/5/2026	1,155,102	0.03%
Amazon.com, Inc.	\$600,000	1.20%	3/6/2027	541,134	0.01%
Amazon.com, Inc. <sup>1</sup>	\$1,475,000	3.15%	22/8/2027	1,417,487	0.03%
Amazon.com, Inc.	\$1,325,000	4.55%	1/12/2027	1,344,482	0.03%
Amazon.com, Inc.	\$500,000	1.65%	12/5/2028	450,192	0.01%
Amazon.com, Inc.	\$550,000	4.65%	1/12/2029	564,173	0.01%
Amazon.com, Inc.	\$625,000	1.50%	3/6/2030	529,463	0.01%
Amazon.com, Inc.	\$700,000	2.10%	12/5/2031	603,751	0.01%
Amazon.com, Inc.	\$1,850,000	3.60%	13/4/2032	1,761,073	0.04%
Amazon.com, Inc.	\$1,175,000	4.70%	1/12/2032	1,207,196	0.03%
Amazon.com, Inc.	\$500,000	4.80%	5/12/2034	517,463	0.01%
Amazon.com, Inc.	\$1,075,000	3.88%	22/8/2037	997,767	0.02%
Amazon.com, Inc.	\$875,000	2.88%	12/5/2041	687,264	0.02%
Amazon.com, Inc.	\$450,000	4.95%	5/12/2044	464,452	0.01%
Amazon.com, Inc.	\$1,075,000	4.05%	22/8/2047	969,520	0.02%
Amazon.com, Inc.	\$400,000	2.50%	3/6/2050	266,495	0.01%
Amazon.com, Inc.	\$2,100,000	3.10%	12/5/2051	1,569,591	0.03%
Amazon.com, Inc.	\$900,000	3.95%	13/4/2052	788,933	0.02%
Amazon.com, Inc.	\$775,000	4.25%	22/8/2057	714,688	0.02%
Amazon.com, Inc.	\$1,025,000	2.70%	3/6/2060	679,206	0.02%
Amazon.com, Inc.	\$700,000	3.25%	12/5/2061	515,175	0.01%
Amazon.com, Inc.	\$325,000	4.10%	13/4/2062	287,372	0.01%
Amcor Finance USA, Inc.	\$225,000	4.50%	15/5/2028	219,582	0.01%
Amcor Finance USA, Inc.	\$200,000	5.63%	26/5/2033	208,025	0.01%
Amcor Flexibles North America, Inc.	\$150,000	3.10%	15/9/2026	140,614	0.00%
Amcor Flexibles North America, Inc.	\$200,000	2.63%	19/6/2030	173,345	0.00%
Amcor Flexibles North America, Inc.	\$245,000	2.69%	25/5/2031	211,781	0.01%
Amdocs Ltd.	\$150,000	2.54%	15/6/2030	129,353	0.00%
Ameren Corp.	\$75,000	3.65%	15/2/2026	72,804	0.00%
Ameren Corp.	\$200,000	5.70%	1/12/2026	204,645	0.00%
Ameren Corp.	\$400,000	1.75%	15/3/2028	353,858	0.01%
Ameren Corp.	\$215,000	5.00%	15/1/2029	216,235	0.01%
Ameren Corp.	\$300,000	3.50%	15/1/2031	273,541	0.01%
Ameren Illinois Co.	\$25,000	3.25%	1/3/2025	24,520	0.00%
Ameren Illinois Co.	\$405,000	3.80%	15/5/2028	394,530	0.01%
Ameren Illinois Co.	\$120,000	3.85%	1/9/2032	111,983	0.00%
Ameren Illinois Co.	\$150,000	4.95%	1/6/2033	151,813	0.00%
Ameren Illinois Co.	\$150,000	4.15%	15/3/2046	129,685	0.00%
Ameren Illinois Co.	\$150,000	3.70%	1/12/2047	122,659	0.00%
Ameren Illinois Co.	\$130,000	4.50%	15/3/2049	119,191	0.00%
Ameren Illinois Co.	\$100,000	3.25%	15/3/2050	73,707	0.00%
Ameren Illinois Co.	\$140,000	2.90%	15/6/2051	95,504	0.00%
Ameren Illinois Co.	\$275,000	5.90%	1/12/2052	307,892	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	\$338,469	3.60%	22/9/2027	311,734	0.01%
American Airlines 2016-1 Class AA Pass Through Trust	\$66,689	3.58%	15/1/2028	61,880	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	\$539,600	3.20%	15/6/2028	493,546	0.01%
American Airlines 2019-1 Class AA Pass Through Trust	\$60,761	3.15%	15/2/2032	53,443	0.00%
American Airlines 2021-1 Class A Pass Through Trust	\$283,913	2.88%	11/7/2034	236,430	0.01%
American Assets Trust LP	\$200,000	3.38%	1/2/2031	163,338	0.00%
American Electric Power Co., Inc.	\$200,000	5.70%	15/8/2025	201,491	0.00%
American Electric Power Co., Inc.	\$140,000	1.00%	1/11/2025	130,033	0.00%
American Electric Power Co., Inc.	\$155,000	5.75%	1/11/2027	160,471	0.00%
American Electric Power Co., Inc.	\$155,000	3.20%	13/11/2027	147,639	0.00%
American Electric Power Co., Inc.	\$200,000	4.30%	1/12/2028	195,601	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Electric Power Co., Inc.	\$275,000	5.20%	15/1/2029	279,025	0.01%
American Electric Power Co., Inc.	\$225,000	2.30%	1/3/2030	192,344	0.00%
American Electric Power Co., Inc.	\$185,000	5.95%	1/11/2032	197,570	0.00%
American Electric Power Co., Inc.	\$290,000	5.63%	1/3/2033	302,092	0.01%
American Electric Power Co., Inc.	\$155,000	3.25%	1/3/2050	110,626	0.00%
American Electric Power Co., Inc.^	\$250,000	3.88%	15/2/2062	211,380	0.01%
American Equity Investment Life Holding Co.	\$230,000	5.00%	15/6/2027	220,701	0.01%
American Express Co.	\$171,000	3.63%	5/12/2024	168,175	0.00%
American Express Co.	\$825,000	2.25%	4/3/2025	798,315	0.02%
American Express Co.	\$400,000	3.95%	1/8/2025	393,614	0.01%
American Express Co.	\$400,000	4.90%	13/2/2026	400,888	0.01%
American Express Co.^	\$300,000	4.99%	1/5/2026	299,295	0.01%
American Express Co.^	\$650,000	6.34%	30/10/2026	663,080	0.02%
American Express Co.	\$1,650,000	1.65%	4/11/2026	1,522,951	0.03%
American Express Co.	\$525,000	2.55%	4/3/2027	491,847	0.01%
American Express Co.	\$600,000	3.30%	3/5/2027	573,575	0.01%
American Express Co.^	\$325,000	5.39%	28/7/2027	328,811	0.01%
American Express Co.	\$900,000	5.85%	5/11/2027	939,112	0.02%
American Express Co.^	\$325,000	5.28%	27/7/2029	331,519	0.01%
American Express Co.^	\$350,000	6.49%	30/10/2031	379,471	0.01%
American Express Co.^	\$250,000	4.99%	26/5/2033	249,369	0.01%
American Express Co.^	\$700,000	4.42%	3/8/2033	674,085	0.02%
American Express Co.^	\$400,000	5.04%	1/5/2034	399,439	0.01%
American Express Co.^	\$175,000	5.63%	28/7/2034	181,121	0.00%
American Express Co.	\$350,000	4.05%	3/12/2042	316,364	0.01%
American Financial Group, Inc.	\$55,000	5.25%	2/4/2030	55,146	0.00%
American Financial Group, Inc.	\$185,000	4.50%	15/6/2047	155,400	0.00%
American Homes 4 Rent LP	\$300,000	4.90%	15/2/2029	297,222	0.01%
American Homes 4 Rent LP	\$200,000	2.38%	15/7/2031	165,032	0.00%
American Homes 4 Rent LP	\$300,000	3.38%	15/7/2051	206,015	0.01%
American Homes 4 Rent LP	\$200,000	4.30%	15/4/2052	162,217	0.00%
American Honda Finance Corp.	\$500,000	1.50%	13/1/2025	482,407	0.01%
American Honda Finance Corp.	\$775,000	4.60%	17/4/2025	772,779	0.02%
American Honda Finance Corp.	\$775,000	5.00%	23/5/2025	777,348	0.02%
American Honda Finance Corp.	\$900,000	1.20%	8/7/2025	853,710	0.02%
American Honda Finance Corp.	\$250,000	5.25%	7/7/2026	254,464	0.01%
American Honda Finance Corp.	\$400,000	1.30%	9/9/2026	367,690	0.01%
American Honda Finance Corp.	\$100,000	2.30%	9/9/2026	94,584	0.00%
American Honda Finance Corp.	\$125,000	2.35%	8/1/2027	117,406	0.00%
American Honda Finance Corp.	£200,000	1.50%	19/10/2027	231,315	0.01%
American Honda Finance Corp.	€265,000	3.75%	25/10/2027	300,289	0.01%
American Honda Finance Corp.	\$400,000	2.00%	24/3/2028	362,629	0.01%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	293,384	0.01%
American Honda Finance Corp.	\$250,000	5.13%	7/7/2028	257,921	0.01%
American Honda Finance Corp.	\$275,000	5.65%	15/11/2028	287,936	0.01%
American Honda Finance Corp.	\$275,000	4.60%	17/4/2030	275,118	0.01%
American Honda Finance Corp.	\$575,000	5.85%	4/10/2030	614,233	0.01%
American Honda Finance Corp.	\$200,000	1.80%	13/1/2031	169,168	0.00%
American International Group, Inc.	€575,000	1.88%	21/6/2027	607,986	0.01%
American International Group, Inc.	\$475,000	4.25%	15/3/2029	458,418	0.01%
American International Group, Inc.	\$125,000	3.40%	30/6/2030	115,006	0.00%
American International Group, Inc.	\$850,000	5.13%	27/3/2033	862,694	0.02%
American International Group, Inc.	\$200,000	3.88%	15/1/2035	181,028	0.00%
American International Group, Inc.	\$45,000	4.70%	10/7/2035	41,532	0.00%
American International Group, Inc.	\$222,000	4.50%	16/7/2044	200,674	0.00%
American International Group, Inc.	\$200,000	4.80%	10/7/2045	188,724	0.00%
American International Group, Inc.^	\$350,000	5.75%	1/4/2048	345,970	0.01%
American International Group, Inc.	\$350,000	4.75%	1/4/2048	331,625	0.01%
American International Group, Inc.	\$125,000	4.38%	30/6/2050	111,831	0.00%
American Medical Systems Europe BV	€200,000	1.88%	8/3/2034	192,191	0.00%
American National Group LLC	\$200,000	6.14%	13/6/2032	191,747	0.00%
American Tower Corp.	\$795,000	2.40%	15/3/2025	768,978	0.02%
American Tower Corp.	€400,000	1.38%	4/4/2025	428,910	0.01%
American Tower Corp.	\$925,000	4.00%	1/6/2025	909,501	0.02%
American Tower Corp.	\$700,000	1.60%	15/4/2026	647,482	0.01%
American Tower Corp.	€400,000	1.95%	22/5/2026	426,173	0.01%
American Tower Corp.	\$345,000	3.38%	15/10/2026	330,876	0.01%
American Tower Corp.	\$350,000	2.75%	15/1/2027	328,149	0.01%
American Tower Corp.	\$100,000	3.13%	15/1/2027	94,586	0.00%
American Tower Corp.	€350,000	0.40%	15/2/2027	352,336	0.01%
American Tower Corp.	€500,000	0.50%	15/1/2028	492,572	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Tower Corp.	\$375,000	3.60%	15/1/2028	357,374	0.01%
American Tower Corp.	\$525,000	1.50%	31/1/2028	459,036	0.01%
American Tower Corp.	\$175,000	3.95%	15/3/2029	167,257	0.00%
American Tower Corp.	€1,150,000	0.88%	21/5/2029	1,107,404	0.02%
American Tower Corp.	\$450,000	3.80%	15/8/2029	427,159	0.01%
American Tower Corp.	\$245,000	2.90%	15/1/2030	218,867	0.01%
American Tower Corp.	\$500,000	2.10%	15/6/2030	419,695	0.01%
American Tower Corp.	€800,000	0.95%	5/10/2030	741,167	0.02%
American Tower Corp.	\$625,000	1.88%	15/10/2030	512,561	0.01%
American Tower Corp.	\$200,000	2.70%	15/4/2031	172,027	0.00%
American Tower Corp.	\$200,000	2.30%	15/9/2031	165,614	0.00%
American Tower Corp.	\$500,000	5.65%	15/3/2033	519,915	0.01%
American Tower Corp.	\$675,000	5.55%	15/7/2033	699,368	0.02%
American Tower Corp.	\$375,000	3.70%	15/10/2049	284,861	0.01%
American Tower Corp.	\$365,000	3.10%	15/6/2050	249,938	0.01%
American Tower Corp.	\$500,000	2.95%	15/1/2051	333,689	0.01%
American Transmission Systems, Inc.	\$210,000	2.65%	15/1/2032	177,869	0.00%
American Transmission Systems, Inc.	\$200,000	5.00%	1/9/2044	185,697	0.00%
American University	\$190,000	3.67%	1/4/2049	154,297	0.00%
American Water Capital Corp.	\$150,000	3.40%	1/3/2025	146,836	0.00%
American Water Capital Corp.	\$200,000	2.95%	1/9/2027	189,060	0.00%
American Water Capital Corp.	\$370,000	3.75%	1/9/2028	356,196	0.01%
American Water Capital Corp.	\$170,000	3.45%	1/6/2029	160,542	0.00%
American Water Capital Corp.	\$125,000	2.80%	1/5/2030	112,006	0.00%
American Water Capital Corp.	\$260,000	2.30%	1/6/2031	222,079	0.01%
American Water Capital Corp.	\$245,000	4.45%	1/6/2032	243,513	0.01%
American Water Capital Corp.	\$715,000	6.59%	15/10/2037	829,818	0.02%
American Water Capital Corp.	\$150,000	4.30%	1/12/2042	135,035	0.00%
American Water Capital Corp.	\$100,000	4.30%	1/9/2045	88,405	0.00%
American Water Capital Corp.	\$95,000	4.00%	1/12/2046	79,615	0.00%
American Water Capital Corp.	\$225,000	3.75%	1/9/2047	183,939	0.00%
American Water Capital Corp.	\$200,000	4.20%	1/9/2048	174,633	0.00%
American Water Capital Corp.	\$165,000	4.15%	1/6/2049	142,261	0.00%
American Water Capital Corp.	\$160,000	3.45%	1/5/2050	122,708	0.00%
American Water Capital Corp.	\$65,000	3.25%	1/6/2051	47,861	0.00%
Americo Life, Inc.	\$100,000	3.45%	15/4/2031	78,719	0.00%
Ameriprise Financial, Inc.	\$590,000	3.00%	2/4/2025	575,357	0.01%
Ameriprise Financial, Inc.	\$25,000	2.88%	15/9/2026	23,937	0.00%
Ameriprise Financial, Inc.	\$175,000	5.70%	15/12/2028	183,456	0.00%
Ameriprise Financial, Inc.	\$150,000	4.50%	13/5/2032	148,955	0.00%
Ameriprise Financial, Inc.	\$600,000	5.15%	15/5/2033	619,017	0.01%
AmFam Holdings, Inc.	\$100,000	2.81%	11/3/2031	76,779	0.00%
AmFam Holdings, Inc.	\$200,000	3.83%	11/3/2051	121,953	0.00%
Amgen, Inc.	\$550,000	1.90%	21/2/2025	531,243	0.01%
Amgen, Inc.	\$200,000	5.25%	2/3/2025	200,466	0.00%
Amgen, Inc.	\$330,000	3.13%	1/5/2025	321,732	0.01%
Amgen, Inc.	\$550,000	5.51%	2/3/2026	550,246	0.01%
Amgen, Inc.	\$1,225,000	2.60%	19/8/2026	1,163,958	0.03%
Amgen, Inc. <sup>1</sup>	\$540,000	2.20%	21/2/2027	502,058	0.01%
Amgen, Inc. <sup>1</sup>	\$2,040,000	3.20%	2/11/2027	1,949,206	0.04%
Amgen, Inc. <sup>1</sup>	\$1,400,000	5.15%	2/3/2028	1,431,459	0.03%
Amgen, Inc.	\$425,000	1.65%	15/8/2028	375,829	0.01%
Amgen, Inc.	\$150,000	4.05%	18/8/2029	146,862	0.00%
Amgen, Inc.	£150,000	4.00%	13/9/2029	188,360	0.00%
Amgen, Inc.	\$300,000	2.45%	21/2/2030	266,016	0.01%
Amgen, Inc.	\$850,000	5.25%	2/3/2030	874,085	0.02%
Amgen, Inc.	\$400,000	2.30%	25/2/2031	342,012	0.01%
Amgen, Inc.	\$300,000	2.00%	15/1/2032	245,849	0.01%
Amgen, Inc.	\$300,000	3.35%	22/2/2032	273,847	0.01%
Amgen, Inc.	\$275,000	4.20%	1/3/2033	261,659	0.01%
Amgen, Inc.	\$1,575,000	5.25%	2/3/2033	1,614,288	0.04%
Amgen, Inc.	\$175,000	6.38%	1/6/2037	194,769	0.00%
Amgen, Inc.	\$375,000	6.40%	1/2/2039	417,908	0.01%
Amgen, Inc.	\$975,000	3.15%	21/2/2040	759,616	0.02%
Amgen, Inc.	\$150,000	2.80%	15/8/2041	109,221	0.00%
Amgen, Inc.	\$75,000	4.95%	1/10/2041	71,970	0.00%
Amgen, Inc.	\$363,000	5.15%	15/11/2041	357,263	0.01%
Amgen, Inc.	\$1,050,000	5.60%	2/3/2043	1,085,798	0.02%
Amgen, Inc.	\$1,125,000	4.40%	1/5/2045	1,000,094	0.02%
Amgen, Inc.	\$575,000	4.56%	15/6/2048	519,031	0.01%
Amgen, Inc.	\$1,050,000	3.38%	21/2/2050	783,747	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amgen, Inc.	\$1,125,000	4.66%	15/6/2051	1,025,340	0.02%
Amgen, Inc.	\$800,000	3.00%	15/1/2052	560,253	0.01%
Amgen, Inc.	\$500,000	4.20%	22/2/2052	422,979	0.01%
Amgen, Inc.	\$325,000	4.88%	1/3/2053	304,293	0.01%
Amgen, Inc.	\$1,850,000	5.65%	2/3/2053	1,950,232	0.04%
Amgen, Inc.	\$468,000	2.77%	1/9/2053	301,086	0.01%
Amgen, Inc.	\$450,000	4.40%	22/2/2062	380,494	0.01%
Amgen, Inc.	\$1,225,000	5.75%	2/3/2063	1,288,441	0.03%
Amphenol Corp.	\$155,000	2.05%	1/3/2025	149,683	0.00%
Amphenol Corp.	\$225,000	2.80%	15/2/2030	205,039	0.00%
Amphenol Corp.	\$425,000	2.20%	15/9/2031	357,879	0.01%
Amphenol Technologies Holding GmbH	€100,000	0.75%	4/5/2026	104,755	0.00%
Analog Devices, Inc.	\$300,000	2.95%	1/4/2025	293,574	0.01%
Analog Devices, Inc.	\$250,000	1.70%	1/10/2028	222,157	0.01%
Analog Devices, Inc.	\$425,000	2.10%	1/10/2031	362,038	0.01%
Analog Devices, Inc.	\$475,000	2.80%	1/10/2041	354,910	0.01%
Analog Devices, Inc.	\$250,000	5.30%	15/12/2045	252,149	0.01%
Analog Devices, Inc.	\$200,000	2.95%	1/10/2051	143,589	0.00%
Andeavor Logistics LP/Tesoro Logistics Finance Corp.	\$75,000	5.20%	1/12/2047	61,450	0.00%
Aon Corp.	\$100,000	8.21%	1/1/2027	106,722	0.00%
Aon Corp.	\$175,000	4.50%	15/12/2028	172,941	0.00%
Aon Corp.	\$105,000	6.25%	30/9/2040	113,454	0.00%
Aon Corp./Aon Global Holdings plc	\$200,000	2.85%	28/5/2027	188,962	0.00%
Aon Corp./Aon Global Holdings plc	\$400,000	2.05%	23/8/2031	326,765	0.01%
Aon Corp./Aon Global Holdings plc	\$300,000	2.60%	2/12/2031	254,072	0.01%
Aon Corp./Aon Global Holdings plc	\$200,000	5.35%	28/2/2033	205,458	0.00%
Aon Corp./Aon Global Holdings plc	\$400,000	2.90%	23/8/2051	261,949	0.01%
Aon Corp./Aon Global Holdings plc	\$450,000	3.90%	28/2/2052	356,756	0.01%
Aon Global Ltd.	\$275,000	4.60%	14/6/2044	246,443	0.01%
Aon Global Ltd.	\$100,000	4.75%	15/5/2045	92,239	0.00%
Apache Corp.	\$490,000	4.25%	15/1/2030	461,245	0.01%
Apache Corp.	\$20,000	6.00%	15/1/2037	19,676	0.00%
Apache Corp.	\$750,000	5.10%	1/9/2040	642,750	0.01%
Apache Corp.	\$20,000	5.25%	1/2/2042	16,825	0.00%
Apache Corp.	\$30,000	4.75%	15/4/2043	23,718	0.00%
Apache Corp.	\$225,000	5.35%	1/7/2049	187,137	0.00%
Apollo Global Management, Inc.	\$175,000	6.38%	15/11/2033	188,435	0.00%
Apollo Management Holdings LP	\$200,000	4.40%	27/5/2026	195,859	0.00%
Apollo Management Holdings LP	\$525,000	2.65%	5/6/2030	452,651	0.01%
Apollo Management Holdings LP	\$35,000	5.00%	15/3/2048	32,285	0.00%
Apollo Management Holdings LP*	\$100,000	4.95%	14/1/2050	94,194	0.00%
Appalachian Power Co.	\$275,000	3.40%	1/6/2025	268,837	0.01%
Appalachian Power Co.	\$360,000	2.70%	1/4/2031	308,393	0.01%
Appalachian Power Co.	\$80,000	4.50%	1/8/2032	77,057	0.00%
Appalachian Power Co.	\$150,000	7.00%	1/4/2038	173,504	0.00%
Appalachian Power Co.	\$140,000	4.40%	15/5/2044	117,080	0.00%
Appalachian Power Co.	\$155,000	4.45%	1/6/2045	131,186	0.00%
Appalachian Power Co.	\$170,000	4.50%	1/3/2049	144,210	0.00%
Appalachian Power Co.	\$135,000	3.70%	1/5/2050	101,264	0.00%
Apple, Inc.	\$455,000	2.75%	13/1/2025	445,796	0.01%
Apple, Inc.	\$252,000	2.50%	9/2/2025	245,804	0.01%
Apple, Inc.	\$600,000	3.20%	13/5/2025	588,140	0.01%
Apple, Inc.	\$875,000	0.55%	20/8/2025	822,885	0.02%
Apple, Inc.	\$1,475,000	0.70%	8/2/2026	1,366,412	0.03%
Apple, Inc.	\$575,000	3.25%	23/2/2026	561,222	0.01%
Apple, Inc.	\$700,000	2.45%	4/8/2026	667,770	0.02%
Apple, Inc.	\$475,000	2.05%	11/9/2026	447,871	0.01%
Apple, Inc.	€200,000	1.63%	10/11/2026	214,586	0.01%
Apple, Inc.	\$700,000	3.35%	9/2/2027	681,804	0.02%
Apple, Inc.	\$250,000	3.20%	11/5/2027	242,102	0.01%
Apple, Inc.	\$755,000	2.90%	12/9/2027	722,723	0.02%
Apple, Inc.	€100,000	2.00%	17/9/2027	108,084	0.00%
Apple, Inc.	\$1,300,000	1.20%	8/2/2028	1,157,362	0.03%
Apple, Inc. <sup>1</sup>	\$1,350,000	1.40%	5/8/2028	1,195,681	0.03%
Apple, Inc.	€200,000	1.38%	24/5/2029	207,577	0.01%
Apple, Inc.	£200,000	3.05%	31/7/2029	247,292	0.01%
Apple, Inc.	\$875,000	2.20%	11/9/2029	792,084	0.02%
Apple, Inc.	\$500,000	1.65%	11/5/2030	427,981	0.01%
Apple, Inc.	\$1,350,000	1.25%	20/8/2030	1,121,363	0.03%
Apple, Inc.	\$1,325,000	1.65%	8/2/2031	1,117,129	0.02%
Apple, Inc.	\$200,000	1.70%	5/8/2031	167,266	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	\$650,000	4.30%	10/5/2033	659,658	0.01%
Apple, Inc.	\$600,000	4.50%	23/2/2036	613,528	0.01%
Apple, Inc.	\$1,125,000	2.38%	8/2/2041	825,671	0.02%
Apple, Inc.	\$750,000	3.85%	4/5/2043	667,612	0.02%
Apple, Inc.	\$175,000	4.45%	6/5/2044	170,186	0.00%
Apple, Inc. <sup>1</sup>	\$635,000	3.45%	9/2/2045	529,853	0.01%
Apple, Inc.	\$725,000	4.38%	13/5/2045	689,305	0.02%
Apple, Inc.	\$1,470,000	4.65%	23/2/2046	1,450,233	0.03%
Apple, Inc.	\$500,000	3.85%	4/8/2046	435,892	0.01%
Apple, Inc.	\$175,000	4.25%	9/2/2047	165,422	0.00%
Apple, Inc.	\$351,000	3.75%	12/9/2047	300,597	0.01%
Apple, Inc.	\$250,000	3.75%	13/11/2047	213,789	0.01%
Apple, Inc.	\$540,000	2.95%	11/9/2049	397,102	0.01%
Apple, Inc.	\$1,200,000	2.65%	11/5/2050	827,222	0.02%
Apple, Inc.	\$300,000	2.40%	20/8/2050	196,734	0.00%
Apple, Inc.	\$1,250,000	2.65%	8/2/2051	858,111	0.02%
Apple, Inc.	\$550,000	2.70%	5/8/2051	379,076	0.01%
Apple, Inc.	\$1,250,000	3.95%	8/8/2052	1,096,677	0.02%
Apple, Inc.	\$600,000	4.85%	10/5/2053	612,168	0.01%
Apple, Inc.	\$475,000	2.55%	20/8/2060	313,693	0.01%
Apple, Inc.	\$1,080,000	2.80%	8/2/2061	735,923	0.02%
Apple, Inc.	\$425,000	2.85%	5/8/2061	290,955	0.01%
Apple, Inc.	\$515,000	4.10%	8/8/2062	459,654	0.01%
Applied Materials, Inc.	\$75,000	3.90%	1/10/2025	73,990	0.00%
Applied Materials, Inc.	\$400,000	3.30%	1/4/2027	387,644	0.01%
Applied Materials, Inc.	\$550,000	1.75%	1/6/2030	468,379	0.01%
Applied Materials, Inc.	\$200,000	5.10%	1/10/2035	210,163	0.01%
Applied Materials, Inc.	\$325,000	5.85%	15/6/2041	359,313	0.01%
Applied Materials, Inc.	\$1,000,000	4.35%	1/4/2047	944,592	0.02%
Applied Materials, Inc.	\$210,000	2.75%	1/6/2050	151,800	0.00%
Aptiv plc	\$50,000	4.40%	1/10/2046	40,454	0.00%
Aptiv plc	\$85,000	5.40%	15/3/2049	79,258	0.00%
Aptiv plc	\$550,000	3.10%	1/12/2051	359,100	0.01%
Aptiv plc/Aptiv Corp.	\$300,000	2.40%	18/2/2025	290,135	0.01%
Aptiv plc/Aptiv Corp.	\$225,000	3.25%	1/3/2032	198,915	0.00%
Aptiv plc/Aptiv Corp.	\$325,000	4.15%	1/5/2052	257,586	0.01%
Arch Capital Finance LLC	\$850,000	4.01%	15/12/2026	825,646	0.02%
Arch Capital Finance LLC	\$100,000	5.03%	15/12/2046	93,572	0.00%
Arch Capital Group Ltd.	\$425,000	3.64%	30/6/2050	325,051	0.01%
Arch Capital Group US, Inc.	\$200,000	5.14%	1/11/2043	189,992	0.00%
Archer-Daniels-Midland Co.	\$375,000	2.50%	11/8/2026	357,095	0.01%
Archer-Daniels-Midland Co.	\$450,000	3.25%	27/3/2030	420,224	0.01%
Archer-Daniels-Midland Co.	\$500,000	2.90%	1/3/2032	444,647	0.01%
Archer-Daniels-Midland Co.	\$500,000	4.50%	15/8/2033	500,872	0.01%
Archer-Daniels-Midland Co.	\$325,000	3.75%	15/9/2047	268,499	0.01%
Archer-Daniels-Midland Co.	\$200,000	4.50%	15/3/2049	187,258	0.00%
Ares Capital Corp.	\$600,000	4.25%	1/3/2025	585,887	0.01%
Ares Capital Corp.	\$400,000	3.25%	15/7/2025	383,204	0.01%
Ares Capital Corp.	\$200,000	3.88%	15/1/2026	192,252	0.00%
Ares Capital Corp.	\$575,000	2.15%	15/7/2026	523,960	0.01%
Ares Capital Corp.	\$100,000	7.00%	15/1/2027	102,949	0.00%
Ares Capital Corp.	\$300,000	2.88%	15/6/2027	274,292	0.01%
Ares Capital Corp.	\$425,000	2.88%	15/6/2028	376,582	0.01%
Ares Capital Corp.	\$250,000	3.20%	15/11/2031	209,234	0.01%
Ares Finance Co. III LLC <sup>^</sup>	\$300,000	4.13%	30/6/2051	254,623	0.01%
Ares Finance Co. IV LLC	\$175,000	3.65%	1/2/2052	124,786	0.00%
Arizona Public Service Co.	\$50,000	3.15%	15/5/2025	48,704	0.00%
Arizona Public Service Co.	\$95,000	2.95%	15/9/2027	89,743	0.00%
Arizona Public Service Co.	\$125,000	2.60%	15/8/2029	111,707	0.00%
Arizona Public Service Co.	\$200,000	2.20%	15/12/2031	162,755	0.00%
Arizona Public Service Co.	\$125,000	6.35%	15/12/2032	135,545	0.00%
Arizona Public Service Co.	\$160,000	5.55%	1/8/2033	165,642	0.00%
Arizona Public Service Co.	\$110,000	5.05%	1/9/2041	104,237	0.00%
Arizona Public Service Co.	\$130,000	4.50%	1/4/2042	113,797	0.00%
Arizona Public Service Co.	\$170,000	4.35%	15/11/2045	143,212	0.00%
Arizona Public Service Co.	\$100,000	3.75%	15/5/2046	76,303	0.00%
Arizona Public Service Co.	\$90,000	4.20%	15/8/2048	72,962	0.00%
Arizona Public Service Co.	\$90,000	4.25%	1/3/2049	72,652	0.00%
Arizona Public Service Co.	\$90,000	3.50%	1/12/2049	64,210	0.00%
Arizona Public Service Co.	\$190,000	3.35%	15/5/2050	135,611	0.00%
Arizona Public Service Co.	\$265,000	2.65%	15/9/2050	163,442	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Army Hawaii Family Housing Trust Certificates	\$283,488	5.52%	15/6/2050	286,723	0.01%
Arrow Electronics, Inc.	\$31,000	4.00%	1/4/2025	30,419	0.00%
Arrow Electronics, Inc.	\$155,000	3.88%	12/1/2028	147,195	0.00%
Arrow Electronics, Inc.	\$155,000	2.95%	15/2/2032	131,429	0.00%
Arthur J Gallagher & Co.	\$350,000	2.40%	9/11/2031	289,086	0.01%
Arthur J Gallagher & Co.	\$300,000	6.50%	15/2/2034	328,340	0.01%
Arthur J Gallagher & Co.	\$200,000	3.50%	20/5/2051	148,272	0.00%
Arthur J Gallagher & Co.	\$100,000	3.05%	9/3/2052	67,120	0.00%
Arthur J Gallagher & Co.	\$250,000	5.75%	2/3/2053	256,090	0.01%
Arthur J Gallagher & Co.	\$200,000	6.75%	15/2/2054	234,768	0.01%
Ascension Health	\$462,000	2.53%	15/11/2029	413,128	0.01%
Ascension Health	\$225,000	3.11%	15/11/2039	176,992	0.00%
Ascension Health	\$435,000	3.95%	15/11/2046	374,734	0.01%
Ashtead Capital, Inc.	\$425,000	5.50%	11/8/2032	419,841	0.01%
Ashtead Capital, Inc.	\$300,000	5.55%	30/5/2033	296,648	0.01%
Assurant, Inc.	\$725,000	4.90%	27/3/2028	717,522	0.02%
Assurant, Inc.	\$260,000	3.70%	22/2/2030	234,204	0.01%
Assured Guaranty Municipal Holdings, Inc.^	\$105,000	6.40%	15/12/2066	94,201	0.00%
Assured Guaranty US Holdings, Inc.	\$100,000	6.13%	15/9/2028	104,845	0.00%
Assured Guaranty US Holdings, Inc.	\$400,000	3.15%	15/6/2031	353,588	0.01%
Assured Guaranty US Holdings, Inc.	\$200,000	3.60%	15/9/2051	143,760	0.00%
Astrazeneca Finance LLC	\$275,000	4.88%	3/3/2028	280,345	0.01%
Astrazeneca Finance LLC	\$275,000	4.90%	3/3/2030	283,100	0.01%
AT&T, Inc.	€500,000	3.55%	18/11/2025	555,342	0.01%
AT&T, Inc.	CAD575,000	4.00%	25/11/2025	429,358	0.01%
AT&T, Inc.	€1,000,000	3.50%	17/12/2025	1,107,160	0.02%
AT&T, Inc.	\$1,050,000	1.70%	25/3/2026	982,342	0.02%
AT&T, Inc.	\$500,000	2.95%	15/7/2026	477,171	0.01%
AT&T, Inc.	€900,000	1.80%	5/9/2026	959,727	0.02%
AT&T, Inc.	£400,000	2.90%	4/12/2026	485,896	0.01%
AT&T, Inc.	\$350,000	3.80%	15/2/2027	341,540	0.01%
AT&T, Inc.	£400,000	5.50%	15/3/2027	522,449	0.01%
AT&T, Inc.	\$1,275,000	2.30%	1/6/2027	1,184,033	0.03%
AT&T, Inc.	\$1,100,000	1.65%	1/2/2028	979,544	0.02%
AT&T, Inc.	\$592,000	4.10%	15/2/2028	578,840	0.01%
AT&T, Inc.	€300,000	1.60%	19/5/2028	311,052	0.01%
AT&T, Inc.	\$1,000,000	4.35%	1/3/2029	987,255	0.02%
AT&T, Inc.	€700,000	2.35%	5/9/2029	741,021	0.02%
AT&T, Inc.	€150,000	2.60%	17/12/2029	159,753	0.00%
AT&T, Inc.	\$975,000	4.30%	15/2/2030	954,405	0.02%
AT&T, Inc.	€300,000	3.95%	30/4/2031	343,784	0.01%
AT&T, Inc.	\$1,475,000	2.75%	1/6/2031	1,292,283	0.03%
AT&T, Inc.	\$875,000	2.25%	1/2/2032	723,974	0.02%
AT&T, Inc.	€700,000	2.05%	19/5/2032	698,095	0.02%
AT&T, Inc.	€200,000	3.55%	17/12/2032	221,569	0.01%
AT&T, Inc.	\$1,585,000	2.55%	1/12/2033	1,293,125	0.03%
AT&T, Inc.	\$850,000	5.40%	15/2/2034	877,072	0.02%
AT&T, Inc.	€200,000	4.30%	18/11/2034	233,441	0.01%
AT&T, Inc.	€150,000	2.45%	15/3/2035	147,335	0.00%
AT&T, Inc.	\$1,270,000	4.50%	15/5/2035	1,204,613	0.03%
AT&T, Inc.	€1,100,000	3.15%	4/9/2036	1,131,694	0.03%
AT&T, Inc.	\$200,000	5.25%	1/3/2037	200,966	0.00%
AT&T, Inc.	\$245,000	4.90%	15/8/2037	237,179	0.01%
AT&T, Inc.	\$475,000	6.30%	15/1/2038	521,727	0.01%
AT&T, Inc.	€800,000	2.60%	19/5/2038	758,105	0.02%
AT&T, Inc.	\$300,000	4.85%	1/3/2039	286,908	0.01%
AT&T, Inc.	€200,000	1.80%	14/9/2039	168,276	0.00%
AT&T, Inc.	£300,000	7.00%	30/4/2040	446,311	0.01%
AT&T, Inc.	\$175,000	5.35%	1/9/2040	172,832	0.00%
AT&T, Inc.	\$1,000,000	3.50%	1/6/2041	794,768	0.02%
AT&T, Inc.	\$250,000	5.55%	15/8/2041	254,247	0.01%
AT&T, Inc.	\$100,000	5.15%	15/3/2042	96,628	0.00%
AT&T, Inc.	\$570,000	4.30%	15/12/2042	496,455	0.01%
AT&T, Inc.	\$200,000	3.10%	1/2/2043	150,739	0.00%
AT&T, Inc.	£900,000	4.25%	1/6/2043	993,113	0.02%
AT&T, Inc.	£350,000	4.88%	1/6/2044	415,014	0.01%
AT&T, Inc.	\$225,000	4.65%	1/6/2044	200,299	0.00%
AT&T, Inc.	\$300,000	4.80%	15/6/2044	274,638	0.01%
AT&T, Inc.	\$1,025,000	4.35%	15/6/2045	886,796	0.02%
AT&T, Inc.	\$150,000	4.85%	15/7/2045	136,414	0.00%
AT&T, Inc.	\$575,000	4.75%	15/5/2046	521,324	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	\$225,000	5.15%	15/11/2046	216,784	0.01%
AT&T, Inc.	\$200,000	5.45%	1/3/2047	199,585	0.00%
AT&T, Inc.	CAD355,000	4.85%	25/5/2047	250,760	0.01%
AT&T, Inc.	\$900,000	4.50%	9/3/2048	788,428	0.02%
AT&T, Inc.	CAD250,000	5.10%	25/11/2048	182,626	0.00%
AT&T, Inc.	\$300,000	4.55%	9/3/2049	262,993	0.01%
AT&T, Inc.	\$1,225,000	3.65%	1/6/2051	924,609	0.02%
AT&T, Inc.	\$325,000	3.30%	1/2/2052	232,496	0.01%
AT&T, Inc.	\$2,705,000	3.50%	15/9/2053	1,968,112	0.04%
AT&T, Inc.	\$3,157,000	3.55%	15/9/2055	2,276,127	0.05%
AT&T, Inc.	\$1,979,000	3.80%	1/12/2057	1,473,061	0.03%
AT&T, Inc.	\$2,160,000	3.65%	15/9/2059	1,551,364	0.03%
AT&T, Inc.	\$475,000	3.85%	1/6/2060	354,910	0.01%
AT&T, Inc.	\$675,000	3.50%	1/2/2061	471,876	0.01%
Athene Global Funding	\$625,000	0.91%	19/8/2024	604,924	0.01%
Athene Global Funding	\$600,000	1.72%	7/1/2025	575,524	0.01%
Athene Global Funding	\$235,000	2.50%	14/1/2025	226,491	0.01%
Athene Global Funding	CAD200,000	2.10%	24/9/2025	143,509	0.00%
Athene Global Funding	\$150,000	1.73%	2/10/2026	135,209	0.00%
Athene Global Funding	\$220,000	2.95%	12/11/2026	204,902	0.00%
Athene Global Funding	£300,000	1.75%	24/11/2027	338,946	0.01%
Athene Global Funding	€350,000	0.63%	12/1/2028	344,023	0.01%
Athene Global Funding	\$100,000	2.50%	24/3/2028	88,797	0.00%
Athene Global Funding	\$200,000	1.99%	19/8/2028	172,378	0.00%
Athene Global Funding	\$300,000	2.72%	7/1/2029	262,646	0.01%
Athene Global Funding	\$325,000	2.55%	19/11/2030	268,209	0.01%
Athene Global Funding	\$205,000	2.67%	7/6/2031	168,043	0.00%
Athene Global Funding	\$200,000	2.65%	4/10/2031	162,809	0.00%
Athene Holding Ltd.	\$400,000	4.13%	12/1/2028	382,522	0.01%
Athene Holding Ltd.	\$440,000	6.15%	3/4/2030	454,617	0.01%
Athene Holding Ltd.	\$150,000	3.95%	25/5/2051	112,791	0.00%
Athene Holding Ltd.	\$200,000	3.45%	15/5/2052	135,589	0.00%
Atlantic City Electric Co.	\$125,000	4.00%	15/10/2028	122,279	0.00%
Atlantic City Electric Co.	\$225,000	2.30%	15/3/2031	190,152	0.00%
Atmos Energy Corp.	\$200,000	2.63%	15/9/2029	181,932	0.00%
Atmos Energy Corp.	\$80,000	1.50%	15/1/2031	65,157	0.00%
Atmos Energy Corp.	\$195,000	5.45%	15/10/2032	205,287	0.00%
Atmos Energy Corp.	\$315,000	5.90%	15/11/2033	342,011	0.01%
Atmos Energy Corp.	\$175,000	5.50%	15/6/2041	182,981	0.00%
Atmos Energy Corp.	\$175,000	4.15%	15/1/2043	157,299	0.00%
Atmos Energy Corp.	\$300,000	4.13%	15/10/2044	266,719	0.01%
Atmos Energy Corp.	\$215,000	4.30%	1/10/2048	191,418	0.00%
Atmos Energy Corp.	\$160,000	4.13%	15/3/2049	138,604	0.00%
Atmos Energy Corp.	\$130,000	3.38%	15/9/2049	99,008	0.00%
Atmos Energy Corp.	\$300,000	2.85%	15/2/2052	204,444	0.00%
Atmos Energy Corp.	\$100,000	5.75%	15/10/2052	110,027	0.00%
Atmos Energy Corp.	\$175,000	6.20%	15/11/2053	205,529	0.01%
Autodesk, Inc.	\$325,000	4.38%	15/6/2025	322,615	0.01%
Autodesk, Inc.	\$650,000	2.40%	15/12/2031	556,409	0.01%
Automatic Data Processing, Inc.	\$625,000	3.38%	15/9/2025	612,862	0.01%
Automatic Data Processing, Inc.	\$400,000	1.70%	15/5/2028	360,951	0.01%
AutoNation, Inc.	\$150,000	4.50%	1/10/2025	146,956	0.00%
AutoNation, Inc.	\$40,000	3.80%	15/11/2027	37,553	0.00%
AutoNation, Inc.	\$200,000	1.95%	1/8/2028	172,081	0.00%
AutoNation, Inc.	\$375,000	2.40%	1/8/2031	302,092	0.01%
AutoNation, Inc.	\$325,000	3.85%	1/3/2032	289,357	0.01%
AutoZone, Inc.	\$400,000	3.63%	15/4/2025	392,771	0.01%
AutoZone, Inc.	\$150,000	3.25%	15/4/2025	146,488	0.00%
AutoZone, Inc.	\$125,000	5.05%	15/7/2026	125,676	0.00%
AutoZone, Inc.	\$185,000	3.75%	1/6/2027	179,693	0.00%
AutoZone, Inc.	\$200,000	4.50%	1/2/2028	198,903	0.00%
AutoZone, Inc.	\$175,000	6.25%	1/11/2028	186,005	0.00%
AutoZone, Inc.	\$175,000	3.75%	18/4/2029	167,247	0.00%
AutoZone, Inc.	\$875,000	4.00%	15/4/2030	841,157	0.02%
AutoZone, Inc.	\$200,000	1.65%	15/1/2031	162,572	0.00%
AutoZone, Inc.	\$175,000	4.75%	1/2/2033	172,546	0.00%
AutoZone, Inc.	\$400,000	5.20%	1/8/2033	407,169	0.01%
AvalonBay Communities, Inc.	\$1,100,000	3.45%	1/6/2025	1,077,173	0.02%
AvalonBay Communities, Inc.	\$1,100,000	3.50%	15/11/2025	1,069,329	0.02%
AvalonBay Communities, Inc.	\$600,000	2.95%	11/5/2026	575,698	0.01%
AvalonBay Communities, Inc.	\$200,000	3.35%	15/5/2027	191,420	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AvalonBay Communities, Inc.	\$400,000	1.90%	1/12/2028	353,348	0.01%
AvalonBay Communities, Inc.	\$100,000	5.00%	15/2/2033	101,947	0.00%
AvalonBay Communities, Inc.	\$125,000	5.30%	7/12/2033	129,828	0.00%
AvalonBay Communities, Inc.	\$130,000	3.90%	15/10/2046	106,341	0.00%
AvalonBay Communities, Inc.	\$150,000	4.15%	1/7/2047	126,086	0.00%
AvalonBay Communities, Inc.	\$85,000	4.35%	15/4/2048	72,115	0.00%
Avangrid, Inc.	\$100,000	3.15%	1/12/2024	97,725	0.00%
Avangrid, Inc.	\$230,000	3.20%	15/4/2025	223,640	0.01%
Avangrid, Inc.	\$315,000	3.80%	1/6/2029	296,516	0.01%
Avery Dennison Corp.	\$200,000	4.88%	6/12/2028	202,535	0.00%
Avery Dennison Corp.	\$425,000	2.25%	15/2/2032	351,535	0.01%
Avery Dennison Corp.	\$200,000	5.75%	15/3/2033	211,710	0.01%
Aviation Capital Group LLC	\$375,000	5.50%	15/12/2024	372,904	0.01%
Aviation Capital Group LLC	\$350,000	1.95%	30/1/2026	324,240	0.01%
Aviation Capital Group LLC	\$400,000	1.95%	20/9/2026	362,635	0.01%
Aviation Capital Group LLC	\$450,000	3.50%	1/11/2027	414,402	0.01%
Aviation Capital Group LLC	\$200,000	6.25%	15/4/2028	203,676	0.00%
Aviation Capital Group LLC	\$175,000	6.75%	25/10/2028	182,336	0.00%
Aviation Capital Group LLC	\$200,000	6.38%	15/7/2030	205,940	0.01%
Avista Corp.	\$90,000	4.35%	1/6/2048	76,021	0.00%
Avista Corp.	\$200,000	4.00%	1/4/2052	159,563	0.00%
Avnet, Inc.	\$75,000	4.63%	15/4/2026	74,092	0.00%
Avnet, Inc.	\$250,000	3.00%	15/5/2031	211,510	0.01%
Avnet, Inc.	\$180,000	5.50%	1/6/2032	178,613	0.00%
AXIS Specialty Finance LLC	\$155,000	3.90%	15/7/2029	146,783	0.00%
AXIS Specialty Finance LLC^	\$115,000	4.90%	15/1/2040	95,686	0.00%
AXIS Specialty Finance plc	\$50,000	4.00%	6/12/2027	47,901	0.00%
Bacardi Ltd.	\$150,000	2.75%	15/7/2026	141,249	0.00%
Bacardi Ltd.	\$250,000	4.70%	15/5/2028	245,024	0.01%
Bacardi Ltd.	\$275,000	5.15%	15/5/2038	261,281	0.01%
Bacardi Ltd.	\$125,000	5.30%	15/5/2048	119,592	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$300,000	5.40%	15/6/2033	302,267	0.01%
Bacardi Ltd./Bacardi-Martini BV	\$150,000	5.90%	15/6/2043	151,920	0.00%
Bain Capital Specialty Finance, Inc.	\$250,000	2.55%	13/10/2026	225,756	0.01%
Baker Hughes Holdings LLC	\$380,000	5.13%	15/9/2040	383,915	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$190,000	2.06%	15/12/2026	177,731	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$675,000	3.34%	15/12/2027	645,895	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$375,000	3.14%	7/11/2029	348,678	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$155,000	4.49%	1/5/2030	155,248	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$450,000	4.08%	15/12/2047	381,492	0.01%
Baltimore Gas & Electric Co.	\$50,000	2.40%	15/8/2026	47,219	0.00%
Baltimore Gas & Electric Co.	\$190,000	2.25%	15/6/2031	162,120	0.00%
Baltimore Gas & Electric Co.	\$65,000	6.35%	1/10/2036	71,312	0.00%
Baltimore Gas & Electric Co.	\$150,000	3.50%	15/8/2046	115,570	0.00%
Baltimore Gas & Electric Co.	\$215,000	3.75%	15/8/2047	172,232	0.00%
Baltimore Gas & Electric Co.	\$145,000	4.25%	15/9/2048	125,692	0.00%
Baltimore Gas & Electric Co.	\$255,000	3.20%	15/9/2049	185,938	0.00%
Baltimore Gas & Electric Co.	\$150,000	2.90%	15/6/2050	102,823	0.00%
Baltimore Gas & Electric Co.	\$170,000	4.55%	1/6/2052	155,975	0.00%
Baltimore Gas & Electric Co.	\$225,000	5.40%	1/6/2053	232,950	0.01%
Bank of America Corp.	\$825,000	4.00%	22/1/2025	813,774	0.02%
Bank of America Corp.	\$834,000	3.95%	21/4/2025	820,043	0.02%
Bank of America Corp.	\$2,600,000	3.88%	1/8/2025	2,563,535	0.06%
Bank of America Corp.^	\$675,000	1.53%	6/12/2025	648,783	0.01%
Bank of America Corp.^	\$661,000	3.37%	23/1/2026	645,625	0.01%
Bank of America Corp.^	\$700,000	2.02%	13/2/2026	672,526	0.02%
Bank of America Corp.	\$675,000	4.45%	3/3/2026	667,049	0.02%
Bank of America Corp.^	CAD75,000	3.52%	24/3/2026	55,736	0.00%
Bank of America Corp.^	\$1,000,000	3.38%	2/4/2026	973,292	0.02%
Bank of America Corp.	\$1,025,000	3.50%	19/4/2026	997,725	0.02%
Bank of America Corp.^	€1,000,000	0.81%	9/5/2026	1,061,635	0.02%
Bank of America Corp.	CHF200,000	0.25%	12/6/2026	229,502	0.01%
Bank of America Corp.^	\$1,000,000	1.32%	19/6/2026	941,261	0.02%
Bank of America Corp.^	\$665,000	4.83%	22/7/2026	660,067	0.01%
Bank of America Corp.	\$150,000	6.22%	15/9/2026	155,348	0.00%
Bank of America Corp.	\$675,000	4.25%	22/10/2026	662,868	0.02%
Bank of America Corp.^	\$825,000	1.20%	24/10/2026	766,272	0.02%
Bank of America Corp.^	€870,000	1.95%	27/10/2026	933,066	0.02%
Bank of America Corp.^	\$1,000,000	5.08%	20/1/2027	998,234	0.02%
Bank of America Corp.^	\$925,000	1.66%	11/3/2027	855,718	0.02%
Bank of America Corp.^	\$1,395,000	3.56%	23/4/2027	1,343,127	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	€1,400,000	1.78%	4/5/2027	1,485,781	0.03%
Bank of America Corp.^	\$1,925,000	1.73%	22/7/2027	1,763,246	0.04%
Bank of America Corp.^	\$500,000	5.93%	15/9/2027	510,065	0.01%
Bank of America Corp.^	CAD395,000	1.98%	15/9/2027	279,245	0.01%
Bank of America Corp.	\$825,000	3.25%	21/10/2027	785,279	0.02%
Bank of America Corp.	\$1,375,000	4.18%	25/11/2027	1,337,232	0.03%
Bank of America Corp.^	\$825,000	3.82%	20/1/2028	793,257	0.02%
Bank of America Corp.^	\$950,000	2.55%	4/2/2028	880,271	0.02%
Bank of America Corp.^	CAD645,000	3.62%	16/3/2028	473,922	0.01%
Bank of America Corp.^	\$675,000	3.71%	24/4/2028	644,980	0.01%
Bank of America Corp.^	€1,100,000	1.66%	25/4/2028	1,148,349	0.03%
Bank of America Corp.^	\$750,000	4.38%	27/4/2028	733,068	0.02%
Bank of America Corp.	€200,000	4.13%	12/6/2028	227,839	0.01%
Bank of America Corp.^	\$675,000	3.59%	21/7/2028	640,536	0.01%
Bank of America Corp.^	\$1,000,000	4.95%	22/7/2028	999,134	0.02%
Bank of America Corp.	£200,000	7.00%	31/7/2028	281,436	0.01%
Bank of America Corp.^	€200,000	0.58%	24/8/2028	199,103	0.00%
Bank of America Corp.^	\$675,000	6.20%	10/11/2028	704,882	0.02%
Bank of America Corp.^	\$2,007,000	3.42%	20/12/2028	1,889,515	0.04%
Bank of America Corp.^	\$825,000	3.97%	5/3/2029	787,955	0.02%
Bank of America Corp.^	CAD375,000	2.60%	4/4/2029	262,276	0.01%
Bank of America Corp.^	\$1,175,000	5.20%	25/4/2029	1,182,172	0.03%
Bank of America Corp.^	\$1,000,000	2.09%	14/6/2029	881,890	0.02%
Bank of America Corp.^	\$1,000,000	4.27%	23/7/2029	964,992	0.02%
Bank of America Corp.^	\$925,000	5.82%	15/9/2029	954,841	0.02%
Bank of America Corp.^	\$1,000,000	3.97%	7/2/2030	948,086	0.02%
Bank of America Corp.^	€1,000,000	1.38%	9/5/2030	987,672	0.02%
Bank of America Corp.^	\$840,000	3.19%	23/7/2030	761,785	0.02%
Bank of America Corp.^	\$675,000	2.88%	22/10/2030	599,397	0.01%
Bank of America Corp.^	\$1,175,000	2.50%	13/2/2031	1,009,842	0.02%
Bank of America Corp.^	€1,000,000	0.69%	22/3/2031	923,082	0.02%
Bank of America Corp.^	£800,000	3.58%	27/4/2031	955,288	0.02%
Bank of America Corp.^	\$1,240,000	2.59%	29/4/2031	1,067,916	0.02%
Bank of America Corp.^	\$925,000	1.90%	23/7/2031	755,530	0.02%
Bank of America Corp.^	\$825,000	1.92%	24/10/2031	670,043	0.02%
Bank of America Corp.^	€800,000	0.65%	26/10/2031	723,804	0.02%
Bank of America Corp.^	\$1,675,000	2.65%	11/3/2032	1,415,545	0.03%
Bank of America Corp.^	\$2,575,000	2.69%	22/4/2032	2,174,264	0.05%
Bank of America Corp.^	\$1,550,000	2.30%	21/7/2032	1,266,084	0.03%
Bank of America Corp.^	\$1,075,000	2.57%	20/10/2032	891,796	0.02%
Bank of America Corp.^	\$1,250,000	2.97%	4/2/2033	1,062,204	0.02%
Bank of America Corp.^	\$1,525,000	4.57%	27/4/2033	1,454,635	0.03%
Bank of America Corp.^	€500,000	2.82%	27/4/2033	518,224	0.01%
Bank of America Corp.^	\$2,050,000	5.02%	22/7/2033	2,026,740	0.04%
Bank of America Corp.^	\$1,675,000	5.29%	25/4/2034	1,679,714	0.04%
Bank of America Corp.^	\$1,825,000	5.87%	15/9/2034	1,912,396	0.04%
Bank of America Corp.^	\$675,000	2.48%	21/9/2036	535,568	0.01%
Bank of America Corp.	\$675,000	6.11%	29/1/2037	721,275	0.02%
Bank of America Corp.^	\$825,000	3.85%	8/3/2037	724,531	0.02%
Bank of America Corp.^	\$675,000	4.24%	24/4/2038	608,988	0.01%
Bank of America Corp.	\$550,000	7.75%	14/5/2038	668,591	0.02%
Bank of America Corp.^	\$500,000	4.08%	23/4/2040	438,560	0.01%
Bank of America Corp.^	\$1,675,000	2.68%	19/6/2041	1,201,074	0.03%
Bank of America Corp.	\$500,000	5.88%	7/2/2042	539,486	0.01%
Bank of America Corp.^	\$1,177,000	3.31%	22/4/2042	918,894	0.02%
Bank of America Corp.	\$675,000	5.00%	21/1/2044	664,612	0.02%
Bank of America Corp.	\$325,000	4.88%	1/4/2044	316,436	0.01%
Bank of America Corp.	\$275,000	4.75%	21/4/2045	251,319	0.01%
Bank of America Corp.^	\$865,000	4.44%	20/1/2048	779,078	0.02%
Bank of America Corp.^	\$425,000	3.95%	23/1/2049	357,446	0.01%
Bank of America Corp.^	\$1,075,000	4.33%	15/3/2050	943,390	0.02%
Bank of America Corp.^	\$1,830,000	4.08%	20/3/2051	1,545,080	0.03%
Bank of America Corp.^	\$325,000	2.83%	24/10/2051	220,565	0.01%
Bank of America Corp.^	\$325,000	3.48%	13/3/2052	251,073	0.01%
Bank of America Corp.^	\$875,000	2.97%	21/7/2052	617,412	0.01%
Bank of America NA	\$525,000	5.65%	18/8/2025	531,746	0.01%
Bank of America NA	\$775,000	5.53%	18/8/2026	789,327	0.02%
Bank of America NA	\$750,000	6.00%	15/10/2036	813,749	0.02%
Bank of New York Mellon Corp.	\$550,000	1.60%	24/4/2025	527,994	0.01%
Bank of New York Mellon Corp.	\$400,000	2.80%	4/5/2026	383,091	0.01%
Bank of New York Mellon Corp.^	\$1,000,000	4.41%	24/7/2026	989,424	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of New York Mellon Corp.	\$1,000,000	1.05%	15/10/2026	905,808	0.02%
Bank of New York Mellon Corp.	\$600,000	2.05%	26/1/2027	557,716	0.01%
Bank of New York Mellon Corp.^	\$300,000	4.95%	26/4/2027	299,941	0.01%
Bank of New York Mellon Corp.	\$200,000	3.40%	29/1/2028	190,827	0.00%
Bank of New York Mellon Corp.^	\$450,000	3.44%	7/2/2028	433,174	0.01%
Bank of New York Mellon Corp.	\$400,000	3.85%	28/4/2028	390,175	0.01%
Bank of New York Mellon Corp.^	\$200,000	5.80%	25/10/2028	207,359	0.01%
Bank of New York Mellon Corp.	\$400,000	3.00%	30/10/2028	369,753	0.01%
Bank of New York Mellon Corp.^	\$265,000	4.54%	1/2/2029	263,324	0.01%
Bank of New York Mellon Corp.	\$275,000	3.85%	26/4/2029	267,628	0.01%
Bank of New York Mellon Corp.	\$325,000	3.30%	23/8/2029	304,302	0.01%
Bank of New York Mellon Corp.^	\$350,000	6.32%	25/10/2029	371,471	0.01%
Bank of New York Mellon Corp.^	\$200,000	4.60%	26/7/2030	198,935	0.00%
Bank of New York Mellon Corp.	\$100,000	1.65%	28/1/2031	83,032	0.00%
Bank of New York Mellon Corp.	\$175,000	1.80%	28/7/2031	142,929	0.00%
Bank of New York Mellon Corp.	\$500,000	2.50%	26/1/2032	427,501	0.01%
Bank of New York Mellon Corp.^	\$250,000	4.29%	13/6/2033	238,451	0.01%
Bank of New York Mellon Corp.^	\$500,000	5.83%	25/10/2033	530,304	0.01%
Bank of New York Mellon Corp.^	\$250,000	4.71%	1/2/2034	244,440	0.01%
Bank of New York Mellon Corp.^	\$300,000	4.97%	26/4/2034	298,842	0.01%
Bank of New York Mellon Corp.^	\$390,000	6.47%	25/10/2034	432,324	0.01%
BankUnited, Inc.	\$200,000	4.88%	17/11/2025	194,831	0.00%
Banner Health	\$100,000	2.34%	1/1/2030	86,728	0.00%
Banner Health	\$100,000	2.91%	1/1/2042	73,794	0.00%
Banner Health	\$100,000	3.18%	1/1/2050	73,249	0.00%
Banner Health	\$200,000	2.91%	1/1/2051	137,049	0.00%
Baptist Health South Florida Obligated Group	\$125,000	3.12%	15/11/2071	75,528	0.00%
Baptist Healthcare System Obligated Group	\$150,000	3.54%	15/8/2050	111,039	0.00%
Basin Electric Power Cooperative	\$165,000	4.75%	26/4/2047	144,115	0.00%
Baxalta, Inc.	\$313,000	5.25%	23/6/2045	312,591	0.01%
Baxter International, Inc.	€1,000,000	1.30%	30/5/2025	1,067,427	0.02%
Baxter International, Inc.	\$100,000	2.60%	15/8/2026	94,259	0.00%
Baxter International, Inc.	\$425,000	1.92%	1/2/2027	389,517	0.01%
Baxter International, Inc.	\$220,000	2.27%	1/12/2028	197,156	0.00%
Baxter International, Inc.	\$500,000	1.73%	1/4/2031	406,470	0.01%
Baxter International, Inc.	\$1,050,000	2.54%	1/2/2032	881,007	0.02%
Baxter International, Inc.	\$700,000	3.50%	15/8/2046	514,553	0.01%
Baxter International, Inc.	\$275,000	3.13%	1/12/2051	189,631	0.00%
BayCare Health System, Inc.	\$125,000	3.83%	15/11/2050	104,232	0.00%
Bayer US Finance LLC	\$800,000	6.50%	21/11/2033	823,513	0.02%
Bayer US Finance LLC	\$200,000	6.88%	21/11/2053	212,827	0.01%
Baylor Scott & White Holdings	\$300,000	1.78%	15/11/2030	248,732	0.01%
Baylor Scott & White Holdings	\$75,000	4.19%	15/11/2045	67,095	0.00%
Baylor Scott & White Holdings	\$450,000	2.84%	15/11/2050	310,358	0.01%
Bayport Polymers LLC	\$300,000	4.74%	14/4/2027	286,905	0.01%
Becton Dickinson & Co.	\$76,000	3.73%	15/12/2024	74,785	0.00%
Becton Dickinson & Co.	€600,000	0.03%	13/8/2025	627,641	0.01%
Becton Dickinson & Co.	\$553,000	3.70%	6/6/2027	535,932	0.01%
Becton Dickinson & Co.	\$225,000	4.69%	13/2/2028	226,053	0.01%
Becton Dickinson & Co.	\$425,000	2.82%	20/5/2030	379,916	0.01%
Becton Dickinson & Co.	\$490,000	1.96%	11/2/2031	408,469	0.01%
Becton Dickinson & Co.	\$850,000	4.67%	6/6/2047	792,806	0.02%
Becton Dickinson & Co.	\$287,000	3.79%	20/5/2050	234,100	0.01%
Becton Dickinson Euro Finance Sarl	€400,000	0.33%	13/8/2028	389,093	0.01%
Becton Dickinson Euro Finance Sarl	€600,000	1.34%	13/8/2041	455,834	0.01%
Berkshire Hathaway Energy Co.	\$209,000	3.50%	1/2/2025	205,748	0.01%
Berkshire Hathaway Energy Co.	\$390,000	4.05%	15/4/2025	385,497	0.01%
Berkshire Hathaway Energy Co.	\$100,000	3.25%	15/4/2028	95,002	0.00%
Berkshire Hathaway Energy Co.	\$450,000	3.70%	15/7/2030	426,257	0.01%
Berkshire Hathaway Energy Co.	\$90,000	1.65%	15/5/2031	72,232	0.00%
Berkshire Hathaway Energy Co.	\$940,000	6.13%	1/4/2036	1,018,720	0.02%
Berkshire Hathaway Energy Co.	\$500,000	5.95%	15/5/2037	533,419	0.01%
Berkshire Hathaway Energy Co.	\$225,000	5.15%	15/11/2043	222,454	0.01%
Berkshire Hathaway Energy Co.	\$200,000	4.50%	1/2/2045	185,363	0.00%
Berkshire Hathaway Energy Co.	\$185,000	3.80%	15/7/2048	146,766	0.00%
Berkshire Hathaway Energy Co.	\$355,000	4.45%	15/1/2049	311,411	0.01%
Berkshire Hathaway Energy Co.	\$210,000	4.25%	15/10/2050	178,184	0.00%
Berkshire Hathaway Energy Co.	\$390,000	2.85%	15/5/2051	264,139	0.01%
Berkshire Hathaway Energy Co.	\$330,000	4.60%	1/5/2053	294,519	0.01%
Berkshire Hathaway Finance Corp.	\$300,000	1.85%	12/3/2030	261,290	0.01%
Berkshire Hathaway Finance Corp.	€800,000	1.50%	18/3/2030	801,412	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Berkshire Hathaway Finance Corp.	\$250,000	1.45%	15/10/2030	210,736	0.01%
Berkshire Hathaway Finance Corp.	\$400,000	2.88%	15/3/2032	360,831	0.01%
Berkshire Hathaway Finance Corp.	€300,000	2.00%	18/3/2034	294,286	0.01%
Berkshire Hathaway Finance Corp.	£800,000	2.38%	19/6/2039	760,489	0.02%
Berkshire Hathaway Finance Corp.	\$500,000	5.75%	15/1/2040	567,313	0.01%
Berkshire Hathaway Finance Corp.	\$225,000	4.40%	15/5/2042	217,204	0.01%
Berkshire Hathaway Finance Corp.	\$175,000	4.30%	15/5/2043	164,037	0.00%
Berkshire Hathaway Finance Corp.	\$1,215,000	4.20%	15/8/2048	1,120,365	0.03%
Berkshire Hathaway Finance Corp.	\$725,000	4.25%	15/1/2049	677,446	0.02%
Berkshire Hathaway Finance Corp.	\$450,000	2.85%	15/10/2050	315,762	0.01%
Berkshire Hathaway Finance Corp.	\$335,000	2.50%	15/1/2051	218,897	0.01%
Berkshire Hathaway Finance Corp.	\$850,000	3.85%	15/3/2052	713,138	0.02%
Berkshire Hathaway Finance Corp.	£100,000	2.63%	19/6/2059	81,591	0.00%
Berkshire Hathaway, Inc.	¥100,000,000	0.88%	16/4/2025	711,327	0.02%
Berkshire Hathaway, Inc.	\$850,000	3.13%	15/3/2026	826,248	0.02%
Berkshire Hathaway, Inc.	€1,600,000	1.13%	16/3/2027	1,665,956	0.04%
Berkshire Hathaway, Inc.	¥100,000,000	1.03%	8/12/2027	709,423	0.02%
Berkshire Hathaway, Inc.	€300,000	2.15%	15/3/2028	322,234	0.01%
Berkshire Hathaway, Inc.	¥100,000,000	0.44%	15/4/2031	662,286	0.02%
Berkshire Hathaway, Inc.	€200,000	1.63%	16/3/2035	186,604	0.00%
Berkshire Hathaway, Inc.	\$300,000	4.50%	11/2/2043	292,007	0.01%
Berry Global, Inc.	\$350,000	1.57%	15/1/2026	325,473	0.01%
Berry Global, Inc.	\$400,000	4.88%	15/7/2026	394,164	0.01%
Berry Global, Inc.	\$100,000	1.65%	15/1/2027	90,136	0.00%
Berry Global, Inc.	\$375,000	5.50%	15/4/2028	379,650	0.01%
Best Buy Co., Inc.	\$25,000	4.45%	1/10/2028	24,866	0.00%
Best Buy Co., Inc.	\$300,000	1.95%	1/10/2030	249,350	0.01%
Beth Israel Lahey Health, Inc.	\$200,000	3.08%	1/7/2051	129,107	0.00%
BGC Group, Inc.	\$150,000	8.00%	25/5/2028	157,399	0.00%
Biogen, Inc.	\$825,000	2.25%	1/5/2030	704,307	0.02%
Biogen, Inc.	\$175,000	5.20%	15/9/2045	171,903	0.00%
Biogen, Inc.	\$650,000	3.15%	1/5/2050	455,919	0.01%
Biogen, Inc.	\$225,000	3.25%	15/2/2051	160,982	0.00%
Bio-Rad Laboratories, Inc.	\$300,000	3.30%	15/3/2027	284,962	0.01%
Bio-Rad Laboratories, Inc.	\$200,000	3.70%	15/3/2032	180,001	0.00%
Black Hills Corp.	\$100,000	3.15%	15/1/2027	94,869	0.00%
Black Hills Corp.	\$120,000	5.95%	15/3/2028	124,384	0.00%
Black Hills Corp.	\$130,000	3.05%	15/10/2029	116,643	0.00%
Black Hills Corp.	\$250,000	2.50%	15/6/2030	210,156	0.01%
Black Hills Corp.	\$155,000	4.35%	1/5/2033	143,214	0.00%
Black Hills Corp.	\$150,000	6.15%	15/5/2034	156,806	0.00%
Black Hills Corp.	\$100,000	4.20%	15/9/2046	80,392	0.00%
Black Hills Corp.	\$100,000	3.88%	15/10/2049	74,820	0.00%
BlackRock, Inc.	\$625,000	3.20%	15/3/2027	605,351	0.01%
BlackRock, Inc.	\$840,000	2.40%	30/4/2030	750,462	0.02%
BlackRock, Inc.	\$300,000	1.90%	28/1/2031	253,025	0.01%
BlackRock, Inc.	\$400,000	2.10%	25/2/2032	334,399	0.01%
BlackRock, Inc.	\$300,000	4.75%	25/5/2033	303,110	0.01%
Blackstone Holdings Finance Co. LLC	€300,000	1.00%	5/10/2026	310,291	0.01%
Blackstone Holdings Finance Co. LLC	\$50,000	3.15%	2/10/2027	46,934	0.00%
Blackstone Holdings Finance Co. LLC	\$200,000	1.63%	5/8/2028	173,126	0.00%
Blackstone Holdings Finance Co. LLC	€200,000	1.50%	10/4/2029	199,943	0.00%
Blackstone Holdings Finance Co. LLC	\$310,000	2.50%	10/1/2030	264,805	0.01%
Blackstone Holdings Finance Co. LLC	\$25,000	1.60%	30/3/2031	19,516	0.00%
Blackstone Holdings Finance Co. LLC	\$200,000	2.00%	30/1/2032	157,398	0.00%
Blackstone Holdings Finance Co. LLC	\$400,000	2.55%	30/3/2032	326,730	0.01%
Blackstone Holdings Finance Co. LLC	\$525,000	6.20%	22/4/2033	560,205	0.01%
Blackstone Holdings Finance Co. LLC	€200,000	3.50%	1/6/2034	213,676	0.01%
Blackstone Holdings Finance Co. LLC	\$75,000	5.00%	15/6/2044	69,142	0.00%
Blackstone Holdings Finance Co. LLC	\$75,000	4.45%	15/7/2045	63,324	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	4.00%	2/10/2047	38,261	0.00%
Blackstone Holdings Finance Co. LLC	\$40,000	3.50%	10/9/2049	29,030	0.00%
Blackstone Holdings Finance Co. LLC	\$360,000	2.80%	30/9/2050	224,544	0.01%
Blackstone Holdings Finance Co. LLC	\$200,000	2.85%	5/8/2051	126,795	0.00%
Blackstone Holdings Finance Co. LLC	\$345,000	3.20%	30/1/2052	237,878	0.01%
Blackstone Private Credit Fund	\$375,000	4.70%	24/3/2025	368,480	0.01%
Blackstone Private Credit Fund	\$300,000	7.05%	29/9/2025	305,470	0.01%
Blackstone Private Credit Fund	£100,000	4.88%	14/4/2026	121,874	0.00%
Blackstone Private Credit Fund	\$500,000	2.63%	15/12/2026	453,060	0.01%
Blackstone Private Credit Fund	\$200,000	3.25%	15/3/2027	183,315	0.00%
Blackstone Private Credit Fund	\$150,000	7.30%	27/11/2028	155,468	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blackstone Private Credit Fund	\$400,000	4.00%	15/1/2029	364,701	0.01%
Blackstone Secured Lending Fund	\$500,000	2.75%	16/9/2026	457,996	0.01%
Blackstone Secured Lending Fund	\$200,000	2.13%	15/2/2027	177,296	0.00%
Blackstone Secured Lending Fund	\$225,000	2.85%	30/9/2028	195,060	0.00%
Block Financial LLC	\$50,000	5.25%	1/10/2025	49,690	0.00%
Block Financial LLC	\$250,000	2.50%	15/7/2028	222,954	0.01%
Block Financial LLC	\$200,000	3.88%	15/8/2030	182,918	0.00%
Blue Owl Capital Corp.	\$130,000	4.00%	30/3/2025	126,336	0.00%
Blue Owl Capital Corp.	\$300,000	3.75%	22/7/2025	287,543	0.01%
Blue Owl Capital Corp.	\$225,000	4.25%	15/1/2026	217,460	0.01%
Blue Owl Capital Corp.	\$300,000	3.40%	15/7/2026	278,952	0.01%
Blue Owl Capital Corp.	\$325,000	2.63%	15/1/2027	292,916	0.01%
Blue Owl Capital Corp.	\$260,000	2.88%	11/6/2028	228,382	0.01%
Blue Owl Capital Corp. II	\$125,000	8.45%	15/11/2026	128,870	0.00%
Blue Owl Capital Corp. III	\$100,000	3.13%	13/4/2027	88,708	0.00%
Blue Owl Credit Income Corp.	\$325,000	5.50%	21/3/2025	320,275	0.01%
Blue Owl Credit Income Corp.	\$150,000	4.70%	8/2/2027	141,860	0.00%
Blue Owl Credit Income Corp.	\$200,000	7.75%	16/9/2027	206,646	0.01%
Blue Owl Credit Income Corp.	\$300,000	7.95%	13/6/2028	310,287	0.01%
Blue Owl Credit Income Corp.	\$200,000	7.75%	15/1/2029	205,879	0.01%
Blue Owl Finance LLC	\$500,000	3.13%	10/6/2031	411,388	0.01%
Blue Owl Finance LLC	\$60,000	4.13%	7/10/2051	40,023	0.00%
Blue Owl Technology Finance Corp.	\$250,000	4.75%	15/12/2025	236,371	0.01%
Blue Owl Technology Finance Corp.	\$200,000	2.50%	15/1/2027	174,694	0.00%
BMW US Capital LLC	\$500,000	3.25%	1/4/2025	490,541	0.01%
BMW US Capital LLC	\$175,000	1.95%	12/8/2031	144,214	0.00%
BMW US Capital LLC	\$200,000	3.70%	1/4/2032	186,660	0.00%
BMW US Capital LLC	\$300,000	5.15%	11/8/2033	309,654	0.01%
BNSF Funding Trust I <sup>4</sup>	\$200,000	6.61%	15/12/2055	194,974	0.00%
Boardwalk Pipelines LP	\$320,000	4.45%	15/7/2027	313,510	0.01%
Boardwalk Pipelines LP	\$280,000	4.80%	3/5/2029	274,981	0.01%
Boardwalk Pipelines LP	\$115,000	3.40%	15/2/2031	102,969	0.00%
Boardwalk Pipelines LP	\$200,000	3.60%	1/9/2032	177,625	0.00%
Boeing Co.	\$525,000	2.75%	1/2/2026	502,549	0.01%
Boeing Co.	\$3,200,000	2.20%	4/2/2026	3,023,947	0.07%
Boeing Co.	\$75,000	3.10%	1/5/2026	72,098	0.00%
Boeing Co.	\$495,000	2.70%	1/2/2027	466,983	0.01%
Boeing Co.	\$25,000	2.80%	1/3/2027	23,553	0.00%
Boeing Co.	\$825,000	5.04%	1/5/2027	832,637	0.02%
Boeing Co.	\$200,000	3.25%	1/2/2028	189,716	0.00%
Boeing Co.	\$424,000	3.25%	1/3/2028	398,503	0.01%
Boeing Co.	\$325,000	3.20%	1/3/2029	304,149	0.01%
Boeing Co.	\$745,000	2.95%	1/2/2030	672,352	0.02%
Boeing Co.	\$1,750,000	5.15%	1/5/2030	1,781,704	0.04%
Boeing Co.	\$1,000,000	3.63%	1/2/2031	929,680	0.02%
Boeing Co.	\$525,000	3.60%	1/5/2034	464,761	0.01%
Boeing Co.	\$175,000	3.25%	1/2/2035	147,758	0.00%
Boeing Co.	\$175,000	3.55%	1/3/2038	142,312	0.00%
Boeing Co.	\$125,000	6.88%	15/3/2039	142,887	0.00%
Boeing Co.	\$300,000	5.88%	15/2/2040	311,494	0.01%
Boeing Co.	\$1,840,000	5.71%	1/5/2040	1,907,070	0.04%
Boeing Co.	\$100,000	3.63%	1/3/2048	73,968	0.00%
Boeing Co.	\$250,000	3.90%	1/5/2049	197,633	0.00%
Boeing Co.	\$875,000	3.75%	1/2/2050	681,499	0.02%
Boeing Co.	\$2,125,000	5.81%	1/5/2050	2,203,993	0.05%
Boeing Co.	\$1,575,000	5.93%	1/5/2060	1,635,127	0.04%
Bon Secours Mercy Health, Inc.	\$50,000	4.30%	1/7/2028	49,030	0.00%
Bon Secours Mercy Health, Inc.	\$100,000	3.46%	1/6/2030	89,082	0.00%
Bon Secours Mercy Health, Inc.	\$50,000	2.10%	1/6/2031	40,992	0.00%
Bon Secours Mercy Health, Inc.	\$100,000	3.21%	1/6/2050	69,589	0.00%
Booking Holdings, Inc.	€900,000	0.10%	8/3/2025	955,414	0.02%
Booking Holdings, Inc.	\$1,125,000	3.60%	1/6/2026	1,103,395	0.02%
Booking Holdings, Inc.	€1,700,000	4.00%	15/11/2026	1,929,232	0.04%
Booking Holdings, Inc.	€300,000	1.80%	3/3/2027	319,042	0.01%
Booking Holdings, Inc.	€300,000	0.50%	8/3/2028	300,475	0.01%
Booking Holdings, Inc.	\$875,000	3.55%	15/3/2028	844,625	0.02%
Booking Holdings, Inc.	€500,000	3.63%	12/11/2028	567,500	0.01%
Booking Holdings, Inc.	€100,000	4.25%	15/5/2029	116,901	0.00%
Booking Holdings, Inc.	\$490,000	4.63%	13/4/2030	493,595	0.01%
Booking Holdings, Inc.	€300,000	4.50%	15/11/2031	360,734	0.01%
Booking Holdings, Inc.	€500,000	4.13%	12/5/2033	589,402	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Booking Holdings, Inc.	€100,000	4.75%	15/11/2034	124,555	0.00%
Booz Allen Hamilton, Inc.	\$300,000	4.00%	1/7/2029	281,207	0.01%
Booz Allen Hamilton, Inc.	\$300,000	5.95%	4/8/2033	316,881	0.01%
BorgWarner, Inc.	\$875,000	2.65%	1/7/2027	811,225	0.02%
BorgWarner, Inc.	€300,000	1.00%	19/5/2031	272,713	0.01%
BorgWarner, Inc.	\$75,000	4.38%	15/3/2045	61,990	0.00%
Boston Gas Co.	\$175,000	3.15%	1/8/2027	163,249	0.00%
Boston Gas Co.	\$190,000	3.00%	1/8/2029	170,158	0.00%
Boston Gas Co.	\$230,000	4.49%	15/2/2042	196,017	0.00%
Boston Gas Co.	\$140,000	6.12%	20/7/2053	146,502	0.00%
Boston Properties LP	\$775,000	3.65%	1/2/2026	746,375	0.02%
Boston Properties LP	\$375,000	6.75%	1/12/2027	393,149	0.01%
Boston Properties LP	\$600,000	4.50%	1/12/2028	571,530	0.01%
Boston Properties LP	\$475,000	3.40%	21/6/2029	427,084	0.01%
Boston Properties LP	\$175,000	2.90%	15/3/2030	149,926	0.00%
Boston Properties LP	\$350,000	3.25%	30/1/2031	300,617	0.01%
Boston Properties LP	\$100,000	2.55%	1/4/2032	79,701	0.00%
Boston Properties LP	\$750,000	2.45%	1/10/2033	571,228	0.01%
Boston Properties LP	\$200,000	6.50%	15/1/2034	211,049	0.01%
Boston Scientific Corp.	\$700,000	1.90%	1/6/2025	670,353	0.02%
Boston Scientific Corp.	€300,000	0.63%	1/12/2027	302,835	0.01%
Boston Scientific Corp.	\$25,000	6.50%	15/11/2035	28,238	0.00%
Boston Scientific Corp.	\$149,000	4.55%	1/3/2039	142,376	0.00%
Boston Scientific Corp.	\$200,000	7.38%	15/1/2040	241,727	0.01%
Boston Scientific Corp.	\$319,000	4.70%	1/3/2049	307,048	0.01%
BP Capital Markets America, Inc.	\$740,000	3.80%	21/9/2025	730,024	0.02%
BP Capital Markets America, Inc.	\$315,000	3.41%	11/2/2026	307,708	0.01%
BP Capital Markets America, Inc.	\$800,000	3.12%	4/5/2026	774,125	0.02%
BP Capital Markets America, Inc.	\$260,000	3.02%	16/1/2027	249,038	0.01%
BP Capital Markets America, Inc.	\$160,000	3.54%	6/4/2027	155,676	0.00%
BP Capital Markets America, Inc.	\$190,000	3.59%	14/4/2027	184,372	0.00%
BP Capital Markets America, Inc.	\$315,000	3.94%	21/9/2028	308,604	0.01%
BP Capital Markets America, Inc.	\$745,000	4.23%	6/11/2028	740,952	0.02%
BP Capital Markets America, Inc.	\$690,000	3.63%	6/4/2030	661,161	0.01%
BP Capital Markets America, Inc.	\$745,000	1.75%	10/8/2030	631,373	0.01%
BP Capital Markets America, Inc.	\$845,000	2.72%	12/1/2032	737,176	0.02%
BP Capital Markets America, Inc.	\$910,000	4.81%	13/2/2033	918,325	0.02%
BP Capital Markets America, Inc.	\$645,000	4.89%	11/9/2033	656,572	0.01%
BP Capital Markets America, Inc.	\$665,000	3.06%	17/6/2041	515,140	0.01%
BP Capital Markets America, Inc.	\$685,000	3.00%	24/2/2050	485,428	0.01%
BP Capital Markets America, Inc.	\$525,000	2.77%	10/11/2050	351,763	0.01%
BP Capital Markets America, Inc.	\$945,000	2.94%	4/6/2051	655,159	0.01%
BP Capital Markets America, Inc.	\$785,000	3.00%	17/3/2052	551,870	0.01%
BP Capital Markets America, Inc.	\$735,000	3.38%	8/2/2061	532,437	0.01%
Brighthouse Financial Global Funding	\$425,000	1.75%	13/1/2025	406,224	0.01%
Brighthouse Financial Global Funding	\$325,000	1.55%	24/5/2026	297,707	0.01%
Brighthouse Financial Global Funding	\$175,000	2.00%	28/6/2028	150,959	0.00%
Brighthouse Financial, Inc.	\$425,000	5.63%	15/5/2030	430,580	0.01%
Brighthouse Financial, Inc.	\$202,000	4.70%	22/6/2047	160,516	0.00%
Brighthouse Financial, Inc.	\$190,000	3.85%	22/12/2051	125,549	0.00%
Bristol-Myers Squibb Co.	\$875,000	0.75%	13/11/2025	816,704	0.02%
Bristol-Myers Squibb Co. <sup>1</sup>	\$694,000	3.20%	15/6/2026	673,580	0.02%
Bristol-Myers Squibb Co.	\$275,000	3.25%	27/2/2027	266,702	0.01%
Bristol-Myers Squibb Co.	\$885,000	3.90%	20/2/2028	869,595	0.02%
Bristol-Myers Squibb Co. <sup>1</sup>	\$450,000	3.40%	26/7/2029	426,703	0.01%
Bristol-Myers Squibb Co.	\$850,000	1.45%	13/11/2030	698,452	0.02%
Bristol-Myers Squibb Co.	\$350,000	5.75%	1/2/2031	374,595	0.01%
Bristol-Myers Squibb Co.	\$600,000	2.95%	15/3/2032	533,344	0.01%
Bristol-Myers Squibb Co.	\$400,000	5.90%	15/11/2033	435,977	0.01%
Bristol-Myers Squibb Co.	€100,000	1.75%	15/5/2035	97,615	0.00%
Bristol-Myers Squibb Co.	\$800,000	4.13%	15/6/2039	721,512	0.02%
Bristol-Myers Squibb Co.	\$500,000	2.35%	13/11/2040	349,025	0.01%
Bristol-Myers Squibb Co.	\$250,000	3.25%	1/8/2042	193,887	0.00%
Bristol-Myers Squibb Co.	\$200,000	4.63%	15/5/2044	186,892	0.00%
Bristol-Myers Squibb Co.	\$925,000	4.35%	15/11/2047	814,621	0.02%
Bristol-Myers Squibb Co.	\$463,000	4.55%	20/2/2048	421,431	0.01%
Bristol-Myers Squibb Co.	\$1,150,000	4.25%	26/10/2049	997,878	0.02%
Bristol-Myers Squibb Co.	\$500,000	2.55%	13/11/2050	316,887	0.01%
Bristol-Myers Squibb Co.	\$1,425,000	3.70%	15/3/2052	1,119,764	0.03%
Bristol-Myers Squibb Co.	\$175,000	6.25%	15/11/2053	200,479	0.00%
Bristol-Myers Squibb Co.	\$990,000	3.90%	15/3/2062	771,885	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bristol-Myers Squibb Co.	\$375,000	6.40%	15/11/2063	435,665	0.01%
Brixmor Operating Partnership LP	\$112,000	3.85%	1/2/2025	109,693	0.00%
Brixmor Operating Partnership LP	\$250,000	4.13%	15/6/2026	242,023	0.01%
Brixmor Operating Partnership LP	\$145,000	3.90%	15/3/2027	138,179	0.00%
Brixmor Operating Partnership LP	\$250,000	2.25%	1/4/2028	222,014	0.01%
Brixmor Operating Partnership LP	\$200,000	4.13%	15/5/2029	190,405	0.00%
Brixmor Operating Partnership LP	\$450,000	4.05%	1/7/2030	422,331	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$400,000	3.13%	15/1/2025	392,610	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$500,000	3.88%	15/1/2027	487,949	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$575,000	3.50%	15/1/2028	551,488	0.01%
Broadcom, Inc.	\$400,000	1.95%	15/2/2028	359,381	0.01%
Broadcom, Inc.	\$384,000	4.11%	15/9/2028	375,273	0.01%
Broadcom, Inc.	\$735,000	4.75%	15/4/2029	736,565	0.02%
Broadcom, Inc.	\$290,000	5.00%	15/4/2030	294,515	0.01%
Broadcom, Inc.	\$1,775,000	4.15%	15/11/2030	1,695,671	0.04%
Broadcom, Inc.	\$1,210,000	2.45%	15/2/2031	1,035,222	0.02%
Broadcom, Inc.	\$325,000	4.15%	15/4/2032	306,725	0.01%
Broadcom, Inc.	\$650,000	4.30%	15/11/2032	623,211	0.01%
Broadcom, Inc.	\$910,000	2.60%	15/2/2033	749,208	0.02%
Broadcom, Inc.	\$1,310,000	3.42%	15/4/2033	1,150,781	0.03%
Broadcom, Inc.	\$744,000	3.47%	15/4/2034	647,584	0.01%
Broadcom, Inc.	\$900,000	3.14%	15/11/2035	739,159	0.02%
Broadcom, Inc.	\$1,250,000	3.19%	15/11/2036	1,014,434	0.02%
Broadcom, Inc.	\$1,215,000	4.93%	15/5/2037	1,175,317	0.03%
Broadcom, Inc.	\$1,360,000	3.50%	15/2/2041	1,079,352	0.02%
Broadcom, Inc.	\$650,000	3.75%	15/2/2051	512,125	0.01%
Broadridge Financial Solutions, Inc.	\$25,000	3.40%	27/6/2026	24,102	0.00%
Broadridge Financial Solutions, Inc.	\$465,000	2.90%	1/12/2029	417,173	0.01%
Broadridge Financial Solutions, Inc.	\$150,000	2.60%	1/5/2031	128,219	0.00%
Brookfield Capital Finance LLC	\$200,000	6.09%	14/6/2033	208,745	0.01%
Brooklyn Union Gas Co.	\$225,000	3.41%	10/3/2026	214,880	0.01%
Brooklyn Union Gas Co.	\$290,000	4.63%	5/8/2027	282,694	0.01%
Brooklyn Union Gas Co.	\$200,000	3.87%	4/3/2029	184,628	0.00%
Brooklyn Union Gas Co.	\$165,000	4.87%	5/8/2032	154,271	0.00%
Brooklyn Union Gas Co.	\$295,000	4.50%	10/3/2046	236,973	0.01%
Brooklyn Union Gas Co.	\$305,000	4.27%	15/3/2048	236,653	0.01%
Brooklyn Union Gas Co.	\$150,000	4.49%	4/3/2049	119,360	0.00%
Brown & Brown, Inc.	\$250,000	2.38%	15/3/2031	205,158	0.00%
Brown & Brown, Inc.	\$300,000	4.20%	17/3/2032	274,594	0.01%
Brown & Brown, Inc.	\$300,000	4.95%	17/3/2052	266,306	0.01%
Brown University	\$150,000	2.92%	1/9/2050	108,884	0.00%
Brown-Forman Corp.	\$204,000	3.50%	15/4/2025	200,212	0.00%
Brown-Forman Corp.	\$250,000	4.75%	15/4/2033	254,748	0.01%
Brown-Forman Corp.	\$225,000	4.50%	15/7/2045	209,366	0.01%
Brunswick Corp.	\$380,000	5.10%	1/4/2052	297,283	0.01%
Bunge Ltd. Finance Corp.	\$425,000	1.63%	17/8/2025	401,646	0.01%
Bunge Ltd. Finance Corp.	\$375,000	2.75%	14/5/2031	326,333	0.01%
Burlington Northern Santa Fe LLC	\$450,000	3.00%	1/4/2025	440,148	0.01%
Burlington Northern Santa Fe LLC	\$200,000	3.25%	15/6/2027	192,902	0.00%
Burlington Northern Santa Fe LLC	\$100,000	6.15%	1/5/2037	112,298	0.00%
Burlington Northern Santa Fe LLC	\$300,000	5.75%	1/5/2040	327,324	0.01%
Burlington Northern Santa Fe LLC	\$200,000	5.05%	1/3/2041	200,496	0.00%
Burlington Northern Santa Fe LLC	\$100,000	5.40%	1/6/2041	104,883	0.00%
Burlington Northern Santa Fe LLC	\$50,000	4.95%	15/9/2041	49,846	0.00%
Burlington Northern Santa Fe LLC	\$145,000	4.40%	15/3/2042	134,100	0.00%
Burlington Northern Santa Fe LLC	\$200,000	4.38%	1/9/2042	184,595	0.00%
Burlington Northern Santa Fe LLC	\$250,000	4.45%	15/3/2043	232,247	0.01%
Burlington Northern Santa Fe LLC	\$200,000	5.15%	1/9/2043	204,994	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.90%	1/4/2044	148,313	0.00%
Burlington Northern Santa Fe LLC	\$200,000	4.55%	1/9/2044	186,651	0.00%
Burlington Northern Santa Fe LLC	\$505,000	4.15%	1/4/2045	448,868	0.01%
Burlington Northern Santa Fe LLC	\$225,000	4.70%	1/9/2045	216,085	0.01%
Burlington Northern Santa Fe LLC	\$675,000	3.90%	1/8/2046	572,754	0.01%
Burlington Northern Santa Fe LLC	\$350,000	4.13%	15/6/2047	307,241	0.01%
Burlington Northern Santa Fe LLC	\$475,000	4.05%	15/6/2048	412,247	0.01%
Burlington Northern Santa Fe LLC	\$200,000	4.15%	15/12/2048	176,244	0.00%
Burlington Northern Santa Fe LLC	\$300,000	3.55%	15/2/2050	241,677	0.01%
Burlington Northern Santa Fe LLC	\$1,100,000	3.05%	15/2/2051	797,697	0.02%
Burlington Northern Santa Fe LLC	\$325,000	3.30%	15/9/2051	247,132	0.01%
Burlington Northern Santa Fe LLC	\$100,000	2.88%	15/6/2052	69,939	0.00%
Burlington Northern Santa Fe LLC	\$250,000	4.45%	15/1/2053	235,501	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Burlington Northern Santa Fe LLC	\$725,000	5.20%	15/4/2054	756,279	0.02%
Burlington Resources LLC	\$140,000	7.20%	15/8/2031	161,803	0.00%
Burlington Resources LLC	\$120,000	7.40%	1/12/2031	140,205	0.00%
Cabot Corp.	\$80,000	4.00%	1/7/2029	76,019	0.00%
Cabot Corp.	\$200,000	5.00%	30/6/2032	197,476	0.00%
California Endowment	\$75,000	2.50%	1/4/2051	48,617	0.00%
California Institute of Technology	\$150,000	4.32%	1/8/2045	138,408	0.00%
California Institute of Technology	\$100,000	4.70%	1/11/2111	89,682	0.00%
California Institute of Technology	\$200,000	3.65%	1/9/2119	142,221	0.00%
Camden Property Trust	\$370,000	4.10%	15/10/2028	360,010	0.01%
Camden Property Trust	\$300,000	3.15%	1/7/2029	277,466	0.01%
Camden Property Trust	\$400,000	2.80%	15/5/2030	358,893	0.01%
Cameron LNG LLC	\$585,000	3.30%	15/1/2035	498,678	0.01%
Cameron LNG LLC	\$200,000	3.40%	15/1/2038	169,017	0.00%
Cameron LNG LLC	\$340,000	3.70%	15/1/2039	288,507	0.01%
Campbell Soup Co.	\$375,000	3.95%	15/3/2025	369,221	0.01%
Campbell Soup Co.	\$350,000	4.15%	15/3/2028	342,940	0.01%
Campbell Soup Co.	\$200,000	2.38%	24/4/2030	173,391	0.00%
Campbell Soup Co.	\$500,000	4.80%	15/3/2048	456,789	0.01%
Cantor Fitzgerald LP	\$400,000	4.50%	14/4/2027	383,706	0.01%
Cantor Fitzgerald LP	\$100,000	7.20%	12/12/2028	102,529	0.00%
Capital One Financial Corp.	\$601,000	3.20%	5/2/2025	586,678	0.01%
Capital One Financial Corp.	\$100,000	4.25%	30/4/2025	98,589	0.00%
Capital One Financial Corp.^	\$500,000	2.64%	3/3/2026	479,150	0.01%
Capital One Financial Corp.^	\$800,000	4.99%	24/7/2026	791,824	0.02%
Capital One Financial Corp.^	\$252,000	3.75%	28/7/2026	241,388	0.01%
Capital One Financial Corp.	\$475,000	3.75%	9/3/2027	453,862	0.01%
Capital One Financial Corp.	\$475,000	3.65%	11/5/2027	453,178	0.01%
Capital One Financial Corp.^	\$350,000	7.15%	29/10/2027	363,441	0.01%
Capital One Financial Corp.^	\$1,050,000	1.88%	2/11/2027	944,146	0.02%
Capital One Financial Corp.	\$505,000	3.80%	31/1/2028	479,772	0.01%
Capital One Financial Corp.^	\$450,000	4.93%	10/5/2028	442,315	0.01%
Capital One Financial Corp.^	\$250,000	5.47%	1/2/2029	250,055	0.01%
Capital One Financial Corp.^	\$750,000	6.31%	8/6/2029	769,398	0.02%
Capital One Financial Corp.^	\$500,000	3.27%	1/3/2030	446,028	0.01%
Capital One Financial Corp.^	\$300,000	5.25%	26/7/2030	294,816	0.01%
Capital One Financial Corp.^	\$610,000	7.62%	30/10/2031	669,254	0.02%
Capital One Financial Corp.^	\$525,000	2.36%	29/7/2032	398,624	0.01%
Capital One Financial Corp.^	\$125,000	2.62%	2/11/2032	100,615	0.00%
Capital One Financial Corp.^	\$500,000	5.27%	10/5/2033	490,637	0.01%
Capital One Financial Corp.^	\$426,000	5.82%	1/2/2034	424,282	0.01%
Capital One Financial Corp.^	\$600,000	6.38%	8/6/2034	618,387	0.01%
Cardinal Health, Inc.	\$400,000	3.75%	15/9/2025	390,892	0.01%
Cardinal Health, Inc.	\$400,000	3.41%	15/6/2027	384,013	0.01%
Cardinal Health, Inc.	\$175,000	4.90%	15/9/2045	160,447	0.00%
Cardinal Health, Inc.	\$475,000	4.37%	15/6/2047	407,123	0.01%
Cargill, Inc.	\$425,000	3.50%	22/4/2025	417,701	0.01%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	184,821	0.00%
Cargill, Inc.	\$400,000	4.50%	24/6/2026	398,996	0.01%
Cargill, Inc.	\$225,000	3.25%	23/5/2029	213,770	0.01%
Cargill, Inc.	\$225,000	2.13%	23/4/2030	195,623	0.00%
Cargill, Inc.	€167,000	3.88%	24/4/2030	191,416	0.00%
Cargill, Inc.	\$600,000	1.70%	2/2/2031	492,229	0.01%
Cargill, Inc.	\$500,000	2.13%	10/11/2031	417,020	0.01%
Cargill, Inc.	\$400,000	5.13%	11/10/2032	410,427	0.01%
Cargill, Inc.	\$200,000	4.75%	24/4/2033	200,822	0.00%
Cargill, Inc.	\$150,000	4.76%	23/11/2045	143,673	0.00%
Cargill, Inc.	\$350,000	3.13%	25/5/2051	255,546	0.01%
Carlisle Cos, Inc.	\$100,000	3.50%	1/12/2024	98,096	0.00%
Carlisle Cos, Inc.	\$200,000	3.75%	1/12/2027	191,748	0.00%
Carlisle Cos, Inc.	\$250,000	2.75%	1/3/2030	221,826	0.01%
Carlisle Cos, Inc.	\$150,000	2.20%	1/3/2032	121,646	0.00%
Carlyle Finance LLC	\$115,000	5.65%	15/9/2048	106,260	0.00%
Carlyle Holdings II Finance LLC	\$180,000	5.63%	30/3/2043	175,178	0.00%
Carrier Global Corp.	\$900,000	2.24%	15/2/2025	870,755	0.02%
Carrier Global Corp.	\$350,000	5.80%	30/11/2025	354,850	0.01%
Carrier Global Corp.	\$700,000	2.72%	15/2/2030	626,708	0.01%
Carrier Global Corp.	€800,000	4.50%	29/11/2032	945,489	0.02%
Carrier Global Corp.	\$400,000	5.90%	15/3/2034	432,941	0.01%
Carrier Global Corp.	\$400,000	3.38%	5/4/2040	322,221	0.01%
Carrier Global Corp.	\$1,000,000	3.58%	5/4/2050	783,780	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Carrier Global Corp.	\$425,000	6.20%	15/3/2054	492,767	0.01%
Case Western Reserve University	\$125,000	5.41%	1/6/2122	125,001	0.00%
Caterpillar Financial Services Corp.	\$70,000	3.25%	1/12/2024	68,901	0.00%
Caterpillar Financial Services Corp.	\$1,500,000	5.40%	10/3/2025	1,512,122	0.03%
Caterpillar Financial Services Corp.	\$100,000	3.40%	13/5/2025	98,320	0.00%
Caterpillar Financial Services Corp.	\$250,000	1.45%	15/5/2025	239,064	0.01%
Caterpillar Financial Services Corp.	\$200,000	5.15%	11/8/2025	201,488	0.00%
Caterpillar Financial Services Corp.	\$300,000	3.65%	12/8/2025	295,206	0.01%
Caterpillar Financial Services Corp.	\$250,000	4.80%	6/1/2026	251,707	0.01%
Caterpillar Financial Services Corp.	\$300,000	4.35%	15/5/2026	299,389	0.01%
Caterpillar Financial Services Corp.	\$100,000	2.40%	9/8/2026	94,921	0.00%
Caterpillar Financial Services Corp.	\$450,000	1.15%	14/9/2026	413,215	0.01%
Caterpillar Financial Services Corp.	\$425,000	1.70%	8/1/2027	393,008	0.01%
Caterpillar Financial Services Corp.	\$625,000	3.60%	12/8/2027	610,628	0.01%
Caterpillar Financial Services Corp.	\$200,000	1.10%	14/9/2027	178,825	0.00%
Caterpillar, Inc.	\$200,000	2.60%	9/4/2030	181,981	0.00%
Caterpillar, Inc.	\$200,000	1.90%	12/3/2031	172,148	0.00%
Caterpillar, Inc.	\$60,000	6.05%	15/8/2036	67,621	0.00%
Caterpillar, Inc.	\$200,000	5.20%	27/5/2041	211,431	0.01%
Caterpillar, Inc.	\$775,000	3.80%	15/8/2042	681,530	0.02%
Caterpillar, Inc.	\$45,000	4.30%	15/5/2044	42,939	0.00%
Caterpillar, Inc.	\$375,000	3.25%	19/9/2049	296,967	0.01%
Caterpillar, Inc.	\$575,000	3.25%	9/4/2050	455,650	0.01%
Caterpillar, Inc.	\$225,000	4.75%	15/5/2064	218,218	0.01%
Catholic Health Services of Long Island Obligated Group	\$100,000	3.37%	1/7/2050	69,833	0.00%
Cboe Global Markets, Inc.	\$1,575,000	3.65%	12/1/2027	1,528,954	0.03%
Cboe Global Markets, Inc.	\$500,000	1.63%	15/12/2030	411,564	0.01%
CBRE Services, Inc.	\$300,000	4.88%	1/3/2026	299,805	0.01%
CBRE Services, Inc.	\$125,000	2.50%	1/4/2031	105,630	0.00%
CBRE Services, Inc.	\$400,000	5.95%	15/8/2034	420,921	0.01%
CDW LLC/CDW Finance Corp.	\$450,000	4.13%	1/5/2025	441,245	0.01%
CDW LLC/CDW Finance Corp.	\$350,000	2.67%	1/12/2026	327,720	0.01%
CDW LLC/CDW Finance Corp.	\$190,000	4.25%	1/4/2028	182,266	0.00%
CDW LLC/CDW Finance Corp.	\$250,000	3.25%	15/2/2029	228,661	0.01%
CDW LLC/CDW Finance Corp.	\$320,000	3.57%	1/12/2031	284,321	0.01%
Celanese US Holdings LLC	\$109,000	6.05%	15/3/2025	109,610	0.00%
Celanese US Holdings LLC	€200,000	4.78%	19/7/2026	224,736	0.01%
Celanese US Holdings LLC	\$625,000	1.40%	5/8/2026	569,800	0.01%
Celanese US Holdings LLC	€100,000	2.13%	1/3/2027	105,386	0.00%
Celanese US Holdings LLC	\$800,000	6.17%	15/7/2027	820,628	0.02%
Celanese US Holdings LLC	€100,000	0.63%	10/9/2028	95,000	0.00%
Celanese US Holdings LLC	\$410,000	6.35%	15/11/2028	429,907	0.01%
Celanese US Holdings LLC	€300,000	5.34%	19/1/2029	347,416	0.01%
Celanese US Holdings LLC	\$200,000	6.33%	15/7/2029	209,915	0.01%
Celanese US Holdings LLC	\$300,000	6.55%	15/11/2030	317,636	0.01%
Celanese US Holdings LLC	\$650,000	6.38%	15/7/2032	688,012	0.02%
Celanese US Holdings LLC	\$350,000	6.70%	15/11/2033	380,462	0.01%
Cencora, Inc.	\$145,000	3.25%	1/3/2025	141,917	0.00%
Cencora, Inc.	\$525,000	2.70%	15/3/2031	460,373	0.01%
Cencora, Inc.	\$200,000	4.25%	1/3/2045	176,953	0.00%
Cencora, Inc.	\$200,000	4.30%	15/12/2047	179,280	0.00%
Centene Corp.	\$1,000,000	4.25%	15/12/2027	965,860	0.02%
Centene Corp.	\$1,225,000	2.45%	15/7/2028	1,094,159	0.02%
Centene Corp.	\$1,400,000	4.63%	15/12/2029	1,345,092	0.03%
Centene Corp.	\$1,000,000	3.38%	15/2/2030	897,325	0.02%
Centene Corp.	\$770,000	3.00%	15/10/2030	670,254	0.02%
Centene Corp.	\$500,000	2.50%	1/3/2031	416,612	0.01%
Centene Corp.	\$400,000	2.63%	1/8/2031	333,551	0.01%
CenterPoint Energy Houston Electric LLC	\$50,000	2.40%	1/9/2026	47,102	0.00%
CenterPoint Energy Houston Electric LLC	\$90,000	3.00%	1/2/2027	85,781	0.00%
CenterPoint Energy Houston Electric LLC	\$175,000	5.20%	1/10/2028	180,504	0.00%
CenterPoint Energy Houston Electric LLC	\$130,000	2.35%	1/4/2031	111,286	0.00%
CenterPoint Energy Houston Electric LLC	\$90,000	3.00%	1/3/2032	79,624	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	4.45%	1/10/2032	147,205	0.00%
CenterPoint Energy Houston Electric LLC	\$95,000	6.95%	15/3/2033	109,633	0.00%
CenterPoint Energy Houston Electric LLC	\$240,000	4.95%	1/4/2033	244,692	0.01%
CenterPoint Energy Houston Electric LLC	\$195,000	3.55%	1/8/2042	158,112	0.00%
CenterPoint Energy Houston Electric LLC	\$215,000	4.50%	1/4/2044	197,771	0.00%
CenterPoint Energy Houston Electric LLC	\$165,000	3.95%	1/3/2048	140,386	0.00%
CenterPoint Energy Houston Electric LLC	\$270,000	4.25%	1/2/2049	238,357	0.01%
CenterPoint Energy Houston Electric LLC	\$100,000	2.90%	1/7/2050	70,427	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CenterPoint Energy Houston Electric LLC	\$285,000	3.35%	1/4/2051	216,848	0.01%
CenterPoint Energy Houston Electric LLC	\$230,000	3.60%	1/3/2052	182,682	0.00%
CenterPoint Energy Houston Electric LLC	\$90,000	4.85%	1/10/2052	88,016	0.00%
CenterPoint Energy Houston Electric LLC	\$115,000	5.30%	1/4/2053	120,518	0.00%
CenterPoint Energy Resources Corp.	\$150,000	5.25%	1/3/2028	153,842	0.00%
CenterPoint Energy Resources Corp.	\$175,000	4.00%	1/4/2028	170,406	0.00%
CenterPoint Energy Resources Corp.	\$105,000	1.75%	1/10/2030	87,606	0.00%
CenterPoint Energy Resources Corp.	\$250,000	4.40%	1/7/2032	242,947	0.01%
CenterPoint Energy Resources Corp.	\$235,000	5.40%	1/3/2033	245,170	0.01%
CenterPoint Energy Resources Corp.	\$75,000	5.85%	15/1/2041	79,007	0.00%
CenterPoint Energy Resources Corp.	\$110,000	4.10%	1/9/2047	92,143	0.00%
CenterPoint Energy, Inc.	\$310,000	1.45%	1/6/2026	285,495	0.01%
CenterPoint Energy, Inc.	\$100,000	5.25%	10/8/2026	100,915	0.00%
CenterPoint Energy, Inc.	\$145,000	2.95%	1/3/2030	128,663	0.00%
CenterPoint Energy, Inc.	\$200,000	2.65%	1/6/2031	171,148	0.00%
CenterPoint Energy, Inc.	\$70,000	3.70%	1/9/2049	52,808	0.00%
CF Industries, Inc.	\$275,000	5.15%	15/3/2034	272,587	0.01%
CF Industries, Inc.	\$350,000	4.95%	1/6/2043	320,942	0.01%
CF Industries, Inc.	\$200,000	5.38%	15/3/2044	191,568	0.00%
CH Robinson Worldwide, Inc.	\$100,000	4.20%	15/4/2028	96,781	0.00%
Charles Schwab Corp.	\$100,000	3.63%	1/4/2025	98,213	0.00%
Charles Schwab Corp.	\$250,000	3.45%	13/2/2026	242,264	0.01%
Charles Schwab Corp.	\$725,000	0.90%	11/3/2026	664,729	0.02%
Charles Schwab Corp.	\$340,000	5.88%	24/8/2026	348,695	0.01%
Charles Schwab Corp.	\$150,000	3.20%	2/3/2027	143,106	0.00%
Charles Schwab Corp.	\$900,000	2.45%	3/3/2027	837,852	0.02%
Charles Schwab Corp.	\$125,000	3.30%	1/4/2027	119,167	0.00%
Charles Schwab Corp.	\$75,000	3.20%	25/1/2028	70,827	0.00%
Charles Schwab Corp.	\$850,000	2.00%	20/3/2028	756,889	0.02%
Charles Schwab Corp.^	\$400,000	5.64%	19/5/2029	410,700	0.01%
Charles Schwab Corp.	\$110,000	2.75%	1/10/2029	99,049	0.00%
Charles Schwab Corp.^	\$200,000	6.20%	17/11/2029	209,960	0.01%
Charles Schwab Corp.	\$400,000	1.65%	11/3/2031	322,255	0.01%
Charles Schwab Corp.	\$300,000	2.30%	13/5/2031	250,771	0.01%
Charles Schwab Corp.	\$450,000	1.95%	1/12/2031	361,848	0.01%
Charles Schwab Corp.	\$300,000	2.90%	3/3/2032	258,687	0.01%
Charles Schwab Corp.^	\$525,000	5.85%	19/5/2034	541,187	0.01%
Charles Schwab Corp.^	\$660,000	6.14%	24/8/2034	696,994	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,346,000	4.91%	23/7/2025	1,333,442	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$350,000	6.15%	10/11/2026	358,002	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$705,000	3.75%	15/2/2028	666,093	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,300,000	2.25%	15/1/2029	1,128,615	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$650,000	2.80%	1/4/2031	548,625	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$525,000	2.30%	1/2/2032	418,039	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$400,000	4.40%	1/4/2033	370,216	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$160,000	6.65%	1/2/2034	169,043	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$620,000	6.38%	23/10/2035	629,495	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$450,000	5.38%	1/4/2038	406,874	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$800,000	3.50%	1/6/2041	565,605	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$580,000	3.50%	1/3/2042	404,864	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,250,000	6.48%	23/10/2045	1,228,021	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$825,000	5.38%	1/5/2047	703,743	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$775,000	5.75%	1/4/2048	689,034	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$620,000	5.13%	1/7/2049	504,551	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,265,000	4.80%	1/3/2050	984,592	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	\$828,000	3.70%	1/4/2051	539,259	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$900,000	3.90%	1/6/2052	605,849	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	5.25%	1/4/2053	419,941	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	6.83%	23/10/2055	225,959	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$750,000	3.85%	1/4/2061	471,637	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$425,000	4.40%	1/12/2061	293,902	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$550,000	3.95%	30/6/2062	349,563	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$210,000	5.50%	1/4/2063	175,630	0.00%
Cheniere Corpus Christi Holdings LLC	\$525,000	5.88%	31/3/2025	526,265	0.01%
Cheniere Corpus Christi Holdings LLC	\$480,000	5.13%	30/6/2027	482,189	0.01%
Cheniere Corpus Christi Holdings LLC	\$365,000	3.70%	15/11/2029	345,196	0.01%
Cheniere Corpus Christi Holdings LLC	\$190,000	2.74%	31/12/2039	151,478	0.00%
Cheniere Energy Partners LP	\$515,000	4.50%	1/10/2029	491,945	0.01%
Cheniere Energy Partners LP	\$515,000	4.00%	1/3/2031	468,436	0.01%
Cheniere Energy Partners LP	\$545,000	3.25%	31/1/2032	464,481	0.01%
Cheniere Energy Partners LP	\$495,000	5.95%	30/6/2033	508,117	0.01%
Cheniere Energy, Inc.	\$520,000	4.63%	15/10/2028	507,554	0.01%
Chevron Corp.	\$900,000	1.55%	11/5/2025	863,051	0.02%
Chevron Corp.	\$380,000	3.33%	17/11/2025	372,486	0.01%
Chevron Corp.	\$705,000	2.95%	16/5/2026	681,876	0.02%
Chevron Corp.	\$305,000	2.00%	11/5/2027	283,267	0.01%
Chevron Corp.	\$535,000	2.24%	11/5/2030	473,936	0.01%
Chevron Corp.	\$405,000	3.08%	11/5/2050	306,419	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$500,000	3.40%	1/12/2026	480,162	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$200,000	3.70%	1/6/2028	190,854	0.00%
Chevron USA, Inc.	\$650,000	0.69%	12/8/2025	611,223	0.01%
Chevron USA, Inc.	\$155,000	1.02%	12/8/2027	137,996	0.00%
Chevron USA, Inc.	\$200,000	3.85%	15/1/2028	197,368	0.00%
Chevron USA, Inc.	\$155,000	3.25%	15/10/2029	147,273	0.00%
Chevron USA, Inc.	\$50,000	6.00%	1/3/2041	57,040	0.00%
Chevron USA, Inc.	\$255,000	5.25%	15/11/2043	268,451	0.01%
Chevron USA, Inc.	\$260,000	2.34%	12/8/2050	166,597	0.00%
Children's Health System of Texas	\$100,000	2.51%	15/8/2050	62,500	0.00%
Children's Hospital	\$100,000	2.93%	15/7/2050	64,952	0.00%
Children's Hospital Corp.	\$200,000	4.12%	1/1/2047	176,207	0.00%
Children's Hospital Corp.	\$125,000	2.59%	1/2/2050	81,932	0.00%
Children's Hospital of Philadelphia	\$200,000	2.70%	1/7/2050	132,764	0.00%
Choice Hotels International, Inc.	\$300,000	3.70%	15/1/2031	258,535	0.01%
CHRISTUS Health	\$25,000	4.34%	1/7/2028	24,579	0.00%
Chubb Corp.	\$200,000	6.00%	11/5/2037	221,197	0.01%
Chubb Corp.	\$300,000	6.50%	15/5/2038	347,776	0.01%
Chubb INA Holdings, Inc.	\$260,000	3.15%	15/3/2025	254,354	0.01%
Chubb INA Holdings, Inc.	\$1,000,000	3.35%	3/5/2026	973,220	0.02%
Chubb INA Holdings, Inc.	€600,000	0.88%	15/6/2027	620,681	0.01%
Chubb INA Holdings, Inc.	€800,000	1.55%	15/3/2028	833,886	0.02%
Chubb INA Holdings, Inc.	\$325,000	1.38%	15/9/2030	267,847	0.01%
Chubb INA Holdings, Inc.	€200,000	1.40%	15/6/2031	194,578	0.00%
Chubb INA Holdings, Inc.	\$300,000	6.70%	15/5/2036	348,825	0.01%
Chubb INA Holdings, Inc.	€171,000	2.50%	15/3/2038	165,610	0.00%
Chubb INA Holdings, Inc.	\$450,000	4.35%	3/11/2045	422,927	0.01%
Chubb INA Holdings, Inc.	\$550,000	3.05%	15/12/2061	394,949	0.01%
Church & Dwight Co., Inc.	\$35,000	3.15%	1/8/2027	33,518	0.00%
Church & Dwight Co., Inc.	\$250,000	5.60%	15/11/2032	268,177	0.01%
Church & Dwight Co., Inc.	\$100,000	3.95%	1/8/2047	83,483	0.00%
Church & Dwight Co., Inc.	\$200,000	5.00%	15/6/2052	200,405	0.00%
Cigna Group	\$609,000	3.25%	15/4/2025	594,396	0.01%
Cigna Group	\$200,000	4.13%	15/11/2025	197,512	0.00%
Cigna Group	\$650,000	4.50%	25/2/2026	645,363	0.01%
Cigna Group	\$450,000	1.25%	15/3/2026	417,148	0.01%
Cigna Group	\$1,025,000	3.40%	1/3/2027	987,912	0.02%
Cigna Group	\$1,475,000	4.38%	15/10/2028	1,463,384	0.03%
Cigna Group	\$750,000	2.40%	15/3/2030	657,095	0.01%
Cigna Group	\$575,000	2.38%	15/3/2031	490,711	0.01%
Cigna Group	\$325,000	5.40%	15/3/2033	338,053	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Group	\$850,000	4.80%	15/8/2038	823,385	0.02%
Cigna Group	\$525,000	4.80%	15/7/2046	493,911	0.01%
Cigna Group	\$460,000	3.88%	15/10/2047	374,374	0.01%
Cigna Group	\$1,075,000	4.90%	15/12/2048	1,023,411	0.02%
Cigna Group	\$760,000	3.40%	15/3/2050	561,981	0.01%
Cigna Group	\$600,000	3.40%	15/3/2051	444,143	0.01%
Cincinnati Financial Corp.	\$150,000	6.92%	15/5/2028	160,760	0.00%
Cincinnati Financial Corp.	\$75,000	6.13%	1/11/2034	78,633	0.00%
Cintas Corp. No 2	\$1,145,000	3.70%	1/4/2027	1,120,847	0.03%
Cisco Systems, Inc.	\$235,000	2.95%	28/2/2026	227,564	0.01%
Cisco Systems, Inc.	\$470,000	2.50%	20/9/2026	448,389	0.01%
Cisco Systems, Inc.	\$825,000	5.90%	15/2/2039	915,987	0.02%
Cisco Systems, Inc.	\$594,000	5.50%	15/1/2040	632,896	0.01%
Citadel Finance LLC	\$200,000	3.38%	9/3/2026	185,273	0.00%
Citadel LP	\$275,000	4.88%	15/1/2027	267,939	0.01%
Citibank NA	\$649,000	5.86%	29/9/2025	659,969	0.01%
Citibank NA	\$875,000	5.49%	4/12/2026	891,252	0.02%
Citibank NA	\$1,000,000	5.80%	29/9/2028	1,044,135	0.02%
Citigroup, Inc.	\$200,000	3.88%	26/3/2025	196,330	0.00%
Citigroup, Inc.	CAD120,000	4.09%	9/6/2025	89,596	0.00%
Citigroup, Inc.	\$450,000	4.40%	10/6/2025	444,906	0.01%
Citigroup, Inc.	\$875,000	5.50%	13/9/2025	879,442	0.02%
Citigroup, Inc.	¥40,000,000	2.40%	31/10/2025	290,988	0.01%
Citigroup, Inc.	\$500,000	3.70%	12/1/2026	488,328	0.01%
Citigroup, Inc.^	\$800,000	2.01%	25/1/2026	768,690	0.02%
Citigroup, Inc.	\$725,000	4.60%	9/3/2026	715,758	0.02%
Citigroup, Inc.^	\$1,275,000	3.29%	17/3/2026	1,241,508	0.03%
Citigroup, Inc.	CHF500,000	0.75%	2/4/2026	581,977	0.01%
Citigroup, Inc.^	\$2,000,000	3.11%	8/4/2026	1,944,657	0.04%
Citigroup, Inc.	\$825,000	3.40%	1/5/2026	796,343	0.02%
Citigroup, Inc.	£100,000	5.15%	21/5/2026	128,414	0.00%
Citigroup, Inc.^	€500,000	1.25%	6/7/2026	531,830	0.01%
Citigroup, Inc.^	€800,000	1.50%	24/7/2026	853,249	0.02%
Citigroup, Inc.	€100,000	2.13%	10/9/2026	106,353	0.00%
Citigroup, Inc.^	\$1,000,000	5.61%	29/9/2026	1,007,290	0.02%
Citigroup, Inc.	\$950,000	3.20%	21/10/2026	906,462	0.02%
Citigroup, Inc.	£300,000	1.75%	23/10/2026	353,936	0.01%
Citigroup, Inc.	\$300,000	4.30%	20/11/2026	293,998	0.01%
Citigroup, Inc.^	\$1,140,000	1.12%	28/1/2027	1,047,830	0.02%
Citigroup, Inc.^	\$950,000	1.46%	9/6/2027	869,431	0.02%
Citigroup, Inc.	¥100,000,000	2.80%	25/6/2027	748,844	0.02%
Citigroup, Inc.	\$1,600,000	4.45%	29/9/2027	1,563,023	0.03%
Citigroup, Inc.^	€1,400,000	0.50%	8/10/2027	1,429,134	0.03%
Citigroup, Inc.^	\$940,000	3.89%	10/1/2028	909,413	0.02%
Citigroup, Inc.^	\$1,275,000	3.07%	24/2/2028	1,201,520	0.03%
Citigroup, Inc.^	\$1,025,000	4.66%	24/5/2028	1,018,558	0.02%
Citigroup, Inc.^	\$625,000	3.67%	24/7/2028	595,859	0.01%
Citigroup, Inc.	\$960,000	4.13%	25/7/2028	922,243	0.02%
Citigroup, Inc.^	€200,000	3.71%	22/9/2028	224,163	0.01%
Citigroup, Inc.^	\$700,000	3.52%	27/10/2028	661,770	0.01%
Citigroup, Inc.	€250,000	1.25%	10/4/2029	248,285	0.01%
Citigroup, Inc.^	\$850,000	4.08%	23/4/2029	818,803	0.02%
Citigroup, Inc.^	€100,000	4.25%	25/2/2030	110,303	0.00%
Citigroup, Inc.^	\$700,000	3.98%	20/3/2030	664,116	0.02%
Citigroup, Inc.^	\$400,000	2.98%	5/11/2030	356,569	0.01%
Citigroup, Inc.^	\$600,000	2.67%	29/1/2031	520,818	0.01%
Citigroup, Inc.^	\$1,425,000	4.41%	31/3/2031	1,364,550	0.03%
Citigroup, Inc.^	\$1,250,000	2.57%	3/6/2031	1,067,824	0.02%
Citigroup, Inc.^	\$1,312,000	2.56%	1/5/2032	1,095,145	0.02%
Citigroup, Inc.	\$350,000	6.63%	15/6/2032	380,966	0.01%
Citigroup, Inc.^	\$700,000	2.52%	3/11/2032	577,685	0.01%
Citigroup, Inc.^	\$1,225,000	3.06%	25/1/2033	1,045,462	0.02%
Citigroup, Inc.	\$150,000	5.88%	22/2/2033	156,585	0.00%
Citigroup, Inc.^	\$1,050,000	3.79%	17/3/2033	944,697	0.02%
Citigroup, Inc.^	\$750,000	4.91%	24/5/2033	734,437	0.02%
Citigroup, Inc.^	€500,000	4.11%	22/9/2033	569,759	0.01%
Citigroup, Inc.	\$325,000	6.00%	31/10/2033	342,912	0.01%
Citigroup, Inc.^	\$1,075,000	6.27%	17/11/2033	1,150,629	0.03%
Citigroup, Inc.^	\$1,175,000	6.17%	25/5/2034	1,218,666	0.03%
Citigroup, Inc.	\$300,000	6.13%	25/8/2036	320,999	0.01%
Citigroup, Inc.^	\$250,000	3.88%	24/1/2039	215,846	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	\$718,000	8.13%	15/7/2039	926,796	0.02%
Citigroup, Inc.	£200,000	7.38%	1/9/2039	322,962	0.01%
Citigroup, Inc.^	\$500,000	5.32%	26/3/2041	501,380	0.01%
Citigroup, Inc.	\$500,000	5.88%	30/1/2042	532,457	0.01%
Citigroup, Inc.^	\$980,000	2.90%	3/11/2042	705,581	0.02%
Citigroup, Inc.	\$525,000	6.68%	13/9/2043	589,569	0.01%
Citigroup, Inc.	\$200,000	5.30%	6/5/2044	192,331	0.00%
Citigroup, Inc.	\$525,000	4.65%	30/7/2045	477,700	0.01%
Citigroup, Inc.	\$700,000	4.75%	18/5/2046	627,798	0.01%
Citigroup, Inc.^	\$400,000	4.28%	24/4/2048	350,400	0.01%
Citigroup, Inc.	\$875,000	4.65%	23/7/2048	809,554	0.02%
Citizens Bank NA	\$250,000	2.25%	28/4/2025	239,051	0.01%
Citizens Bank NA	\$250,000	3.75%	18/2/2026	239,078	0.01%
Citizens Bank NA^	\$250,000	4.58%	9/8/2028	237,499	0.01%
Citizens Financial Group, Inc.	\$200,000	4.30%	3/12/2025	195,014	0.00%
Citizens Financial Group, Inc.	\$250,000	2.50%	6/2/2030	209,921	0.01%
Citizens Financial Group, Inc.	\$300,000	3.25%	30/4/2030	263,491	0.01%
Citizens Financial Group, Inc.	\$100,000	2.64%	30/9/2032	77,164	0.00%
Citizens Financial Group, Inc.^	\$200,000	5.64%	21/5/2037	184,927	0.00%
City of Hope	\$225,000	4.38%	15/8/2048	190,540	0.00%
Claremont Mckenna College	\$125,000	3.78%	1/1/2122	86,018	0.00%
Cleco Corporate Holdings LLC	\$300,000	3.74%	1/5/2026	289,435	0.01%
Cleco Corporate Holdings LLC	\$85,000	4.97%	1/5/2046	71,698	0.00%
Cleveland Clinic Foundation	\$125,000	4.86%	1/1/2114	117,590	0.00%
Cleveland Electric Illuminating Co.	\$150,000	3.50%	1/4/2028	140,838	0.00%
Cleveland Electric Illuminating Co.	\$125,000	4.55%	15/11/2030	118,629	0.00%
Cleveland Electric Illuminating Co.	\$70,000	5.95%	15/12/2036	71,615	0.00%
Clorox Co.	\$200,000	3.10%	1/10/2027	189,032	0.00%
Clorox Co.	\$350,000	1.80%	15/5/2030	292,265	0.01%
Clorox Co.	\$275,000	4.60%	1/5/2032	274,056	0.01%
CME Group, Inc.	\$667,000	3.00%	15/3/2025	652,859	0.01%
CME Group, Inc.	\$600,000	5.30%	15/9/2043	638,569	0.01%
CME Group, Inc.	\$200,000	4.15%	15/6/2048	181,712	0.00%
CMS Energy Corp.	\$185,000	3.00%	15/5/2026	176,715	0.00%
CMS Energy Corp.	\$280,000	3.45%	15/8/2027	266,681	0.01%
CMS Energy Corp.	\$115,000	4.88%	1/3/2044	109,291	0.00%
CMS Energy Corp.^	\$350,000	4.75%	1/6/2050	317,025	0.01%
CMS Energy Corp.^	\$100,000	3.75%	1/12/2050	79,943	0.00%
CNA Financial Corp.	\$275,000	4.50%	1/3/2026	272,082	0.01%
CNA Financial Corp.	\$300,000	3.90%	1/5/2029	287,327	0.01%
CNA Financial Corp.	\$250,000	5.50%	15/6/2033	257,796	0.01%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	201,143	0.00%
CNH Industrial Capital LLC	\$250,000	1.88%	15/1/2026	234,528	0.01%
CNH Industrial Capital LLC	\$125,000	1.45%	15/7/2026	114,763	0.00%
CNH Industrial Capital LLC	\$275,000	4.55%	10/4/2028	271,367	0.01%
CNH Industrial Capital LLC	\$475,000	5.50%	12/1/2029	489,732	0.01%
CNO Financial Group, Inc.	\$200,000	5.25%	30/5/2029	197,942	0.00%
CNO Global Funding	\$150,000	1.65%	6/1/2025	143,519	0.00%
CNO Global Funding	\$1,250,000	1.75%	7/10/2026	1,134,456	0.03%
Coca-Cola Co.	€300,000	1.13%	9/3/2027	312,679	0.01%
Coca-Cola Co.	\$325,000	3.38%	25/3/2027	317,561	0.01%
Coca-Cola Co.	\$825,000	1.45%	1/6/2027	754,049	0.02%
Coca-Cola Co.	\$175,000	1.50%	5/3/2028	157,752	0.00%
Coca-Cola Co.	\$850,000	1.00%	15/3/2028	749,941	0.02%
Coca-Cola Co.	€300,000	0.13%	9/3/2029	288,683	0.01%
Coca-Cola Co. <sup>1</sup>	\$500,000	2.13%	6/9/2029	451,725	0.01%
Coca-Cola Co.	\$500,000	1.65%	1/6/2030	428,408	0.01%
Coca-Cola Co.	\$500,000	2.00%	5/3/2031	431,636	0.01%
Coca-Cola Co.	\$430,000	1.38%	15/3/2031	354,824	0.01%
Coca-Cola Co.	\$750,000	2.25%	5/1/2032	655,267	0.01%
Coca-Cola Co.	€200,000	0.50%	9/3/2033	177,700	0.00%
Coca-Cola Co.	€300,000	0.38%	15/3/2033	263,718	0.01%
Coca-Cola Co.	€300,000	1.63%	9/3/2035	286,371	0.01%
Coca-Cola Co.	€300,000	0.95%	6/5/2036	258,004	0.01%
Coca-Cola Co.	€150,000	0.80%	15/3/2040	115,409	0.00%
Coca-Cola Co.	\$200,000	2.50%	1/6/2040	151,322	0.00%
Coca-Cola Co.	€1,200,000	1.00%	9/3/2041	948,265	0.02%
Coca-Cola Co.	\$200,000	2.88%	5/5/2041	158,676	0.00%
Coca-Cola Co.	\$400,000	4.20%	25/3/2050	372,942	0.01%
Coca-Cola Co.	\$500,000	2.60%	1/6/2050	344,727	0.01%
Coca-Cola Co.	\$500,000	3.00%	5/3/2051	377,966	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Co.	\$175,000	2.75%	1/6/2060	121,320	0.00%
Coca-Cola Consolidated, Inc.	\$50,000	3.80%	25/11/2025	48,909	0.00%
Colgate-Palmolive Co.	\$150,000	3.10%	15/8/2025	146,820	0.00%
Colgate-Palmolive Co.	\$275,000	4.80%	2/3/2026	278,545	0.01%
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2027	168,933	0.00%
Colgate-Palmolive Co.	\$275,000	4.60%	1/3/2028	281,917	0.01%
Colgate-Palmolive Co.	€500,000	0.30%	10/11/2029	482,851	0.01%
Colgate-Palmolive Co.	\$450,000	3.25%	15/8/2032	418,001	0.01%
Colgate-Palmolive Co.	€100,000	1.38%	6/3/2034	96,624	0.00%
Colgate-Palmolive Co.	€100,000	0.88%	12/11/2039	79,045	0.00%
Colgate-Palmolive Co.	\$200,000	4.00%	15/8/2045	184,673	0.00%
Colgate-Palmolive Co.	\$25,000	3.70%	1/8/2047	21,844	0.00%
Colonial Enterprises, Inc.	\$200,000	3.25%	15/5/2030	181,622	0.00%
Colonial Pipeline Co.	\$200,000	7.63%	15/4/2032	230,693	0.01%
Colonial Pipeline Co.	\$180,000	4.25%	15/4/2048	151,115	0.00%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	\$120,000	4.15%	15/8/2026	116,645	0.00%
Columbia Pipeline Group, Inc.	\$305,000	4.50%	1/6/2025	301,308	0.01%
Columbia Pipeline Group, Inc.	\$190,000	5.80%	1/6/2045	189,762	0.00%
Columbia Pipelines Holding Co. LLC	\$35,000	6.06%	15/8/2026	35,820	0.00%
Columbia Pipelines Holding Co. LLC	\$295,000	6.04%	15/8/2028	304,741	0.01%
Columbia Pipelines Operating Co. LLC	\$255,000	5.93%	15/8/2030	263,874	0.01%
Columbia Pipelines Operating Co. LLC	\$510,000	6.04%	15/11/2033	534,652	0.01%
Columbia Pipelines Operating Co. LLC	\$305,000	6.50%	15/8/2043	327,216	0.01%
Columbia Pipelines Operating Co. LLC	\$450,000	6.54%	15/11/2053	494,571	0.01%
Columbia Pipelines Operating Co. LLC	\$170,000	6.71%	15/8/2063	187,815	0.00%
Comcast Corp.	\$1,150,000	3.38%	15/8/2025	1,123,990	0.03%
Comcast Corp. <sup>1</sup>	\$1,425,000	3.95%	15/10/2025	1,406,632	0.03%
Comcast Corp.	\$300,000	3.15%	1/3/2026	291,247	0.01%
Comcast Corp.	€242,000	0.00%	14/9/2026	246,568	0.01%
Comcast Corp.	\$650,000	2.35%	15/1/2027	610,743	0.01%
Comcast Corp.	\$225,000	3.30%	1/2/2027	217,206	0.01%
Comcast Corp.	\$250,000	3.30%	1/4/2027	240,672	0.01%
Comcast Corp.	€800,000	0.25%	20/5/2027	810,169	0.02%
Comcast Corp.	\$500,000	5.35%	15/11/2027	516,908	0.01%
Comcast Corp.	\$825,000	3.15%	15/2/2028	786,667	0.02%
Comcast Corp.	\$300,000	3.55%	1/5/2028	289,608	0.01%
Comcast Corp. <sup>1</sup>	\$1,275,000	4.15%	15/10/2028	1,257,352	0.03%
Comcast Corp. <sup>1</sup>	\$1,200,000	4.55%	15/1/2029	1,206,242	0.03%
Comcast Corp.	€200,000	1.50%	20/2/2029	224,951	0.01%
Comcast Corp.	€400,000	0.25%	14/9/2029	382,013	0.01%
Comcast Corp.	€100,000	5.50%	23/11/2029	136,141	0.00%
Comcast Corp.	\$625,000	2.65%	1/2/2030	562,344	0.01%
Comcast Corp.	\$725,000	3.40%	1/4/2030	678,894	0.02%
Comcast Corp.	\$425,000	4.25%	15/10/2030	418,800	0.01%
Comcast Corp.	\$1,000,000	1.95%	15/1/2031	843,525	0.02%
Comcast Corp.	\$225,000	1.50%	15/2/2031	183,416	0.00%
Comcast Corp.	\$600,000	5.50%	15/11/2032	638,984	0.01%
Comcast Corp.	\$1,200,000	4.25%	15/1/2033	1,165,625	0.03%
Comcast Corp.	\$175,000	7.05%	15/3/2033	204,444	0.00%
Comcast Corp.	\$200,000	4.80%	15/5/2033	202,517	0.00%
Comcast Corp.	\$325,000	4.20%	15/8/2034	310,605	0.01%
Comcast Corp.	\$110,000	5.65%	15/6/2035	118,182	0.00%
Comcast Corp.	\$390,000	4.40%	15/8/2035	375,707	0.01%
Comcast Corp.	\$126,000	6.50%	15/11/2035	143,907	0.00%
Comcast Corp.	£571,000	1.88%	20/2/2036	549,106	0.01%
Comcast Corp.	\$700,000	3.20%	15/7/2036	588,970	0.01%
Comcast Corp.	\$75,000	6.45%	15/3/2037	85,537	0.00%
Comcast Corp.	\$400,000	3.90%	1/3/2038	357,881	0.01%
Comcast Corp.	\$525,000	4.60%	15/10/2038	508,538	0.01%
Comcast Corp.	\$400,000	3.25%	1/11/2039	324,933	0.01%
Comcast Corp.	€200,000	1.25%	20/2/2040	167,130	0.00%
Comcast Corp.	\$925,000	3.75%	1/4/2040	795,850	0.02%
Comcast Corp.	\$330,000	4.65%	15/7/2042	310,634	0.01%
Comcast Corp.	\$225,000	4.60%	15/8/2045	211,136	0.01%
Comcast Corp.	\$485,000	3.40%	15/7/2046	376,284	0.01%
Comcast Corp.	\$550,000	4.00%	15/8/2047	464,494	0.01%
Comcast Corp.	\$885,000	3.97%	1/11/2047	743,923	0.02%
Comcast Corp.	\$950,000	4.00%	1/3/2048	800,364	0.02%
Comcast Corp.	\$738,000	4.70%	15/10/2048	705,122	0.02%
Comcast Corp.	\$475,000	4.00%	1/11/2049	397,497	0.01%
Comcast Corp.	\$1,075,000	3.45%	1/2/2050	826,537	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	\$800,000	2.80%	15/1/2051	533,267	0.01%
Comcast Corp.	\$1,699,000	2.89%	1/11/2051	1,150,577	0.03%
Comcast Corp.	\$450,000	2.45%	15/8/2052	280,469	0.01%
Comcast Corp.	\$800,000	4.05%	1/11/2052	675,462	0.02%
Comcast Corp.	\$375,000	5.35%	15/5/2053	388,935	0.01%
Comcast Corp.	\$2,133,000	2.94%	1/11/2056	1,406,007	0.03%
Comcast Corp.	\$588,000	4.95%	15/10/2058	578,882	0.01%
Comcast Corp.	\$1,343,000	2.99%	1/11/2063	867,791	0.02%
Comcast Corp.	\$350,000	5.50%	15/5/2064	368,934	0.01%
Comerica Bank^	\$250,000	5.33%	25/8/2033	230,713	0.01%
Comerica, Inc.	\$200,000	4.00%	1/2/2029	189,038	0.00%
CommonSpirit Health	\$200,000	6.07%	1/11/2027	205,936	0.01%
CommonSpirit Health	\$430,000	3.35%	1/10/2029	392,242	0.01%
CommonSpirit Health	\$240,000	4.35%	1/11/2042	208,364	0.01%
CommonSpirit Health	\$550,000	4.19%	1/10/2049	463,901	0.01%
CommonSpirit Health	\$250,000	3.82%	1/10/2049	197,469	0.00%
CommonSpirit Health	\$200,000	3.91%	1/10/2050	157,502	0.00%
CommonSpirit Health	\$100,000	6.46%	1/11/2052	117,346	0.00%
Commonwealth Edison Co.	\$100,000	2.55%	15/6/2026	95,246	0.00%
Commonwealth Edison Co.	\$50,000	2.95%	15/8/2027	47,225	0.00%
Commonwealth Edison Co.	\$200,000	3.70%	15/8/2028	193,395	0.00%
Commonwealth Edison Co.	\$235,000	2.20%	1/3/2030	203,246	0.00%
Commonwealth Edison Co.	\$350,000	3.15%	15/3/2032	312,269	0.01%
Commonwealth Edison Co.	\$150,000	4.90%	1/2/2033	152,293	0.00%
Commonwealth Edison Co.	\$150,000	6.45%	15/1/2038	165,949	0.00%
Commonwealth Edison Co.	\$275,000	3.80%	1/10/2042	229,269	0.01%
Commonwealth Edison Co.	\$55,000	4.60%	15/8/2043	50,971	0.00%
Commonwealth Edison Co.	\$80,000	4.70%	15/1/2044	74,555	0.00%
Commonwealth Edison Co.	\$105,000	3.70%	1/3/2045	84,922	0.00%
Commonwealth Edison Co.	\$100,000	4.35%	15/11/2045	87,674	0.00%
Commonwealth Edison Co.	\$370,000	3.65%	15/6/2046	292,826	0.01%
Commonwealth Edison Co.	\$375,000	3.75%	15/8/2047	302,938	0.01%
Commonwealth Edison Co.	\$250,000	4.00%	1/3/2048	212,252	0.01%
Commonwealth Edison Co.	\$110,000	4.00%	1/3/2049	92,508	0.00%
Commonwealth Edison Co.	\$150,000	3.20%	15/11/2049	107,838	0.00%
Commonwealth Edison Co.	\$330,000	3.00%	1/3/2050	230,088	0.01%
Commonwealth Edison Co.	\$220,000	3.13%	15/3/2051	156,025	0.00%
Commonwealth Edison Co.	\$200,000	2.75%	1/9/2051	130,432	0.00%
Commonwealth Edison Co.	\$200,000	3.85%	15/3/2052	162,094	0.00%
Commonwealth Edison Co.	\$175,000	5.30%	1/2/2053	178,289	0.00%
Community Health Network, Inc.	\$150,000	3.10%	1/5/2050	100,265	0.00%
Conagra Brands, Inc.	\$850,000	4.60%	1/11/2025	842,463	0.02%
Conagra Brands, Inc.	\$400,000	5.30%	1/10/2026	404,818	0.01%
Conagra Brands, Inc.	\$1,150,000	1.38%	1/11/2027	1,010,673	0.02%
Conagra Brands, Inc.	\$175,000	7.00%	1/10/2028	188,683	0.00%
Conagra Brands, Inc.	\$250,000	4.85%	1/11/2028	249,865	0.01%
Conagra Brands, Inc.	\$495,000	5.30%	1/11/2038	484,149	0.01%
Conagra Brands, Inc.	\$200,000	5.40%	1/11/2048	193,750	0.00%
Concentrix Corp.	\$200,000	6.60%	2/8/2028	206,217	0.01%
Concentrix Corp.	\$200,000	6.85%	2/8/2033	205,698	0.01%
Connecticut Light & Power Co.	\$300,000	3.20%	15/3/2027	287,926	0.01%
Connecticut Light & Power Co.	\$280,000	2.05%	1/7/2031	232,858	0.01%
Connecticut Light & Power Co.	\$70,000	4.90%	1/7/2033	70,762	0.00%
Connecticut Light & Power Co.	\$285,000	4.30%	15/4/2044	252,500	0.01%
Connecticut Light & Power Co.	\$65,000	4.15%	1/6/2045	57,590	0.00%
Connecticut Light & Power Co.	\$260,000	4.00%	1/4/2048	221,894	0.01%
Connecticut Light & Power Co.	\$150,000	5.25%	15/1/2053	153,140	0.00%
Conoco Funding Co.	\$125,000	7.25%	15/10/2031	144,325	0.00%
ConocoPhillips	\$155,000	5.90%	15/10/2032	170,192	0.00%
ConocoPhillips	\$225,000	5.90%	15/5/2038	242,194	0.01%
ConocoPhillips	\$535,000	6.50%	1/2/2039	619,649	0.01%
ConocoPhillips	\$105,000	4.88%	1/10/2047	102,036	0.00%
ConocoPhillips Co.	\$55,000	2.40%	7/3/2025	53,442	0.00%
ConocoPhillips Co.	\$412,000	6.95%	15/4/2029	459,280	0.01%
ConocoPhillips Co.	\$595,000	5.05%	15/9/2033	612,210	0.01%
ConocoPhillips Co.	\$283,000	3.76%	15/3/2042	239,448	0.01%
ConocoPhillips Co.	\$265,000	4.30%	15/11/2044	237,462	0.01%
ConocoPhillips Co.	\$135,000	5.95%	15/3/2046	146,996	0.00%
ConocoPhillips Co.	\$390,000	3.80%	15/3/2052	315,580	0.01%
ConocoPhillips Co.	\$415,000	5.30%	15/5/2053	427,197	0.01%
ConocoPhillips Co.	\$340,000	5.55%	15/3/2054	361,908	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ConocoPhillips Co.	\$590,000	4.03%	15/3/2062	479,969	0.01%
ConocoPhillips Co.	\$415,000	5.70%	15/9/2063	448,990	0.01%
Consolidated Edison Co. of New York, Inc.	\$105,000	3.13%	15/11/2027	100,227	0.00%
Consolidated Edison Co. of New York, Inc.	\$90,000	3.80%	15/5/2028	86,987	0.00%
Consolidated Edison Co. of New York, Inc.	\$150,000	4.00%	1/12/2028	146,635	0.00%
Consolidated Edison Co. of New York, Inc.	\$180,000	3.35%	1/4/2030	168,073	0.00%
Consolidated Edison Co. of New York, Inc.	\$275,000	2.40%	15/6/2031	237,683	0.01%
Consolidated Edison Co. of New York, Inc.	\$485,000	5.20%	1/3/2033	502,077	0.01%
Consolidated Edison Co. of New York, Inc.	\$450,000	5.50%	15/3/2034	472,999	0.01%
Consolidated Edison Co. of New York, Inc.	\$125,000	5.85%	15/3/2036	132,022	0.00%
Consolidated Edison Co. of New York, Inc.	\$175,000	6.20%	15/6/2036	189,711	0.00%
Consolidated Edison Co. of New York, Inc.	\$190,000	6.75%	1/4/2038	217,548	0.01%
Consolidated Edison Co. of New York, Inc.	\$190,000	5.50%	1/12/2039	191,868	0.00%
Consolidated Edison Co. of New York, Inc.	\$110,000	5.70%	15/6/2040	114,251	0.00%
Consolidated Edison Co. of New York, Inc.	\$300,000	4.20%	15/3/2042	259,718	0.01%
Consolidated Edison Co. of New York, Inc.	\$275,000	3.95%	1/3/2043	234,186	0.01%
Consolidated Edison Co. of New York, Inc.	\$395,000	4.45%	15/3/2044	354,620	0.01%
Consolidated Edison Co. of New York, Inc.	\$305,000	4.50%	1/12/2045	272,109	0.01%
Consolidated Edison Co. of New York, Inc.	\$375,000	3.85%	15/6/2046	305,909	0.01%
Consolidated Edison Co. of New York, Inc.	\$275,000	3.88%	15/6/2047	223,513	0.01%
Consolidated Edison Co. of New York, Inc.	\$185,000	4.65%	1/12/2048	168,645	0.00%
Consolidated Edison Co. of New York, Inc.	\$285,000	4.13%	15/5/2049	239,039	0.01%
Consolidated Edison Co. of New York, Inc.	\$520,000	3.95%	1/4/2050	435,220	0.01%
Consolidated Edison Co. of New York, Inc.	\$235,000	3.20%	1/12/2051	166,896	0.00%
Consolidated Edison Co. of New York, Inc.	\$225,000	6.15%	15/11/2052	255,746	0.01%
Consolidated Edison Co. of New York, Inc.	\$450,000	5.90%	15/11/2053	496,551	0.01%
Consolidated Edison Co. of New York, Inc.	\$110,000	4.63%	1/12/2054	99,230	0.00%
Consolidated Edison Co. of New York, Inc.	\$160,000	4.30%	1/12/2056	134,497	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	4.00%	15/11/2057	61,970	0.00%
Consolidated Edison Co. of New York, Inc.	\$220,000	4.50%	15/5/2058	191,333	0.00%
Consolidated Edison Co. of New York, Inc.	\$190,000	3.70%	15/11/2059	143,040	0.00%
Consolidated Edison Co. of New York, Inc.	\$215,000	3.00%	1/12/2060	140,167	0.00%
Consolidated Edison Co. of New York, Inc.	\$225,000	3.60%	15/6/2061	169,557	0.00%
Constellation Brands, Inc.	\$400,000	4.40%	15/11/2025	395,449	0.01%
Constellation Brands, Inc.	\$450,000	3.60%	15/2/2028	432,176	0.01%
Constellation Brands, Inc.	\$900,000	4.65%	15/11/2028	901,505	0.02%
Constellation Brands, Inc.	\$200,000	2.88%	1/5/2030	179,141	0.00%
Constellation Brands, Inc.	\$500,000	2.25%	1/8/2031	420,583	0.01%
Constellation Brands, Inc.	\$200,000	4.75%	9/5/2032	199,425	0.00%
Constellation Brands, Inc.	\$250,000	4.90%	1/5/2033	251,561	0.01%
Constellation Brands, Inc.	\$400,000	4.50%	9/5/2047	356,387	0.01%
Constellation Brands, Inc.	\$375,000	5.25%	15/11/2048	371,359	0.01%
Constellation Energy Generation LLC	\$440,000	3.25%	1/6/2025	427,371	0.01%
Constellation Energy Generation LLC	\$160,000	5.60%	1/3/2028	164,792	0.00%
Constellation Energy Generation LLC	\$250,000	5.80%	1/3/2033	263,297	0.01%
Constellation Energy Generation LLC	\$290,000	6.13%	15/1/2034	310,824	0.01%
Constellation Energy Generation LLC	\$290,000	6.25%	1/10/2039	310,696	0.01%
Constellation Energy Generation LLC	\$200,000	5.75%	1/10/2041	200,365	0.00%
Constellation Energy Generation LLC	\$275,000	5.60%	15/6/2042	275,132	0.01%
Constellation Energy Generation LLC	\$300,000	6.50%	1/10/2053	338,997	0.01%
Consumers Energy Co.	\$125,000	4.65%	1/3/2028	125,706	0.00%
Consumers Energy Co.	\$50,000	3.80%	15/11/2028	48,284	0.00%
Consumers Energy Co.	\$340,000	4.90%	15/2/2029	346,730	0.01%
Consumers Energy Co.	\$160,000	3.60%	15/8/2032	148,242	0.00%
Consumers Energy Co.	\$200,000	4.63%	15/5/2033	199,830	0.00%
Consumers Energy Co.	\$120,000	3.95%	15/5/2043	102,939	0.00%
Consumers Energy Co.	\$220,000	3.25%	15/8/2046	174,311	0.00%
Consumers Energy Co.	\$115,000	3.95%	15/7/2047	96,982	0.00%
Consumers Energy Co.	\$125,000	4.05%	15/5/2048	109,420	0.00%
Consumers Energy Co.	\$375,000	4.35%	15/4/2049	337,822	0.01%
Consumers Energy Co.	\$145,000	3.75%	15/2/2050	119,715	0.00%
Consumers Energy Co.	\$200,000	3.10%	15/8/2050	147,667	0.00%
Consumers Energy Co.	\$250,000	3.50%	1/8/2051	196,306	0.00%
Consumers Energy Co.	\$92,000	2.65%	15/8/2052	61,197	0.00%
Consumers Energy Co.	\$180,000	4.20%	1/9/2052	158,424	0.00%
Consumers Energy Co.	\$126,000	2.50%	1/5/2060	77,294	0.00%
Continental Resources, Inc.	\$640,000	2.27%	15/11/2026	589,234	0.01%
Continental Resources, Inc.	\$530,000	4.38%	15/1/2028	513,063	0.01%
Continental Resources, Inc.	\$340,000	5.75%	15/1/2031	338,247	0.01%
Continental Resources, Inc.	\$305,000	2.88%	1/4/2032	247,453	0.01%
Continental Resources, Inc.	\$295,000	4.90%	1/6/2044	238,185	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Continental Wind LLC	\$62,107	6.00%	28/2/2033	63,430	0.00%
Corebridge Financial, Inc.	\$500,000	3.50%	4/4/2025	487,787	0.01%
Corebridge Financial, Inc.	\$200,000	3.85%	5/4/2029	188,789	0.00%
Corebridge Financial, Inc.	\$400,000	3.90%	5/4/2032	362,358	0.01%
Corebridge Financial, Inc.	\$375,000	6.05%	15/9/2033	391,469	0.01%
Corebridge Financial, Inc.	\$175,000	5.75%	15/1/2034	179,078	0.00%
Corebridge Financial, Inc.	\$250,000	4.35%	5/4/2042	211,797	0.01%
Corebridge Financial, Inc.	\$650,000	4.40%	5/4/2052	545,327	0.01%
Corebridge Financial, Inc.^	\$400,000	6.88%	15/12/2052	398,800	0.01%
Corebridge Global Funding	\$200,000	0.90%	22/9/2025	185,958	0.00%
Corebridge Global Funding	\$200,000	5.90%	19/9/2028	206,524	0.01%
Corewell Health Obligated Group	\$50,000	3.49%	15/7/2049	38,706	0.00%
Corning, Inc.	\$100,000	4.70%	15/3/2037	95,352	0.00%
Corning, Inc.	\$175,000	5.75%	15/8/2040	179,357	0.00%
Corning, Inc.	\$150,000	4.75%	15/3/2042	140,071	0.00%
Corning, Inc.	\$275,000	5.35%	15/11/2048	275,067	0.01%
Corning, Inc.	\$275,000	3.90%	15/11/2049	222,867	0.01%
Corning, Inc.	\$300,000	4.38%	15/11/2057	262,143	0.01%
Corning, Inc.	\$500,000	5.45%	15/11/2079	483,442	0.01%
Corporate Office Properties LP	\$200,000	2.25%	15/3/2026	186,759	0.00%
Corporate Office Properties LP	\$400,000	2.00%	15/1/2029	332,168	0.01%
Corporate Office Properties LP	\$150,000	2.75%	15/4/2031	122,219	0.00%
CoStar Group, Inc.	\$200,000	2.80%	15/7/2030	171,141	0.00%
Costco Wholesale Corp.	\$699,000	3.00%	18/5/2027	673,088	0.02%
Costco Wholesale Corp.	\$700,000	1.38%	20/6/2027	635,630	0.01%
Costco Wholesale Corp.	\$525,000	1.60%	20/4/2030	449,870	0.01%
Costco Wholesale Corp.	\$750,000	1.75%	20/4/2032	623,829	0.01%
Coterra Energy, Inc.	\$295,000	3.90%	15/5/2027	285,209	0.01%
Coterra Energy, Inc.	\$130,000	4.38%	15/3/2029	126,348	0.00%
Cottage Health Obligated Group	\$200,000	3.30%	1/11/2049	149,082	0.00%
Cox Communications, Inc.	\$700,000	3.35%	15/9/2026	671,043	0.02%
Cox Communications, Inc.	\$450,000	3.50%	15/8/2027	428,014	0.01%
Cox Communications, Inc.	\$525,000	5.45%	15/9/2028	536,306	0.01%
Cox Communications, Inc.	\$125,000	1.80%	1/10/2030	101,709	0.00%
Cox Communications, Inc.	\$540,000	2.60%	15/6/2031	456,987	0.01%
Cox Communications, Inc.	\$300,000	4.80%	1/2/2035	281,913	0.01%
Cox Communications, Inc.	\$275,000	4.50%	30/6/2043	232,812	0.01%
Cox Communications, Inc.	\$350,000	2.95%	1/10/2050	224,897	0.01%
Cox Communications, Inc.	\$500,000	3.60%	15/6/2051	363,519	0.01%
CRH America, Inc.	\$400,000	3.88%	18/5/2025	392,706	0.01%
Crown Castle, Inc.	\$325,000	4.45%	15/2/2026	320,179	0.01%
Crown Castle, Inc.	\$775,000	1.05%	15/7/2026	699,807	0.02%
Crown Castle, Inc.	\$75,000	4.00%	1/3/2027	72,598	0.00%
Crown Castle, Inc.	\$260,000	2.90%	15/3/2027	243,360	0.01%
Crown Castle, Inc.	\$150,000	3.65%	1/9/2027	142,704	0.00%
Crown Castle, Inc.	\$315,000	5.00%	11/1/2028	314,035	0.01%
Crown Castle, Inc.	\$375,000	3.80%	15/2/2028	356,878	0.01%
Crown Castle, Inc.	\$175,000	4.80%	1/9/2028	172,796	0.00%
Crown Castle, Inc.	\$750,000	3.10%	15/11/2029	671,929	0.02%
Crown Castle, Inc.	\$230,000	3.30%	1/7/2030	206,371	0.01%
Crown Castle, Inc.	\$350,000	2.10%	1/4/2031	285,090	0.01%
Crown Castle, Inc.	\$200,000	2.50%	15/7/2031	166,825	0.00%
Crown Castle, Inc.	\$225,000	5.10%	1/5/2033	223,301	0.01%
Crown Castle, Inc.	\$400,000	2.90%	1/4/2041	286,012	0.01%
Crown Castle, Inc.	\$60,000	4.75%	15/5/2047	52,058	0.00%
Crown Castle, Inc.	\$75,000	5.20%	15/2/2049	70,929	0.00%
Crown Castle, Inc.	\$315,000	4.00%	15/11/2049	249,129	0.01%
Crown Castle, Inc.	\$100,000	4.15%	1/7/2050	80,957	0.00%
Crown Castle, Inc.	\$675,000	3.25%	15/1/2051	473,166	0.01%
CSX Corp.	\$150,000	3.35%	1/11/2025	146,323	0.00%
CSX Corp.	\$150,000	2.60%	1/11/2026	142,810	0.00%
CSX Corp.	\$50,000	3.25%	1/6/2027	48,223	0.00%
CSX Corp.	\$125,000	3.80%	1/3/2028	122,829	0.00%
CSX Corp.	\$500,000	4.25%	15/3/2029	499,409	0.01%
CSX Corp.	\$700,000	2.40%	15/2/2030	619,971	0.01%
CSX Corp.	\$300,000	4.10%	15/11/2032	291,610	0.01%
CSX Corp.	\$325,000	5.20%	15/11/2033	339,113	0.01%
CSX Corp.	\$150,000	6.00%	1/10/2036	164,750	0.00%
CSX Corp.	\$100,000	6.15%	1/5/2037	111,739	0.00%
CSX Corp.	\$100,000	6.22%	30/4/2040	112,556	0.00%
CSX Corp.	\$100,000	5.50%	15/4/2041	104,356	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CSX Corp.	\$50,000	4.75%	30/5/2042	47,808	0.00%
CSX Corp.	\$350,000	4.40%	1/3/2043	319,682	0.01%
CSX Corp.	\$275,000	4.10%	15/3/2044	240,731	0.01%
CSX Corp.	\$725,000	3.80%	1/11/2046	602,635	0.01%
CSX Corp.	\$175,000	4.30%	1/3/2048	155,867	0.00%
CSX Corp.	\$75,000	4.50%	15/3/2049	68,490	0.00%
CSX Corp.	\$375,000	3.35%	15/9/2049	283,717	0.01%
CSX Corp.	\$250,000	3.80%	15/4/2050	204,130	0.00%
CSX Corp.	\$450,000	4.50%	15/11/2052	418,813	0.01%
CSX Corp.	\$250,000	4.50%	1/8/2054	231,246	0.01%
CSX Corp.	\$300,000	4.25%	1/11/2066	256,442	0.01%
CSX Corp.	\$355,000	4.65%	1/3/2068	326,399	0.01%
CubeSmart LP	\$100,000	3.13%	1/9/2026	94,901	0.00%
CubeSmart LP	\$350,000	2.25%	15/12/2028	309,207	0.01%
CubeSmart LP	\$25,000	4.38%	15/2/2029	24,267	0.00%
CubeSmart LP	\$250,000	3.00%	15/2/2030	221,730	0.01%
CubeSmart LP	\$150,000	2.00%	15/2/2031	122,455	0.00%
CubeSmart LP	\$400,000	2.50%	15/2/2032	332,334	0.01%
Cummins, Inc.	\$250,000	0.75%	1/9/2025	234,381	0.01%
Cummins, Inc.	\$100,000	1.50%	1/9/2030	83,335	0.00%
Cummins, Inc.	\$450,000	2.60%	1/9/2050	298,567	0.01%
CVS Health Corp.	\$375,000	4.10%	25/3/2025	371,410	0.01%
CVS Health Corp.	\$400,000	3.88%	20/7/2025	392,866	0.01%
CVS Health Corp.	\$525,000	5.00%	20/2/2026	527,340	0.01%
CVS Health Corp.	\$200,000	2.88%	1/6/2026	191,115	0.00%
CVS Health Corp.	\$150,000	3.00%	15/8/2026	143,457	0.00%
CVS Health Corp.	\$300,000	3.63%	1/4/2027	290,856	0.01%
CVS Health Corp.	\$1,575,000	1.30%	21/8/2027	1,399,694	0.03%
CVS Health Corp.	\$1,530,000	4.30%	25/3/2028	1,503,923	0.03%
CVS Health Corp.	\$500,000	5.00%	30/1/2029	508,611	0.01%
CVS Health Corp.	\$600,000	3.25%	15/8/2029	558,697	0.01%
CVS Health Corp.	\$475,000	5.13%	21/2/2030	482,508	0.01%
CVS Health Corp.	\$1,250,000	3.75%	1/4/2030	1,178,452	0.03%
CVS Health Corp.	\$1,300,000	1.75%	21/8/2030	1,074,621	0.02%
CVS Health Corp.	\$225,000	5.25%	30/1/2031	230,923	0.01%
CVS Health Corp.	\$350,000	1.88%	28/2/2031	287,997	0.01%
CVS Health Corp.	\$1,075,000	2.13%	15/9/2031	889,464	0.02%
CVS Health Corp.	\$700,000	5.25%	21/2/2033	715,638	0.02%
CVS Health Corp.	\$700,000	5.30%	1/6/2033	718,519	0.02%
CVS Health Corp.	\$225,000	4.88%	20/7/2035	221,194	0.01%
CVS Health Corp.	\$1,775,000	4.78%	25/3/2038	1,677,933	0.04%
CVS Health Corp.	\$200,000	6.13%	15/9/2039	212,442	0.01%
CVS Health Corp.	\$615,000	4.13%	1/4/2040	528,976	0.01%
CVS Health Corp.	\$400,000	2.70%	21/8/2040	285,858	0.01%
CVS Health Corp.	\$1,275,000	5.13%	20/7/2045	1,208,376	0.03%
CVS Health Corp.	\$2,950,000	5.05%	25/3/2048	2,768,110	0.06%
CVS Health Corp.	\$450,000	5.63%	21/2/2053	456,723	0.01%
CVS Health Corp.	\$750,000	5.88%	1/6/2053	790,206	0.02%
CVS Health Corp.	\$600,000	6.00%	1/6/2063	639,041	0.01%
Daimler Truck Finance Canada, Inc.	CAD200,000	2.46%	15/12/2026	142,642	0.00%
Daimler Truck Finance North America LLC	\$250,000	5.20%	17/1/2025	249,890	0.01%
Daimler Truck Finance North America LLC	\$200,000	3.50%	7/4/2025	195,799	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.15%	16/1/2026	200,602	0.00%
Daimler Truck Finance North America LLC	\$225,000	2.00%	14/12/2026	207,105	0.01%
Daimler Truck Finance North America LLC	\$600,000	5.13%	19/1/2028	603,878	0.01%
Daimler Truck Finance North America LLC	\$325,000	2.50%	14/12/2031	269,635	0.01%
Danaher Corp.	\$600,000	2.10%	30/9/2026	648,009	0.01%
Danaher Corp.	\$600,000	2.50%	30/3/2030	643,053	0.01%
Danaher Corp.	\$200,000	4.38%	15/9/2045	185,909	0.00%
Danaher Corp.	\$500,000	2.60%	1/10/2050	334,938	0.01%
Danaher Corp.	\$425,000	2.80%	10/12/2051	295,001	0.01%
Darden Restaurants, Inc.	\$175,000	6.30%	10/10/2033	188,192	0.00%
Darden Restaurants, Inc.	\$255,000	4.55%	15/2/2048	216,529	0.01%
Dartmouth-Hitchcock Health	\$75,000	4.18%	1/8/2048	59,130	0.00%
Dayton Power & Light Co.	\$155,000	3.95%	15/6/2049	119,163	0.00%
DCP Midstream Operating LP	\$340,000	5.38%	15/7/2025	340,363	0.01%
DCP Midstream Operating LP	\$125,000	5.63%	15/7/2027	128,155	0.00%
DCP Midstream Operating LP	\$100,000	5.13%	15/5/2029	99,987	0.00%
DCP Midstream Operating LP	\$200,000	8.13%	16/8/2030	231,584	0.01%
DCP Midstream Operating LP	\$268,000	3.25%	15/2/2032	232,636	0.01%
DCP Midstream Operating LP	\$100,000	6.45%	3/11/2036	106,215	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DCP Midstream Operating LP	\$275,000	5.60%	1/4/2044	268,596	0.01%
Deere & Co.	\$254,000	2.75%	15/4/2025	247,738	0.01%
Deere & Co.	\$164,000	5.38%	16/10/2029	173,411	0.00%
Deere & Co.	\$200,000	7.13%	3/3/2031	233,577	0.01%
Deere & Co.	\$450,000	3.90%	9/6/2042	405,093	0.01%
Deere & Co.	\$350,000	2.88%	7/9/2049	262,306	0.01%
Deere & Co.	\$300,000	3.75%	15/4/2050	262,909	0.01%
Dell International LLC/EMC Corp.	\$675,000	5.85%	15/7/2025	681,954	0.02%
Dell International LLC/EMC Corp.	\$646,000	6.02%	15/6/2026	661,082	0.01%
Dell International LLC/EMC Corp.	\$475,000	4.90%	1/10/2026	475,768	0.01%
Dell International LLC/EMC Corp.	\$1,325,000	5.25%	1/2/2028	1,359,267	0.03%
Dell International LLC/EMC Corp.	\$500,000	5.30%	1/10/2029	515,128	0.01%
Dell International LLC/EMC Corp.	\$425,000	6.20%	15/7/2030	456,160	0.01%
Dell International LLC/EMC Corp.	\$500,000	5.75%	1/2/2033	526,351	0.01%
Dell International LLC/EMC Corp.	\$269,000	8.10%	15/7/2036	330,539	0.01%
Dell International LLC/EMC Corp.	\$350,000	3.38%	15/12/2041	265,038	0.01%
Dell International LLC/EMC Corp.	\$232,000	8.35%	15/7/2046	305,779	0.01%
Dell International LLC/EMC Corp.	\$375,000	3.45%	15/12/2051	271,654	0.01%
Dell, Inc.	\$280,000	6.50%	15/4/2038	299,446	0.01%
Delmarva Power & Light Co.	\$45,000	4.15%	15/5/2045	37,669	0.00%
Delta Air Lines, Inc.	\$750,000	7.00%	1/5/2025	763,446	0.02%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$499,024	4.50%	20/10/2025	491,996	0.01%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$1,275,000	4.75%	20/10/2028	1,253,480	0.03%
DENTSPLY SIRONA, Inc.	\$250,000	3.25%	1/6/2030	220,966	0.01%
Devon Energy Corp.	\$145,000	5.85%	15/12/2025	146,677	0.00%
Devon Energy Corp.	\$322,000	5.88%	15/6/2028	324,843	0.01%
Devon Energy Corp.	\$280,000	4.50%	15/1/2030	268,920	0.01%
Devon Energy Corp.	\$205,000	7.88%	30/9/2031	238,953	0.01%
Devon Energy Corp.	\$125,000	7.95%	15/4/2032	145,454	0.00%
Devon Energy Corp.	\$410,000	5.60%	15/7/2041	396,554	0.01%
Devon Energy Corp.	\$270,000	4.75%	15/5/2042	235,996	0.01%
Devon Energy Corp.	\$265,000	5.00%	15/6/2045	234,891	0.01%
DH Europe Finance II Sarl	€400,000	0.20%	18/3/2026	414,798	0.01%
DH Europe Finance II Sarl	€1,100,000	0.75%	18/9/2031	1,024,154	0.02%
DH Europe Finance II Sarl	€500,000	1.35%	18/9/2039	417,192	0.01%
DH Europe Finance II Sarl	\$600,000	3.25%	15/11/2039	498,017	0.01%
DH Europe Finance II Sarl	€100,000	1.80%	18/9/2049	80,267	0.00%
DH Europe Finance II Sarl	\$400,000	3.40%	15/11/2049	316,570	0.01%
Diamondback Energy, Inc.	\$400,000	3.25%	1/12/2026	388,083	0.01%
Diamondback Energy, Inc.	\$565,000	3.50%	1/12/2029	524,999	0.01%
Diamondback Energy, Inc.	\$285,000	3.13%	24/3/2031	253,582	0.01%
Diamondback Energy, Inc.	\$395,000	6.25%	15/3/2033	422,881	0.01%
Diamondback Energy, Inc.	\$250,000	4.40%	24/3/2051	207,821	0.01%
Diamondback Energy, Inc.	\$250,000	4.25%	15/3/2052	201,769	0.00%
Diamondback Energy, Inc.	\$240,000	6.25%	15/3/2053	256,997	0.01%
Dick's Sporting Goods, Inc.	\$300,000	3.15%	15/1/2032	255,538	0.01%
Dick's Sporting Goods, Inc.	\$235,000	4.10%	15/1/2052	168,245	0.00%
Digital Dutch Finco BV	€100,000	1.50%	15/3/2030	96,138	0.00%
Digital Dutch Finco BV	€800,000	1.25%	1/2/2031	739,284	0.02%
Digital Dutch Finco BV	€100,000	1.00%	15/1/2032	87,984	0.00%
Digital Euro Finco LLC	€100,000	2.50%	16/1/2026	107,553	0.00%
Digital Euro Finco LLC	€500,000	1.13%	9/4/2028	499,857	0.01%
Digital Intrepid Holding BV	€500,000	0.63%	15/7/2031	433,316	0.01%
Digital Realty Trust LP	\$650,000	3.70%	15/8/2027	627,339	0.01%
Digital Realty Trust LP	\$100,000	5.55%	15/1/2028	101,979	0.00%
Digital Realty Trust LP	\$275,000	4.45%	15/7/2028	269,220	0.01%
Digital Realty Trust LP	\$211,000	3.60%	1/7/2029	198,282	0.00%
Digital Stout Holding LLC	£400,000	3.30%	19/7/2029	470,734	0.01%
Digital Stout Holding LLC	£175,000	3.75%	17/10/2030	208,079	0.01%
Dignity Health	\$100,000	4.50%	1/11/2042	88,145	0.00%
Discover Bank	\$889,000	4.25%	13/3/2026	862,726	0.02%
Discover Bank	\$500,000	3.45%	27/7/2026	473,032	0.01%
Discover Bank	\$600,000	4.65%	13/9/2028	572,045	0.01%
Discover Bank	\$150,000	2.70%	6/2/2030	127,139	0.00%
Discover Financial Services	\$250,000	4.10%	9/2/2027	239,961	0.01%
Discover Financial Services	\$200,000	6.70%	29/11/2032	209,293	0.01%
Discover Financial Services^	\$400,000	7.96%	2/11/2034	444,972	0.01%
Discovery Communications LLC	\$600,000	3.45%	15/3/2025	584,711	0.01%
Discovery Communications LLC	\$75,000	3.95%	15/6/2025	73,254	0.00%
Discovery Communications LLC	\$75,000	4.90%	11/3/2026	74,825	0.00%
Discovery Communications LLC	€400,000	1.90%	19/3/2027	420,492	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Discovery Communications LLC	\$675,000	3.95%	20/3/2028	642,951	0.01%
Discovery Communications LLC	\$200,000	3.63%	15/5/2030	181,504	0.00%
Discovery Communications LLC	\$480,000	5.00%	20/9/2037	430,413	0.01%
Discovery Communications LLC	\$100,000	6.35%	1/6/2040	100,291	0.00%
Discovery Communications LLC	\$375,000	4.88%	1/4/2043	313,108	0.01%
Discovery Communications LLC	\$450,000	5.20%	20/9/2047	388,347	0.01%
Discovery Communications LLC	\$275,000	5.30%	15/5/2049	237,642	0.01%
Discovery Communications LLC	\$400,000	4.65%	15/5/2050	322,128	0.01%
Discovery Communications LLC	\$885,000	4.00%	15/9/2055	629,492	0.01%
Doctors Co. An Interinsurance Exchange	\$200,000	4.50%	18/1/2032	161,794	0.00%
Dollar General Corp.	\$275,000	4.15%	1/11/2025	270,583	0.01%
Dollar General Corp.	\$375,000	3.88%	15/4/2027	363,613	0.01%
Dollar General Corp.	\$150,000	4.63%	1/11/2027	149,066	0.00%
Dollar General Corp.	\$475,000	4.13%	1/5/2028	464,811	0.01%
Dollar General Corp.	\$225,000	5.20%	5/7/2028	228,163	0.01%
Dollar General Corp.	\$450,000	3.50%	3/4/2030	414,707	0.01%
Dollar General Corp.	\$200,000	5.00%	1/11/2032	199,630	0.00%
Dollar General Corp.	\$450,000	5.45%	5/7/2033	458,837	0.01%
Dollar General Corp.	\$150,000	4.13%	3/4/2050	118,948	0.00%
Dollar Tree, Inc.	\$200,000	4.00%	15/5/2025	196,453	0.00%
Dollar Tree, Inc.	\$780,000	4.20%	15/5/2028	763,259	0.02%
Dollar Tree, Inc.	\$350,000	2.65%	1/12/2031	297,230	0.01%
Dominion Energy South Carolina, Inc.	\$190,000	2.30%	1/12/2031	159,091	0.00%
Dominion Energy South Carolina, Inc.	\$95,000	6.63%	1/2/2032	107,558	0.00%
Dominion Energy South Carolina, Inc.	\$160,000	5.30%	15/5/2033	165,734	0.00%
Dominion Energy South Carolina, Inc.	\$300,000	6.05%	15/1/2038	325,508	0.01%
Dominion Energy South Carolina, Inc.	\$130,000	5.45%	1/2/2041	132,152	0.00%
Dominion Energy South Carolina, Inc.	\$175,000	4.60%	15/6/2043	160,238	0.00%
Dominion Energy South Carolina, Inc.	\$175,000	6.25%	15/10/2053	201,472	0.00%
Dominion Energy South Carolina, Inc.	\$65,000	5.10%	1/6/2065	62,118	0.00%
Dominion Energy, Inc.	\$200,000	3.30%	15/3/2025	195,307	0.00%
Dominion Energy, Inc.	\$225,000	3.90%	1/10/2025	220,830	0.01%
Dominion Energy, Inc.	\$500,000	1.45%	15/4/2026	463,474	0.01%
Dominion Energy, Inc.	\$560,000	3.38%	1/4/2030	515,997	0.01%
Dominion Energy, Inc.	\$530,000	2.25%	15/8/2031	438,732	0.01%
Dominion Energy, Inc.	\$355,000	4.35%	15/8/2032	342,002	0.01%
Dominion Energy, Inc.	\$275,000	5.38%	15/11/2032	282,082	0.01%
Dominion Energy, Inc.	\$25,000	6.30%	15/3/2033	26,783	0.00%
Dominion Energy, Inc.	\$180,000	5.25%	1/8/2033	182,789	0.00%
Dominion Energy, Inc.	\$100,000	5.95%	15/6/2035	105,330	0.00%
Dominion Energy, Inc.	\$50,000	7.00%	15/6/2038	56,349	0.00%
Dominion Energy, Inc.	\$260,000	3.30%	15/4/2041	198,652	0.00%
Dominion Energy, Inc.	\$115,000	4.90%	1/8/2041	106,292	0.00%
Dominion Energy, Inc.	\$200,000	4.05%	15/9/2042	162,983	0.00%
Dominion Energy, Inc.	\$110,000	4.70%	1/12/2044	97,549	0.00%
Dominion Energy, Inc.	\$180,000	4.60%	15/3/2049	158,672	0.00%
Dominion Energy, Inc.	\$250,000	4.85%	15/8/2052	230,768	0.01%
Dover Corp.	€300,000	1.25%	9/11/2026	315,689	0.01%
Dover Corp.	€300,000	0.75%	4/11/2027	303,353	0.01%
Dover Corp.	\$168,000	2.95%	4/11/2029	152,065	0.00%
Dow Chemical Co.	\$32,000	4.55%	30/11/2025	31,659	0.00%
Dow Chemical Co.	€400,000	0.50%	15/3/2027	405,389	0.01%
Dow Chemical Co.	\$200,000	4.80%	30/11/2028	202,052	0.00%
Dow Chemical Co.	\$246,000	7.38%	1/11/2029	277,765	0.01%
Dow Chemical Co.	\$221,000	4.25%	1/10/2034	211,670	0.01%
Dow Chemical Co.	\$200,000	9.40%	15/5/2039	279,131	0.01%
Dow Chemical Co.	€300,000	1.88%	15/3/2040	250,428	0.01%
Dow Chemical Co.	\$100,000	5.25%	15/11/2041	98,497	0.00%
Dow Chemical Co.	\$845,000	4.38%	15/11/2042	746,144	0.02%
Dow Chemical Co.	\$200,000	5.55%	30/11/2048	204,909	0.00%
Dow Chemical Co.	\$575,000	4.80%	15/5/2049	529,279	0.01%
Dow Chemical Co.	\$100,000	3.60%	15/11/2050	77,346	0.00%
Dow Chemical Co.	\$500,000	6.90%	15/5/2053	603,857	0.01%
DR Horton, Inc.	\$650,000	2.60%	15/10/2025	623,330	0.01%
DT Midstream, Inc.	\$200,000	4.30%	15/4/2032	179,188	0.00%
DTE Electric Co.	\$50,000	3.38%	1/3/2025	49,111	0.00%
DTE Electric Co.	\$450,000	1.90%	1/4/2028	404,836	0.01%
DTE Electric Co.	\$95,000	2.25%	1/3/2030	83,350	0.00%
DTE Electric Co.	\$310,000	2.63%	1/3/2031	272,147	0.01%
DTE Electric Co.	\$140,000	3.00%	1/3/2032	124,202	0.00%
DTE Electric Co.	\$275,000	5.20%	1/4/2033	285,978	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DTE Electric Co.	\$75,000	4.00%	1/4/2043	64,232	0.00%
DTE Electric Co.	\$135,000	4.30%	1/7/2044	120,640	0.00%
DTE Electric Co.	\$150,000	3.70%	15/3/2045	122,027	0.00%
DTE Electric Co.	\$85,000	3.70%	1/6/2046	68,364	0.00%
DTE Electric Co.	\$265,000	3.75%	15/8/2047	212,151	0.01%
DTE Electric Co.	\$145,000	4.05%	15/5/2048	123,713	0.00%
DTE Electric Co.	\$230,000	3.95%	1/3/2049	193,163	0.00%
DTE Electric Co.	\$210,000	2.95%	1/3/2050	147,359	0.00%
DTE Electric Co.	\$200,000	3.25%	1/4/2051	146,711	0.00%
DTE Electric Co.	\$95,000	3.65%	1/3/2052	75,047	0.00%
DTE Electric Co.	\$245,000	5.40%	1/4/2053	257,466	0.01%
DTE Energy Co.	\$350,000	1.05%	1/6/2025	329,869	0.01%
DTE Energy Co.	\$260,000	2.85%	1/10/2026	245,784	0.01%
DTE Energy Co.	\$300,000	4.88%	1/6/2028	302,558	0.01%
DTE Energy Co.	\$168,000	3.40%	15/6/2029	157,065	0.00%
DTE Energy Co.	\$80,000	2.95%	1/3/2030	70,875	0.00%
Duke Energy Carolinas LLC	\$75,000	2.95%	1/12/2026	72,435	0.00%
Duke Energy Carolinas LLC	\$100,000	3.95%	15/11/2028	98,425	0.00%
Duke Energy Carolinas LLC	\$100,000	6.00%	1/12/2028	105,589	0.00%
Duke Energy Carolinas LLC	\$115,000	2.45%	15/8/2029	102,633	0.00%
Duke Energy Carolinas LLC	\$160,000	2.45%	1/2/2030	142,141	0.00%
Duke Energy Carolinas LLC	\$275,000	2.55%	15/4/2031	239,072	0.01%
Duke Energy Carolinas LLC	\$300,000	2.85%	15/3/2032	262,150	0.01%
Duke Energy Carolinas LLC	\$575,000	6.45%	15/10/2032	634,406	0.01%
Duke Energy Carolinas LLC	\$400,000	4.95%	15/1/2033	407,724	0.01%
Duke Energy Carolinas LLC	\$350,000	6.10%	1/6/2037	376,326	0.01%
Duke Energy Carolinas LLC	\$100,000	6.05%	15/4/2038	108,646	0.00%
Duke Energy Carolinas LLC	\$200,000	5.30%	15/2/2040	202,286	0.00%
Duke Energy Carolinas LLC	\$170,000	4.25%	15/12/2041	150,544	0.00%
Duke Energy Carolinas LLC	\$325,000	4.00%	30/9/2042	277,847	0.01%
Duke Energy Carolinas LLC	\$115,000	3.75%	1/6/2045	92,144	0.00%
Duke Energy Carolinas LLC	\$225,000	3.88%	15/3/2046	182,738	0.00%
Duke Energy Carolinas LLC	\$200,000	3.70%	1/12/2047	157,385	0.00%
Duke Energy Carolinas LLC	\$130,000	3.95%	15/3/2048	107,547	0.00%
Duke Energy Carolinas LLC	\$265,000	3.20%	15/8/2049	193,175	0.00%
Duke Energy Carolinas LLC	\$200,000	3.45%	15/4/2051	151,385	0.00%
Duke Energy Carolinas LLC	\$275,000	3.55%	15/3/2052	210,814	0.01%
Duke Energy Carolinas LLC	\$275,000	5.35%	15/1/2053	282,218	0.01%
Duke Energy Carolinas LLC	\$300,000	5.40%	15/1/2054	309,949	0.01%
Duke Energy Corp.	\$150,000	0.90%	15/9/2025	139,881	0.00%
Duke Energy Corp.	\$150,000	5.00%	8/12/2025	150,516	0.00%
Duke Energy Corp.	\$610,000	2.65%	1/9/2026	578,848	0.01%
Duke Energy Corp.	\$300,000	3.15%	15/8/2027	283,771	0.01%
Duke Energy Corp.	\$150,000	5.00%	8/12/2027	151,747	0.00%
Duke Energy Corp.	\$310,000	4.30%	15/3/2028	305,527	0.01%
Duke Energy Corp.	\$425,000	3.40%	15/6/2029	399,321	0.01%
Duke Energy Corp.	\$380,000	2.45%	1/6/2030	332,028	0.01%
Duke Energy Corp.	\$400,000	2.55%	15/6/2031	341,349	0.01%
Duke Energy Corp.	\$445,000	4.50%	15/8/2032	431,348	0.01%
Duke Energy Corp.	\$180,000	5.75%	15/9/2033	190,665	0.00%
Duke Energy Corp.	€300,000	3.85%	15/6/2034	327,549	0.01%
Duke Energy Corp.	\$260,000	3.30%	15/6/2041	199,405	0.00%
Duke Energy Corp.	\$100,000	4.80%	15/12/2045	91,560	0.00%
Duke Energy Corp.	\$545,000	3.75%	1/9/2046	421,957	0.01%
Duke Energy Corp.	\$60,000	3.95%	15/8/2047	47,561	0.00%
Duke Energy Corp.	\$275,000	4.20%	15/6/2049	225,755	0.01%
Duke Energy Corp.	\$345,000	3.50%	15/6/2051	253,887	0.01%
Duke Energy Corp.	\$330,000	5.00%	15/8/2052	308,587	0.01%
Duke Energy Corp.	\$320,000	6.10%	15/9/2053	347,928	0.01%
Duke Energy Corp.^	\$300,000	3.25%	15/1/2082	234,830	0.01%
Duke Energy Florida LLC	\$195,000	3.20%	15/1/2027	188,495	0.00%
Duke Energy Florida LLC	\$185,000	3.80%	15/7/2028	179,578	0.00%
Duke Energy Florida LLC	\$305,000	2.50%	1/12/2029	272,093	0.01%
Duke Energy Florida LLC	\$150,000	1.75%	15/6/2030	125,296	0.00%
Duke Energy Florida LLC	\$195,000	2.40%	15/12/2031	164,833	0.00%
Duke Energy Florida LLC	\$175,000	5.88%	15/11/2033	188,730	0.00%
Duke Energy Florida LLC	\$160,000	6.35%	15/9/2037	177,799	0.00%
Duke Energy Florida LLC	\$615,000	6.40%	15/6/2038	688,646	0.02%
Duke Energy Florida LLC	\$100,000	5.65%	1/4/2040	103,929	0.00%
Duke Energy Florida LLC	\$220,000	3.85%	15/11/2042	181,629	0.00%
Duke Energy Florida LLC	\$270,000	3.40%	1/10/2046	202,779	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Florida LLC	\$125,000	4.20%	15/7/2048	108,363	0.00%
Duke Energy Florida LLC	\$175,000	3.00%	15/12/2051	119,765	0.00%
Duke Energy Florida LLC	\$175,000	5.95%	15/11/2052	192,316	0.00%
Duke Energy Florida LLC	\$175,000	6.20%	15/11/2053	200,263	0.00%
Duke Energy Indiana LLC	\$30,000	6.12%	15/10/2035	32,071	0.00%
Duke Energy Indiana LLC	\$275,000	6.35%	15/8/2038	305,918	0.01%
Duke Energy Indiana LLC	\$315,000	6.45%	1/4/2039	352,137	0.01%
Duke Energy Indiana LLC	\$110,000	4.90%	15/7/2043	105,825	0.00%
Duke Energy Indiana LLC	\$155,000	3.75%	15/5/2046	123,856	0.00%
Duke Energy Indiana LLC	\$240,000	3.25%	1/10/2049	174,600	0.00%
Duke Energy Indiana LLC	\$205,000	2.75%	1/4/2050	132,869	0.00%
Duke Energy Indiana LLC	\$195,000	5.40%	1/4/2053	198,796	0.00%
Duke Energy Ohio, Inc.	\$50,000	2.13%	1/6/2030	42,513	0.00%
Duke Energy Ohio, Inc.	\$125,000	5.25%	1/4/2033	128,927	0.00%
Duke Energy Ohio, Inc.	\$200,000	3.70%	15/6/2046	157,877	0.00%
Duke Energy Ohio, Inc.	\$100,000	4.30%	1/2/2049	85,124	0.00%
Duke Energy Ohio, Inc.	\$155,000	5.65%	1/4/2053	163,238	0.00%
Duke Energy Progress LLC	\$475,000	3.25%	15/8/2025	464,060	0.01%
Duke Energy Progress LLC	\$75,000	3.70%	1/9/2028	72,715	0.00%
Duke Energy Progress LLC	\$225,000	2.00%	15/8/2031	186,025	0.00%
Duke Energy Progress LLC	\$163,000	3.40%	1/4/2032	147,615	0.00%
Duke Energy Progress LLC	\$150,000	5.25%	15/3/2033	155,023	0.00%
Duke Energy Progress LLC	\$30,000	6.30%	1/4/2038	33,147	0.00%
Duke Energy Progress LLC	\$225,000	4.10%	15/5/2042	194,650	0.00%
Duke Energy Progress LLC	\$225,000	4.10%	15/3/2043	191,596	0.00%
Duke Energy Progress LLC	\$150,000	4.38%	30/3/2044	133,192	0.00%
Duke Energy Progress LLC	\$305,000	4.15%	1/12/2044	260,440	0.01%
Duke Energy Progress LLC	\$250,000	4.20%	15/8/2045	214,083	0.01%
Duke Energy Progress LLC	\$55,000	3.70%	15/10/2046	43,088	0.00%
Duke Energy Progress LLC	\$210,000	2.50%	15/8/2050	132,254	0.00%
Duke Energy Progress LLC	\$300,000	2.90%	15/8/2051	202,719	0.00%
Duke Energy Progress LLC	\$260,000	4.00%	1/4/2052	215,551	0.01%
Duke Energy Progress LLC	\$150,000	5.35%	15/3/2053	152,306	0.00%
Duke University	\$100,000	2.68%	1/10/2044	74,683	0.00%
Duke University	\$100,000	2.76%	1/10/2050	70,369	0.00%
Duke University	\$250,000	2.83%	1/10/2055	171,516	0.00%
Duke University Health System, Inc.	\$250,000	3.92%	1/6/2047	213,005	0.01%
DuPont de Nemours, Inc.	\$475,000	4.49%	15/11/2025	472,022	0.01%
DuPont de Nemours, Inc.	\$915,000	4.73%	15/11/2028	929,530	0.02%
DuPont de Nemours, Inc.	\$775,000	5.32%	15/11/2038	795,624	0.02%
DuPont de Nemours, Inc.	\$720,000	5.42%	15/11/2048	751,967	0.02%
Duquesne Light Holdings, Inc.	\$160,000	3.62%	1/8/2027	149,234	0.00%
Duquesne Light Holdings, Inc.	\$200,000	2.78%	7/1/2032	159,668	0.00%
DXC Technology Co.	€600,000	1.75%	15/1/2026	639,829	0.01%
DXC Technology Co.	\$250,000	1.80%	15/9/2026	228,059	0.01%
DXC Technology Co.	\$750,000	2.38%	15/9/2028	656,601	0.01%
Eagle Materials, Inc.	\$300,000	2.50%	1/7/2031	254,560	0.01%
East Ohio Gas Co.	\$235,000	2.00%	15/6/2030	195,010	0.00%
East Ohio Gas Co.	\$260,000	3.00%	15/6/2050	168,195	0.00%
Eastern Gas Transmission & Storage, Inc.	\$95,000	3.00%	15/11/2029	85,237	0.00%
Eastern Gas Transmission & Storage, Inc.	\$130,000	4.80%	1/11/2043	117,921	0.00%
Eastern Gas Transmission & Storage, Inc.	\$190,000	4.60%	15/12/2044	162,124	0.00%
Eastman Chemical Co.	\$68,000	3.80%	15/3/2025	66,838	0.00%
Eastman Chemical Co.	\$200,000	4.50%	1/12/2028	195,888	0.00%
Eastman Chemical Co.	\$200,000	5.75%	8/3/2033	207,703	0.01%
Eastman Chemical Co.	\$200,000	4.80%	1/9/2042	181,897	0.00%
Eastman Chemical Co.	\$260,000	4.65%	15/10/2044	229,261	0.01%
Eaton Capital Unlimited Co.	€500,000	0.70%	14/5/2025	532,098	0.01%
Eaton Capital Unlimited Co.	€450,000	0.58%	8/3/2030	429,195	0.01%
Eaton Corp.	\$550,000	3.10%	15/9/2027	526,556	0.01%
Eaton Corp.	\$50,000	4.00%	2/11/2032	48,426	0.00%
Eaton Corp.	\$725,000	4.15%	15/3/2033	709,505	0.02%
Eaton Corp.	\$425,000	4.15%	2/11/2042	390,942	0.01%
Eaton Corp.	\$100,000	3.92%	15/9/2047	86,918	0.00%
Eaton Corp.	\$425,000	4.70%	23/8/2052	418,724	0.01%
Eaton Vance Corp.	\$50,000	3.50%	6/4/2027	47,952	0.00%
eBay, Inc.	\$200,000	5.90%	22/11/2025	203,434	0.00%
eBay, Inc.	\$175,000	3.60%	5/6/2027	169,343	0.00%
eBay, Inc.	\$200,000	5.95%	22/11/2027	208,937	0.01%
eBay, Inc.	\$825,000	2.70%	11/3/2030	734,914	0.02%
eBay, Inc.	\$400,000	2.60%	10/5/2031	348,707	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
eBay, Inc.	\$200,000	6.30%	22/11/2032	220,352	0.01%
eBay, Inc.	\$245,000	4.00%	15/7/2042	203,958	0.00%
eBay, Inc.	\$250,000	3.65%	10/5/2051	191,106	0.00%
Ecolab, Inc.	€100,000	1.00%	15/1/2024	110,354	0.00%
Ecolab, Inc.	\$475,000	2.70%	1/11/2026	454,900	0.01%
Ecolab, Inc.	\$50,000	1.65%	1/2/2027	45,978	0.00%
Ecolab, Inc.	\$500,000	5.25%	15/1/2028	516,762	0.01%
Ecolab, Inc.	\$625,000	4.80%	24/3/2030	642,257	0.01%
Ecolab, Inc.	\$175,000	3.95%	1/12/2047	152,999	0.00%
Ecolab, Inc.	\$200,000	2.13%	15/8/2050	123,440	0.00%
Ecolab, Inc.	\$300,000	2.70%	15/12/2051	204,986	0.00%
Ecolab, Inc.	\$577,000	2.75%	18/8/2055	389,644	0.01%
Edison International	\$250,000	4.95%	15/4/2025	248,297	0.01%
Edison International	\$165,000	4.70%	15/8/2025	163,028	0.00%
Edison International	\$175,000	5.75%	15/6/2027	178,899	0.00%
Edison International	\$365,000	4.13%	15/3/2028	352,607	0.01%
Edison International	\$180,000	5.25%	15/11/2028	181,229	0.00%
Edison International	\$100,000	6.95%	15/11/2029	108,702	0.00%
Edwards Lifesciences Corp.	\$225,000	4.30%	15/6/2028	221,754	0.01%
EIDP, Inc.	\$200,000	4.50%	15/5/2026	199,421	0.00%
EIDP, Inc.	\$250,000	2.30%	15/7/2030	219,023	0.01%
EIDP, Inc.	\$200,000	4.80%	15/5/2033	202,489	0.00%
El Paso Electric Co.	\$20,000	6.00%	15/5/2035	20,307	0.00%
El Paso Electric Co.	\$200,000	5.00%	1/12/2044	168,359	0.00%
El Paso Natural Gas Co. LLC	\$100,000	3.50%	15/2/2032	86,072	0.00%
Electronic Arts, Inc.	\$25,000	4.80%	1/3/2026	25,044	0.00%
Electronic Arts, Inc.	\$300,000	1.85%	15/2/2031	250,441	0.01%
Electronic Arts, Inc.	\$250,000	2.95%	15/2/2051	176,653	0.00%
Elevance Health, Inc.	\$754,000	2.38%	15/1/2025	732,714	0.02%
Elevance Health, Inc.	\$225,000	5.35%	15/10/2025	226,654	0.01%
Elevance Health, Inc.	\$250,000	4.90%	8/2/2026	249,622	0.01%
Elevance Health, Inc.	\$975,000	1.50%	15/3/2026	909,626	0.02%
Elevance Health, Inc.	\$500,000	3.65%	1/12/2027	485,260	0.01%
Elevance Health, Inc.	\$150,000	4.10%	1/3/2028	147,850	0.00%
Elevance Health, Inc.	\$550,000	2.55%	15/3/2031	477,705	0.01%
Elevance Health, Inc.	\$750,000	5.95%	15/12/2034	805,291	0.02%
Elevance Health, Inc.	\$240,000	6.38%	15/6/2037	266,398	0.01%
Elevance Health, Inc.	\$80,000	4.63%	15/5/2042	74,668	0.00%
Elevance Health, Inc.	\$400,000	4.65%	15/1/2043	370,855	0.01%
Elevance Health, Inc.	\$150,000	5.10%	15/1/2044	147,125	0.00%
Elevance Health, Inc.	\$850,000	4.65%	15/8/2044	788,774	0.02%
Elevance Health, Inc.	\$375,000	4.38%	1/12/2047	335,340	0.01%
Elevance Health, Inc.	\$250,000	4.55%	1/3/2048	228,180	0.01%
Elevance Health, Inc.	\$480,000	3.70%	15/9/2049	381,288	0.01%
Elevance Health, Inc.	\$400,000	3.13%	15/5/2050	289,246	0.01%
Elevance Health, Inc.	\$400,000	3.60%	15/3/2051	314,188	0.01%
Elevance Health, Inc.	\$225,000	4.55%	15/5/2052	205,710	0.01%
Elevance Health, Inc.	\$300,000	6.10%	15/10/2052	341,133	0.01%
Elevance Health, Inc.	\$450,000	5.13%	15/2/2053	451,424	0.01%
Eli Lilly & Co.	\$48,000	2.75%	1/6/2025	46,729	0.00%
Eli Lilly & Co.	€300,000	1.63%	2/6/2026	321,982	0.01%
Eli Lilly & Co.	\$564,000	3.38%	15/3/2029	542,521	0.01%
Eli Lilly & Co.	€100,000	2.13%	3/6/2030	107,128	0.00%
Eli Lilly & Co.	€150,000	0.63%	1/11/2031	142,029	0.00%
Eli Lilly & Co.	\$500,000	4.70%	27/2/2033	513,130	0.01%
Eli Lilly & Co.	€150,000	0.50%	14/9/2033	134,933	0.00%
Eli Lilly & Co.	€100,000	1.63%	14/9/2043	81,936	0.00%
Eli Lilly & Co.	\$275,000	3.95%	15/3/2049	244,793	0.01%
Eli Lilly & Co.	€400,000	1.70%	1/11/2049	333,649	0.01%
Eli Lilly & Co.	\$225,000	2.25%	15/5/2050	145,813	0.00%
Eli Lilly & Co.	€200,000	1.13%	14/9/2051	143,782	0.00%
Eli Lilly & Co.	\$450,000	4.88%	27/2/2053	466,906	0.01%
Eli Lilly & Co.	\$450,000	2.50%	15/9/2060	283,630	0.01%
Eli Lilly & Co.	€100,000	1.38%	14/9/2061	69,117	0.00%
Eli Lilly & Co.	\$425,000	4.95%	27/2/2063	441,316	0.01%
Emerson Electric Co.	\$131,000	3.15%	1/6/2025	128,140	0.00%
Emerson Electric Co.	\$775,000	0.88%	15/10/2026	703,292	0.02%
Emerson Electric Co.	\$425,000	1.80%	15/10/2027	388,001	0.01%
Emerson Electric Co.	\$425,000	2.00%	21/12/2028	381,118	0.01%
Emerson Electric Co.	\$50,000	5.25%	15/11/2039	52,245	0.00%
Emerson Electric Co.	\$200,000	2.75%	15/10/2050	137,068	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Emerson Electric Co.	\$500,000	2.80%	21/12/2051	344,380	0.01%
Emory University	\$125,000	2.14%	1/9/2030	107,814	0.00%
Emory University	\$150,000	2.97%	1/9/2050	107,381	0.00%
Enbridge Energy Partners LP	\$330,000	5.88%	15/10/2025	333,594	0.01%
Enbridge Energy Partners LP	\$150,000	7.50%	15/4/2038	175,184	0.00%
Enbridge Energy Partners LP	\$185,000	5.50%	15/9/2040	182,152	0.00%
Enbridge Energy Partners LP	\$200,000	7.38%	15/10/2045	236,187	0.01%
Enbridge, Inc.	\$380,000	2.50%	1/8/2033	311,070	0.01%
Enel Finance America LLC	\$405,000	7.10%	14/10/2027	432,284	0.01%
Energy Transfer LP	\$500,000	4.05%	15/3/2025	492,164	0.01%
Energy Transfer LP	\$250,000	2.90%	15/5/2025	242,441	0.01%
Energy Transfer LP	\$1,275,000	5.95%	1/12/2025	1,289,488	0.03%
Energy Transfer LP	\$310,000	4.75%	15/1/2026	307,874	0.01%
Energy Transfer LP	\$175,000	3.90%	15/7/2026	170,120	0.00%
Energy Transfer LP	\$350,000	6.05%	1/12/2026	359,832	0.01%
Energy Transfer LP	\$220,000	4.40%	15/3/2027	215,258	0.01%
Energy Transfer LP	\$100,000	4.20%	15/4/2027	97,198	0.00%
Energy Transfer LP	\$285,000	5.50%	1/6/2027	288,787	0.01%
Energy Transfer LP	\$240,000	4.00%	1/10/2027	231,349	0.01%
Energy Transfer LP	\$315,000	5.55%	15/2/2028	322,022	0.01%
Energy Transfer LP	\$245,000	4.95%	15/5/2028	244,050	0.01%
Energy Transfer LP	\$305,000	4.95%	15/6/2028	304,284	0.01%
Energy Transfer LP	\$175,000	6.10%	1/12/2028	184,238	0.00%
Energy Transfer LP	\$260,000	6.00%	1/2/2029	262,029	0.01%
Energy Transfer LP	\$525,000	5.25%	15/4/2029	529,139	0.01%
Energy Transfer LP	\$165,000	4.15%	15/9/2029	157,315	0.00%
Energy Transfer LP	\$525,000	3.75%	15/5/2030	487,287	0.01%
Energy Transfer LP	\$350,000	6.40%	1/12/2030	374,412	0.01%
Energy Transfer LP	\$605,000	5.75%	15/2/2033	625,186	0.01%
Energy Transfer LP	\$525,000	6.55%	1/12/2033	570,220	0.01%
Energy Transfer LP	\$160,000	4.90%	15/3/2035	152,372	0.00%
Energy Transfer LP	\$275,000	6.63%	15/10/2036	295,961	0.01%
Energy Transfer LP	\$175,000	5.80%	15/6/2038	175,811	0.00%
Energy Transfer LP	\$440,000	7.50%	1/7/2038	509,690	0.01%
Energy Transfer LP	\$245,000	6.05%	1/6/2041	246,936	0.01%
Energy Transfer LP	\$350,000	6.50%	1/2/2042	370,282	0.01%
Energy Transfer LP	\$280,000	6.10%	15/2/2042	280,472	0.01%
Energy Transfer LP	\$110,000	4.95%	15/1/2043	96,155	0.00%
Energy Transfer LP	\$145,000	5.15%	1/2/2043	129,142	0.00%
Energy Transfer LP	\$155,000	5.95%	1/10/2043	153,501	0.00%
Energy Transfer LP	\$245,000	5.30%	1/4/2044	225,853	0.01%
Energy Transfer LP	\$175,000	5.00%	15/5/2044	153,793	0.00%
Energy Transfer LP	\$405,000	5.15%	15/3/2045	371,763	0.01%
Energy Transfer LP	\$280,000	5.35%	15/5/2045	260,097	0.01%
Energy Transfer LP	\$340,000	6.13%	15/12/2045	343,945	0.01%
Energy Transfer LP	\$365,000	5.30%	15/4/2047	336,107	0.01%
Energy Transfer LP	\$525,000	5.40%	1/10/2047	489,934	0.01%
Energy Transfer LP	\$340,000	6.00%	15/6/2048	343,572	0.01%
Energy Transfer LP	\$680,000	6.25%	15/4/2049	705,321	0.02%
Energy Transfer LP	\$990,000	5.00%	15/5/2050	884,981	0.02%
Enstar Finance LLC^	\$50,000	5.75%	1/9/2040	47,238	0.00%
Enstar Finance LLC^	\$150,000	5.50%	15/1/2042	127,443	0.00%
Enstar Group Ltd.	\$200,000	4.95%	1/6/2029	195,180	0.00%
Enstar Group Ltd.	\$275,000	3.10%	1/9/2031	224,481	0.01%
Entegris Escrow Corp.	\$550,000	4.75%	15/4/2029	529,730	0.01%
Entergy Arkansas LLC	\$175,000	3.50%	1/4/2026	170,225	0.00%
Entergy Arkansas LLC	\$150,000	4.00%	1/6/2028	145,830	0.00%
Entergy Arkansas LLC	\$145,000	5.15%	15/1/2033	147,884	0.00%
Entergy Arkansas LLC	\$100,000	5.30%	15/9/2033	102,661	0.00%
Entergy Arkansas LLC	\$185,000	4.20%	1/4/2049	158,660	0.00%
Entergy Arkansas LLC	\$250,000	2.65%	15/6/2051	157,531	0.00%
Entergy Arkansas LLC	\$280,000	3.35%	15/6/2052	202,805	0.00%
Entergy Corp.	\$250,000	0.90%	15/9/2025	232,777	0.01%
Entergy Corp.	\$225,000	2.95%	1/9/2026	213,806	0.01%
Entergy Corp.	\$195,000	1.90%	15/6/2028	172,711	0.00%
Entergy Corp.	\$200,000	2.80%	15/6/2030	176,389	0.00%
Entergy Corp.	\$230,000	2.40%	15/6/2031	192,478	0.00%
Entergy Corp.	\$385,000	3.75%	15/6/2050	290,645	0.01%
Entergy Louisiana LLC	\$150,000	2.40%	1/10/2026	140,465	0.00%
Entergy Louisiana LLC	\$340,000	3.12%	1/9/2027	321,128	0.01%
Entergy Louisiana LLC	\$130,000	3.25%	1/4/2028	122,144	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Entergy Louisiana LLC	\$100,000	1.60%	15/12/2030	80,138	0.00%
Entergy Louisiana LLC	\$100,000	3.05%	1/6/2031	88,340	0.00%
Entergy Louisiana LLC	\$155,000	2.35%	15/6/2032	128,785	0.00%
Entergy Louisiana LLC	\$240,000	4.00%	15/3/2033	223,959	0.01%
Entergy Louisiana LLC	\$155,000	3.10%	15/6/2041	117,239	0.00%
Entergy Louisiana LLC	\$140,000	4.95%	15/1/2045	129,507	0.00%
Entergy Louisiana LLC	\$390,000	4.20%	1/9/2048	325,949	0.01%
Entergy Louisiana LLC	\$190,000	4.20%	1/4/2050	161,484	0.00%
Entergy Louisiana LLC	\$240,000	2.90%	15/3/2051	160,182	0.00%
Entergy Louisiana LLC	\$170,000	4.75%	15/9/2052	156,381	0.00%
Entergy Mississippi LLC	\$295,000	2.85%	1/6/2028	272,843	0.01%
Entergy Mississippi LLC	\$100,000	5.00%	1/9/2033	100,645	0.00%
Entergy Mississippi LLC	\$70,000	3.85%	1/6/2049	56,172	0.00%
Entergy Mississippi LLC	\$180,000	3.50%	1/6/2051	134,155	0.00%
Entergy Texas, Inc.	\$95,000	4.00%	30/3/2029	92,217	0.00%
Entergy Texas, Inc.	\$160,000	1.75%	15/3/2031	130,780	0.00%
Entergy Texas, Inc.	\$270,000	4.50%	30/3/2039	247,464	0.01%
Entergy Texas, Inc.	\$210,000	3.55%	30/9/2049	159,065	0.00%
Entergy Texas, Inc.	\$135,000	5.00%	15/9/2052	128,798	0.00%
Entergy Texas, Inc.	\$125,000	5.80%	1/9/2053	134,415	0.00%
Enterprise Products Operating LLC	\$870,000	3.75%	15/2/2025	858,539	0.02%
Enterprise Products Operating LLC	\$420,000	5.05%	10/1/2026	424,081	0.01%
Enterprise Products Operating LLC	\$430,000	3.70%	15/2/2026	423,875	0.01%
Enterprise Products Operating LLC	\$175,000	3.95%	15/2/2027	172,314	0.00%
Enterprise Products Operating LLC	\$315,000	4.15%	16/10/2028	311,503	0.01%
Enterprise Products Operating LLC	\$375,000	3.13%	31/7/2029	350,715	0.01%
Enterprise Products Operating LLC	\$595,000	2.80%	31/1/2030	538,693	0.01%
Enterprise Products Operating LLC	\$315,000	5.35%	31/1/2033	330,279	0.01%
Enterprise Products Operating LLC	\$125,000	6.88%	1/3/2033	143,815	0.00%
Enterprise Products Operating LLC	\$110,000	6.65%	15/10/2034	125,941	0.00%
Enterprise Products Operating LLC	\$125,000	7.55%	15/4/2038	153,186	0.00%
Enterprise Products Operating LLC	\$165,000	6.13%	15/10/2039	180,477	0.00%
Enterprise Products Operating LLC	\$180,000	6.45%	1/9/2040	203,804	0.00%
Enterprise Products Operating LLC	\$240,000	5.95%	1/2/2041	258,122	0.01%
Enterprise Products Operating LLC	\$340,000	5.70%	15/2/2042	358,280	0.01%
Enterprise Products Operating LLC	\$225,000	4.85%	15/8/2042	215,928	0.01%
Enterprise Products Operating LLC	\$385,000	4.45%	15/2/2043	352,133	0.01%
Enterprise Products Operating LLC	\$465,000	4.85%	15/3/2044	447,417	0.01%
Enterprise Products Operating LLC	\$775,000	5.10%	15/2/2045	763,387	0.02%
Enterprise Products Operating LLC	\$340,000	4.90%	15/5/2046	324,934	0.01%
Enterprise Products Operating LLC	\$425,000	4.25%	15/2/2048	373,901	0.01%
Enterprise Products Operating LLC	\$675,000	4.80%	1/2/2049	640,357	0.01%
Enterprise Products Operating LLC	\$435,000	4.20%	31/1/2050	378,579	0.01%
Enterprise Products Operating LLC	\$350,000	3.70%	31/1/2051	279,347	0.01%
Enterprise Products Operating LLC	\$310,000	3.20%	15/2/2052	226,426	0.01%
Enterprise Products Operating LLC	\$300,000	3.30%	15/2/2053	222,699	0.01%
Enterprise Products Operating LLC	\$120,000	4.95%	15/10/2054	116,038	0.00%
Enterprise Products Operating LLC	\$465,000	3.95%	31/1/2060	378,363	0.01%
Enterprise Products Operating LLC <sup>^</sup>	\$370,000	5.25%	16/8/2077	355,342	0.01%
Enterprise Products Operating LLC <sup>^</sup>	\$215,000	5.38%	15/2/2078	192,774	0.00%
EOG Resources, Inc.	\$155,000	3.15%	1/4/2025	151,912	0.00%
EOG Resources, Inc.	\$225,000	4.15%	15/1/2026	222,914	0.01%
EOG Resources, Inc.	\$225,000	4.38%	15/4/2030	224,348	0.01%
EOG Resources, Inc.	\$205,000	3.90%	1/4/2035	188,686	0.00%
EOG Resources, Inc.	\$295,000	4.95%	15/4/2050	290,723	0.01%
EPR Properties	\$200,000	4.75%	15/12/2026	191,739	0.00%
EPR Properties	\$500,000	4.50%	1/6/2027	469,942	0.01%
EPR Properties	\$150,000	4.95%	15/4/2028	142,711	0.00%
EPR Properties	\$200,000	3.60%	15/11/2031	165,977	0.00%
EQT Corp.	\$111,000	6.13%	1/2/2025	111,375	0.00%
EQT Corp.	\$455,000	3.13%	15/5/2026	431,759	0.01%
EQT Corp.	\$255,000	3.90%	1/10/2027	244,133	0.01%
EQT Corp.	\$200,000	5.70%	1/4/2028	203,271	0.00%
EQT Corp.	\$260,000	5.00%	15/1/2029	258,144	0.01%
EQT Corp.	\$275,000	7.00%	1/2/2030	295,079	0.01%
EQT Corp.	\$40,000	3.63%	15/5/2031	35,713	0.00%
Equifax, Inc.	\$200,000	2.60%	1/12/2024	194,694	0.00%
Equifax, Inc.	\$175,000	2.60%	15/12/2025	166,952	0.00%
Equifax, Inc.	\$225,000	5.10%	1/6/2028	227,005	0.01%
Equifax, Inc.	\$650,000	2.35%	15/9/2031	540,215	0.01%
Equinix, Inc.	\$200,000	1.25%	15/7/2025	188,329	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Equinix, Inc.	\$800,000	1.00%	15/9/2025	746,949	0.02%
Equinix, Inc.	\$500,000	1.45%	15/5/2026	461,993	0.01%
Equinix, Inc.	\$100,000	2.90%	18/11/2026	95,135	0.00%
Equinix, Inc.	\$100,000	1.80%	15/7/2027	90,663	0.00%
Equinix, Inc.	\$200,000	1.55%	15/3/2028	175,773	0.00%
Equinix, Inc.	\$375,000	3.20%	18/11/2029	344,911	0.01%
Equinix, Inc.	\$350,000	2.15%	15/7/2030	297,267	0.01%
Equinix, Inc.	\$300,000	2.50%	15/5/2031	255,124	0.01%
Equinix, Inc.	\$350,000	3.90%	15/4/2032	325,067	0.01%
Equinix, Inc.	\$225,000	3.00%	15/7/2050	153,460	0.00%
Equinix, Inc.	\$175,000	2.95%	15/9/2051	116,994	0.00%
Equinix, Inc.	\$200,000	3.40%	15/2/2052	146,540	0.00%
Equitable Financial Life Global Funding	\$300,000	1.00%	9/1/2026	274,901	0.01%
Equitable Financial Life Global Funding	\$150,000	1.30%	12/7/2026	135,297	0.00%
Equitable Financial Life Global Funding	\$300,000	1.40%	27/8/2027	261,741	0.01%
Equitable Financial Life Global Funding	\$600,000	1.80%	8/3/2028	526,217	0.01%
Equitable Financial Life Global Funding	£200,000	6.38%	2/6/2028	272,283	0.01%
Equitable Financial Life Global Funding	\$200,000	1.75%	15/11/2030	161,325	0.00%
Equitable Holdings, Inc.	\$400,000	5.59%	11/1/2033	411,625	0.01%
Equitable Holdings, Inc.	\$585,000	5.00%	20/4/2048	545,003	0.01%
ERAC USA Finance LLC	\$250,000	3.80%	1/11/2025	243,974	0.01%
ERAC USA Finance LLC	\$500,000	3.30%	1/12/2026	479,492	0.01%
ERAC USA Finance LLC	\$200,000	4.60%	1/5/2028	199,066	0.00%
ERAC USA Finance LLC	\$200,000	4.90%	1/5/2033	199,801	0.00%
ERAC USA Finance LLC	\$300,000	7.00%	15/10/2037	349,915	0.01%
ERAC USA Finance LLC	\$500,000	5.63%	15/3/2042	519,476	0.01%
ERAC USA Finance LLC	\$200,000	4.50%	15/2/2045	181,495	0.00%
ERAC USA Finance LLC	\$325,000	4.20%	1/11/2046	285,030	0.01%
ERAC USA Finance LLC	\$600,000	5.40%	1/5/2053	630,923	0.01%
ERP Operating LP	\$425,000	3.25%	1/8/2027	404,334	0.01%
ERP Operating LP	\$300,000	3.50%	1/3/2028	286,804	0.01%
ERP Operating LP	\$200,000	4.15%	1/12/2028	196,505	0.00%
ERP Operating LP	\$125,000	3.00%	1/7/2029	115,443	0.00%
ERP Operating LP	\$100,000	2.50%	15/2/2030	88,490	0.00%
ERP Operating LP	\$275,000	4.50%	1/7/2044	243,996	0.01%
ERP Operating LP	\$200,000	4.50%	1/6/2045	171,236	0.00%
Essential Properties LP	\$150,000	2.95%	15/7/2031	117,757	0.00%
Essential Utilities, Inc.	\$385,000	3.57%	1/5/2029	359,730	0.01%
Essential Utilities, Inc.	\$200,000	2.70%	15/4/2030	175,115	0.00%
Essential Utilities, Inc.	\$245,000	2.40%	1/5/2031	204,769	0.00%
Essential Utilities, Inc.	\$135,000	4.28%	1/5/2049	112,546	0.00%
Essential Utilities, Inc.	\$200,000	3.35%	15/4/2050	142,431	0.00%
Essential Utilities, Inc.	\$150,000	5.30%	1/5/2052	143,894	0.00%
Essex Portfolio LP	\$200,000	3.38%	15/4/2026	192,927	0.00%
Essex Portfolio LP	\$300,000	3.63%	1/5/2027	286,208	0.01%
Essex Portfolio LP	\$400,000	1.70%	1/3/2028	350,558	0.01%
Essex Portfolio LP	\$100,000	4.00%	1/3/2029	95,388	0.00%
Essex Portfolio LP	\$480,000	3.00%	15/1/2030	427,736	0.01%
Essex Portfolio LP	\$100,000	1.65%	15/1/2031	79,467	0.00%
Essex Portfolio LP	\$200,000	2.65%	15/3/2032	167,355	0.00%
Essex Portfolio LP	\$75,000	4.50%	15/3/2048	64,360	0.00%
Estee Lauder Cos, Inc.	\$107,000	2.00%	1/12/2024	103,944	0.00%
Estee Lauder Cos, Inc.	\$75,000	3.15%	15/3/2027	71,863	0.00%
Estee Lauder Cos, Inc.	\$200,000	4.38%	15/5/2028	199,861	0.00%
Estee Lauder Cos, Inc.	\$325,000	2.38%	1/12/2029	289,437	0.01%
Estee Lauder Cos, Inc.	\$625,000	1.95%	15/3/2031	523,464	0.01%
Estee Lauder Cos, Inc.	\$200,000	4.65%	15/5/2033	201,188	0.00%
Estee Lauder Cos, Inc.	\$125,000	6.00%	15/5/2037	137,679	0.00%
Estee Lauder Cos, Inc.	\$220,000	4.15%	15/3/2047	190,245	0.00%
Estee Lauder Cos, Inc.	\$200,000	3.13%	1/12/2049	145,780	0.00%
Estee Lauder Cos, Inc.	\$300,000	5.15%	15/5/2053	306,129	0.01%
Euronet Worldwide, Inc.	€200,000	1.38%	22/5/2026	207,035	0.01%
Everest Reinsurance Holdings, Inc.	\$25,000	4.87%	1/6/2044	22,933	0.00%
Everest Reinsurance Holdings, Inc.	\$340,000	3.50%	15/10/2050	250,801	0.01%
Everest Reinsurance Holdings, Inc.	\$700,000	3.13%	15/10/2052	480,086	0.01%
Everyg Kansas Central, Inc.	\$110,000	2.55%	1/7/2026	104,223	0.00%
Everyg Kansas Central, Inc.	\$125,000	3.10%	1/4/2027	119,049	0.00%
Everyg Kansas Central, Inc.	\$190,000	4.13%	1/3/2042	163,671	0.00%
Everyg Kansas Central, Inc.	\$165,000	4.10%	1/4/2043	139,155	0.00%
Everyg Kansas Central, Inc.	\$90,000	4.25%	1/12/2045	76,253	0.00%
Everyg Kansas Central, Inc.	\$90,000	3.25%	1/9/2049	63,692	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Evergy Kansas Central, Inc.	\$185,000	3.45%	15/4/2050	135,708	0.00%
Evergy Kansas Central, Inc.	\$145,000	5.70%	15/3/2053	151,496	0.00%
Evergy Metro, Inc.	\$70,000	2.25%	1/6/2030	59,647	0.00%
Evergy Metro, Inc.	\$150,000	4.95%	15/4/2033	149,778	0.00%
Evergy Metro, Inc.	\$250,000	5.30%	1/10/2041	247,508	0.01%
Evergy Metro, Inc.	\$55,000	4.20%	15/6/2047	46,540	0.00%
Evergy Metro, Inc.	\$105,000	4.20%	15/3/2048	88,549	0.00%
Evergy Metro, Inc.	\$280,000	4.13%	1/4/2049	230,414	0.01%
Evergy Missouri West, Inc.	\$95,000	5.15%	15/12/2027	95,645	0.00%
Evergy, Inc.	\$300,000	2.90%	15/9/2029	271,507	0.01%
Eversource Energy	\$125,000	3.15%	15/1/2025	121,921	0.00%
Eversource Energy	\$225,000	0.80%	15/8/2025	209,697	0.01%
Eversource Energy	\$575,000	4.75%	15/5/2026	572,085	0.01%
Eversource Energy	\$90,000	1.40%	15/8/2026	82,095	0.00%
Eversource Energy	\$165,000	2.90%	1/3/2027	156,200	0.00%
Eversource Energy	\$100,000	4.60%	1/7/2027	99,241	0.00%
Eversource Energy	\$390,000	3.30%	15/1/2028	369,225	0.01%
Eversource Energy	\$345,000	5.45%	1/3/2028	354,887	0.01%
Eversource Energy	\$355,000	4.25%	1/4/2029	344,941	0.01%
Eversource Energy	\$235,000	1.65%	15/8/2030	191,322	0.00%
Eversource Energy	\$70,000	2.55%	15/3/2031	59,199	0.00%
Eversource Energy	\$235,000	3.38%	1/3/2032	208,284	0.01%
Eversource Energy	\$245,000	5.13%	15/5/2033	246,324	0.01%
Eversource Energy	\$320,000	3.45%	15/1/2050	231,349	0.01%
Exelon Corp.	\$245,000	3.95%	15/6/2025	240,889	0.01%
Exelon Corp.	\$350,000	3.40%	15/4/2026	339,011	0.01%
Exelon Corp.	\$200,000	2.75%	15/3/2027	188,342	0.00%
Exelon Corp.	\$315,000	5.15%	15/3/2028	319,712	0.01%
Exelon Corp.	\$375,000	4.05%	15/4/2030	358,335	0.01%
Exelon Corp.	\$510,000	3.35%	15/3/2032	456,290	0.01%
Exelon Corp.	\$270,000	5.30%	15/3/2033	275,796	0.01%
Exelon Corp.	\$280,000	4.95%	15/6/2035	268,870	0.01%
Exelon Corp.	\$150,000	5.63%	15/6/2035	154,563	0.00%
Exelon Corp.	\$230,000	5.10%	15/6/2045	217,418	0.01%
Exelon Corp.	\$265,000	4.45%	15/4/2046	230,440	0.01%
Exelon Corp.	\$230,000	4.70%	15/4/2050	207,819	0.01%
Exelon Corp.	\$210,000	4.10%	15/3/2052	170,632	0.00%
Exelon Corp.	\$240,000	5.60%	15/3/2053	244,198	0.01%
Expedia Group, Inc.	\$200,000	5.00%	15/2/2026	200,049	0.00%
Expedia Group, Inc.	\$900,000	4.63%	1/8/2027	897,552	0.02%
Expedia Group, Inc.	\$400,000	3.80%	15/2/2028	385,168	0.01%
Expedia Group, Inc.	\$375,000	3.25%	15/2/2030	343,897	0.01%
Extra Space Storage LP	\$125,000	3.50%	1/7/2026	120,306	0.00%
Extra Space Storage LP	\$325,000	3.90%	1/4/2029	308,256	0.01%
Extra Space Storage LP	\$200,000	5.50%	1/7/2030	204,568	0.00%
Extra Space Storage LP	\$100,000	2.20%	15/10/2030	83,222	0.00%
Extra Space Storage LP	\$250,000	2.55%	1/6/2031	207,036	0.01%
Extra Space Storage LP	\$460,000	2.40%	15/10/2031	379,196	0.01%
Extra Space Storage LP	\$200,000	2.35%	15/3/2032	163,078	0.00%
Exxon Mobil Corp.	€500,000	0.14%	26/6/2024	542,454	0.01%
Exxon Mobil Corp.	\$650,000	2.71%	6/3/2025	635,198	0.01%
Exxon Mobil Corp.	\$900,000	2.99%	19/3/2025	881,746	0.02%
Exxon Mobil Corp.	\$755,000	3.04%	1/3/2026	733,290	0.02%
Exxon Mobil Corp.	\$305,000	2.28%	16/8/2026	290,335	0.01%
Exxon Mobil Corp. <sup>1</sup>	\$550,000	3.29%	19/3/2027	533,764	0.01%
Exxon Mobil Corp.	\$380,000	2.44%	16/8/2029	345,737	0.01%
Exxon Mobil Corp.	\$200,000	3.48%	19/3/2030	190,207	0.00%
Exxon Mobil Corp.	\$155,000	2.61%	15/10/2030	138,457	0.00%
Exxon Mobil Corp.	€400,000	0.84%	26/6/2032	365,891	0.01%
Exxon Mobil Corp.	€700,000	1.41%	26/6/2039	572,354	0.01%
Exxon Mobil Corp.	\$420,000	3.00%	16/8/2039	337,435	0.01%
Exxon Mobil Corp.	\$850,000	4.23%	19/3/2040	789,421	0.02%
Exxon Mobil Corp.	\$590,000	3.57%	6/3/2045	485,403	0.01%
Exxon Mobil Corp.	\$1,040,000	4.11%	1/3/2046	927,565	0.02%
Exxon Mobil Corp.	\$505,000	3.10%	16/8/2049	375,006	0.01%
Exxon Mobil Corp.	\$940,000	4.33%	19/3/2050	858,006	0.02%
Exxon Mobil Corp.	\$690,000	3.45%	15/4/2051	543,065	0.01%
F&G Annuities & Life, Inc.	\$350,000	7.40%	13/1/2028	360,995	0.01%
F&G Global Funding	\$200,000	5.15%	7/7/2025	197,196	0.00%
F&G Global Funding	\$200,000	1.75%	30/6/2026	180,828	0.00%
F&G Global Funding	\$200,000	2.30%	11/4/2027	180,117	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
F&G Global Funding	\$300,000	2.00%	20/9/2028	254,955	0.01%
FactSet Research Systems, Inc.	\$500,000	2.90%	1/3/2027	470,780	0.01%
Farmers Exchange Capital	\$175,000	7.05%	15/7/2028	179,382	0.00%
Farmers Exchange Capital II <sup>^</sup>	\$100,000	6.15%	1/11/2053	93,720	0.00%
Farmers Exchange Capital III <sup>^</sup>	\$260,000	5.45%	15/10/2054	221,606	0.01%
Farmers Insurance Exchange <sup>^</sup>	\$150,000	4.75%	1/11/2057	115,002	0.00%
Federal Realty OP LP	\$200,000	1.25%	15/2/2026	184,584	0.00%
Federal Realty OP LP	\$100,000	3.25%	15/7/2027	93,549	0.00%
Federal Realty OP LP	\$50,000	3.20%	15/6/2029	45,453	0.00%
Federal Realty OP LP	\$345,000	4.50%	1/12/2044	288,621	0.01%
FedEx Corp.	€100,000	0.45%	5/8/2025	105,650	0.00%
FedEx Corp.	\$100,000	3.25%	1/4/2026	96,732	0.00%
FedEx Corp.	€100,000	1.63%	11/1/2027	105,819	0.00%
FedEx Corp.	\$200,000	3.40%	15/2/2028	191,873	0.00%
FedEx Corp.	€500,000	0.45%	4/5/2029	480,059	0.01%
FedEx Corp.	\$600,000	3.10%	5/8/2029	555,801	0.01%
FedEx Corp.	€200,000	1.30%	5/8/2031	195,107	0.00%
FedEx Corp.	€200,000	0.95%	4/5/2033	174,361	0.00%
FedEx Corp.	\$200,000	4.90%	15/1/2034	202,952	0.00%
FedEx Corp.	\$350,000	3.25%	15/5/2041	270,913	0.01%
FedEx Corp.	\$150,000	3.88%	1/8/2042	124,877	0.00%
FedEx Corp.	\$175,000	4.10%	15/4/2043	148,682	0.00%
FedEx Corp.	\$200,000	5.10%	15/1/2044	193,219	0.00%
FedEx Corp.	\$600,000	4.10%	1/2/2045	506,076	0.01%
FedEx Corp.	\$150,000	4.75%	15/11/2045	138,242	0.00%
FedEx Corp.	\$650,000	4.55%	1/4/2046	582,564	0.01%
FedEx Corp.	\$300,000	4.40%	15/1/2047	261,527	0.01%
FedEx Corp.	\$375,000	4.05%	15/2/2048	312,597	0.01%
FedEx Corp.	\$690,000	4.95%	17/10/2048	654,865	0.01%
FedEx Corp.	\$400,000	5.25%	15/5/2050	399,248	0.01%
Fells Point Funding Trust	\$315,000	3.05%	31/1/2027	297,023	0.01%
Ferguson Finance plc	\$200,000	4.25%	20/4/2027	195,887	0.00%
Ferguson Finance plc	\$350,000	4.50%	24/10/2028	344,675	0.01%
Ferguson Finance plc	\$250,000	4.65%	20/4/2032	242,058	0.01%
Ferrovia SE	€500,000	4.38%	13/9/2030	582,566	0.01%
Fidelity National Financial, Inc.	\$75,000	4.50%	15/8/2028	73,048	0.00%
Fidelity National Financial, Inc.	\$500,000	3.40%	15/6/2030	448,514	0.01%
Fidelity National Financial, Inc.	\$200,000	2.45%	15/3/2031	165,831	0.00%
Fidelity National Financial, Inc.	\$125,000	3.20%	17/9/2051	79,688	0.00%
Fidelity National Information Services, Inc.	\$225,000	4.50%	15/7/2025	222,942	0.01%
Fidelity National Information Services, Inc.	€500,000	0.63%	3/12/2025	524,915	0.01%
Fidelity National Information Services, Inc.	\$300,000	1.15%	1/3/2026	277,315	0.01%
Fidelity National Information Services, Inc.	€225,000	1.50%	21/5/2027	235,237	0.01%
Fidelity National Information Services, Inc.	\$800,000	1.65%	1/3/2028	713,380	0.02%
Fidelity National Information Services, Inc.	\$62,000	3.75%	21/5/2029	59,654	0.00%
Fidelity National Information Services, Inc.	€100,000	2.25%	3/12/2029	111,835	0.00%
Fidelity National Information Services, Inc.	\$360,000	2.25%	1/3/2031	304,328	0.01%
Fidelity National Information Services, Inc.	€100,000	3.36%	21/5/2031	116,551	0.00%
Fidelity National Information Services, Inc.	€120,000	2.95%	21/5/2039	116,241	0.00%
Fidelity National Information Services, Inc.	\$425,000	3.10%	1/3/2041	316,122	0.01%
Fidelity National Information Services, Inc.	\$200,000	5.63%	15/7/2052	204,694	0.00%
Fifth Third Bancorp	\$100,000	2.38%	28/1/2025	96,750	0.00%
Fifth Third Bancorp <sup>^</sup>	\$800,000	1.71%	1/11/2027	720,618	0.02%
Fifth Third Bancorp	\$150,000	3.95%	14/3/2028	143,961	0.00%
Fifth Third Bancorp <sup>^</sup>	\$150,000	4.06%	25/4/2028	142,875	0.00%
Fifth Third Bancorp <sup>^</sup>	\$300,000	6.36%	27/10/2028	311,386	0.01%
Fifth Third Bancorp <sup>^</sup>	\$925,000	6.34%	27/7/2029	962,344	0.02%
Fifth Third Bancorp <sup>^</sup>	\$525,000	4.34%	25/4/2033	488,162	0.01%
Fifth Third Bancorp	\$335,000	8.25%	1/3/2038	396,179	0.01%
Fifth Third Bank NA	\$450,000	3.95%	28/7/2025	440,425	0.01%
Fifth Third Bank NA	\$200,000	3.85%	15/3/2026	192,125	0.00%
Fifth Third Bank NA	\$250,000	2.25%	1/2/2027	230,671	0.01%
First American Financial Corp.	\$150,000	4.00%	15/5/2030	135,478	0.00%
First American Financial Corp.	\$200,000	2.40%	15/8/2031	158,058	0.00%
First Horizon Bank	\$250,000	5.75%	1/5/2030	236,006	0.01%
First Horizon Corp.	\$300,000	4.00%	26/5/2025	291,199	0.01%
FirstEnergy Transmission LLC	\$225,000	4.35%	15/1/2025	220,822	0.01%
FirstEnergy Transmission LLC	\$255,000	2.87%	15/9/2028	231,340	0.01%
FirstEnergy Transmission LLC	\$305,000	5.45%	15/7/2044	295,276	0.01%
Fiserv, Inc.	\$75,000	3.85%	1/6/2025	73,656	0.00%
Fiserv, Inc.	£300,000	2.25%	1/7/2025	367,345	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fiserv, Inc.	\$1,125,000	3.20%	1/7/2026	1,082,867	0.02%
Fiserv, Inc.	\$1,100,000	2.25%	1/6/2027	1,018,769	0.02%
Fiserv, Inc.	€300,000	1.13%	1/7/2027	310,788	0.01%
Fiserv, Inc.	\$1,250,000	5.45%	2/3/2028	1,288,413	0.03%
Fiserv, Inc.	\$400,000	4.20%	1/10/2028	391,571	0.01%
Fiserv, Inc.	\$900,000	3.50%	1/7/2029	847,650	0.02%
Fiserv, Inc.	€1,100,000	1.63%	1/7/2030	1,098,372	0.02%
Fiserv, Inc.	€400,000	4.50%	24/5/2031	468,869	0.01%
Fiserv, Inc.	£300,000	3.00%	1/7/2031	343,023	0.01%
Fiserv, Inc.	\$625,000	5.60%	2/3/2033	653,452	0.01%
Fiserv, Inc.	\$975,000	5.63%	21/8/2033	1,020,984	0.02%
Fiserv, Inc.	\$685,000	4.40%	1/7/2049	605,194	0.01%
Five Corners Funding Trust II	\$1,200,000	2.85%	15/5/2030	1,062,580	0.02%
Five Corners Funding Trust III	\$800,000	5.79%	15/2/2033	850,121	0.02%
Five Corners Funding Trust IV	\$375,000	6.00%	15/2/2053	407,533	0.01%
Flex Intermediate Holdco LLC	\$260,000	3.36%	30/6/2031	213,380	0.01%
Flex Intermediate Holdco LLC	\$390,000	4.32%	30/12/2039	286,840	0.01%
Flex Ltd.	\$160,000	4.75%	15/6/2025	157,898	0.00%
Flex Ltd.	\$200,000	3.75%	1/2/2026	193,662	0.00%
Flex Ltd.	\$405,000	4.88%	15/6/2029	398,163	0.01%
Flex Ltd.	\$350,000	4.88%	12/5/2030	343,605	0.01%
FLNG Liquefaction 2 LLC	\$337,640	4.13%	31/3/2038	297,080	0.01%
Florida Gas Transmission Co. LLC	\$100,000	4.35%	15/7/2025	98,309	0.00%
Florida Gas Transmission Co. LLC	\$340,000	2.55%	1/7/2030	291,171	0.01%
Florida Gas Transmission Co. LLC	\$50,000	2.30%	1/10/2031	41,005	0.00%
Florida Power & Light Co.	\$335,000	2.85%	1/4/2025	327,054	0.01%
Florida Power & Light Co.	\$180,000	3.13%	1/12/2025	175,086	0.00%
Florida Power & Light Co.	\$150,000	4.45%	15/5/2026	150,150	0.00%
Florida Power & Light Co.	\$95,000	3.30%	30/5/2027	90,988	0.00%
Florida Power & Light Co.	\$305,000	5.05%	1/4/2028	311,893	0.01%
Florida Power & Light Co.	\$230,000	4.40%	15/5/2028	230,452	0.01%
Florida Power & Light Co.	\$150,000	4.63%	15/5/2030	151,353	0.00%
Florida Power & Light Co.	\$700,000	2.45%	3/2/2032	601,592	0.01%
Florida Power & Light Co.	\$225,000	5.10%	1/4/2033	232,469	0.01%
Florida Power & Light Co.	\$230,000	4.80%	15/5/2033	232,419	0.01%
Florida Power & Light Co.	\$135,000	5.63%	1/4/2034	145,023	0.00%
Florida Power & Light Co.	\$100,000	4.95%	1/6/2035	101,526	0.00%
Florida Power & Light Co.	\$120,000	5.65%	1/2/2037	127,375	0.00%
Florida Power & Light Co.	\$190,000	5.95%	1/2/2038	207,661	0.01%
Florida Power & Light Co.	\$150,000	5.96%	1/4/2039	166,236	0.00%
Florida Power & Light Co.	\$290,000	5.69%	1/3/2040	313,367	0.01%
Florida Power & Light Co.	\$125,000	5.25%	1/2/2041	127,585	0.00%
Florida Power & Light Co.	\$190,000	4.13%	1/2/2042	171,119	0.00%
Florida Power & Light Co.	\$180,000	4.05%	1/6/2042	159,555	0.00%
Florida Power & Light Co.	\$125,000	3.80%	15/12/2042	109,364	0.00%
Florida Power & Light Co.	\$310,000	4.05%	1/10/2044	271,224	0.01%
Florida Power & Light Co.	\$210,000	3.70%	1/12/2047	170,258	0.00%
Florida Power & Light Co.	\$305,000	3.95%	1/3/2048	260,193	0.01%
Florida Power & Light Co.	\$155,000	4.13%	1/6/2048	135,470	0.00%
Florida Power & Light Co.	\$435,000	3.99%	1/3/2049	372,360	0.01%
Florida Power & Light Co.	\$235,000	3.15%	1/10/2049	173,239	0.00%
Florida Power & Light Co.	\$445,000	2.88%	4/12/2051	308,896	0.01%
Florida Power & Light Co.	\$330,000	5.30%	1/4/2053	346,036	0.01%
Flowers Foods, Inc.	\$50,000	3.50%	1/10/2026	47,910	0.00%
Flowers Foods, Inc.	\$250,000	2.40%	15/3/2031	210,370	0.01%
Flowserve Corp.	\$275,000	3.50%	1/10/2030	244,232	0.01%
Flowserve Corp.	\$275,000	2.80%	15/1/2032	227,777	0.01%
FMC Corp.	\$275,000	5.15%	18/5/2026	274,712	0.01%
FMC Corp.	\$160,000	3.20%	1/10/2026	151,451	0.00%
FMC Corp.	\$260,000	3.45%	1/10/2029	237,565	0.01%
FMC Corp.	\$400,000	5.65%	18/5/2033	397,556	0.01%
FMC Corp.	\$235,000	4.50%	1/10/2049	184,704	0.00%
FMC Corp.	\$200,000	6.38%	18/5/2053	205,010	0.00%
FMR LLC	\$550,000	4.95%	1/2/2033	531,177	0.01%
FMR LLC	\$125,000	6.45%	15/11/2039	133,400	0.00%
FNB Corp.	\$200,000	5.15%	25/8/2025	197,475	0.00%
Ford Foundation	\$100,000	2.42%	1/6/2050	65,345	0.00%
Ford Foundation	\$250,000	2.82%	1/6/2070	159,860	0.00%
Ford Motor Co.	\$150,000	9.63%	22/4/2030	176,683	0.00%
Ford Motor Co.	\$284,000	7.45%	16/7/2031	309,456	0.01%
Ford Motor Co.	\$1,001,000	3.25%	12/2/2032	832,771	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ford Motor Co.	\$788,000	6.10%	19/8/2032	795,023	0.02%
Ford Motor Co.	\$700,000	4.75%	15/1/2043	578,242	0.01%
Ford Motor Co.	\$140,000	7.40%	1/11/2046	152,602	0.00%
Ford Motor Co.	\$455,000	5.29%	8/12/2046	402,006	0.01%
Ford Motor Credit Co. LLC	\$438,000	2.30%	10/2/2025	421,299	0.01%
Ford Motor Credit Co. LLC	\$600,000	5.13%	16/6/2025	592,776	0.01%
Ford Motor Credit Co. LLC	\$475,000	4.13%	4/8/2025	461,803	0.01%
Ford Motor Credit Co. LLC	€200,000	3.25%	15/9/2025	218,177	0.01%
Ford Motor Credit Co. LLC	\$725,000	3.38%	13/11/2025	693,543	0.02%
Ford Motor Credit Co. LLC	€300,000	2.33%	25/11/2025	321,728	0.01%
Ford Motor Credit Co. LLC	\$450,000	6.95%	6/3/2026	461,069	0.01%
Ford Motor Credit Co. LLC	\$263,000	4.54%	1/8/2026	254,911	0.01%
Ford Motor Credit Co. LLC	\$525,000	2.70%	10/8/2026	486,361	0.01%
Ford Motor Credit Co. LLC	\$515,000	4.27%	9/1/2027	494,381	0.01%
Ford Motor Credit Co. LLC	\$525,000	4.95%	28/5/2027	512,569	0.01%
Ford Motor Credit Co. LLC	€200,000	4.87%	3/8/2027	227,148	0.01%
Ford Motor Credit Co. LLC	\$438,000	4.13%	17/8/2027	415,225	0.01%
Ford Motor Credit Co. LLC	\$263,000	3.82%	2/11/2027	245,399	0.01%
Ford Motor Credit Co. LLC	\$525,000	7.35%	4/11/2027	553,150	0.01%
Ford Motor Credit Co. LLC	\$263,000	2.90%	16/2/2028	236,055	0.01%
Ford Motor Credit Co. LLC	\$525,000	6.80%	12/5/2028	548,404	0.01%
Ford Motor Credit Co. LLC	€200,000	6.13%	15/5/2028	238,568	0.01%
Ford Motor Credit Co. LLC	\$463,000	2.90%	10/2/2029	405,759	0.01%
Ford Motor Credit Co. LLC	€200,000	5.13%	20/2/2029	231,310	0.01%
Ford Motor Credit Co. LLC	\$521,000	5.11%	3/5/2029	507,040	0.01%
Ford Motor Credit Co. LLC	\$404,000	7.35%	6/3/2030	433,373	0.01%
Ford Motor Credit Co. LLC	\$700,000	7.20%	10/6/2030	745,899	0.02%
Ford Motor Credit Co. LLC	\$684,000	4.00%	13/11/2030	613,089	0.01%
Ford Motor Credit Co. LLC	\$400,000	3.63%	17/6/2031	344,856	0.01%
Fortinet, Inc.	\$200,000	1.00%	15/3/2026	183,332	0.00%
Fortive Corp.	\$250,000	4.30%	15/6/2046	212,952	0.01%
Fortune Brands Innovations, Inc.	\$375,000	4.00%	15/6/2025	368,904	0.01%
Fortune Brands Innovations, Inc.	\$200,000	4.00%	25/3/2032	186,441	0.00%
Fortune Brands Innovations, Inc.	\$400,000	5.88%	1/6/2033	418,474	0.01%
Fortune Brands Innovations, Inc.	\$200,000	4.50%	25/3/2052	168,569	0.00%
Foundry JV Holdco LLC	\$400,000	5.88%	25/1/2034	411,463	0.01%
Fox Corp.	\$400,000	3.05%	7/4/2025	389,473	0.01%
Fox Corp.	\$550,000	4.71%	25/1/2029	547,324	0.01%
Fox Corp.	\$355,000	3.50%	8/4/2030	327,614	0.01%
Fox Corp.	\$475,000	6.50%	13/10/2033	514,327	0.01%
Fox Corp.	\$475,000	5.48%	25/1/2039	463,229	0.01%
Fox Corp.	\$475,000	5.58%	25/1/2049	456,577	0.01%
Franciscan Missionaries of Our Lady Health System, Inc.	\$125,000	3.91%	1/7/2049	95,302	0.00%
Franklin Resources, Inc.	\$250,000	1.60%	30/10/2030	204,180	0.00%
Franklin Resources, Inc.	\$200,000	2.95%	12/8/2051	127,224	0.00%
Fred Hutchinson Cancer Center	\$250,000	4.97%	1/1/2052	240,772	0.01%
Freeport-McMoRan, Inc.	\$500,000	4.13%	1/3/2028	479,491	0.01%
Freeport-McMoRan, Inc.	\$250,000	4.38%	1/8/2028	240,513	0.01%
Freeport-McMoRan, Inc.	\$200,000	4.25%	1/3/2030	187,861	0.00%
Freeport-McMoRan, Inc.	\$250,000	4.63%	1/8/2030	244,400	0.01%
Freeport-McMoRan, Inc.	\$250,000	5.40%	14/11/2034	251,756	0.01%
Freeport-McMoRan, Inc.	\$750,000	5.45%	15/3/2043	727,257	0.02%
FS KKR Capital Corp.	\$260,000	4.13%	1/2/2025	253,244	0.01%
FS KKR Capital Corp.	\$275,000	4.25%	14/2/2025	267,210	0.01%
FS KKR Capital Corp.	\$250,000	3.40%	15/1/2026	236,643	0.01%
FS KKR Capital Corp.	\$200,000	2.63%	15/1/2027	179,389	0.00%
FS KKR Capital Corp.	\$225,000	3.13%	12/10/2028	196,116	0.00%
FS KKR Capital Corp.	\$200,000	7.88%	15/1/2029	212,126	0.01%
GA Global Funding Trust	\$200,000	3.85%	11/4/2025	195,919	0.00%
GA Global Funding Trust	\$200,000	2.25%	6/1/2027	181,819	0.00%
GA Global Funding Trust	\$400,000	1.95%	15/9/2028	341,523	0.01%
GA Global Funding Trust	\$175,000	2.90%	6/1/2032	143,583	0.00%
Gabon Blue Bond Master Trust	\$200,000	6.10%	1/8/2038	195,277	0.00%
Gartner, Inc.	\$280,000	4.50%	1/7/2028	265,304	0.01%
Gartner, Inc.	\$275,000	3.63%	15/6/2029	248,725	0.01%
Gartner, Inc.	\$280,000	3.75%	1/10/2030	247,897	0.01%
GATX Corp.	\$550,000	3.25%	15/9/2026	524,674	0.01%
GATX Corp.	\$100,000	3.85%	30/3/2027	96,074	0.00%
GATX Corp.	\$200,000	3.50%	15/3/2028	188,007	0.00%
GATX Corp.	\$200,000	4.55%	7/11/2028	196,177	0.00%
GATX Corp.	\$100,000	4.70%	1/4/2029	99,131	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GATX Corp.	\$200,000	1.90%	1/6/2031	159,207	0.00%
GATX Corp.	\$500,000	3.50%	1/6/2032	437,650	0.01%
GATX Corp.	\$125,000	5.45%	15/9/2033	125,869	0.00%
GATX Corp.	\$100,000	6.90%	1/5/2034	110,251	0.00%
GATX Corp.	\$50,000	5.20%	15/3/2044	46,901	0.00%
GATX Corp.	\$325,000	3.10%	1/6/2051	214,736	0.01%
GE Capital Canada Funding Co.	CAD75,000	5.73%	22/10/2037	58,653	0.00%
GE Capital European Funding Unlimited Co.	€125,000	6.03%	1/3/2038	172,460	0.00%
GE Capital Funding LLC	\$300,000	3.45%	15/5/2025	293,295	0.01%
GE Capital Funding LLC	\$1,425,000	4.55%	15/5/2032	1,397,882	0.03%
GE Capital International Funding Co. Unlimited Co.	\$200,000	4.42%	15/11/2035	194,189	0.00%
GE Capital UK Funding Unlimited Co.	£429,000	5.88%	18/1/2033	586,959	0.01%
GE HealthCare Technologies, Inc.	\$550,000	5.60%	15/11/2025	554,852	0.01%
GE HealthCare Technologies, Inc.	\$550,000	5.65%	15/11/2027	569,428	0.01%
GE HealthCare Technologies, Inc.	\$500,000	5.86%	15/3/2030	525,681	0.01%
GE HealthCare Technologies, Inc.	\$775,000	5.91%	22/11/2032	826,501	0.02%
GE HealthCare Technologies, Inc.	\$400,000	6.38%	22/11/2052	464,881	0.01%
General Dynamics Corp.	\$200,000	1.15%	1/6/2026	185,051	0.00%
General Dynamics Corp.	\$100,000	2.13%	15/8/2026	94,324	0.00%
General Dynamics Corp.	\$250,000	3.50%	1/4/2027	243,415	0.01%
General Dynamics Corp.	\$75,000	2.63%	15/11/2027	70,300	0.00%
General Dynamics Corp.	\$185,000	3.75%	15/5/2028	181,681	0.00%
General Dynamics Corp.	\$200,000	3.63%	1/4/2030	192,136	0.00%
General Dynamics Corp.	\$250,000	2.25%	1/6/2031	217,611	0.01%
General Dynamics Corp.	\$625,000	4.25%	1/4/2040	584,023	0.01%
General Dynamics Corp.	\$50,000	3.60%	15/11/2042	42,145	0.00%
General Dynamics Corp.	\$200,000	4.25%	1/4/2050	185,707	0.00%
General Electric Co.	€500,000	0.88%	17/5/2025	533,456	0.01%
General Electric Co.	€550,000	1.50%	17/5/2029	562,440	0.01%
General Electric Co.	€200,000	4.13%	19/9/2035	236,393	0.01%
General Electric Co.	€250,000	2.13%	17/5/2037	241,602	0.01%
General Electric Co.	£40,000	4.88%	18/9/2037	47,814	0.00%
General Electric Co.	\$200,000	6.88%	10/1/2039	243,020	0.01%
General Electric Co.	\$500,000	4.50%	11/3/2044	464,342	0.01%
General Mills, Inc.	\$150,000	4.00%	17/4/2025	148,198	0.00%
General Mills, Inc.	€700,000	0.45%	15/1/2026	729,534	0.02%
General Mills, Inc.	\$500,000	4.20%	17/4/2028	493,472	0.01%
General Mills, Inc.	\$200,000	5.50%	17/10/2028	207,373	0.01%
General Mills, Inc.	€100,000	3.91%	13/4/2029	113,973	0.00%
General Mills, Inc.	\$475,000	2.88%	15/4/2030	429,235	0.01%
General Mills, Inc.	\$500,000	2.25%	14/10/2031	420,578	0.01%
General Mills, Inc.	\$350,000	4.95%	29/3/2033	354,858	0.01%
General Mills, Inc.	\$125,000	5.40%	15/6/2040	126,802	0.00%
General Mills, Inc.	\$200,000	4.70%	17/4/2048	187,647	0.00%
General Mills, Inc.	\$225,000	3.00%	1/2/2051	156,893	0.00%
General Motors Co.	\$525,000	6.80%	1/10/2027	556,918	0.01%
General Motors Co.	\$650,000	5.00%	1/10/2028	655,595	0.01%
General Motors Co.	\$350,000	5.40%	15/10/2029	356,271	0.01%
General Motors Co.	\$220,000	5.60%	15/10/2032	224,962	0.01%
General Motors Co.	\$375,000	5.00%	1/4/2035	358,068	0.01%
General Motors Co.	\$775,000	6.60%	1/4/2036	828,405	0.02%
General Motors Co.	\$200,000	5.15%	1/4/2038	189,179	0.00%
General Motors Co.	\$550,000	6.25%	2/10/2043	562,665	0.01%
General Motors Co.	\$765,000	5.20%	1/4/2045	689,735	0.02%
General Motors Co.	\$200,000	6.75%	1/4/2046	214,754	0.01%
General Motors Co.	\$500,000	5.40%	1/4/2048	458,332	0.01%
General Motors Co.	\$565,000	5.95%	1/4/2049	554,203	0.01%
General Motors Financial Co., Inc.	\$775,000	2.90%	26/2/2025	752,299	0.02%
General Motors Financial Co., Inc.	\$825,000	4.35%	9/4/2025	813,314	0.02%
General Motors Financial Co., Inc.	\$875,000	2.75%	20/6/2025	842,118	0.02%
General Motors Financial Co., Inc.	\$1,150,000	4.30%	13/7/2025	1,131,372	0.03%
General Motors Financial Co., Inc.	\$600,000	6.05%	10/10/2025	607,726	0.01%
General Motors Financial Co., Inc.	\$500,000	1.25%	8/1/2026	462,703	0.01%
General Motors Financial Co., Inc.	€500,000	0.85%	26/2/2026	524,260	0.01%
General Motors Financial Co., Inc.	\$550,000	5.25%	1/3/2026	550,467	0.01%
General Motors Financial Co., Inc.	\$750,000	5.40%	6/4/2026	755,201	0.02%
General Motors Financial Co., Inc.	\$400,000	1.50%	10/6/2026	366,737	0.01%
General Motors Financial Co., Inc.	\$100,000	4.00%	6/10/2026	97,313	0.00%
General Motors Financial Co., Inc.	\$150,000	4.35%	17/1/2027	147,071	0.00%
General Motors Financial Co., Inc.	\$425,000	2.35%	26/2/2027	391,491	0.01%
General Motors Financial Co., Inc.	\$200,000	5.00%	9/4/2027	199,689	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Motors Financial Co., Inc.	€600,000	0.60%	20/5/2027	605,694	0.01%
General Motors Financial Co., Inc.	£300,000	1.55%	30/7/2027	342,081	0.01%
General Motors Financial Co., Inc.	\$675,000	2.70%	20/8/2027	622,529	0.01%
General Motors Financial Co., Inc.	€200,000	4.50%	22/11/2027	228,952	0.01%
General Motors Financial Co., Inc.	\$225,000	2.40%	10/4/2028	202,083	0.00%
General Motors Financial Co., Inc.	\$775,000	5.80%	23/6/2028	796,718	0.02%
General Motors Financial Co., Inc.	\$625,000	2.40%	15/10/2028	555,301	0.01%
General Motors Financial Co., Inc.	\$375,000	5.80%	7/1/2029	384,168	0.01%
General Motors Financial Co., Inc.	\$275,000	5.65%	17/1/2029	281,488	0.01%
General Motors Financial Co., Inc.	€100,000	4.30%	15/2/2029	113,806	0.00%
General Motors Financial Co., Inc.	\$200,000	4.30%	6/4/2029	192,929	0.00%
General Motors Financial Co., Inc.	\$200,000	5.85%	6/4/2030	206,398	0.01%
General Motors Financial Co., Inc.	\$200,000	3.60%	21/6/2030	181,820	0.00%
General Motors Financial Co., Inc.	\$550,000	2.70%	10/6/2031	461,411	0.01%
General Motors Financial Co., Inc.	\$800,000	3.10%	12/1/2032	681,561	0.02%
General Motors Financial Co., Inc.	\$500,000	6.40%	9/1/2033	532,496	0.01%
General Motors Financial Co., Inc.	\$375,000	6.10%	7/1/2034	385,629	0.01%
General Motors Financial of Canada Ltd.	CAD100,000	1.75%	15/4/2026	70,866	0.00%
General Motors Financial of Canada Ltd.	CAD675,000	3.15%	8/2/2027	487,244	0.01%
Genuine Parts Co.	\$600,000	1.75%	1/2/2025	576,898	0.01%
Genuine Parts Co.	\$275,000	1.88%	1/11/2030	222,544	0.01%
Genuine Parts Co.	\$300,000	2.75%	1/2/2032	250,996	0.01%
George Washington University	\$100,000	4.30%	15/9/2044	87,901	0.00%
George Washington University	\$100,000	4.87%	15/9/2045	97,601	0.00%
George Washington University	\$275,000	4.13%	15/9/2048	245,013	0.01%
Georgetown University	\$148,000	4.32%	1/4/2049	131,355	0.00%
Georgetown University	\$225,000	2.94%	1/4/2050	156,143	0.00%
Georgetown University	\$150,000	5.12%	1/4/2053	155,344	0.00%
Georgetown University	\$57,000	5.22%	1/10/2118	54,694	0.00%
Georgia Power Co.	\$50,000	3.25%	1/4/2026	48,085	0.00%
Georgia Power Co.	\$75,000	3.25%	30/3/2027	71,613	0.00%
Georgia Power Co.	\$230,000	4.65%	16/5/2028	231,823	0.01%
Georgia Power Co.	\$195,000	2.65%	15/9/2029	176,796	0.00%
Georgia Power Co.	\$215,000	4.70%	15/5/2032	214,168	0.01%
Georgia Power Co.	\$630,000	4.95%	17/5/2033	636,654	0.01%
Georgia Power Co.	\$490,000	4.75%	1/9/2040	456,771	0.01%
Georgia Power Co.	\$385,000	4.30%	15/3/2042	341,330	0.01%
Georgia Power Co.	\$130,000	4.30%	15/3/2043	113,158	0.00%
Georgia Power Co.	\$150,000	3.70%	30/1/2050	118,888	0.00%
Georgia Power Co.	\$380,000	3.25%	15/3/2051	275,848	0.01%
Georgia Power Co.	\$285,000	5.13%	15/5/2052	282,571	0.01%
Georgia-Pacific LLC	\$325,000	3.60%	1/3/2025	319,321	0.01%
Georgia-Pacific LLC	\$250,000	1.75%	30/9/2025	236,594	0.01%
Georgia-Pacific LLC	\$200,000	0.95%	15/5/2026	183,021	0.00%
Georgia-Pacific LLC	\$400,000	2.10%	30/4/2027	368,705	0.01%
Georgia-Pacific LLC	\$150,000	7.75%	15/11/2029	173,176	0.00%
Georgia-Pacific LLC	\$1,025,000	2.30%	30/4/2030	887,558	0.02%
Gilead Sciences, Inc.	\$225,000	3.50%	1/2/2025	221,478	0.01%
Gilead Sciences, Inc.	\$975,000	3.65%	1/3/2026	955,429	0.02%
Gilead Sciences, Inc.	\$650,000	2.95%	1/3/2027	619,977	0.01%
Gilead Sciences, Inc.	\$450,000	1.20%	1/10/2027	400,732	0.01%
Gilead Sciences, Inc. <sup>1</sup>	\$675,000	1.65%	1/10/2030	565,478	0.01%
Gilead Sciences, Inc.	\$400,000	5.25%	15/10/2033	417,453	0.01%
Gilead Sciences, Inc.	\$400,000	4.60%	1/9/2035	395,752	0.01%
Gilead Sciences, Inc.	\$350,000	2.60%	1/10/2040	257,846	0.01%
Gilead Sciences, Inc.	\$785,000	4.80%	1/4/2044	758,693	0.02%
Gilead Sciences, Inc.	\$300,000	4.50%	1/2/2045	277,602	0.01%
Gilead Sciences, Inc.	\$1,175,000	4.75%	1/3/2046	1,120,983	0.03%
Gilead Sciences, Inc.	\$1,025,000	4.15%	1/3/2047	894,049	0.02%
Gilead Sciences, Inc.	\$625,000	2.80%	1/10/2050	432,475	0.01%
Gilead Sciences, Inc.	\$395,000	5.55%	15/10/2053	428,446	0.01%
Glencore Funding LLC	\$450,000	2.63%	23/9/2031	382,246	0.01%
Glencore Funding LLC	\$100,000	3.38%	23/9/2051	70,482	0.00%
Global Atlantic Finance Co.	\$350,000	4.40%	15/10/2029	322,367	0.01%
Global Atlantic Finance Co.	\$300,000	3.13%	15/6/2031	245,883	0.01%
Global Atlantic Finance Co.	\$260,000	7.95%	15/6/2033	288,415	0.01%
Global Payments, Inc.	\$295,000	2.65%	15/2/2025	285,912	0.01%
Global Payments, Inc.	\$500,000	1.20%	1/3/2026	459,438	0.01%
Global Payments, Inc.	\$410,000	4.80%	1/4/2026	406,569	0.01%
Global Payments, Inc.	\$200,000	2.15%	15/1/2027	184,103	0.00%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	100,241	0.00%

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Global Payments, Inc.	\$425,000	3.20%	15/8/2029	385,280	0.01%
Global Payments, Inc.	\$350,000	2.90%	15/5/2030	307,574	0.01%
Global Payments, Inc.	€1,040,000	4.88%	17/3/2031	1,205,393	0.03%
Global Payments, Inc.	\$650,000	2.90%	15/11/2031	555,679	0.01%
Global Payments, Inc.	\$310,000	4.15%	15/8/2049	245,735	0.01%
Global Payments, Inc.	\$505,000	5.95%	15/8/2052	516,636	0.01%
Globe Life, Inc.	\$200,000	4.55%	15/9/2028	198,361	0.00%
Globe Life, Inc.	\$200,000	2.15%	15/8/2030	167,549	0.00%
Globe Life, Inc.	\$200,000	4.80%	15/6/2032	194,396	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$75,000	5.25%	1/6/2025	74,792	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$350,000	5.38%	15/4/2026	348,415	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$425,000	5.75%	1/6/2028	428,513	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$300,000	5.30%	15/1/2029	298,802	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$100,000	4.00%	15/1/2030	91,272	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$400,000	4.00%	15/1/2031	360,394	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$150,000	3.25%	15/1/2032	127,027	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$175,000	6.75%	1/12/2033	188,798	0.00%
Goldman Sachs BDC, Inc.	\$200,000	2.88%	15/1/2026	190,009	0.00%
Goldman Sachs Capital I	\$350,000	6.35%	15/2/2034	366,902	0.01%
Goldman Sachs Group, Inc.	\$840,000	3.50%	23/1/2025	823,863	0.02%
Goldman Sachs Group, Inc.	€2,000,000	3.38%	27/3/2025	2,204,786	0.05%
Goldman Sachs Group, Inc.	\$1,250,000	3.50%	1/4/2025	1,223,065	0.03%
Goldman Sachs Group, Inc.	€1,000,000	1.25%	1/5/2025	1,070,057	0.02%
Goldman Sachs Group, Inc.	\$650,000	3.75%	22/5/2025	637,671	0.01%
Goldman Sachs Group, Inc.	\$1,450,000	4.25%	21/10/2025	1,423,361	0.03%
Goldman Sachs Group, Inc.^	\$200,000	0.86%	12/2/2026	189,691	0.00%
Goldman Sachs Group, Inc.	\$1,370,000	3.75%	25/2/2026	1,338,762	0.03%
Goldman Sachs Group, Inc.	€600,000	1.63%	27/7/2026	637,109	0.01%
Goldman Sachs Group, Inc.^	\$755,000	5.80%	10/8/2026	762,732	0.02%
Goldman Sachs Group, Inc.	\$900,000	3.50%	16/11/2026	867,091	0.02%
Goldman Sachs Group, Inc.^	\$1,225,000	1.09%	9/12/2026	1,128,571	0.03%
Goldman Sachs Group, Inc.	\$240,000	5.95%	15/1/2027	246,805	0.01%
Goldman Sachs Group, Inc.	\$900,000	3.85%	26/1/2027	876,099	0.02%
Goldman Sachs Group, Inc.^	\$1,450,000	1.43%	9/3/2027	1,336,675	0.03%
Goldman Sachs Group, Inc.^	\$1,310,000	1.54%	10/9/2027	1,188,224	0.03%
Goldman Sachs Group, Inc.^	\$1,825,000	1.95%	21/10/2027	1,669,543	0.04%
Goldman Sachs Group, Inc.^	CAD625,000	2.60%	30/11/2027	446,996	0.01%
Goldman Sachs Group, Inc.	£300,000	1.50%	7/12/2027	341,818	0.01%
Goldman Sachs Group, Inc.	€800,000	0.25%	26/1/2028	782,582	0.02%
Goldman Sachs Group, Inc.^	\$1,325,000	2.64%	24/2/2028	1,228,409	0.03%
Goldman Sachs Group, Inc.^	\$1,145,000	3.62%	15/3/2028	1,097,146	0.02%
Goldman Sachs Group, Inc.	£200,000	7.25%	10/4/2028	278,898	0.01%
Goldman Sachs Group, Inc.^	\$1,075,000	3.69%	5/6/2028	1,027,745	0.02%
Goldman Sachs Group, Inc.^	\$750,000	4.48%	23/8/2028	736,273	0.02%
Goldman Sachs Group, Inc.	€550,000	1.25%	7/2/2029	543,624	0.01%
Goldman Sachs Group, Inc.^	CAD325,000	2.01%	28/2/2029	221,904	0.01%
Goldman Sachs Group, Inc.^	\$880,000	3.81%	23/4/2029	835,956	0.02%
Goldman Sachs Group, Inc.^	\$800,000	4.22%	1/5/2029	773,467	0.02%
Goldman Sachs Group, Inc.	€500,000	0.88%	9/5/2029	480,196	0.01%
Goldman Sachs Group, Inc.	\$400,000	3.13%	25/7/2029	472,044	0.01%
Goldman Sachs Group, Inc.	€432,000	4.00%	21/9/2029	492,433	0.01%
Goldman Sachs Group, Inc.^	\$970,000	6.48%	24/10/2029	1,029,404	0.02%
Goldman Sachs Group, Inc.^	£400,000	3.63%	29/10/2029	482,288	0.01%
Goldman Sachs Group, Inc.	€550,000	0.88%	21/1/2030	522,790	0.01%
Goldman Sachs Group, Inc.	\$1,900,000	2.60%	7/2/2030	1,668,995	0.04%
Goldman Sachs Group, Inc.	\$825,000	3.80%	15/3/2030	775,599	0.02%
Goldman Sachs Group, Inc.^	\$875,000	1.99%	27/1/2032	708,177	0.02%
Goldman Sachs Group, Inc.	€1,000,000	0.75%	23/3/2032	882,633	0.02%
Goldman Sachs Group, Inc.^	\$1,600,000	2.62%	22/4/2032	1,343,017	0.03%
Goldman Sachs Group, Inc.^	\$1,425,000	2.38%	21/7/2032	1,171,676	0.03%
Goldman Sachs Group, Inc.^	\$1,150,000	2.65%	21/10/2032	958,291	0.02%
Goldman Sachs Group, Inc.^	\$1,407,000	3.10%	24/2/2033	1,208,343	0.03%
Goldman Sachs Group, Inc.	€300,000	1.00%	18/3/2033	263,241	0.01%
Goldman Sachs Group, Inc.^	\$435,000	6.56%	24/10/2034	478,870	0.01%
Goldman Sachs Group, Inc.	\$200,000	6.45%	1/5/2036	216,256	0.01%
Goldman Sachs Group, Inc.	\$2,075,000	6.75%	1/10/2037	2,287,670	0.05%
Goldman Sachs Group, Inc.^	\$1,030,000	4.02%	31/10/2038	899,120	0.02%
Goldman Sachs Group, Inc.^	\$675,000	4.41%	23/4/2039	612,116	0.01%
Goldman Sachs Group, Inc.	\$875,000	6.25%	1/2/2041	975,360	0.02%
Goldman Sachs Group, Inc.^	\$800,000	3.21%	22/4/2042	612,261	0.01%
Goldman Sachs Group, Inc.^	\$600,000	2.91%	21/7/2042	438,523	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.^	\$741,000	3.44%	24/2/2043	579,960	0.01%
Goldman Sachs Group, Inc.	\$500,000	4.80%	8/7/2044	473,377	0.01%
Goldman Sachs Group, Inc.	\$675,000	5.15%	22/5/2045	652,956	0.01%
Goldman Sachs Group, Inc.	\$425,000	4.75%	21/10/2045	403,117	0.01%
Golub Capital BDC, Inc.	\$175,000	2.50%	24/8/2026	158,707	0.00%
Golub Capital BDC, Inc.	\$100,000	2.05%	15/2/2027	87,951	0.00%
Golub Capital BDC, Inc.	\$150,000	7.05%	5/12/2028	157,673	0.00%
Graphic Packaging International LLC	\$400,000	1.51%	15/4/2026	363,829	0.01%
Gray Oak Pipeline LLC	\$250,000	2.60%	15/10/2025	237,096	0.01%
Gray Oak Pipeline LLC	\$95,000	3.45%	15/10/2027	88,427	0.00%
Great River Energy	\$271,233	6.25%	1/7/2038	283,307	0.01%
Guardian Life Global Funding	\$100,000	1.10%	23/6/2025	94,372	0.00%
Guardian Life Global Funding	\$120,000	0.88%	10/12/2025	110,986	0.00%
Guardian Life Global Funding	\$200,000	1.25%	13/5/2026	183,874	0.00%
Guardian Life Global Funding	\$140,000	5.55%	28/10/2027	145,250	0.00%
Guardian Life Global Funding	\$700,000	1.25%	19/11/2027	618,522	0.01%
Guardian Life Insurance Co. of America	\$165,000	4.88%	19/6/2064	149,114	0.00%
Guardian Life Insurance Co. of America	\$100,000	3.70%	22/1/2070	69,148	0.00%
Guardian Life Insurance Co. of America	\$185,000	4.85%	24/1/2077	158,206	0.00%
Gulfstream Natural Gas System LLC	\$315,000	4.60%	15/9/2025	309,069	0.01%
GXO Logistics, Inc.	\$200,000	1.65%	15/7/2026	180,771	0.00%
GXO Logistics, Inc.	\$100,000	2.65%	15/7/2031	82,137	0.00%
Hackensack Meridian Health, Inc.	\$200,000	2.68%	1/9/2041	142,543	0.00%
Hackensack Meridian Health, Inc.	\$100,000	4.21%	1/7/2048	88,316	0.00%
Hackensack Meridian Health, Inc.	\$350,000	2.88%	1/9/2050	240,219	0.01%
Haleon Netherlands Capital BV	€300,000	2.13%	29/3/2034	294,188	0.01%
Haleon UK Capital plc	\$1,490,000	3.13%	24/3/2025	1,454,953	0.03%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2027	240,592	0.01%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2029	236,559	0.01%
Haleon US Capital LLC	\$925,000	3.63%	24/3/2032	853,979	0.02%
Haleon US Capital LLC	\$550,000	4.00%	24/3/2052	467,304	0.01%
Halliburton Co.	\$148,000	3.80%	15/11/2025	145,125	0.00%
Halliburton Co.	\$510,000	2.92%	1/3/2030	458,912	0.01%
Halliburton Co.	\$450,000	4.85%	15/11/2035	442,979	0.01%
Halliburton Co.	\$275,000	6.70%	15/9/2038	321,504	0.01%
Halliburton Co.	\$155,000	7.45%	15/9/2039	193,916	0.00%
Halliburton Co.	\$235,000	4.50%	15/11/2041	212,731	0.01%
Halliburton Co.	\$420,000	4.75%	1/8/2043	394,364	0.01%
Halliburton Co.	\$715,000	5.00%	15/11/2045	693,197	0.02%
Hanover Insurance Group, Inc.	\$50,000	4.50%	15/4/2026	49,098	0.00%
Hanover Insurance Group, Inc.	\$200,000	2.50%	1/9/2030	164,354	0.00%
Harley-Davidson Financial Services, Inc.	\$500,000	3.35%	8/6/2025	482,584	0.01%
Harley-Davidson Financial Services, Inc.	€600,000	5.13%	5/4/2026	683,757	0.02%
Harley-Davidson Financial Services, Inc.	\$425,000	3.05%	14/2/2027	395,365	0.01%
Harley-Davidson Financial Services, Inc.	\$200,000	6.50%	10/3/2028	207,536	0.01%
Harley-Davidson, Inc.	\$25,000	4.63%	28/7/2045	20,069	0.00%
Hartford Financial Services Group, Inc.	\$175,000	5.95%	15/10/2036	185,961	0.00%
Hartford Financial Services Group, Inc.	\$140,000	6.10%	1/10/2041	149,929	0.00%
Hartford Financial Services Group, Inc.	\$150,000	4.30%	15/4/2043	128,763	0.00%
Hartford Financial Services Group, Inc.	\$50,000	4.40%	15/3/2048	43,699	0.00%
Hartford Financial Services Group, Inc.	\$375,000	3.60%	19/8/2049	289,313	0.01%
Hartford Financial Services Group, Inc.	\$425,000	2.90%	15/9/2051	285,368	0.01%
Hartford HealthCare Corp.	\$75,000	3.45%	1/7/2054	54,469	0.00%
Hasbro, Inc.	\$300,000	3.55%	19/11/2026	284,497	0.01%
Hasbro, Inc.	\$275,000	3.50%	15/9/2027	259,284	0.01%
Hasbro, Inc.	\$425,000	3.90%	19/11/2029	396,104	0.01%
Hasbro, Inc.	\$125,000	6.35%	15/3/2040	130,089	0.00%
Hasbro, Inc.	\$125,000	5.10%	15/5/2044	110,095	0.00%
HCA, Inc.	\$1,475,000	5.38%	1/2/2025	1,474,395	0.03%
HCA, Inc.	\$350,000	5.25%	15/4/2025	349,960	0.01%
HCA, Inc.	\$770,000	5.25%	15/6/2026	773,917	0.02%
HCA, Inc.	\$950,000	4.50%	15/2/2027	940,171	0.02%
HCA, Inc.	\$800,000	3.13%	15/3/2027	758,525	0.02%
HCA, Inc.	\$750,000	5.63%	1/9/2028	767,550	0.02%
HCA, Inc.	\$350,000	5.88%	1/2/2029	361,116	0.01%
HCA, Inc.	\$425,000	3.38%	15/3/2029	392,041	0.01%
HCA, Inc.	\$1,000,000	4.13%	15/6/2029	956,900	0.02%
HCA, Inc.	\$800,000	3.50%	1/9/2030	725,645	0.02%
HCA, Inc.	\$290,000	2.38%	15/7/2031	239,838	0.01%
HCA, Inc.	\$700,000	3.63%	15/3/2032	626,159	0.01%
HCA, Inc.	\$175,000	5.50%	1/6/2033	177,968	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HCA, Inc.	\$500,000	5.13%	15/6/2039	476,837	0.01%
HCA, Inc.	\$375,000	4.38%	15/3/2042	317,543	0.01%
HCA, Inc.	\$680,000	5.50%	15/6/2047	654,713	0.01%
HCA, Inc.	\$525,000	5.25%	15/6/2049	488,563	0.01%
HCA, Inc.	\$500,000	3.50%	15/7/2051	352,167	0.01%
HCA, Inc.	\$925,000	4.63%	15/3/2052	789,428	0.02%
HCA, Inc.	\$300,000	5.90%	1/6/2053	308,048	0.01%
HCN Canadian Holdings-1 LP	CAD70,000	2.95%	15/1/2027	49,638	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$525,000	1.50%	1/6/2025	498,609	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$125,000	2.20%	1/6/2030	106,640	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$225,000	3.20%	1/6/2050	159,695	0.00%
Healthcare Realty Holdings LP	\$130,000	3.50%	1/8/2026	124,171	0.00%
Healthcare Realty Holdings LP	\$275,000	3.10%	15/2/2030	240,923	0.01%
Healthcare Realty Holdings LP	\$525,000	2.00%	15/3/2031	421,779	0.01%
Healthpeak OP LLC	\$110,000	3.40%	1/2/2025	107,391	0.00%
Healthpeak OP LLC	\$180,000	3.25%	15/7/2026	173,089	0.00%
Healthpeak OP LLC	\$425,000	2.13%	1/12/2028	374,109	0.01%
Healthpeak OP LLC	\$205,000	3.50%	15/7/2029	191,183	0.00%
Healthpeak OP LLC	\$270,000	3.00%	15/1/2030	240,558	0.01%
Healthpeak OP LLC	\$150,000	2.88%	15/1/2031	129,981	0.00%
Healthpeak OP LLC	\$400,000	5.25%	15/12/2032	404,931	0.01%
Healthpeak OP LLC	\$25,000	6.75%	1/2/2041	27,995	0.00%
HEICO Corp.	\$200,000	5.25%	1/8/2028	204,302	0.00%
Helmerich & Payne, Inc.	\$190,000	2.90%	29/9/2031	159,459	0.00%
Hercules Capital, Inc.	\$275,000	2.63%	16/9/2026	247,871	0.01%
Hershey Co.	\$250,000	0.90%	1/6/2025	237,012	0.01%
Hershey Co.	\$50,000	3.20%	21/8/2025	48,932	0.00%
Hershey Co.	\$225,000	4.25%	4/5/2028	225,409	0.01%
Hershey Co.	\$151,000	2.45%	15/11/2029	136,605	0.00%
Hershey Co.	\$450,000	4.50%	4/5/2033	452,802	0.01%
Hershey Co.	\$330,000	3.38%	15/8/2046	259,363	0.01%
Hess Corp.	\$430,000	4.30%	1/4/2027	425,829	0.01%
Hess Corp.	\$295,000	7.88%	1/10/2029	338,550	0.01%
Hess Corp.	\$215,000	7.30%	15/8/2031	248,383	0.01%
Hess Corp.	\$185,000	7.13%	15/3/2033	214,077	0.01%
Hess Corp.	\$285,000	6.00%	15/1/2040	309,949	0.01%
Hess Corp.	\$430,000	5.60%	15/2/2041	451,677	0.01%
Hess Corp.	\$185,000	5.80%	1/4/2047	199,568	0.00%
Hewlett Packard Enterprise Co.	\$800,000	4.90%	15/10/2025	797,202	0.02%
Hewlett Packard Enterprise Co.	\$225,000	5.25%	1/7/2028	230,256	0.01%
Hewlett Packard Enterprise Co.	\$475,000	6.20%	15/10/2035	521,533	0.01%
Hewlett Packard Enterprise Co.	\$360,000	6.35%	15/10/2045	388,779	0.01%
HF Sinclair Corp.	\$400,000	5.88%	1/4/2026	404,153	0.01%
HF Sinclair Corp.	\$85,000	4.50%	1/10/2030	79,437	0.00%
High Street Funding Trust I	\$75,000	4.11%	15/2/2028	71,140	0.00%
High Street Funding Trust II	\$125,000	4.68%	15/2/2048	103,718	0.00%
Highland Holdings Sarl	€1,552,000	0.32%	15/12/2026	1,581,781	0.04%
Highmark, Inc.	\$1,200,000	1.45%	10/5/2026	1,096,581	0.02%
Highmark, Inc.	\$150,000	2.55%	10/5/2031	118,930	0.00%
Highwoods Realty LP	\$25,000	3.88%	1/3/2027	23,209	0.00%
Highwoods Realty LP	\$385,000	4.13%	15/3/2028	354,305	0.01%
Highwoods Realty LP	\$200,000	3.05%	15/2/2030	165,494	0.00%
Highwoods Realty LP	\$200,000	7.65%	1/2/2034	216,186	0.01%
Hill City Funding Trust	\$100,000	4.05%	15/8/2041	74,047	0.00%
Hoag Memorial Hospital Presbyterian	\$200,000	3.80%	15/7/2052	165,323	0.00%
Home Depot, Inc. <sup>1</sup>	\$425,000	2.70%	15/4/2025	414,847	0.01%
Home Depot, Inc.	\$275,000	4.00%	15/9/2025	272,602	0.01%
Home Depot, Inc.	\$125,000	3.35%	15/9/2025	122,630	0.00%
Home Depot, Inc. <sup>1</sup>	\$1,200,000	3.00%	1/4/2026	1,163,549	0.03%
Home Depot, Inc.	\$225,000	2.13%	15/9/2026	211,884	0.01%
Home Depot, Inc.	\$175,000	4.95%	30/9/2026	177,472	0.00%
Home Depot, Inc.	\$250,000	2.88%	15/4/2027	239,081	0.01%
Home Depot, Inc.	\$200,000	2.50%	15/4/2027	188,703	0.00%
Home Depot, Inc.	\$275,000	2.80%	14/9/2027	261,603	0.01%
Home Depot, Inc.	\$325,000	1.50%	15/9/2028	288,187	0.01%
Home Depot, Inc.	\$350,000	3.90%	6/12/2028	344,985	0.01%
Home Depot, Inc.	\$175,000	4.90%	15/4/2029	179,903	0.00%
Home Depot, Inc.	\$900,000	2.70%	15/4/2030	823,292	0.02%
Home Depot, Inc.	\$150,000	1.38%	15/3/2031	122,607	0.00%
Home Depot, Inc.	\$875,000	1.88%	15/9/2031	732,355	0.02%
Home Depot, Inc.	\$800,000	3.25%	15/4/2032	739,482	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Home Depot, Inc.	\$1,600,000	5.88%	16/12/2036	1,788,992	0.04%
Home Depot, Inc.	\$300,000	3.30%	15/4/2040	248,666	0.01%
Home Depot, Inc.	\$475,000	5.40%	15/9/2040	501,094	0.01%
Home Depot, Inc.	\$360,000	5.95%	1/4/2041	402,848	0.01%
Home Depot, Inc.	\$150,000	4.20%	1/4/2043	136,614	0.00%
Home Depot, Inc.	\$525,000	4.88%	15/2/2044	520,734	0.01%
Home Depot, Inc.	\$700,000	4.40%	15/3/2045	650,571	0.01%
Home Depot, Inc.	\$300,000	4.25%	1/4/2046	271,568	0.01%
Home Depot, Inc.	\$200,000	3.90%	15/6/2047	171,988	0.00%
Home Depot, Inc.	\$300,000	4.50%	6/12/2048	283,483	0.01%
Home Depot, Inc.	\$500,000	3.13%	15/12/2049	372,588	0.01%
Home Depot, Inc.	\$975,000	3.35%	15/4/2050	758,014	0.02%
Home Depot, Inc.	\$1,050,000	2.38%	15/3/2051	666,866	0.02%
Home Depot, Inc.	\$325,000	2.75%	15/9/2051	222,525	0.01%
Home Depot, Inc.	\$500,000	3.63%	15/4/2052	405,850	0.01%
Home Depot, Inc.	\$575,000	4.95%	15/9/2052	582,861	0.01%
Honeywell International, Inc. <sup>1</sup>	\$548,000	1.35%	1/6/2025	523,297	0.01%
Honeywell International, Inc.	€500,000	3.50%	17/5/2027	560,982	0.01%
Honeywell International, Inc.	\$225,000	4.25%	15/1/2029	225,513	0.01%
Honeywell International, Inc.	\$200,000	2.70%	15/8/2029	184,897	0.00%
Honeywell International, Inc.	\$250,000	1.75%	1/9/2031	208,684	0.01%
Honeywell International, Inc.	€100,000	0.75%	10/3/2032	91,353	0.00%
Honeywell International, Inc.	€200,000	3.75%	17/5/2032	228,882	0.01%
Honeywell International, Inc.	\$400,000	5.00%	15/2/2033	418,709	0.01%
Honeywell International, Inc.	\$225,000	4.50%	15/1/2034	226,304	0.01%
Honeywell International, Inc.	€471,000	4.13%	2/11/2034	552,058	0.01%
Honeywell International, Inc.	\$200,000	5.70%	15/3/2036	219,447	0.01%
Honeywell International, Inc.	\$275,000	5.70%	15/3/2037	301,250	0.01%
Honeywell International, Inc.	\$165,000	5.38%	1/3/2041	176,449	0.00%
Honeywell International, Inc.	\$350,000	3.81%	21/11/2047	300,483	0.01%
Honeywell International, Inc.	\$550,000	2.80%	1/6/2050	419,975	0.01%
Horace Mann Educators Corp.	\$200,000	7.25%	15/9/2028	212,596	0.01%
Hormel Foods Corp.	\$650,000	1.70%	3/6/2028	585,006	0.01%
Hormel Foods Corp.	\$250,000	3.05%	3/6/2051	181,350	0.00%
Host Hotels & Resorts LP	\$151,000	4.00%	15/6/2025	147,499	0.00%
Host Hotels & Resorts LP	\$200,000	4.50%	1/2/2026	196,322	0.00%
Host Hotels & Resorts LP	\$250,000	3.38%	15/12/2029	224,698	0.01%
Host Hotels & Resorts LP	\$125,000	3.50%	15/9/2030	111,830	0.00%
Host Hotels & Resorts LP	\$200,000	2.90%	15/12/2031	168,059	0.00%
Howard University	\$100,000	5.21%	1/10/2052	91,148	0.00%
HP, Inc.	\$1,150,000	1.45%	17/6/2026	1,058,968	0.02%
HP, Inc.	\$250,000	3.00%	17/6/2027	236,287	0.01%
HP, Inc.	\$200,000	4.00%	15/4/2029	194,149	0.00%
HP, Inc.	\$325,000	3.40%	17/6/2030	297,082	0.01%
HP, Inc.	\$625,000	2.65%	17/6/2031	532,987	0.01%
HP, Inc.	\$200,000	5.50%	15/1/2033	205,215	0.00%
HP, Inc.	\$445,000	6.00%	15/9/2041	469,727	0.01%
HSBC Bank USA NA	\$290,000	5.88%	1/11/2034	297,570	0.01%
HSBC Bank USA NA	\$150,000	5.63%	15/8/2035	149,138	0.00%
HSBC Bank USA NA	\$250,000	7.00%	15/1/2039	289,608	0.01%
HSBC USA, Inc.	\$450,000	5.63%	17/3/2025	452,471	0.01%
Hubbell, Inc.	\$50,000	3.35%	1/3/2026	48,426	0.00%
Hubbell, Inc.	\$100,000	3.15%	15/8/2027	94,774	0.00%
Hubbell, Inc.	\$300,000	2.30%	15/3/2031	252,282	0.01%
Hudson Pacific Properties LP	\$100,000	3.95%	1/11/2027	84,194	0.00%
Hudson Pacific Properties LP	\$100,000	5.95%	15/2/2028	89,399	0.00%
Hudson Pacific Properties LP	\$325,000	4.65%	1/4/2029	266,044	0.01%
Hudson Pacific Properties LP	\$140,000	3.25%	15/1/2030	105,183	0.00%
Humana, Inc.	\$450,000	1.35%	3/2/2027	406,168	0.01%
Humana, Inc.	\$150,000	5.75%	1/3/2028	155,962	0.00%
Humana, Inc.	\$300,000	3.70%	23/3/2029	288,632	0.01%
Humana, Inc.	\$200,000	3.13%	15/8/2029	185,553	0.00%
Humana, Inc.	\$100,000	4.88%	1/4/2030	101,247	0.00%
Humana, Inc.	\$250,000	2.15%	3/2/2032	205,827	0.01%
Humana, Inc.	\$325,000	5.88%	1/3/2033	346,246	0.01%
Humana, Inc.	\$350,000	5.95%	15/3/2034	374,763	0.01%
Humana, Inc.	\$150,000	4.63%	1/12/2042	137,229	0.00%
Humana, Inc.	\$475,000	4.95%	1/10/2044	450,793	0.01%
Humana, Inc.	\$300,000	3.95%	15/8/2049	247,484	0.01%
Humana, Inc.	\$250,000	5.50%	15/3/2053	259,227	0.01%
Huntington Bancshares, Inc. <sup>^</sup>	\$575,000	4.44%	4/8/2028	557,449	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Huntington Bancshares, Inc.^	\$730,000	6.21%	21/8/2029	752,581	0.02%
Huntington Bancshares, Inc.	\$200,000	2.55%	4/2/2030	171,168	0.00%
Huntington Bancshares, Inc.^	\$200,000	5.02%	17/5/2033	193,814	0.00%
Huntington Bancshares, Inc.^	\$150,000	2.49%	15/8/2036	113,414	0.00%
Huntington Ingalls Industries, Inc.	\$600,000	3.48%	1/12/2027	567,351	0.01%
Huntington National Bank^	\$875,000	4.55%	17/5/2028	845,524	0.02%
Huntington National Bank	\$500,000	5.65%	10/1/2030	505,607	0.01%
Huntsman International LLC	\$200,000	2.95%	15/6/2031	170,115	0.00%
Hyatt Hotels Corp.	\$350,000	5.38%	23/4/2025	350,298	0.01%
Hyatt Hotels Corp.	\$200,000	4.85%	15/3/2026	198,385	0.00%
Hyatt Hotels Corp.	\$150,000	5.75%	30/1/2027	153,325	0.00%
Hyatt Hotels Corp.	\$310,000	4.38%	15/9/2028	301,034	0.01%
Hyatt Hotels Corp.	\$200,000	5.75%	23/4/2030	207,083	0.01%
Idaho Power Co.	\$145,000	4.20%	1/3/2048	123,250	0.00%
Idaho Power Co.	\$135,000	5.50%	15/3/2053	139,335	0.00%
Idaho Power Co.	\$160,000	5.80%	1/4/2054	171,276	0.00%
IDEX Corp.	\$475,000	3.00%	1/5/2030	423,295	0.01%
IHC Health Services, Inc.	\$150,000	4.13%	15/5/2048	135,794	0.00%
Illinois Tool Works, Inc.	\$200,000	2.65%	15/11/2026	190,983	0.00%
Illinois Tool Works, Inc.	€200,000	0.63%	5/12/2027	203,250	0.00%
Illinois Tool Works, Inc.	€500,000	1.00%	5/6/2031	486,089	0.01%
Illinois Tool Works, Inc.	\$325,000	4.88%	15/9/2041	328,456	0.01%
Illinois Tool Works, Inc.	\$225,000	3.90%	1/9/2042	201,504	0.00%
Illumina, Inc.	\$200,000	5.80%	12/12/2025	201,403	0.00%
Illumina, Inc.	\$200,000	5.75%	13/12/2027	205,181	0.00%
Illumina, Inc.	\$200,000	2.55%	23/3/2031	168,910	0.00%
Indiana Michigan Power Co.	\$410,000	3.85%	15/5/2028	395,690	0.01%
Indiana Michigan Power Co.	\$210,000	4.55%	15/3/2046	188,091	0.00%
Indiana Michigan Power Co.	\$115,000	3.75%	1/7/2047	87,999	0.00%
Indiana Michigan Power Co.	\$225,000	4.25%	15/8/2048	189,466	0.00%
Indiana Michigan Power Co.	\$160,000	3.25%	1/5/2051	114,165	0.00%
Indiana Michigan Power Co.	\$170,000	5.63%	1/4/2053	178,911	0.00%
Indiana University Health, Inc. Obligated Group	\$100,000	3.97%	1/11/2048	86,036	0.00%
Indiana University Health, Inc. Obligated Group	\$125,000	2.85%	1/11/2051	85,651	0.00%
Indianapolis Power & Light Co.	\$240,000	5.65%	1/12/2032	248,792	0.01%
Indianapolis Power & Light Co.	\$60,000	4.05%	1/5/2046	49,245	0.00%
Ingersoll Rand, Inc.	\$275,000	5.40%	14/8/2028	283,427	0.01%
Ingersoll Rand, Inc.	\$250,000	5.70%	14/8/2033	264,510	0.01%
Ingredion, Inc.	\$50,000	3.20%	1/10/2026	47,847	0.00%
Ingredion, Inc.	\$125,000	2.90%	1/6/2030	111,485	0.00%
Ingredion, Inc.	\$100,000	3.90%	1/6/2050	74,034	0.00%
Inova Health System Foundation	\$200,000	4.07%	15/5/2052	174,551	0.00%
Integris Baptist Medical Center, Inc.	\$125,000	3.88%	15/8/2050	95,947	0.00%
Intel Corp. <sup>1</sup>	\$525,000	3.40%	25/3/2025	516,191	0.01%
Intel Corp.	\$1,425,000	3.70%	29/7/2025	1,402,513	0.03%
Intel Corp.	\$200,000	4.88%	10/2/2026	201,487	0.00%
Intel Corp.	\$1,245,000	2.60%	19/5/2026	1,191,675	0.03%
Intel Corp.	\$300,000	3.75%	25/3/2027	293,914	0.01%
Intel Corp.	\$250,000	3.15%	11/5/2027	240,301	0.01%
Intel Corp.	\$300,000	3.75%	5/8/2027	293,994	0.01%
Intel Corp. <sup>1</sup>	\$1,575,000	4.88%	10/2/2028	1,601,344	0.04%
Intel Corp. <sup>1</sup>	\$625,000	1.60%	12/8/2028	552,946	0.01%
Intel Corp.	\$200,000	4.00%	5/8/2029	196,916	0.00%
Intel Corp.	\$400,000	2.45%	15/11/2029	360,245	0.01%
Intel Corp.	\$100,000	5.13%	10/2/2030	103,781	0.00%
Intel Corp.	\$175,000	3.90%	25/3/2030	169,634	0.00%
Intel Corp.	\$325,000	4.00%	15/12/2032	314,126	0.01%
Intel Corp.	\$750,000	5.20%	10/2/2033	783,621	0.02%
Intel Corp.	\$725,000	2.80%	12/8/2041	544,289	0.01%
Intel Corp.	\$500,000	4.25%	15/12/2042	450,818	0.01%
Intel Corp.	\$500,000	5.63%	10/2/2043	535,666	0.01%
Intel Corp.	\$100,000	4.90%	29/7/2045	101,091	0.00%
Intel Corp.	\$390,000	4.10%	19/5/2046	343,351	0.01%
Intel Corp.	\$360,000	4.10%	11/5/2047	313,761	0.01%
Intel Corp.	\$610,000	3.73%	8/12/2047	497,281	0.01%
Intel Corp.	\$900,000	3.25%	15/11/2049	669,475	0.02%
Intel Corp.	\$600,000	4.75%	25/3/2050	568,637	0.01%
Intel Corp.	\$850,000	3.05%	12/8/2051	601,293	0.01%
Intel Corp.	\$725,000	4.90%	5/8/2052	710,788	0.02%
Intel Corp.	\$800,000	5.70%	10/2/2053	865,733	0.02%
Intel Corp.	\$355,000	3.10%	15/2/2060	245,061	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intel Corp.	\$250,000	4.95%	25/3/2060	247,851	0.01%
Intel Corp.	\$610,000	3.20%	12/8/2061	421,786	0.01%
Intel Corp.	\$505,000	5.05%	5/8/2062	499,205	0.01%
Intel Corp.	\$350,000	5.90%	10/2/2063	390,008	0.01%
Intercontinental Exchange, Inc.	\$650,000	3.65%	23/5/2025	637,609	0.01%
Intercontinental Exchange, Inc.	\$625,000	4.00%	15/9/2027	613,970	0.01%
Intercontinental Exchange, Inc.	\$150,000	3.10%	15/9/2027	142,937	0.00%
Intercontinental Exchange, Inc.	\$270,000	3.75%	21/9/2028	262,447	0.01%
Intercontinental Exchange, Inc.	\$575,000	4.35%	15/6/2029	572,698	0.01%
Intercontinental Exchange, Inc.	\$520,000	1.85%	15/9/2032	417,241	0.01%
Intercontinental Exchange, Inc.	\$445,000	4.60%	15/3/2033	444,176	0.01%
Intercontinental Exchange, Inc.	\$265,000	2.65%	15/9/2040	197,783	0.00%
Intercontinental Exchange, Inc.	\$545,000	4.25%	21/9/2048	489,203	0.01%
Intercontinental Exchange, Inc.	\$575,000	3.00%	15/6/2050	411,618	0.01%
Intercontinental Exchange, Inc.	\$770,000	4.95%	15/6/2052	770,251	0.02%
Intercontinental Exchange, Inc.	\$550,000	3.00%	15/9/2060	372,363	0.01%
Intercontinental Exchange, Inc.	\$300,000	5.20%	15/6/2062	307,102	0.01%
International Business Machines Corp.	€1,400,000	0.88%	31/1/2025	1,501,831	0.03%
International Business Machines Corp.	\$1,240,000	4.00%	27/7/2025	1,226,896	0.03%
International Business Machines Corp.	\$325,000	4.50%	6/2/2026	323,948	0.01%
International Business Machines Corp.	\$525,000	3.45%	19/2/2026	511,589	0.01%
International Business Machines Corp.	\$800,000	3.30%	15/5/2026	777,067	0.02%
International Business Machines Corp.	\$300,000	3.30%	27/1/2027	289,126	0.01%
International Business Machines Corp.	\$200,000	2.20%	9/2/2027	186,277	0.00%
International Business Machines Corp.	\$250,000	4.15%	27/7/2027	247,244	0.01%
International Business Machines Corp.	\$500,000	4.50%	6/2/2028	502,802	0.01%
International Business Machines Corp.	€700,000	0.30%	11/2/2028	696,591	0.02%
International Business Machines Corp.	€200,000	1.75%	7/3/2028	211,783	0.01%
International Business Machines Corp.	\$625,000	3.50%	15/5/2029	596,249	0.01%
International Business Machines Corp.	\$400,000	1.50%	23/5/2029	411,397	0.01%
International Business Machines Corp.	€550,000	0.88%	9/2/2030	537,457	0.01%
International Business Machines Corp.	\$350,000	1.95%	15/5/2030	300,975	0.01%
International Business Machines Corp.	€400,000	3.63%	6/2/2031	455,644	0.01%
International Business Machines Corp.	\$600,000	2.72%	9/2/2032	527,953	0.01%
International Business Machines Corp.	€560,000	0.65%	11/2/2032	511,457	0.01%
International Business Machines Corp.	\$200,000	4.40%	27/7/2032	196,641	0.00%
International Business Machines Corp.	\$75,000	5.88%	29/11/2032	82,087	0.00%
International Business Machines Corp.	\$200,000	4.75%	6/2/2033	202,709	0.00%
International Business Machines Corp.	€200,000	1.25%	9/2/2034	184,791	0.00%
International Business Machines Corp.	€200,000	3.75%	6/2/2035	230,510	0.01%
International Business Machines Corp.	£200,000	4.88%	6/2/2038	253,059	0.01%
International Business Machines Corp.	\$1,100,000	4.15%	15/5/2039	999,106	0.02%
International Business Machines Corp.	\$125,000	5.60%	30/11/2039	132,644	0.00%
International Business Machines Corp.	€200,000	1.20%	11/2/2040	160,472	0.00%
International Business Machines Corp.	\$1,125,000	2.85%	15/5/2040	840,862	0.02%
International Business Machines Corp.	\$200,000	4.00%	20/6/2042	174,518	0.00%
International Business Machines Corp.	€515,000	4.00%	6/2/2043	591,527	0.01%
International Business Machines Corp.	\$1,010,000	4.25%	15/5/2049	887,296	0.02%
International Business Machines Corp.	\$595,000	2.95%	15/5/2050	410,742	0.01%
International Business Machines Corp.	\$225,000	3.43%	9/2/2052	168,069	0.00%
International Business Machines Corp.	\$100,000	5.10%	6/2/2053	100,570	0.00%
International Business Machines Corp.	\$40,000	7.13%	1/12/2096	50,966	0.00%
International Flavors & Fragrances, Inc.	\$400,000	1.23%	1/10/2025	370,231	0.01%
International Flavors & Fragrances, Inc.	€100,000	1.80%	25/9/2026	104,932	0.00%
International Flavors & Fragrances, Inc.	\$500,000	1.83%	15/10/2027	438,094	0.01%
International Flavors & Fragrances, Inc.	\$300,000	4.45%	26/9/2028	292,740	0.01%
International Flavors & Fragrances, Inc.	\$300,000	2.30%	1/11/2030	248,893	0.01%
International Flavors & Fragrances, Inc.	\$400,000	3.27%	15/11/2040	287,557	0.01%
International Flavors & Fragrances, Inc.	\$145,000	4.38%	1/6/2047	111,416	0.00%
International Flavors & Fragrances, Inc.	\$410,000	5.00%	26/9/2048	350,370	0.01%
International Flavors & Fragrances, Inc.	\$300,000	3.47%	1/12/2050	205,016	0.00%
International Paper Co.	\$370,000	5.00%	15/9/2035	369,981	0.01%
International Paper Co.	\$180,000	6.00%	15/11/2041	190,852	0.00%
International Paper Co.	\$405,000	4.80%	15/6/2044	373,493	0.01%
International Paper Co.	\$700,000	4.35%	15/8/2048	628,976	0.01%
Interpublic Group of Cos, Inc.	\$187,000	4.20%	15/4/2024	185,839	0.00%
Interpublic Group of Cos, Inc.	\$550,000	2.40%	1/3/2031	465,691	0.01%
Interpublic Group of Cos, Inc.	\$150,000	3.38%	1/3/2041	114,342	0.00%
Interpublic Group of Cos, Inc.	\$125,000	5.40%	1/10/2048	118,461	0.00%
Interstate Power & Light Co.	\$157,000	3.25%	1/12/2024	153,731	0.00%
Interstate Power & Light Co.	\$275,000	4.10%	26/9/2028	267,222	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Interstate Power & Light Co.	\$150,000	3.60%	1/4/2029	142,188	0.00%
Interstate Power & Light Co.	\$155,000	2.30%	1/6/2030	132,780	0.00%
Interstate Power & Light Co.	\$100,000	5.70%	15/10/2033	105,270	0.00%
Interstate Power & Light Co.	\$75,000	6.25%	15/7/2039	81,020	0.00%
Interstate Power & Light Co.	\$115,000	3.70%	15/9/2046	87,869	0.00%
Interstate Power & Light Co.	\$100,000	3.50%	30/9/2049	74,650	0.00%
Interstate Power & Light Co.	\$135,000	3.10%	30/11/2051	91,774	0.00%
Intuit, Inc.	\$100,000	0.95%	15/7/2025	94,237	0.00%
Intuit, Inc.	\$100,000	1.35%	15/7/2027	90,240	0.00%
Intuit, Inc.	\$250,000	5.13%	15/9/2028	258,652	0.01%
Intuit, Inc.	\$800,000	1.65%	15/7/2030	672,555	0.02%
Intuit, Inc.	\$750,000	5.20%	15/9/2033	785,950	0.02%
Intuit, Inc.	\$425,000	5.50%	15/9/2053	466,404	0.01%
Invesco Finance plc	\$125,000	3.75%	15/1/2026	121,743	0.00%
Invesco Finance plc	\$145,000	5.38%	30/11/2043	143,751	0.00%
Invitation Homes Operating Partnership LP	\$100,000	2.30%	15/11/2028	89,039	0.00%
Invitation Homes Operating Partnership LP	\$200,000	5.45%	15/8/2030	201,741	0.00%
Invitation Homes Operating Partnership LP	\$425,000	2.00%	15/8/2031	337,911	0.01%
Invitation Homes Operating Partnership LP	\$225,000	4.15%	15/4/2032	207,292	0.01%
Invitation Homes Operating Partnership LP	\$125,000	5.50%	15/8/2033	125,153	0.00%
Invitation Homes Operating Partnership LP	\$200,000	2.70%	15/1/2034	160,473	0.00%
Iowa Health System	\$100,000	3.67%	15/2/2050	75,741	0.00%
IPALCO Enterprises, Inc.	\$160,000	4.25%	1/5/2030	148,084	0.00%
IQVIA, Inc.	\$225,000	5.70%	15/5/2028	229,589	0.01%
IQVIA, Inc.	\$550,000	6.25%	1/2/2029	574,356	0.01%
ITC Holdings Corp.	\$100,000	3.25%	30/6/2026	96,166	0.00%
ITC Holdings Corp.	\$300,000	4.95%	22/9/2027	301,200	0.01%
ITC Holdings Corp.	\$200,000	3.35%	15/11/2027	190,100	0.00%
ITC Holdings Corp.	\$215,000	2.95%	14/5/2030	189,351	0.00%
ITC Holdings Corp.	\$180,000	5.40%	1/6/2033	184,080	0.00%
ITC Holdings Corp.	\$120,000	5.30%	1/7/2043	115,882	0.00%
J M Smucker Co.	\$325,000	2.75%	15/9/2041	226,949	0.01%
Jabil, Inc.	\$625,000	4.25%	15/5/2027	608,950	0.01%
Jabil, Inc.	\$300,000	3.95%	12/1/2028	286,015	0.01%
Jabil, Inc.	\$80,000	3.60%	15/1/2030	72,334	0.00%
Jackson Financial, Inc.	\$200,000	5.17%	8/6/2027	199,633	0.00%
Jackson Financial, Inc.	\$150,000	3.13%	23/11/2031	125,961	0.00%
Jackson Financial, Inc.	\$200,000	4.00%	23/11/2051	142,286	0.00%
Jackson National Life Global Funding	\$250,000	3.88%	11/6/2025	242,703	0.01%
Jackson National Life Global Funding	\$550,000	5.50%	9/1/2026	549,165	0.01%
Jackson National Life Global Funding	\$200,000	3.05%	21/6/2029	173,671	0.00%
Jacobs Engineering Group, Inc.	\$200,000	6.35%	18/8/2028	208,920	0.01%
Jacobs Engineering Group, Inc.	\$225,000	5.90%	1/3/2033	229,729	0.01%
JB Hunt Transport Services, Inc.	\$900,000	3.88%	1/3/2026	880,720	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	\$825,000	6.75%	15/3/2034	868,002	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	\$275,000	7.25%	15/11/2053	299,590	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$375,000	2.50%	15/1/2027	345,167	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$200,000	3.00%	2/2/2029	175,841	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$750,000	5.50%	15/1/2030	734,966	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$400,000	3.75%	1/12/2031	344,151	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$775,000	3.63%	15/1/2032	661,396	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$350,000	3.00%	15/5/2032	284,410	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$697,000	5.75%	1/4/2033	688,527	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$400,000	4.38%	2/2/2052	296,888	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$575,000	6.50%	1/12/2052	575,939	0.01%
Jefferies Financial Group, Inc.	\$200,000	4.85%	15/1/2027	199,168	0.00%
Jefferies Financial Group, Inc.	\$250,000	5.88%	21/7/2028	256,384	0.01%
Jefferies Financial Group, Inc.	\$350,000	4.15%	23/1/2030	328,736	0.01%
Jefferies Financial Group, Inc.	\$650,000	2.63%	15/10/2031	538,996	0.01%
Jefferies Financial Group, Inc.	\$250,000	2.75%	15/10/2032	205,232	0.00%
Jefferies Financial Group, Inc.	\$150,000	6.25%	15/1/2036	157,727	0.00%
Jefferies Financial Group, Inc.	\$135,000	6.50%	20/1/2043	142,416	0.00%
Jersey Central Power & Light Co.	\$100,000	4.30%	15/1/2026	97,870	0.00%
Jersey Central Power & Light Co.	\$210,000	2.75%	1/3/2032	178,097	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	\$265,560	2.75%	15/5/2032	224,159	0.01%
JetBlue 2020-1 Class A Pass Through Trust	\$80,369	4.00%	15/11/2032	73,222	0.00%
JM Smucker Co.	\$200,000	3.38%	15/12/2027	190,245	0.00%
JM Smucker Co.	\$250,000	5.90%	15/11/2028	263,235	0.01%
JM Smucker Co.	\$400,000	2.38%	15/3/2030	345,675	0.01%
JM Smucker Co.	\$400,000	6.20%	15/11/2033	436,323	0.01%
JM Smucker Co.	\$200,000	4.25%	15/3/2035	186,071	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JM Smucker Co.	\$475,000	6.50%	15/11/2043	529,807	0.01%
JM Smucker Co.	\$400,000	6.50%	15/11/2053	462,026	0.01%
John Deere Capital Corp.	\$425,000	1.25%	10/1/2025	409,934	0.01%
John Deere Capital Corp.	\$815,000	3.45%	13/3/2025	802,619	0.02%
John Deere Capital Corp.	\$400,000	3.40%	6/6/2025	393,616	0.01%
John Deere Capital Corp.	\$200,000	4.95%	6/6/2025	200,819	0.00%
John Deere Capital Corp.	\$200,000	5.30%	8/9/2025	202,692	0.00%
John Deere Capital Corp.	\$200,000	4.05%	8/9/2025	198,240	0.00%
John Deere Capital Corp.	\$325,000	4.80%	9/1/2026	326,771	0.01%
John Deere Capital Corp.	\$1,400,000	0.70%	15/1/2026	1,298,236	0.03%
John Deere Capital Corp.	\$650,000	4.75%	8/6/2026	654,649	0.01%
John Deere Capital Corp.	\$100,000	2.65%	10/6/2026	95,735	0.00%
John Deere Capital Corp.	\$425,000	1.05%	17/6/2026	391,520	0.01%
John Deere Capital Corp.	\$175,000	5.15%	8/9/2026	178,269	0.00%
John Deere Capital Corp.	\$100,000	2.25%	14/9/2026	94,527	0.00%
John Deere Capital Corp.	\$425,000	1.70%	11/1/2027	392,466	0.01%
John Deere Capital Corp.	\$900,000	1.75%	9/3/2027	828,790	0.02%
John Deere Capital Corp.	\$50,000	2.80%	8/9/2027	47,393	0.00%
John Deere Capital Corp.	\$275,000	4.15%	15/9/2027	273,239	0.01%
John Deere Capital Corp.	\$325,000	4.75%	20/1/2028	330,360	0.01%
John Deere Capital Corp.	\$250,000	4.90%	3/3/2028	254,635	0.01%
John Deere Capital Corp.	\$550,000	1.50%	6/3/2028	490,927	0.01%
John Deere Capital Corp.	\$325,000	4.95%	14/7/2028	333,097	0.01%
John Deere Capital Corp.	\$60,000	2.80%	18/7/2029	55,636	0.00%
John Deere Capital Corp.	\$1,400,000	4.85%	11/10/2029	1,441,014	0.03%
John Deere Capital Corp.	\$700,000	4.70%	10/6/2030	710,817	0.02%
John Deere Capital Corp.	\$100,000	1.45%	15/1/2031	82,262	0.00%
John Deere Capital Corp.	\$500,000	2.00%	17/6/2031	424,087	0.01%
John Deere Capital Corp.	\$345,000	3.90%	7/6/2032	332,710	0.01%
John Deere Capital Corp.	\$200,000	4.35%	15/9/2032	199,377	0.00%
John Deere Capital Corp.	\$175,000	5.15%	8/9/2033	184,274	0.00%
John Deere Cash Management Sarl	€1,100,000	1.85%	2/4/2028	1,173,863	0.03%
John Deere Cash Management Sarl	€400,000	2.20%	2/4/2032	417,120	0.01%
John Deere Cash Management Sarl	€100,000	1.65%	13/6/2039	89,202	0.00%
John Deere Financial, Inc.	CAD70,000	2.41%	14/1/2025	51,724	0.00%
John Deere Financial, Inc.	CAD60,000	2.58%	16/10/2026	43,627	0.00%
John Deere Financial, Inc.	CAD530,000	1.34%	8/9/2027	364,820	0.01%
John Sevier Combined Cycle Generation LLC	\$81,249	4.63%	15/1/2042	76,328	0.00%
Johns Hopkins Health System Corp.	\$200,000	3.84%	15/5/2046	169,726	0.00%
Johns Hopkins University	\$175,000	4.08%	1/7/2053	155,019	0.00%
Johns Hopkins University	\$100,000	2.81%	1/1/2060	66,521	0.00%
Johnson & Johnson	\$726,000	2.63%	15/1/2025	710,481	0.02%
Johnson & Johnson	\$350,000	0.55%	1/9/2025	328,065	0.01%
Johnson & Johnson	\$400,000	2.45%	1/3/2026	384,580	0.01%
Johnson & Johnson <sup>1</sup>	\$1,250,000	2.90%	15/1/2028	1,196,301	0.03%
Johnson & Johnson	€500,000	1.15%	20/11/2028	519,743	0.01%
Johnson & Johnson	\$1,000,000	1.30%	1/9/2030	839,570	0.02%
Johnson & Johnson	\$900,000	3.55%	1/3/2036	832,285	0.02%
Johnson & Johnson <sup>1</sup>	\$1,775,000	3.63%	3/3/2037	1,637,487	0.04%
Johnson & Johnson	\$775,000	5.85%	15/7/2038	887,039	0.02%
Johnson & Johnson	\$100,000	4.85%	15/5/2041	103,928	0.00%
Johnson & Johnson	\$350,000	4.50%	5/12/2043	350,122	0.01%
Johnson & Johnson	\$750,000	3.70%	1/3/2046	655,859	0.01%
Johnson & Johnson	\$296,000	3.75%	3/3/2047	261,007	0.01%
Johnson & Johnson	\$150,000	3.50%	15/1/2048	126,317	0.00%
Johnson & Johnson	\$220,000	2.25%	1/9/2050	145,387	0.00%
Johnson & Johnson	\$100,000	2.45%	1/9/2060	64,279	0.00%
Johnson Controls International plc	€300,000	1.38%	25/2/2025	322,300	0.01%
Johnson Controls International plc	\$155,000	3.90%	14/2/2026	151,463	0.00%
Johnson Controls International plc	€500,000	4.25%	23/5/2035	585,459	0.01%
Johnson Controls International plc	\$41,000	6.00%	15/1/2036	43,880	0.00%
Johnson Controls International plc	\$100,000	4.63%	2/7/2044	90,152	0.00%
Johnson Controls International plc	\$155,000	5.13%	14/9/2045	148,971	0.00%
Johnson Controls International plc	\$375,000	4.50%	15/2/2047	336,101	0.01%
Johnson Controls International plc	\$61,000	4.95%	2/7/2064	55,755	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€300,000	3.00%	15/9/2028	330,039	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$475,000	1.75%	15/9/2030	394,806	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€200,000	1.00%	15/9/2032	184,110	0.00%
Jones Lang LaSalle, Inc.	\$475,000	6.88%	1/12/2028	502,612	0.01%
JPMorgan Chase & Co.	\$500,000	3.13%	23/1/2025	489,718	0.01%
JPMorgan Chase & Co.	€200,000	1.50%	27/1/2025	215,501	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	\$829,000	3.90%	15/7/2025	816,957	0.02%
JPMorgan Chase & Co. ^	\$825,000	1.56%	10/12/2025	794,316	0.02%
JPMorgan Chase & Co. ^	\$300,000	5.55%	15/12/2025	300,244	0.01%
JPMorgan Chase & Co. ^	\$925,000	2.60%	24/2/2026	895,953	0.02%
JPMorgan Chase & Co. ^	\$775,000	2.01%	13/3/2026	744,556	0.02%
JPMorgan Chase & Co.	\$1,526,000	3.30%	1/4/2026	1,476,326	0.03%
JPMorgan Chase & Co. ^	\$1,600,000	2.08%	22/4/2026	1,533,336	0.03%
JPMorgan Chase & Co. ^	\$1,800,000	4.08%	26/4/2026	1,771,340	0.04%
JPMorgan Chase & Co. ^	£700,000	0.99%	28/4/2026	842,915	0.02%
JPMorgan Chase & Co.	\$400,000	3.20%	15/6/2026	386,079	0.01%
JPMorgan Chase & Co.	\$450,000	2.95%	1/10/2026	429,091	0.01%
JPMorgan Chase & Co.	\$300,000	7.63%	15/10/2026	322,607	0.01%
JPMorgan Chase & Co. ^	\$675,000	1.05%	19/11/2026	625,037	0.01%
JPMorgan Chase & Co.	\$525,000	4.13%	15/12/2026	514,832	0.01%
JPMorgan Chase & Co. ^	\$800,000	3.96%	29/1/2027	781,494	0.02%
JPMorgan Chase & Co. ^	\$600,000	1.04%	4/2/2027	551,192	0.01%
JPMorgan Chase & Co. ^	€1,950,000	1.09%	11/3/2027	2,046,410	0.05%
JPMorgan Chase & Co. ^	\$1,175,000	1.58%	22/4/2027	1,084,320	0.02%
JPMorgan Chase & Co.	\$100,000	8.00%	29/4/2027	110,535	0.00%
JPMorgan Chase & Co. ^	\$1,670,000	1.47%	22/9/2027	1,512,874	0.03%
JPMorgan Chase & Co.	\$500,000	4.25%	1/10/2027	494,530	0.01%
JPMorgan Chase & Co. ^	\$175,000	6.07%	22/10/2027	180,055	0.00%
JPMorgan Chase & Co.	\$1,300,000	3.63%	1/12/2027	1,246,422	0.03%
JPMorgan Chase & Co. ^	\$750,000	3.78%	1/2/2028	724,282	0.02%
JPMorgan Chase & Co. ^	€2,000,000	0.39%	24/2/2028	2,012,772	0.04%
JPMorgan Chase & Co. ^	\$500,000	2.95%	24/2/2028	470,399	0.01%
JPMorgan Chase & Co. ^	CAD415,000	1.90%	5/3/2028	291,071	0.01%
JPMorgan Chase & Co. ^	\$1,100,000	4.32%	26/4/2028	1,081,771	0.02%
JPMorgan Chase & Co. ^	\$500,000	3.54%	1/5/2028	477,486	0.01%
JPMorgan Chase & Co. ^	\$1,000,000	2.18%	1/6/2028	913,639	0.02%
JPMorgan Chase & Co. ^	\$1,450,000	4.85%	25/7/2028	1,450,134	0.03%
JPMorgan Chase & Co. ^	\$1,095,000	3.51%	23/1/2029	1,036,628	0.02%
JPMorgan Chase & Co. ^	\$825,000	4.01%	23/4/2029	793,996	0.02%
JPMorgan Chase & Co. ^	\$1,075,000	2.07%	1/6/2029	953,076	0.02%
JPMorgan Chase & Co. ^	\$750,000	4.20%	23/7/2029	728,607	0.02%
JPMorgan Chase & Co. ^	\$1,375,000	5.30%	24/7/2029	1,395,225	0.03%
JPMorgan Chase & Co. ^	\$785,000	6.09%	23/10/2029	825,743	0.02%
JPMorgan Chase & Co. ^	\$875,000	4.45%	5/12/2029	857,766	0.02%
JPMorgan Chase & Co. ^	€2,100,000	1.96%	23/3/2030	2,160,769	0.05%
JPMorgan Chase & Co. ^	\$1,393,000	3.70%	6/5/2030	1,310,164	0.03%
JPMorgan Chase & Co. ^	\$200,000	4.57%	14/6/2030	195,662	0.00%
JPMorgan Chase & Co. ^	\$1,525,000	2.74%	15/10/2030	1,356,094	0.03%
JPMorgan Chase & Co. ^	\$900,000	4.49%	24/3/2031	877,801	0.02%
JPMorgan Chase & Co. ^	\$838,000	2.52%	22/4/2031	725,216	0.02%
JPMorgan Chase & Co. ^	\$1,215,000	2.96%	13/5/2031	1,068,753	0.02%
JPMorgan Chase & Co. ^	€247,000	1.00%	25/7/2031	232,810	0.01%
JPMorgan Chase & Co. ^	€1,300,000	4.46%	13/11/2031	1,513,740	0.03%
JPMorgan Chase & Co. ^	\$900,000	1.76%	19/11/2031	730,781	0.02%
JPMorgan Chase & Co. ^	\$750,000	1.95%	4/2/2032	610,411	0.01%
JPMorgan Chase & Co. ^	\$950,000	2.58%	22/4/2032	804,014	0.02%
JPMorgan Chase & Co. ^	€500,000	1.05%	4/11/2032	462,212	0.01%
JPMorgan Chase & Co. ^	\$1,200,000	2.55%	8/11/2032	1,002,440	0.02%
JPMorgan Chase & Co. ^	\$1,325,000	2.96%	25/1/2033	1,134,599	0.03%
JPMorgan Chase & Co. ^	\$2,175,000	4.59%	26/4/2033	2,097,181	0.05%
JPMorgan Chase & Co. ^	£300,000	1.90%	28/4/2033	313,058	0.01%
JPMorgan Chase & Co. ^	\$1,575,000	4.91%	25/7/2033	1,557,498	0.03%
JPMorgan Chase & Co. ^	\$1,450,000	5.72%	14/9/2033	1,499,545	0.03%
JPMorgan Chase & Co. ^	\$1,425,000	5.35%	1/6/2034	1,448,124	0.03%
JPMorgan Chase & Co. ^	\$1,095,000	6.25%	23/10/2034	1,187,678	0.03%
JPMorgan Chase & Co.	\$1,250,000	6.40%	15/5/2038	1,432,209	0.03%
JPMorgan Chase & Co. ^	\$1,200,000	3.88%	24/7/2038	1,063,923	0.02%
JPMorgan Chase & Co.	\$350,000	5.50%	15/10/2040	364,570	0.01%
JPMorgan Chase & Co. ^	\$550,000	3.11%	22/4/2041	425,128	0.01%
JPMorgan Chase & Co.	\$200,000	5.60%	15/7/2041	212,456	0.01%
JPMorgan Chase & Co. ^	\$625,000	2.53%	19/11/2041	443,249	0.01%
JPMorgan Chase & Co.	\$330,000	5.40%	6/1/2042	342,130	0.01%
JPMorgan Chase & Co. ^	\$1,050,000	3.16%	22/4/2042	814,761	0.02%
JPMorgan Chase & Co.	\$425,000	5.63%	16/8/2043	445,263	0.01%
JPMorgan Chase & Co.	\$275,000	4.85%	1/2/2044	269,781	0.01%
JPMorgan Chase & Co.	\$375,000	4.95%	1/6/2045	358,536	0.01%
JPMorgan Chase & Co. ^	\$825,000	4.26%	22/2/2048	731,569	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	\$550,000	4.03%	24/7/2048	468,917	0.01%
JPMorgan Chase & Co.^	\$1,325,000	3.96%	15/11/2048	1,114,450	0.02%
JPMorgan Chase & Co.^	\$775,000	3.90%	23/1/2049	644,859	0.01%
JPMorgan Chase & Co.^	\$985,000	3.11%	22/4/2051	708,689	0.02%
JPMorgan Chase & Co.^	\$1,275,000	3.33%	22/4/2052	956,086	0.02%
Juniper Networks, Inc.	\$100,000	1.20%	10/12/2025	92,660	0.00%
Juniper Networks, Inc.	\$150,000	3.75%	15/8/2029	142,366	0.00%
Juniper Networks, Inc.	\$805,000	2.00%	10/12/2030	651,677	0.01%
Kaiser Foundation Hospitals	\$800,000	2.81%	1/6/2041	601,004	0.01%
Kaiser Foundation Hospitals	\$200,000	4.88%	1/4/2042	195,294	0.00%
Kaiser Foundation Hospitals	\$675,000	4.15%	1/5/2047	596,864	0.01%
Kaiser Foundation Hospitals	\$150,000	3.27%	1/11/2049	112,834	0.00%
Kaiser Foundation Hospitals	\$450,000	3.00%	1/6/2051	321,069	0.01%
Kellanova	\$250,000	3.25%	1/4/2026	242,393	0.01%
Kellanova	\$400,000	3.40%	15/11/2027	384,239	0.01%
Kellanova	\$75,000	4.30%	15/5/2028	74,248	0.00%
Kellanova	\$225,000	2.10%	1/6/2030	193,334	0.00%
Kellanova	\$150,000	7.45%	1/4/2031	171,793	0.00%
Kellanova	\$225,000	5.25%	1/3/2033	230,269	0.01%
Kellanova	\$200,000	4.50%	1/4/2046	179,233	0.00%
Kemper Corp.	\$58,000	4.35%	15/2/2025	56,760	0.00%
Kemper Corp.	\$300,000	2.40%	30/9/2030	234,568	0.01%
Kemper Corp.	\$200,000	3.80%	23/2/2032	169,022	0.00%
Kennametal, Inc.	\$225,000	2.80%	1/3/2031	189,567	0.00%
Kentucky Power Co.	\$175,000	7.00%	15/11/2033	188,040	0.00%
Kentucky Utilities Co.	\$100,000	5.45%	15/4/2033	104,001	0.00%
Kentucky Utilities Co.	\$190,000	5.13%	1/11/2040	185,433	0.00%
Kentucky Utilities Co.	\$290,000	4.38%	1/10/2045	250,959	0.01%
Kentucky Utilities Co.	\$175,000	3.30%	1/6/2050	127,977	0.00%
Kenvue, Inc.	\$375,000	5.50%	22/3/2025	378,154	0.01%
Kenvue, Inc.	\$125,000	5.35%	22/3/2026	127,140	0.00%
Kenvue, Inc.	\$550,000	5.05%	22/3/2028	563,532	0.01%
Kenvue, Inc.	\$400,000	5.00%	22/3/2030	413,723	0.01%
Kenvue, Inc.	\$400,000	4.90%	22/3/2033	411,956	0.01%
Kenvue, Inc.	\$600,000	5.10%	22/3/2043	624,103	0.01%
Kenvue, Inc.	\$725,000	5.05%	22/3/2053	750,108	0.02%
Kenvue, Inc.	\$300,000	5.20%	22/3/2063	313,930	0.01%
Keurig Dr Pepper, Inc.	\$84,000	4.42%	25/5/2025	83,159	0.00%
Keurig Dr Pepper, Inc.	\$500,000	2.55%	15/9/2026	472,398	0.01%
Keurig Dr Pepper, Inc.	\$375,000	4.60%	25/5/2028	375,645	0.01%
Keurig Dr Pepper, Inc.	\$340,000	3.95%	15/4/2029	331,348	0.01%
Keurig Dr Pepper, Inc.	\$850,000	4.05%	15/4/2032	818,151	0.02%
Keurig Dr Pepper, Inc.	\$225,000	4.50%	15/11/2045	204,005	0.00%
Keurig Dr Pepper, Inc.	\$200,000	4.42%	15/12/2046	177,517	0.00%
Keurig Dr Pepper, Inc.	\$200,000	3.80%	1/5/2050	162,274	0.00%
Keurig Dr Pepper, Inc.	\$450,000	3.35%	15/3/2051	335,375	0.01%
Keurig Dr Pepper, Inc.	\$400,000	4.50%	15/4/2052	365,942	0.01%
KeyBank NA	\$500,000	3.30%	1/6/2025	481,078	0.01%
KeyBank NA	\$250,000	4.15%	8/8/2025	242,592	0.01%
KeyBank NA	\$250,000	4.70%	26/1/2026	243,925	0.01%
KeyBank NA	\$300,000	3.40%	20/5/2026	282,136	0.01%
KeyBank NA	\$300,000	5.85%	15/11/2027	299,932	0.01%
KeyBank NA	\$100,000	3.90%	13/4/2029	87,649	0.00%
KeyBank NA	\$450,000	4.90%	8/8/2032	396,578	0.01%
KeyBank NA	\$350,000	5.00%	26/1/2033	327,034	0.01%
KeyCorp	\$265,000	2.25%	6/4/2027	238,592	0.01%
KeyCorp	\$215,000	4.10%	30/4/2028	202,293	0.00%
KeyCorp	\$400,000	2.55%	1/10/2029	339,600	0.01%
KeyCorp^	\$300,000	4.79%	1/6/2033	275,733	0.01%
Keysight Technologies, Inc.	\$75,000	4.60%	6/4/2027	74,789	0.00%
Keysight Technologies, Inc.	\$75,000	3.00%	30/10/2029	68,209	0.00%
KeySpan Gas East Corp.	\$430,000	2.74%	15/8/2026	400,619	0.01%
KeySpan Gas East Corp.	\$155,000	5.99%	6/3/2033	157,871	0.00%
KeySpan Gas East Corp.	\$140,000	5.82%	1/4/2041	136,064	0.00%
KeySpan Gas East Corp.	\$180,000	3.59%	18/1/2052	123,830	0.00%
Kilroy Realty LP	\$125,000	4.38%	1/10/2025	121,689	0.00%
Kilroy Realty LP	\$225,000	4.75%	15/12/2028	214,350	0.01%
Kilroy Realty LP	\$100,000	4.25%	15/8/2029	92,098	0.00%
Kilroy Realty LP	\$75,000	3.05%	15/2/2030	63,806	0.00%
Kilroy Realty LP	\$300,000	2.50%	15/11/2032	227,585	0.01%
Kilroy Realty LP	\$112,000	2.65%	15/11/2033	84,994	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kimberly-Clark Corp.	€100,000	0.63%	7/9/2024	108,011	0.00%
Kimberly-Clark Corp.	\$100,000	2.75%	15/2/2026	96,660	0.00%
Kimberly-Clark Corp.	\$650,000	1.05%	15/9/2027	580,125	0.01%
Kimberly-Clark Corp.	\$125,000	3.20%	25/4/2029	118,502	0.00%
Kimberly-Clark Corp.	\$425,000	2.00%	2/11/2031	359,503	0.01%
Kimberly-Clark Corp.	\$200,000	4.50%	16/2/2033	201,149	0.00%
Kimberly-Clark Corp.	\$200,000	5.30%	1/3/2041	208,565	0.01%
Kimberly-Clark Corp.	\$125,000	3.20%	30/7/2046	95,715	0.00%
Kimco Realty OP LLC	\$900,000	3.30%	1/2/2025	879,439	0.02%
Kimco Realty OP LLC	\$175,000	3.80%	1/4/2027	168,101	0.00%
Kimco Realty OP LLC	\$375,000	1.90%	1/3/2028	330,768	0.01%
Kimco Realty OP LLC	\$200,000	2.25%	1/12/2031	163,261	0.00%
Kimco Realty OP LLC	\$200,000	3.20%	1/4/2032	174,244	0.00%
Kimco Realty OP LLC	\$800,000	4.60%	1/2/2033	771,863	0.02%
Kimco Realty OP LLC	\$200,000	4.25%	1/4/2045	162,469	0.00%
Kimco Realty OP LLC	\$150,000	4.13%	1/12/2046	117,381	0.00%
Kimco Realty OP LLC	\$350,000	4.45%	1/9/2047	291,084	0.01%
Kinder Morgan Energy Partners LP	\$30,000	7.40%	15/3/2031	33,567	0.00%
Kinder Morgan Energy Partners LP	\$90,000	7.75%	15/3/2032	102,322	0.00%
Kinder Morgan Energy Partners LP	\$100,000	7.30%	15/8/2033	113,606	0.00%
Kinder Morgan Energy Partners LP	\$155,000	5.80%	15/3/2035	158,016	0.00%
Kinder Morgan Energy Partners LP	\$125,000	6.50%	1/2/2037	131,685	0.00%
Kinder Morgan Energy Partners LP	\$395,000	6.95%	15/1/2038	434,171	0.01%
Kinder Morgan Energy Partners LP	\$335,000	6.50%	1/9/2039	352,763	0.01%
Kinder Morgan Energy Partners LP	\$120,000	6.55%	15/9/2040	126,733	0.00%
Kinder Morgan Energy Partners LP	\$100,000	7.50%	15/11/2040	112,876	0.00%
Kinder Morgan Energy Partners LP	\$190,000	6.38%	1/3/2041	195,125	0.00%
Kinder Morgan Energy Partners LP	\$500,000	5.63%	1/9/2041	478,224	0.01%
Kinder Morgan Energy Partners LP	\$185,000	5.00%	15/8/2042	166,685	0.00%
Kinder Morgan Energy Partners LP	\$145,000	4.70%	1/11/2042	124,552	0.00%
Kinder Morgan Energy Partners LP	\$210,000	5.00%	1/3/2043	188,023	0.00%
Kinder Morgan Energy Partners LP	\$325,000	5.50%	1/3/2044	309,147	0.01%
Kinder Morgan Energy Partners LP	\$170,000	5.40%	1/9/2044	159,505	0.00%
Kinder Morgan, Inc.	\$460,000	4.30%	1/6/2025	454,611	0.01%
Kinder Morgan, Inc.	\$150,000	1.75%	15/11/2026	138,013	0.00%
Kinder Morgan, Inc.	\$440,000	4.30%	1/3/2028	434,772	0.01%
Kinder Morgan, Inc.	\$225,000	2.00%	15/2/2031	186,954	0.00%
Kinder Morgan, Inc.	\$165,000	7.80%	1/8/2031	188,838	0.00%
Kinder Morgan, Inc.	\$280,000	7.75%	15/1/2032	320,058	0.01%
Kinder Morgan, Inc.	\$235,000	4.80%	1/2/2033	226,740	0.01%
Kinder Morgan, Inc.	\$465,000	5.20%	1/6/2033	462,493	0.01%
Kinder Morgan, Inc.	\$240,000	5.30%	1/12/2034	238,932	0.01%
Kinder Morgan, Inc.	\$565,000	5.55%	1/6/2045	545,546	0.01%
Kinder Morgan, Inc.	\$250,000	5.05%	15/2/2046	223,744	0.01%
Kinder Morgan, Inc.	\$250,000	5.20%	1/3/2048	229,287	0.01%
Kinder Morgan, Inc.	\$175,000	3.25%	1/8/2050	117,374	0.00%
Kinder Morgan, Inc.	\$480,000	3.60%	15/2/2051	344,265	0.01%
Kinder Morgan, Inc.	\$270,000	5.45%	1/8/2052	259,323	0.01%
Kirby Corp.	\$300,000	4.20%	1/3/2028	289,391	0.01%
Kite Realty Group LP	\$50,000	4.00%	1/10/2026	47,289	0.00%
KKR Group Finance Co. II LLC	\$100,000	5.50%	1/2/2043	95,565	0.00%
KKR Group Finance Co. III LLC	\$400,000	5.13%	1/6/2044	366,473	0.01%
KKR Group Finance Co. V LLC	€200,000	1.63%	22/5/2029	199,037	0.00%
KKR Group Finance Co. VII LLC	\$200,000	3.63%	25/2/2050	143,432	0.00%
KKR Group Finance Co. VIII LLC	\$400,000	3.50%	25/8/2050	282,552	0.01%
KKR Group Finance Co. X LLC	\$250,000	3.25%	15/12/2051	172,014	0.00%
KKR Group Finance Co. XII LLC	\$300,000	4.85%	17/5/2032	293,265	0.01%
KLA Corp.	\$300,000	4.10%	15/3/2029	298,607	0.01%
KLA Corp.	\$700,000	4.65%	15/7/2032	715,640	0.02%
KLA Corp.	\$60,000	5.00%	15/3/2049	59,654	0.00%
KLA Corp.	\$265,000	3.30%	1/3/2050	202,544	0.00%
KLA Corp.	\$200,000	4.95%	15/7/2052	202,166	0.00%
KLA Corp.	\$475,000	5.25%	15/7/2062	493,174	0.01%
Komatsu Finance America, Inc.	\$200,000	5.50%	6/10/2027	205,071	0.00%
Kraft Heinz Foods Co.	\$1,700,000	3.00%	1/6/2026	1,634,089	0.04%
Kraft Heinz Foods Co.	£500,000	4.13%	1/7/2027	630,319	0.01%
Kraft Heinz Foods Co.	€700,000	2.25%	25/5/2028	747,392	0.02%
Kraft Heinz Foods Co.	\$450,000	3.75%	1/4/2030	429,833	0.01%
Kraft Heinz Foods Co.	\$100,000	4.25%	1/3/2031	97,987	0.00%
Kraft Heinz Foods Co.	\$415,000	5.00%	15/7/2035	417,792	0.01%
Kraft Heinz Foods Co.	\$725,000	7.13%	1/8/2039	861,257	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kraft Heinz Foods Co.	\$625,000	6.50%	9/2/2040	701,832	0.02%
Kraft Heinz Foods Co.	\$400,000	5.00%	4/6/2042	386,636	0.01%
Kraft Heinz Foods Co.	\$925,000	5.20%	15/7/2045	906,668	0.02%
Kraft Heinz Foods Co.	\$1,100,000	4.38%	1/6/2046	962,783	0.02%
Kraft Heinz Foods Co.	\$525,000	4.88%	1/10/2049	498,196	0.01%
Kraft Heinz Foods Co.	\$200,000	5.50%	1/6/2050	206,495	0.01%
Kroger Co.	\$200,000	3.50%	1/2/2026	194,791	0.00%
Kroger Co.	\$150,000	3.70%	1/8/2027	145,319	0.00%
Kroger Co.	\$400,000	4.50%	15/1/2029	397,611	0.01%
Kroger Co.	\$225,000	2.20%	1/5/2030	192,665	0.00%
Kroger Co.	\$600,000	1.70%	15/1/2031	485,667	0.01%
Kroger Co.	\$150,000	6.90%	15/4/2038	170,593	0.00%
Kroger Co.	\$150,000	5.40%	15/7/2040	147,638	0.00%
Kroger Co.	\$125,000	5.00%	15/4/2042	117,261	0.00%
Kroger Co.	\$200,000	3.88%	15/10/2046	157,498	0.00%
Kroger Co.	\$525,000	4.45%	1/2/2047	465,309	0.01%
Kroger Co.	\$175,000	4.65%	15/1/2048	157,072	0.00%
Kroger Co.	\$250,000	5.40%	15/1/2049	250,909	0.01%
Kroger Co.	\$175,000	3.95%	15/1/2050	143,122	0.00%
Kyndryl Holdings, Inc.	\$425,000	2.70%	15/10/2028	374,773	0.01%
Kyndryl Holdings, Inc.	\$400,000	3.15%	15/10/2031	335,598	0.01%
Kyndryl Holdings, Inc.	\$200,000	4.10%	15/10/2041	150,964	0.00%
L3Harris Technologies, Inc.	\$200,000	3.83%	27/4/2025	196,510	0.00%
L3Harris Technologies, Inc.	\$25,000	3.85%	15/12/2026	24,516	0.00%
L3Harris Technologies, Inc.	\$1,175,000	5.40%	15/1/2027	1,199,727	0.03%
L3Harris Technologies, Inc.	\$250,000	4.40%	15/6/2028	246,958	0.01%
L3Harris Technologies, Inc.	\$325,000	2.90%	15/12/2029	294,008	0.01%
L3Harris Technologies, Inc.	\$775,000	5.40%	31/7/2033	806,315	0.02%
L3Harris Technologies, Inc.	\$100,000	6.15%	15/12/2040	109,525	0.00%
L3Harris Technologies, Inc.	\$275,000	5.05%	27/4/2045	271,858	0.01%
L3Harris Technologies, Inc.	\$200,000	5.60%	31/7/2053	213,616	0.01%
Laboratory Corp. of America Holdings	\$81,000	2.30%	1/12/2024	78,779	0.00%
Laboratory Corp. of America Holdings	\$325,000	3.60%	1/2/2025	319,490	0.01%
Laboratory Corp. of America Holdings	\$475,000	1.55%	1/6/2026	438,799	0.01%
Laboratory Corp. of America Holdings	\$200,000	2.70%	1/6/2031	172,650	0.00%
Laboratory Corp. of America Holdings	\$325,000	4.70%	1/2/2045	299,687	0.01%
Lam Research Corp.	\$326,000	3.80%	15/3/2025	321,916	0.01%
Lam Research Corp.	\$1,500,000	3.75%	15/3/2026	1,473,370	0.03%
Lam Research Corp.	\$1,150,000	4.00%	15/3/2029	1,134,950	0.03%
Lam Research Corp.	\$900,000	1.90%	15/6/2030	774,209	0.02%
Lam Research Corp.	\$250,000	4.88%	15/3/2049	249,557	0.01%
Lam Research Corp.	\$250,000	2.88%	15/6/2050	178,428	0.00%
Lam Research Corp.	\$500,000	3.13%	15/6/2060	347,466	0.01%
Lazard Group LLC	\$85,000	3.63%	1/3/2027	80,146	0.00%
Lazard Group LLC	\$385,000	4.38%	11/3/2029	374,537	0.01%
LBJ Infrastructure Group LLC	\$150,000	3.80%	31/12/2057	103,069	0.00%
Lear Corp.	\$230,000	3.80%	15/9/2027	221,754	0.01%
Lear Corp.	\$50,000	4.25%	15/5/2029	48,098	0.00%
Lear Corp.	\$150,000	3.50%	30/5/2030	134,253	0.00%
Lear Corp.	\$200,000	2.60%	15/1/2032	163,365	0.00%
Lear Corp.	\$155,000	5.25%	15/5/2049	143,282	0.00%
Lear Corp.	\$100,000	3.55%	15/1/2052	69,909	0.00%
Legg Mason, Inc.	\$200,000	4.75%	15/3/2026	199,308	0.00%
Legg Mason, Inc.	\$225,000	5.63%	15/1/2044	230,560	0.01%
Leggett & Platt, Inc.	\$200,000	3.50%	15/11/2027	188,862	0.00%
Leggett & Platt, Inc.	\$65,000	4.40%	15/3/2029	62,995	0.00%
Leggett & Platt, Inc.	\$225,000	3.50%	15/11/2051	162,148	0.00%
Leidos, Inc.	\$100,000	3.63%	15/5/2025	97,539	0.00%
Leidos, Inc.	\$100,000	4.38%	15/5/2030	95,676	0.00%
Leidos, Inc.	\$500,000	2.30%	15/2/2031	418,202	0.01%
Leidos, Inc.	\$205,000	5.75%	15/3/2033	213,369	0.01%
Leland Stanford Junior University	\$535,000	3.65%	1/5/2048	461,244	0.01%
Leland Stanford Junior University	\$175,000	2.41%	1/6/2050	117,215	0.00%
Lendlease US Capital, Inc.	\$250,000	4.50%	26/5/2026	240,296	0.01%
Lennar Corp.	\$525,000	4.75%	29/11/2027	525,048	0.01%
Lennox International, Inc.	\$150,000	1.70%	1/8/2027	134,761	0.00%
Lennox International, Inc.	\$175,000	5.50%	15/9/2028	179,890	0.00%
Liberty Mutual Group, Inc.	€100,000	2.75%	4/5/2026	108,682	0.00%
Liberty Mutual Group, Inc.	\$642,000	4.57%	1/2/2029	628,344	0.01%
Liberty Mutual Group, Inc.	€200,000	4.63%	2/12/2030	231,480	0.01%
Liberty Mutual Group, Inc.	\$200,000	4.85%	1/8/2044	175,101	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Liberty Mutual Group, Inc.	\$600,000	3.95%	15/10/2050	455,548	0.01%
Liberty Mutual Group, Inc.	\$425,000	5.50%	15/6/2052	419,749	0.01%
Liberty Mutual Group, Inc.	\$160,000	3.95%	15/5/2060	115,656	0.00%
Lincoln National Corp.	\$50,000	3.35%	9/3/2025	48,732	0.00%
Lincoln National Corp.	\$75,000	3.63%	12/12/2026	72,858	0.00%
Lincoln National Corp.	\$200,000	3.80%	1/3/2028	192,058	0.00%
Lincoln National Corp.	\$550,000	3.05%	15/1/2030	486,028	0.01%
Lincoln National Corp.	\$200,000	3.40%	15/1/2031	179,169	0.00%
Lincoln National Corp.	\$100,000	3.40%	1/3/2032	85,612	0.00%
Lincoln National Corp.	\$100,000	6.30%	9/10/2037	105,766	0.00%
Lincoln National Corp.	\$260,000	7.00%	15/6/2040	292,489	0.01%
Lincoln National Corp.	\$100,000	4.35%	1/3/2048	79,893	0.00%
Lincoln National Corp.	\$100,000	4.38%	15/6/2050	79,756	0.00%
Linde plc	€600,000	3.63%	12/6/2025	666,820	0.02%
Linde, Inc.	\$525,000	4.80%	5/12/2024	523,831	0.01%
Linde, Inc.	€300,000	1.63%	1/12/2025	322,112	0.01%
Linde, Inc.	\$200,000	4.70%	5/12/2025	200,352	0.00%
Linde, Inc.	\$400,000	3.20%	30/1/2026	388,765	0.01%
Linde, Inc.	\$150,000	1.10%	10/8/2030	124,418	0.00%
Linde, Inc.	\$225,000	3.55%	7/11/2042	187,269	0.00%
LKQ Corp.	\$200,000	5.75%	15/6/2028	205,415	0.00%
LKQ Corp.	\$200,000	6.25%	15/6/2033	209,006	0.01%
Lockheed Martin Corp.	\$200,000	4.95%	15/10/2025	201,812	0.00%
Lockheed Martin Corp.	\$728,000	3.55%	15/1/2026	715,330	0.02%
Lockheed Martin Corp.	\$275,000	5.10%	15/11/2027	283,902	0.01%
Lockheed Martin Corp.	\$300,000	4.45%	15/5/2028	301,841	0.01%
Lockheed Martin Corp.	\$150,000	3.90%	15/6/2032	144,665	0.00%
Lockheed Martin Corp.	\$475,000	5.25%	15/1/2033	504,115	0.01%
Lockheed Martin Corp.	\$300,000	4.75%	15/2/2034	305,388	0.01%
Lockheed Martin Corp.	\$400,000	3.60%	1/3/2035	366,100	0.01%
Lockheed Martin Corp.	\$1,010,000	6.15%	1/9/2036	1,144,264	0.03%
Lockheed Martin Corp.	\$75,000	5.72%	1/6/2040	81,749	0.00%
Lockheed Martin Corp.	\$200,000	4.07%	15/12/2042	180,806	0.00%
Lockheed Martin Corp.	\$425,000	3.80%	1/3/2045	366,225	0.01%
Lockheed Martin Corp.	\$700,000	4.70%	15/5/2046	686,024	0.02%
Lockheed Martin Corp.	\$325,000	4.15%	15/6/2053	291,300	0.01%
Lockheed Martin Corp.	\$475,000	5.70%	15/11/2054	535,486	0.01%
Lockheed Martin Corp.	\$200,000	5.20%	15/2/2055	210,498	0.01%
Lockheed Martin Corp.	\$525,000	5.90%	15/11/2063	613,320	0.01%
Loews Corp.	\$150,000	3.75%	1/4/2026	146,215	0.00%
Loews Corp.	\$50,000	6.00%	1/2/2035	54,491	0.00%
Loews Corp.	\$265,000	4.13%	15/5/2043	234,774	0.01%
Louisville Gas & Electric Co.	\$215,000	3.30%	1/10/2025	209,810	0.01%
Louisville Gas & Electric Co.	\$135,000	5.45%	15/4/2033	140,770	0.00%
Louisville Gas & Electric Co.	\$130,000	4.25%	1/4/2049	110,501	0.00%
Lowe's Cos, Inc.	\$875,000	4.00%	15/4/2025	863,554	0.02%
Lowe's Cos, Inc.	\$625,000	4.40%	8/9/2025	620,930	0.01%
Lowe's Cos, Inc.	\$375,000	3.38%	15/9/2025	366,017	0.01%
Lowe's Cos, Inc.	\$560,000	2.50%	15/4/2026	533,522	0.01%
Lowe's Cos, Inc.	\$425,000	3.35%	1/4/2027	409,648	0.01%
Lowe's Cos, Inc.	\$550,000	1.30%	15/4/2028	483,253	0.01%
Lowe's Cos, Inc.	\$400,000	1.70%	15/9/2028	353,920	0.01%
Lowe's Cos, Inc.	\$275,000	3.65%	5/4/2029	265,106	0.01%
Lowe's Cos, Inc.	\$1,300,000	4.50%	15/4/2030	1,293,658	0.03%
Lowe's Cos, Inc.	\$500,000	1.70%	15/10/2030	415,730	0.01%
Lowe's Cos, Inc.	\$650,000	2.63%	1/4/2031	569,661	0.01%
Lowe's Cos, Inc.	\$500,000	3.75%	1/4/2032	467,623	0.01%
Lowe's Cos, Inc.	\$500,000	5.00%	15/4/2033	510,712	0.01%
Lowe's Cos, Inc.	\$350,000	5.15%	1/7/2033	359,784	0.01%
Lowe's Cos, Inc.	\$375,000	5.00%	15/4/2040	366,394	0.01%
Lowe's Cos, Inc.	\$525,000	2.80%	15/9/2041	383,172	0.01%
Lowe's Cos, Inc.	\$28,000	4.25%	15/9/2044	22,961	0.00%
Lowe's Cos, Inc.	\$500,000	3.70%	15/4/2046	395,383	0.01%
Lowe's Cos, Inc.	\$325,000	4.05%	3/5/2047	268,069	0.01%
Lowe's Cos, Inc.	\$200,000	4.55%	5/4/2049	176,675	0.00%
Lowe's Cos, Inc.	\$175,000	5.13%	15/4/2050	168,801	0.00%
Lowe's Cos, Inc.	\$625,000	3.00%	15/10/2050	425,665	0.01%
Lowe's Cos, Inc.	\$100,000	3.50%	1/4/2051	74,655	0.00%
Lowe's Cos, Inc.	\$175,000	4.25%	1/4/2052	148,345	0.00%
Lowe's Cos, Inc.	\$500,000	5.63%	15/4/2053	527,096	0.01%
Lowe's Cos, Inc.	\$350,000	5.75%	1/7/2053	371,804	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lowe's Cos, Inc.	\$525,000	4.45%	1/4/2062	444,947	0.01%
Lowe's Cos, Inc.	\$597,000	5.80%	15/9/2062	630,949	0.01%
Lowe's Cos, Inc.	\$250,000	5.85%	1/4/2063	262,885	0.01%
LPL Holdings, Inc.	\$250,000	6.75%	17/11/2028	266,231	0.01%
LPL Holdings, Inc.	\$200,000	4.00%	15/3/2029	183,991	0.00%
LPL Holdings, Inc.	\$350,000	4.38%	15/5/2031	316,367	0.01%
LXP Industrial Trust	\$100,000	6.75%	15/11/2028	105,063	0.00%
LXP Industrial Trust	\$250,000	2.38%	1/10/2031	201,484	0.00%
LYB International Finance BV	\$50,000	5.25%	15/7/2043	47,844	0.00%
LYB International Finance BV	\$525,000	4.88%	15/3/2044	485,533	0.01%
LYB International Finance II BV	\$200,000	3.50%	2/3/2027	193,031	0.00%
LYB International Finance II BV	€200,000	1.63%	17/9/2031	191,943	0.00%
LYB International Finance III LLC	\$417,000	1.25%	1/10/2025	389,625	0.01%
LYB International Finance III LLC	\$375,000	5.63%	15/5/2033	392,329	0.01%
LYB International Finance III LLC	\$250,000	3.38%	1/10/2040	192,107	0.00%
LYB International Finance III LLC	\$450,000	4.20%	15/10/2049	359,016	0.01%
LYB International Finance III LLC	\$315,000	4.20%	1/5/2050	251,767	0.01%
LYB International Finance III LLC	\$600,000	3.63%	1/4/2051	438,041	0.01%
LYB International Finance III LLC	\$200,000	3.80%	1/10/2060	142,403	0.00%
LyondellBasell Industries NV	\$220,000	4.63%	26/2/2055	191,539	0.00%
M&T Bank Corp.^	\$765,000	4.55%	16/8/2028	737,857	0.02%
M&T Bank Corp.^	\$675,000	5.05%	27/1/2034	639,482	0.01%
Macquarie Group Ltd.^	\$100,000	4.44%	21/6/2033	91,894	0.00%
Magellan Midstream Partners LP	\$250,000	5.00%	1/3/2026	249,452	0.01%
Magellan Midstream Partners LP	\$160,000	3.25%	1/6/2030	145,213	0.00%
Magellan Midstream Partners LP	\$255,000	5.15%	15/10/2043	238,847	0.01%
Magellan Midstream Partners LP	\$175,000	4.25%	15/9/2046	141,153	0.00%
Magellan Midstream Partners LP	\$185,000	4.20%	3/10/2047	146,950	0.00%
Magellan Midstream Partners LP	\$170,000	4.85%	1/2/2049	150,656	0.00%
Magellan Midstream Partners LP	\$295,000	3.95%	1/3/2050	225,854	0.01%
Main Street Capital Corp.	\$150,000	3.00%	14/7/2026	136,854	0.00%
ManpowerGroup, Inc.	€300,000	3.50%	30/6/2027	331,803	0.01%
Manufacturers & Traders Trust Co.	\$250,000	2.90%	6/2/2025	242,097	0.01%
Manufacturers & Traders Trust Co.	\$250,000	5.40%	21/11/2025	248,973	0.01%
Manufacturers & Traders Trust Co.	\$250,000	4.65%	27/1/2026	244,695	0.01%
Manufacturers & Traders Trust Co.	\$250,000	3.40%	17/8/2027	231,492	0.01%
Manufacturers & Traders Trust Co.	\$900,000	4.70%	27/1/2028	874,954	0.02%
Marathon Oil Corp.	\$460,000	4.40%	15/7/2027	449,028	0.01%
Marathon Oil Corp.	\$175,000	6.80%	15/3/2032	189,499	0.00%
Marathon Oil Corp.	\$290,000	6.60%	1/10/2037	306,981	0.01%
Marathon Oil Corp.	\$185,000	5.20%	1/6/2045	164,104	0.00%
Marathon Petroleum Corp.	\$300,000	4.70%	1/5/2025	297,961	0.01%
Marathon Petroleum Corp.	\$200,000	5.13%	15/12/2026	202,295	0.00%
Marathon Petroleum Corp.	\$485,000	3.80%	1/4/2028	463,667	0.01%
Marathon Petroleum Corp.	\$340,000	6.50%	1/3/2041	366,132	0.01%
Marathon Petroleum Corp.	\$245,000	4.75%	15/9/2044	219,410	0.01%
Marathon Petroleum Corp.	\$220,000	4.50%	1/4/2048	184,588	0.00%
Marathon Petroleum Corp.	\$190,000	5.00%	15/9/2054	167,096	0.00%
Markel Group, Inc.	\$265,000	4.30%	1/11/2047	216,176	0.01%
Markel Group, Inc.	\$85,000	5.00%	20/5/2049	78,808	0.00%
Markel Group, Inc.	\$215,000	4.15%	17/9/2050	174,792	0.00%
Markel Group, Inc.	\$400,000	3.45%	7/5/2052	285,889	0.01%
Marriott International, Inc.	\$214,000	3.75%	15/3/2025	210,325	0.01%
Marriott International, Inc.	\$350,000	5.75%	1/5/2025	352,195	0.01%
Marriott International, Inc.	\$150,000	3.75%	1/10/2025	146,461	0.00%
Marriott International, Inc.	\$200,000	3.13%	15/6/2026	192,054	0.00%
Marriott International, Inc.	\$300,000	5.00%	15/10/2027	303,752	0.01%
Marriott International, Inc.	\$300,000	4.00%	15/4/2028	290,467	0.01%
Marriott International, Inc.	\$200,000	5.55%	15/10/2028	206,266	0.01%
Marriott International, Inc.	\$475,000	4.65%	1/12/2028	472,897	0.01%
Marriott International, Inc.	\$325,000	4.63%	15/6/2030	319,550	0.01%
Marriott International, Inc.	\$350,000	2.85%	15/4/2031	303,567	0.01%
Marriott International, Inc.	\$400,000	3.50%	15/10/2032	356,663	0.01%
Marriott International, Inc.	\$175,000	2.75%	15/10/2033	144,434	0.00%
Mars, Inc.	\$600,000	0.88%	16/7/2026	547,262	0.01%
Mars, Inc.	\$330,000	3.20%	1/4/2030	304,806	0.01%
Mars, Inc.	\$200,000	4.65%	20/4/2031	200,615	0.00%
Mars, Inc.	\$150,000	1.63%	16/7/2032	119,075	0.00%
Mars, Inc.	\$675,000	4.75%	20/4/2033	680,418	0.02%
Mars, Inc.	\$360,000	3.88%	1/4/2039	315,789	0.01%
Mars, Inc.	\$525,000	2.38%	16/7/2040	375,644	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mars, Inc.	\$275,000	3.95%	1/4/2049	231,962	0.01%
Mars, Inc.	\$100,000	2.45%	16/7/2050	62,408	0.00%
Mars, Inc.	\$55,000	4.13%	1/4/2054	47,030	0.00%
Mars, Inc.	\$230,000	4.20%	1/4/2059	197,601	0.00%
Marsh & McLennan Cos, Inc.	\$75,000	3.50%	10/3/2025	73,665	0.00%
Marsh & McLennan Cos, Inc.	\$300,000	3.75%	14/3/2026	294,279	0.01%
Marsh & McLennan Cos, Inc.	\$190,000	4.38%	15/3/2029	189,219	0.00%
Marsh & McLennan Cos, Inc.	\$400,000	2.25%	15/11/2030	345,565	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	2.38%	15/12/2031	170,399	0.00%
Marsh & McLennan Cos, Inc.	\$200,000	5.75%	1/11/2032	215,468	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	5.40%	15/9/2033	211,109	0.01%
Marsh & McLennan Cos, Inc.	\$215,000	4.75%	15/3/2039	209,275	0.01%
Marsh & McLennan Cos, Inc.	\$510,000	4.35%	30/1/2047	457,731	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	4.20%	1/3/2048	174,731	0.00%
Marsh & McLennan Cos, Inc.	\$395,000	4.90%	15/3/2049	382,044	0.01%
Marsh & McLennan Cos, Inc.	\$300,000	6.25%	1/11/2052	346,643	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	5.45%	15/3/2053	209,422	0.01%
Marsh & McLennan Cos, Inc.	\$300,000	5.70%	15/9/2053	326,011	0.01%
Martin Marietta Materials, Inc.	\$450,000	3.45%	1/6/2027	430,802	0.01%
Martin Marietta Materials, Inc.	\$300,000	2.50%	15/3/2030	264,461	0.01%
Martin Marietta Materials, Inc.	\$75,000	4.25%	15/12/2047	66,143	0.00%
Martin Marietta Materials, Inc.	\$500,000	3.20%	15/7/2051	371,514	0.01%
Marvell Technology, Inc.	\$150,000	4.88%	22/6/2028	149,394	0.00%
Marvell Technology, Inc.	\$750,000	2.95%	15/4/2031	655,410	0.01%
Marvell Technology, Inc.	\$100,000	5.95%	15/9/2033	106,148	0.00%
Masco Corp.	\$500,000	3.50%	15/11/2027	474,748	0.01%
Masco Corp.	\$300,000	1.50%	15/2/2028	262,680	0.01%
Masco Corp.	\$125,000	4.50%	15/5/2047	107,543	0.00%
Masco Corp.	\$211,000	3.13%	15/2/2051	147,842	0.00%
Mass General Brigham, Inc.	\$125,000	3.19%	1/7/2049	91,988	0.00%
Mass General Brigham, Inc.	\$325,000	3.34%	1/7/2060	232,371	0.01%
Massachusetts Electric Co.	\$200,000	1.73%	24/11/2030	158,526	0.00%
Massachusetts Electric Co.	\$245,000	5.90%	15/11/2039	249,566	0.01%
Massachusetts Electric Co.	\$215,000	4.00%	15/8/2046	166,945	0.00%
Massachusetts Institute of Technology	\$100,000	3.96%	1/7/2038	90,644	0.00%
Massachusetts Institute of Technology	\$180,000	2.99%	1/7/2050	134,915	0.00%
Massachusetts Institute of Technology	\$200,000	2.29%	1/7/2051	127,160	0.00%
Massachusetts Institute of Technology	\$250,000	3.07%	1/4/2052	188,835	0.00%
Massachusetts Institute of Technology	\$475,000	5.60%	1/7/2111	547,856	0.01%
Massachusetts Institute of Technology	\$125,000	4.68%	1/7/2114	120,989	0.00%
Massachusetts Institute of Technology	\$125,000	3.89%	1/7/2116	99,187	0.00%
Massachusetts Mutual Life Insurance Co.	\$340,000	3.38%	15/4/2050	248,369	0.01%
Massachusetts Mutual Life Insurance Co.	\$150,000	5.67%	1/12/2052	155,224	0.00%
Massachusetts Mutual Life Insurance Co.	\$150,000	3.20%	1/12/2061	97,198	0.00%
Massachusetts Mutual Life Insurance Co.^	\$210,000	5.08%	15/2/2069	189,343	0.00%
Massachusetts Mutual Life Insurance Co.	\$464,000	3.73%	15/10/2070	318,086	0.01%
Massachusetts Mutual Life Insurance Co.	\$125,000	4.90%	1/4/2077	107,343	0.00%
MassMutual Global Funding II	\$425,000	4.15%	26/8/2025	420,443	0.01%
MassMutual Global Funding II	\$500,000	3.40%	8/3/2026	486,769	0.01%
MassMutual Global Funding II	\$1,000,000	4.50%	10/4/2026	997,243	0.02%
MassMutual Global Funding II	\$1,000,000	2.35%	14/1/2027	933,159	0.02%
MassMutual Global Funding II	\$200,000	5.05%	14/6/2028	202,824	0.00%
MassMutual Global Funding II	€400,000	3.75%	19/1/2030	451,737	0.01%
MassMutual Global Funding II	\$350,000	1.55%	9/10/2030	283,255	0.01%
MasTec, Inc.	\$200,000	4.50%	15/8/2028	187,980	0.00%
Mastercard, Inc.	\$125,000	2.00%	3/3/2025	121,177	0.00%
Mastercard, Inc.	\$550,000	2.95%	21/11/2026	530,229	0.01%
Mastercard, Inc.	\$500,000	3.30%	26/3/2027	484,971	0.01%
Mastercard, Inc.	€200,000	2.10%	1/12/2027	215,024	0.01%
Mastercard, Inc.	\$125,000	3.50%	26/2/2028	122,132	0.00%
Mastercard, Inc.	\$275,000	4.88%	9/3/2028	283,785	0.01%
Mastercard, Inc.	€1,000,000	1.00%	22/2/2029	1,014,688	0.02%
Mastercard, Inc.	\$750,000	2.95%	1/6/2029	706,109	0.02%
Mastercard, Inc.	\$25,000	3.35%	26/3/2030	23,834	0.00%
Mastercard, Inc.	\$350,000	2.00%	18/11/2031	295,684	0.01%
Mastercard, Inc.	\$100,000	3.80%	21/11/2046	87,652	0.00%
Mastercard, Inc.	\$140,000	3.95%	26/2/2048	125,526	0.00%
Mastercard, Inc.	\$525,000	3.65%	1/6/2049	444,139	0.01%
Mastercard, Inc.	\$675,000	3.85%	26/3/2050	591,324	0.01%
Mastercard, Inc.	\$400,000	2.95%	15/3/2051	296,952	0.01%
Mattel, Inc.	\$500,000	3.38%	1/4/2026	476,123	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mattel, Inc.	\$200,000	5.88%	15/12/2027	199,833	0.00%
Mattel, Inc.	\$200,000	3.75%	1/4/2029	182,836	0.00%
Mattel, Inc.	\$100,000	5.45%	1/11/2041	89,555	0.00%
Mayo Clinic	\$100,000	3.77%	15/11/2043	85,832	0.00%
Mayo Clinic	\$125,000	4.13%	15/11/2052	111,334	0.00%
Mayo Clinic	\$250,000	3.20%	15/11/2061	175,567	0.00%
McCormick & Co., Inc.	\$400,000	0.90%	15/2/2026	368,451	0.01%
McCormick & Co., Inc.	\$125,000	3.40%	15/8/2027	119,421	0.00%
McCormick & Co., Inc.	\$200,000	1.85%	15/2/2031	164,560	0.00%
McCormick & Co., Inc.	\$250,000	4.95%	15/4/2033	250,970	0.01%
McDonald's Corp.	CAD360,000	3.13%	4/3/2025	267,810	0.01%
McDonald's Corp.	\$150,000	3.38%	26/5/2025	147,084	0.00%
McDonald's Corp.	\$225,000	1.45%	1/9/2025	213,097	0.01%
McDonald's Corp.	\$1,311,000	3.70%	30/1/2026	1,289,331	0.03%
McDonald's Corp.	€200,000	0.90%	15/6/2026	210,165	0.01%
McDonald's Corp.	\$225,000	3.50%	1/3/2027	219,065	0.01%
McDonald's Corp.	€1,200,000	1.88%	26/5/2027	1,274,147	0.03%
McDonald's Corp.	\$775,000	3.80%	1/4/2028	756,033	0.02%
McDonald's Corp.	€200,000	1.75%	3/5/2028	209,738	0.01%
McDonald's Corp.	\$225,000	4.80%	14/8/2028	229,208	0.01%
McDonald's Corp.	€385,000	0.25%	4/10/2028	374,986	0.01%
McDonald's Corp.	€700,000	2.38%	31/5/2029	749,695	0.02%
McDonald's Corp.	€600,000	3.88%	20/2/2031	688,494	0.02%
McDonald's Corp.	€200,000	1.60%	15/3/2031	198,641	0.00%
McDonald's Corp.	\$400,000	4.60%	9/9/2032	405,219	0.01%
McDonald's Corp.	\$225,000	4.95%	14/8/2033	231,283	0.01%
McDonald's Corp.	€200,000	0.88%	4/10/2033	178,063	0.00%
McDonald's Corp.	€300,000	3.00%	31/5/2034	321,491	0.01%
McDonald's Corp.	€300,000	4.13%	28/11/2035	349,264	0.01%
McDonald's Corp.	\$325,000	4.70%	9/12/2035	320,837	0.01%
McDonald's Corp.	\$375,000	6.30%	15/10/2037	425,037	0.01%
McDonald's Corp.	\$200,000	6.30%	1/3/2038	227,440	0.01%
McDonald's Corp.	£700,000	3.75%	31/5/2038	794,165	0.02%
McDonald's Corp.	\$100,000	5.70%	1/2/2039	107,493	0.00%
McDonald's Corp.	\$375,000	4.88%	15/7/2040	366,637	0.01%
McDonald's Corp.	\$175,000	3.70%	15/2/2042	147,965	0.00%
McDonald's Corp.	\$275,000	3.63%	1/5/2043	228,395	0.01%
McDonald's Corp.	\$235,000	4.60%	26/5/2045	221,819	0.01%
McDonald's Corp.	\$825,000	4.88%	9/12/2045	813,272	0.02%
McDonald's Corp.	\$525,000	4.45%	1/3/2047	482,087	0.01%
McDonald's Corp.	\$550,000	3.63%	1/9/2049	442,024	0.01%
McDonald's Corp.	\$400,000	4.20%	1/4/2050	355,428	0.01%
McDonald's Corp.	\$225,000	5.15%	9/9/2052	228,941	0.01%
McDonald's Corp.	\$175,000	5.45%	14/8/2053	186,409	0.00%
McDonald's Corp.	£100,000	4.13%	11/6/2054	111,816	0.00%
McKesson Corp.	€100,000	1.50%	17/11/2025	107,009	0.00%
McKesson Corp.	\$200,000	5.25%	15/2/2026	200,041	0.00%
McKesson Corp.	\$750,000	1.30%	15/8/2026	690,202	0.02%
McKesson Corp.	€100,000	1.63%	30/10/2026	106,368	0.00%
McKesson Corp.	\$725,000	4.90%	15/7/2028	737,753	0.02%
McKesson Corp.	£100,000	3.13%	17/2/2029	120,740	0.00%
McLaren Health Care Corp.	\$200,000	4.39%	15/5/2048	172,795	0.00%
MDC Holdings, Inc.	\$350,000	2.50%	15/1/2031	287,074	0.01%
MDC Holdings, Inc.	\$100,000	6.00%	15/1/2043	93,311	0.00%
MDC Holdings, Inc.	\$200,000	3.97%	6/8/2061	130,604	0.00%
MedStar Health, Inc.	\$50,000	3.63%	15/8/2049	38,059	0.00%
Medtronic Global Holdings SCA	€400,000	0.25%	2/7/2025	421,613	0.01%
Medtronic Global Holdings SCA	€123,000	2.63%	15/10/2025	134,112	0.00%
Medtronic Global Holdings SCA	€1,000,000	1.13%	7/3/2027	1,044,171	0.02%
Medtronic Global Holdings SCA	\$300,000	4.25%	30/3/2028	298,916	0.01%
Medtronic Global Holdings SCA	€600,000	0.38%	15/10/2028	589,576	0.01%
Medtronic Global Holdings SCA	€700,000	1.63%	7/3/2031	700,355	0.02%
Medtronic Global Holdings SCA	€100,000	1.00%	2/7/2031	95,489	0.00%
Medtronic Global Holdings SCA	€300,000	3.13%	15/10/2031	332,539	0.01%
Medtronic Global Holdings SCA	€700,000	0.75%	15/10/2032	637,055	0.01%
Medtronic Global Holdings SCA	\$350,000	4.50%	30/3/2033	350,019	0.01%
Medtronic Global Holdings SCA	€100,000	3.38%	15/10/2034	111,457	0.00%
Medtronic Global Holdings SCA	€600,000	2.25%	7/3/2039	564,884	0.01%
Medtronic Global Holdings SCA	€200,000	1.50%	2/7/2039	168,473	0.00%
Medtronic Global Holdings SCA	€600,000	1.38%	15/10/2040	485,923	0.01%
Medtronic Global Holdings SCA	€200,000	1.75%	2/7/2049	155,201	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Medtronic Global Holdings SCA	€300,000	1.63%	15/10/2050	225,557	0.01%
Medtronic, Inc.	\$797,000	4.38%	15/3/2035	778,381	0.02%
Medtronic, Inc.	\$819,000	4.63%	15/3/2045	797,671	0.02%
Memorial Health Services	\$100,000	3.45%	1/11/2049	75,775	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	5.00%	1/7/2042	99,507	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	2.96%	1/1/2050	70,839	0.00%
Memorial Sloan-Kettering Cancer Center	\$250,000	4.13%	1/7/2052	218,968	0.01%
Memorial Sloan-Kettering Cancer Center	\$125,000	4.20%	1/7/2055	109,826	0.00%
Merck & Co., Inc.	\$725,000	0.75%	24/2/2026	672,206	0.02%
Merck & Co., Inc.	€100,000	1.88%	15/10/2026	107,482	0.00%
Merck & Co., Inc.	\$825,000	1.70%	10/6/2027	757,098	0.02%
Merck & Co., Inc.	\$800,000	4.05%	17/5/2028	797,544	0.02%
Merck & Co., Inc.	\$450,000	3.40%	7/3/2029	432,118	0.01%
Merck & Co., Inc.	\$500,000	4.30%	17/5/2030	499,929	0.01%
Merck & Co., Inc.	\$500,000	2.15%	10/12/2031	427,253	0.01%
Merck & Co., Inc.	\$575,000	4.50%	17/5/2033	579,100	0.01%
Merck & Co., Inc.	\$700,000	6.50%	1/12/2033	822,713	0.02%
Merck & Co., Inc.	€500,000	1.38%	2/11/2036	457,782	0.01%
Merck & Co., Inc.	\$300,000	3.90%	7/3/2039	272,939	0.01%
Merck & Co., Inc.	\$925,000	2.35%	24/6/2040	672,204	0.02%
Merck & Co., Inc.	\$350,000	3.60%	15/9/2042	297,148	0.01%
Merck & Co., Inc.	\$175,000	4.15%	18/5/2043	161,017	0.00%
Merck & Co., Inc.	\$400,000	4.90%	17/5/2044	404,859	0.01%
Merck & Co., Inc.	\$1,190,000	3.70%	10/2/2045	1,012,420	0.02%
Merck & Co., Inc.	\$200,000	4.00%	7/3/2049	176,698	0.00%
Merck & Co., Inc.	\$300,000	2.45%	24/6/2050	198,097	0.00%
Merck & Co., Inc.	\$900,000	2.75%	10/12/2051	619,985	0.01%
Merck & Co., Inc.	\$300,000	5.00%	17/5/2053	308,877	0.01%
Merck & Co., Inc.	\$475,000	2.90%	10/12/2061	318,228	0.01%
Merck & Co., Inc.	\$575,000	5.15%	17/5/2063	601,417	0.01%
Mercury General Corp.	\$285,000	4.40%	15/3/2027	272,761	0.01%
Meritage Homes Corp.	\$175,000	3.88%	15/4/2029	160,873	0.00%
Meta Platforms, Inc.	\$725,000	3.50%	15/8/2027	705,661	0.02%
Meta Platforms, Inc.	\$1,125,000	4.60%	15/5/2028	1,142,374	0.03%
Meta Platforms, Inc.	\$1,125,000	3.85%	15/8/2032	1,069,863	0.02%
Meta Platforms, Inc.	\$500,000	4.95%	15/5/2033	515,924	0.01%
Meta Platforms, Inc.	\$1,200,000	4.45%	15/8/2052	1,104,227	0.02%
Meta Platforms, Inc.	\$925,000	5.60%	15/5/2053	1,004,256	0.02%
Meta Platforms, Inc.	\$605,000	4.65%	15/8/2062	564,632	0.01%
Meta Platforms, Inc.	\$600,000	5.75%	15/5/2063	657,720	0.01%
Methodist Hospital	\$200,000	2.71%	1/12/2050	133,538	0.00%
MetLife Capital Trust IV	\$225,000	7.88%	15/12/2037	242,852	0.01%
MetLife, Inc.	\$500,000	3.60%	13/11/2025	491,920	0.01%
MetLife, Inc.	\$200,000	4.55%	23/3/2030	201,346	0.00%
MetLife, Inc.	\$250,000	6.50%	15/12/2032	283,894	0.01%
MetLife, Inc.	\$400,000	5.38%	15/7/2033	417,273	0.01%
MetLife, Inc.	\$250,000	6.38%	15/6/2034	280,673	0.01%
MetLife, Inc.	\$400,000	5.70%	15/6/2035	430,132	0.01%
MetLife, Inc.	\$375,000	6.40%	15/12/2036	386,757	0.01%
MetLife, Inc.	\$250,000	9.25%	8/4/2038	282,663	0.01%
MetLife, Inc.	\$180,000	10.75%	1/8/2039	243,307	0.01%
MetLife, Inc.	\$475,000	5.88%	6/2/2041	519,093	0.01%
MetLife, Inc.	\$350,000	4.13%	13/8/2042	310,729	0.01%
MetLife, Inc.	\$485,000	4.88%	13/11/2043	473,137	0.01%
MetLife, Inc.	\$275,000	4.72%	15/12/2044	258,504	0.01%
MetLife, Inc.	\$387,000	4.05%	1/3/2045	336,716	0.01%
MetLife, Inc.	\$250,000	4.60%	13/5/2046	238,140	0.01%
MetLife, Inc.	\$305,000	5.00%	15/7/2052	303,203	0.01%
MetLife, Inc.	\$580,000	5.25%	15/1/2054	596,942	0.01%
Metropolitan Edison Co.	\$185,000	5.20%	1/4/2028	186,370	0.00%
Metropolitan Edison Co.	\$160,000	4.30%	15/1/2029	154,927	0.00%
Metropolitan Life Global Funding I	€200,000	1.75%	25/5/2025	215,681	0.01%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	147,997	0.00%
Metropolitan Life Global Funding I	\$500,000	3.45%	18/12/2026	482,015	0.01%
Metropolitan Life Global Funding I	€400,000	0.55%	16/6/2027	405,671	0.01%
Metropolitan Life Global Funding I	\$600,000	3.00%	19/9/2027	562,549	0.01%
Metropolitan Life Global Funding I	£500,000	0.63%	8/12/2027	555,281	0.01%
Metropolitan Life Global Funding I	\$150,000	5.05%	6/1/2028	151,505	0.00%
Metropolitan Life Global Funding I	CAD200,000	1.95%	20/3/2028	138,033	0.00%
Metropolitan Life Global Funding I	€158,000	4.00%	5/4/2028	180,148	0.00%
Metropolitan Life Global Funding I	CAD440,000	2.45%	12/1/2029	305,939	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Metropolitan Life Global Funding I	\$400,000	3.30%	21/3/2029	371,436	0.01%
Metropolitan Life Global Funding I	\$650,000	4.30%	25/8/2029	631,693	0.01%
Metropolitan Life Global Funding I	£300,000	1.63%	21/9/2029	331,477	0.01%
Metropolitan Life Global Funding I	£300,000	5.00%	10/1/2030	393,792	0.01%
Metropolitan Life Global Funding I	CAD265,000	3.39%	9/4/2030	190,327	0.00%
Metropolitan Life Global Funding I	€500,000	3.75%	5/12/2030	566,924	0.01%
Metropolitan Life Global Funding I	\$300,000	1.55%	7/1/2031	240,383	0.01%
Metropolitan Life Global Funding I	\$525,000	2.40%	11/1/2032	435,519	0.01%
Metropolitan Life Global Funding I	\$400,000	5.15%	28/3/2033	407,047	0.01%
Microchip Technology, Inc.	\$730,000	4.25%	1/9/2025	718,732	0.02%
Micron Technology, Inc.	\$250,000	5.33%	6/2/2029	254,933	0.01%
Micron Technology, Inc.	\$400,000	6.75%	1/11/2029	432,288	0.01%
Micron Technology, Inc.	\$700,000	2.70%	15/4/2032	587,569	0.01%
Micron Technology, Inc.	\$500,000	5.88%	9/2/2033	521,754	0.01%
Micron Technology, Inc.	\$200,000	5.88%	15/9/2033	208,098	0.01%
Microsoft Corp. <sup>1</sup>	\$500,000	2.70%	12/2/2025	489,253	0.01%
Microsoft Corp. <sup>1</sup>	\$1,290,000	3.13%	3/11/2025	1,260,162	0.03%
Microsoft Corp. <sup>1</sup>	\$1,425,000	2.40%	8/8/2026	1,359,918	0.03%
Microsoft Corp. <sup>1</sup>	\$4,025,000	3.30%	6/2/2027	3,922,925	0.09%
Microsoft Corp.	€700,000	3.13%	6/12/2028	796,484	0.02%
Microsoft Corp.	\$950,000	3.50%	12/2/2035	900,682	0.02%
Microsoft Corp.	\$200,000	4.20%	3/11/2035	200,474	0.00%
Microsoft Corp. <sup>1</sup>	\$925,000	3.45%	8/8/2036	850,651	0.02%
Microsoft Corp.	\$500,000	4.10%	6/2/2037	491,079	0.01%
Microsoft Corp.	\$200,000	4.50%	1/10/2040	204,511	0.00%
Microsoft Corp.	\$500,000	3.50%	15/11/2042	437,309	0.01%
Microsoft Corp.	\$250,000	3.75%	12/2/2045	223,854	0.01%
Microsoft Corp. <sup>1</sup>	\$1,050,000	4.45%	3/11/2045	1,034,951	0.02%
Microsoft Corp. <sup>1</sup>	\$737,000	3.70%	8/8/2046	646,638	0.01%
Microsoft Corp.	\$200,000	4.25%	6/2/2047	193,614	0.00%
Microsoft Corp.	\$50,000	4.50%	15/6/2047	49,041	0.00%
Microsoft Corp.	\$2,250,000	2.53%	1/6/2050	1,539,127	0.03%
Microsoft Corp.	\$250,000	2.50%	15/9/2050	169,141	0.00%
Microsoft Corp.	\$2,153,000	2.92%	17/3/2052	1,586,046	0.04%
Microsoft Corp.	\$500,000	3.95%	8/8/2056	444,165	0.01%
Microsoft Corp.	\$175,000	4.50%	6/2/2057	171,978	0.00%
Microsoft Corp.	\$1,462,000	2.68%	1/6/2060	981,272	0.02%
Microsoft Corp.	\$706,000	3.04%	17/3/2062	510,627	0.01%
Mid-America Apartments LP	\$350,000	3.60%	1/6/2027	337,971	0.01%
Mid-America Apartments LP	\$260,000	3.95%	15/3/2029	252,972	0.01%
Mid-America Apartments LP	\$250,000	2.88%	15/9/2051	163,937	0.00%
MidAmerican Energy Co.	\$300,000	3.10%	1/5/2027	287,071	0.01%
MidAmerican Energy Co.	\$245,000	3.65%	15/4/2029	234,208	0.01%
MidAmerican Energy Co.	\$120,000	5.80%	15/10/2036	128,597	0.00%
MidAmerican Energy Co.	\$385,000	4.80%	15/9/2043	363,020	0.01%
MidAmerican Energy Co.	\$125,000	4.40%	15/10/2044	111,851	0.00%
MidAmerican Energy Co.	\$140,000	4.25%	1/5/2046	122,162	0.00%
MidAmerican Energy Co.	\$145,000	3.95%	1/8/2047	121,101	0.00%
MidAmerican Energy Co.	\$220,000	3.65%	1/8/2048	175,160	0.00%
MidAmerican Energy Co.	\$315,000	4.25%	15/7/2049	275,703	0.01%
MidAmerican Energy Co.	\$350,000	3.15%	15/4/2050	251,644	0.01%
MidAmerican Energy Co.	\$400,000	2.70%	1/8/2052	258,601	0.01%
MidAmerican Energy Co.	\$270,000	5.85%	15/9/2054	299,104	0.01%
Mid-Atlantic Interstate Transmission LLC	\$190,000	4.10%	15/5/2028	183,730	0.00%
Midwest Connector Capital Co. LLC	\$255,000	4.63%	1/4/2029	245,269	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$1,767,500	6.50%	20/6/2027	1,772,553	0.04%
Mississippi Power Co.	\$320,000	3.95%	30/3/2028	310,329	0.01%
Mississippi Power Co.	\$150,000	4.25%	15/3/2042	128,173	0.00%
Mississippi Power Co.	\$100,000	3.10%	30/7/2051	67,769	0.00%
Mitsubishi HC Finance America LLC	\$200,000	5.81%	12/9/2028	206,514	0.01%
Mohawk Capital Finance SA	€100,000	1.75%	12/6/2027	104,436	0.00%
Mohawk Industries, Inc.	\$275,000	5.85%	18/9/2028	285,051	0.01%
Mohawk Industries, Inc.	\$150,000	3.63%	15/5/2030	138,767	0.00%
Molson Coors Beverage Co.	\$600,000	3.00%	15/7/2026	574,514	0.01%
Molson Coors Beverage Co.	\$500,000	5.00%	1/5/2042	483,440	0.01%
Molson Coors Beverage Co.	\$685,000	4.20%	15/7/2046	584,580	0.01%
Molson Coors International LP	CAD370,000	3.44%	15/7/2026	273,149	0.01%
Mondelez International Holdings Netherlands BV	\$200,000	4.25%	15/9/2025	197,480	0.00%
Mondelez International Holdings Netherlands BV	€300,000	0.00%	22/9/2026	306,640	0.01%
Mondelez International Holdings Netherlands BV	\$275,000	1.25%	24/9/2026	250,368	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mondelez International Holdings Netherlands BV	€100,000	0.25%	9/9/2029	95,152	0.00%
Mondelez International Holdings Netherlands BV	€700,000	0.38%	22/9/2029	667,148	0.02%
Mondelez International Holdings Netherlands BV	€400,000	0.88%	1/10/2031	374,588	0.01%
Mondelez International, Inc.	CAD270,000	3.25%	7/3/2025	200,776	0.00%
Mondelez International, Inc.	€200,000	1.63%	8/3/2027	211,055	0.01%
Mondelez International, Inc.	\$275,000	2.75%	13/4/2030	248,458	0.01%
Mondelez International, Inc.	\$625,000	3.00%	17/3/2032	554,602	0.01%
Mondelez International, Inc.	\$250,000	1.88%	15/10/2032	203,747	0.00%
Mondelez International, Inc.	€600,000	0.75%	17/3/2033	535,426	0.01%
Mondelez International, Inc.	€200,000	2.38%	6/3/2035	199,660	0.00%
Mondelez International, Inc.	\$350,000	2.63%	4/9/2050	234,962	0.01%
Monongahela Power Co.	\$155,000	3.55%	15/5/2027	147,789	0.00%
Monongahela Power Co.	\$140,000	5.85%	15/2/2034	147,020	0.00%
Monongahela Power Co.	\$205,000	5.40%	15/12/2043	200,653	0.00%
Montefiore Obligated Group	\$95,000	4.29%	1/9/2050	58,560	0.00%
Moody's Corp.	€500,000	1.75%	9/3/2027	532,143	0.01%
Moody's Corp.	\$50,000	3.25%	15/1/2028	47,701	0.00%
Moody's Corp.	\$850,000	2.00%	19/8/2031	706,440	0.02%
Moody's Corp.	\$150,000	4.25%	8/8/2032	146,085	0.00%
Moody's Corp.	\$600,000	2.75%	19/8/2041	437,473	0.01%
Moody's Corp.	\$50,000	5.25%	15/7/2044	50,942	0.00%
Moody's Corp.	\$115,000	4.88%	17/12/2048	108,717	0.00%
Moody's Corp.	\$225,000	3.25%	20/5/2050	166,262	0.00%
Moody's Corp.	\$200,000	3.75%	25/2/2052	163,987	0.00%
Morgan Stanley	\$750,000	4.00%	23/7/2025	739,359	0.02%
Morgan Stanley	\$1,125,000	5.00%	24/11/2025	1,123,505	0.03%
Morgan Stanley	\$1,200,000	3.88%	27/1/2026	1,175,649	0.03%
Morgan Stanley^	\$1,150,000	2.19%	28/4/2026	1,104,477	0.02%
Morgan Stanley^	€1,300,000	2.10%	8/5/2026	1,403,413	0.03%
Morgan Stanley^	\$375,000	4.68%	17/7/2026	371,533	0.01%
Morgan Stanley	\$715,000	3.13%	27/7/2026	684,461	0.02%
Morgan Stanley	\$1,200,000	6.25%	9/8/2026	1,237,251	0.03%
Morgan Stanley	\$725,000	4.35%	8/9/2026	711,955	0.02%
Morgan Stanley^	\$400,000	6.14%	16/10/2026	407,303	0.01%
Morgan Stanley	€1,200,000	1.38%	27/10/2026	1,259,133	0.03%
Morgan Stanley^	\$1,350,000	0.99%	10/12/2026	1,242,459	0.03%
Morgan Stanley	\$600,000	3.63%	20/1/2027	581,997	0.01%
Morgan Stanley^	\$800,000	5.05%	28/1/2027	800,676	0.02%
Morgan Stanley	£500,000	2.63%	9/3/2027	602,436	0.01%
Morgan Stanley	\$700,000	3.95%	23/4/2027	679,409	0.02%
Morgan Stanley^	\$1,980,000	1.59%	4/5/2027	1,823,866	0.04%
Morgan Stanley^	\$1,100,000	1.51%	20/7/2027	1,005,122	0.02%
Morgan Stanley^	CAD365,000	1.78%	4/8/2027	257,679	0.01%
Morgan Stanley^	€1,775,000	0.41%	29/10/2027	1,800,479	0.04%
Morgan Stanley^	\$825,000	2.48%	21/1/2028	765,684	0.02%
Morgan Stanley^	\$1,125,000	4.21%	20/4/2028	1,099,129	0.02%
Morgan Stanley^	\$873,000	3.59%	22/7/2028	833,190	0.02%
Morgan Stanley^	\$900,000	6.30%	18/10/2028	943,608	0.02%
Morgan Stanley^	€1,400,000	4.81%	25/10/2028	1,618,477	0.04%
Morgan Stanley^	\$1,175,000	3.77%	24/1/2029	1,120,380	0.03%
Morgan Stanley^	\$1,125,000	5.12%	1/2/2029	1,129,503	0.03%
Morgan Stanley^	€500,000	4.66%	2/3/2029	573,459	0.01%
Morgan Stanley^	\$775,000	5.16%	20/4/2029	778,618	0.02%
Morgan Stanley^	\$750,000	5.45%	20/7/2029	764,193	0.02%
Morgan Stanley^	\$500,000	6.41%	1/11/2029	530,267	0.01%
Morgan Stanley^	\$1,230,000	4.43%	23/1/2030	1,198,169	0.03%
Morgan Stanley^	\$1,475,000	2.70%	22/1/2031	1,292,055	0.03%
Morgan Stanley^	€1,000,000	0.50%	7/2/2031	914,853	0.02%
Morgan Stanley^	\$1,300,000	3.62%	1/4/2031	1,197,930	0.03%
Morgan Stanley^	\$1,300,000	1.79%	13/2/2032	1,037,286	0.02%
Morgan Stanley^	\$850,000	1.93%	28/4/2032	682,969	0.02%
Morgan Stanley^	€1,000,000	2.95%	7/5/2032	1,045,468	0.02%
Morgan Stanley^	\$1,350,000	2.24%	21/7/2032	1,103,115	0.02%
Morgan Stanley^	\$600,000	2.51%	20/10/2032	497,626	0.01%
Morgan Stanley^	\$925,000	2.94%	21/1/2033	786,205	0.02%
Morgan Stanley^	€200,000	1.10%	29/4/2033	179,344	0.00%
Morgan Stanley^	\$925,000	4.89%	20/7/2033	902,127	0.02%
Morgan Stanley^	\$950,000	6.34%	18/10/2033	1,023,312	0.02%
Morgan Stanley^	£900,000	5.79%	18/11/2033	1,223,614	0.03%
Morgan Stanley^	€900,000	5.15%	25/1/2034	1,091,928	0.02%
Morgan Stanley^	\$1,300,000	5.25%	21/4/2034	1,298,658	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	\$975,000	5.42%	21/7/2034	988,636	0.02%
Morgan Stanley^	\$500,000	6.63%	1/11/2034	553,969	0.01%
Morgan Stanley^	\$1,180,000	2.48%	16/9/2036	936,650	0.02%
Morgan Stanley^	\$690,000	5.30%	20/4/2037	670,856	0.02%
Morgan Stanley^	\$600,000	5.95%	19/1/2038	607,548	0.01%
Morgan Stanley^	\$701,000	3.97%	22/7/2038	614,593	0.01%
Morgan Stanley^	\$325,000	4.46%	22/4/2039	299,640	0.01%
Morgan Stanley^	\$700,000	3.22%	22/4/2042	540,552	0.01%
Morgan Stanley	\$775,000	6.38%	24/7/2042	897,609	0.02%
Morgan Stanley	\$1,025,000	4.30%	27/1/2045	925,707	0.02%
Morgan Stanley	\$1,375,000	4.38%	22/1/2047	1,239,352	0.03%
Morgan Stanley^	\$750,000	5.60%	24/3/2051	810,108	0.02%
Morgan Stanley^	\$680,000	2.80%	25/1/2052	453,630	0.01%
Morgan Stanley Bank NA	\$900,000	5.48%	16/7/2025	908,071	0.02%
Morgan Stanley Bank NA	\$500,000	4.75%	21/4/2026	499,720	0.01%
Morgan Stanley Bank NA	\$525,000	5.88%	30/10/2026	540,659	0.01%
Mosaic Co.	\$300,000	4.05%	15/11/2027	292,708	0.01%
Mosaic Co.	\$65,000	5.45%	15/11/2033	66,324	0.00%
Mosaic Co.	\$125,000	4.88%	15/11/2041	112,067	0.00%
Mosaic Co.	\$325,000	5.63%	15/11/2043	320,628	0.01%
Motorola Solutions, Inc.	\$75,000	4.60%	23/2/2028	74,605	0.00%
Motorola Solutions, Inc.	\$75,000	4.60%	23/5/2029	74,524	0.00%
Motorola Solutions, Inc.	\$350,000	2.30%	15/11/2030	295,590	0.01%
Motorola Solutions, Inc.	\$675,000	2.75%	24/5/2031	576,421	0.01%
Motorola Solutions, Inc.	\$275,000	5.50%	1/9/2044	273,419	0.01%
Mount Nittany Medical Center Obligated Group	\$100,000	3.80%	15/11/2052	79,001	0.00%
Mount Sinai Hospital	\$75,000	3.98%	1/7/2048	61,810	0.00%
Mount Sinai Hospital	\$280,000	3.74%	1/7/2049	215,668	0.01%
Mount Sinai Hospital	\$125,000	3.39%	1/7/2050	87,682	0.00%
MPLX LP	\$615,000	4.88%	1/6/2025	611,272	0.01%
MPLX LP	\$510,000	1.75%	1/3/2026	477,136	0.01%
MPLX LP	\$390,000	4.13%	1/3/2027	381,901	0.01%
MPLX LP	\$400,000	4.25%	1/12/2027	390,824	0.01%
MPLX LP	\$475,000	4.00%	15/3/2028	458,439	0.01%
MPLX LP	\$235,000	4.80%	15/2/2029	233,517	0.01%
MPLX LP	\$540,000	2.65%	15/8/2030	466,472	0.01%
MPLX LP	\$340,000	4.95%	1/9/2032	333,096	0.01%
MPLX LP	\$490,000	5.00%	1/3/2033	480,535	0.01%
MPLX LP	\$1,070,000	4.50%	15/4/2038	952,714	0.02%
MPLX LP	\$355,000	5.20%	1/3/2047	330,113	0.01%
MPLX LP	\$15,000	5.20%	1/12/2047	13,710	0.00%
MPLX LP	\$500,000	4.70%	15/4/2048	431,969	0.01%
MPLX LP	\$535,000	5.50%	15/2/2049	518,261	0.01%
MPLX LP	\$510,000	4.95%	14/3/2052	455,396	0.01%
MPLX LP	\$180,000	5.65%	1/3/2053	177,860	0.00%
MPLX LP	\$175,000	4.90%	15/4/2058	148,948	0.00%
MSCI, Inc.	\$375,000	3.63%	1/9/2030	339,377	0.01%
MSCI, Inc.	\$360,000	3.88%	15/2/2031	328,371	0.01%
MSCI, Inc.	\$500,000	3.63%	1/11/2031	440,826	0.01%
MSCI, Inc.	\$245,000	3.25%	15/8/2033	205,023	0.00%
MultiCare Health System	\$100,000	2.80%	15/8/2050	61,478	0.00%
Mutual of Omaha Cos Global Funding	\$100,000	5.80%	27/7/2026	102,017	0.00%
Mutual of Omaha Cos Global Funding	\$200,000	5.45%	12/12/2028	204,151	0.00%
Mutual of Omaha Insurance Co.^	\$40,000	4.30%	15/7/2054	39,377	0.00%
Mylan, Inc.	\$525,000	4.55%	15/4/2028	510,187	0.01%
Mylan, Inc.	\$300,000	5.40%	29/11/2043	260,525	0.01%
Mylan, Inc.	\$300,000	5.20%	15/4/2048	248,665	0.01%
Narragansett Electric Co.	\$400,000	3.40%	9/4/2030	364,908	0.01%
Nasdaq, Inc.	\$150,000	5.65%	28/6/2025	151,441	0.00%
Nasdaq, Inc.	\$275,000	5.35%	28/6/2028	283,178	0.01%
Nasdaq, Inc.	€300,000	1.75%	28/3/2029	307,524	0.01%
Nasdaq, Inc.	€400,000	0.88%	13/2/2030	383,563	0.01%
Nasdaq, Inc.	€600,000	4.50%	15/2/2032	709,504	0.02%
Nasdaq, Inc.	€400,000	0.90%	30/7/2033	350,221	0.01%
Nasdaq, Inc.	\$625,000	5.55%	15/2/2034	650,449	0.01%
Nasdaq, Inc.	\$625,000	2.50%	21/12/2040	434,364	0.01%
Nasdaq, Inc.	\$200,000	3.25%	28/4/2050	141,503	0.00%
Nasdaq, Inc.	\$100,000	3.95%	7/3/2052	79,317	0.00%
Nasdaq, Inc.	\$125,000	5.95%	15/8/2053	134,598	0.00%
Nasdaq, Inc.	\$350,000	6.10%	28/6/2063	379,918	0.01%
National Fuel Gas Co.	\$335,000	5.50%	15/1/2026	335,194	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Fuel Gas Co.	\$100,000	5.50%	1/10/2026	100,406	0.00%
National Fuel Gas Co.	\$135,000	3.95%	15/9/2027	128,507	0.00%
National Fuel Gas Co.	\$110,000	4.75%	1/9/2028	106,635	0.00%
National Fuel Gas Co.	\$145,000	2.95%	1/3/2031	121,620	0.00%
National Grid North America, Inc.	€600,000	0.41%	20/1/2026	625,148	0.01%
National Grid North America, Inc.	€300,000	1.05%	20/1/2031	280,001	0.01%
National Grid USA	\$50,000	5.80%	1/4/2035	50,796	0.00%
National Health Investors, Inc.	\$100,000	3.00%	1/2/2031	80,322	0.00%
National Life Insurance Co. ^	\$180,000	5.25%	19/7/2068	158,483	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	2.85%	27/1/2025	97,416	0.00%
National Rural Utilities Cooperative Finance Corp.	\$370,000	1.88%	7/2/2025	357,210	0.01%
National Rural Utilities Cooperative Finance Corp.	\$300,000	5.45%	30/10/2025	302,963	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.25%	1/11/2025	97,155	0.00%
National Rural Utilities Cooperative Finance Corp.	\$175,000	4.45%	13/3/2026	174,672	0.00%
National Rural Utilities Cooperative Finance Corp.	\$285,000	1.00%	15/6/2026	261,753	0.01%
National Rural Utilities Cooperative Finance Corp.	\$505,000	3.05%	25/4/2027	479,296	0.01%
National Rural Utilities Cooperative Finance Corp.	\$165,000	3.40%	7/2/2028	158,128	0.00%
National Rural Utilities Cooperative Finance Corp.	\$250,000	4.80%	15/3/2028	253,071	0.01%
National Rural Utilities Cooperative Finance Corp.	\$190,000	5.05%	15/9/2028	194,160	0.00%
National Rural Utilities Cooperative Finance Corp.	\$65,000	3.90%	1/11/2028	62,928	0.00%
National Rural Utilities Cooperative Finance Corp.	\$335,000	3.70%	15/3/2029	318,331	0.01%
National Rural Utilities Cooperative Finance Corp.	\$230,000	2.40%	15/3/2030	199,409	0.00%
National Rural Utilities Cooperative Finance Corp.	\$120,000	1.35%	15/3/2031	94,325	0.00%
National Rural Utilities Cooperative Finance Corp.	\$110,000	1.65%	15/6/2031	87,697	0.00%
National Rural Utilities Cooperative Finance Corp.	\$165,000	2.75%	15/4/2032	140,156	0.00%
National Rural Utilities Cooperative Finance Corp.	\$280,000	4.02%	1/11/2032	262,600	0.01%
National Rural Utilities Cooperative Finance Corp.	\$130,000	4.15%	15/12/2032	123,320	0.00%
National Rural Utilities Cooperative Finance Corp.	\$200,000	5.80%	15/1/2033	212,039	0.01%
National Rural Utilities Cooperative Finance Corp. ^	\$170,000	5.25%	20/4/2046	162,692	0.00%
National Rural Utilities Cooperative Finance Corp.	\$145,000	4.40%	1/11/2048	126,875	0.00%
National Rural Utilities Cooperative Finance Corp.	\$205,000	4.30%	15/3/2049	178,747	0.00%
National Rural Utilities Cooperative Finance Corp. ^	\$90,000	7.13%	15/9/2053	93,226	0.00%
National Securities Clearing Corp.	\$475,000	1.50%	23/4/2025	454,855	0.01%
National Securities Clearing Corp.	\$500,000	5.15%	30/5/2025	502,498	0.01%
National Securities Clearing Corp.	\$325,000	0.75%	7/12/2025	300,736	0.01%
National Securities Clearing Corp.	\$500,000	5.10%	21/11/2027	509,857	0.01%
Nationwide Children's Hospital, Inc.	\$100,000	4.56%	1/11/2052	93,834	0.00%
Nationwide Financial Services, Inc.	\$150,000	6.75%	15/5/2037	146,275	0.00%
Nationwide Financial Services, Inc.	\$50,000	5.30%	18/11/2044	45,693	0.00%
Nationwide Financial Services, Inc.	\$415,000	3.90%	30/11/2049	328,873	0.01%
Nationwide Mutual Insurance Co.	\$125,000	8.25%	1/12/2031	142,583	0.00%
Nationwide Mutual Insurance Co.	\$85,000	7.88%	1/4/2033	96,212	0.00%
Nationwide Mutual Insurance Co.	\$235,000	9.38%	15/8/2039	311,117	0.01%
Nationwide Mutual Insurance Co.	\$150,000	4.95%	22/4/2044	129,310	0.00%
Nationwide Mutual Insurance Co.	\$475,000	4.35%	30/4/2050	382,144	0.01%
Nature Conservancy	\$100,000	3.96%	1/3/2052	87,968	0.00%
NBCUniversal Media LLC	\$200,000	5.95%	1/4/2041	217,308	0.01%
NBCUniversal Media LLC	\$475,000	4.45%	15/1/2043	434,863	0.01%
Nestle Finance International Ltd.	€1,400,000	3.50%	13/12/2027	1,597,152	0.04%
Nestle Finance International Ltd.	€500,000	3.75%	13/3/2033	592,817	0.01%
Nestle Finance International Ltd.	€1,000,000	3.38%	15/11/2034	1,142,712	0.03%
Nestle Finance International Ltd.	£300,000	5.13%	7/12/2038	406,522	0.01%
Nestle Holdings, Inc.	\$1,500,000	4.00%	12/9/2025	1,487,499	0.03%
Nestle Holdings, Inc.	\$175,000	0.63%	15/1/2026	161,820	0.00%
Nestle Holdings, Inc.	£900,000	5.25%	21/9/2026	1,174,733	0.03%
Nestle Holdings, Inc.	\$600,000	1.15%	14/1/2027	545,569	0.01%
Nestle Holdings, Inc.	\$150,000	1.00%	15/9/2027	133,606	0.00%
Nestle Holdings, Inc.	\$650,000	4.13%	1/10/2027	646,414	0.01%
Nestle Holdings, Inc.	\$275,000	5.00%	14/3/2028	282,751	0.01%
Nestle Holdings, Inc.	\$200,000	3.63%	24/9/2028	194,579	0.00%
Nestle Holdings, Inc.	CAD990,000	2.19%	26/1/2029	692,563	0.02%
Nestle Holdings, Inc.	\$200,000	4.25%	1/10/2029	199,609	0.00%
Nestle Holdings, Inc.	\$275,000	4.95%	14/3/2030	283,716	0.01%
Nestle Holdings, Inc.	\$150,000	1.25%	15/9/2030	124,107	0.00%
Nestle Holdings, Inc.	£373,000	2.50%	4/4/2032	423,547	0.01%
Nestle Holdings, Inc.	\$600,000	4.30%	1/10/2032	602,273	0.01%
Nestle Holdings, Inc.	\$200,000	4.85%	14/3/2033	205,142	0.00%
Nestle Holdings, Inc.	£200,000	1.38%	23/6/2033	202,275	0.00%
Nestle Holdings, Inc.	\$650,000	5.00%	12/9/2033	682,203	0.02%
Nestle Holdings, Inc.	\$750,000	3.90%	24/9/2038	687,832	0.02%
Nestle Holdings, Inc.	\$450,000	2.50%	14/9/2041	334,977	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nestle Holdings, Inc.	\$650,000	4.00%	24/9/2048	581,226	0.01%
Nestle Holdings, Inc.	\$525,000	2.63%	14/9/2051	360,017	0.01%
Nestle Holdings, Inc.	\$200,000	4.70%	15/1/2053	200,523	0.00%
Nestle SA	CHF250,000	1.63%	7/11/2025	298,510	0.01%
NetApp, Inc.	\$325,000	1.88%	22/6/2025	309,176	0.01%
NetApp, Inc.	\$200,000	2.70%	22/6/2030	176,817	0.00%
Netflix, Inc.	\$1,075,000	3.63%	15/6/2025	1,055,881	0.02%
Netflix, Inc.	\$500,000	4.38%	15/11/2026	497,623	0.01%
Netflix, Inc.	€1,000,000	3.63%	15/5/2027	1,117,714	0.02%
Netflix, Inc.	\$750,000	4.88%	15/4/2028	759,156	0.02%
Netflix, Inc.	\$650,000	5.88%	15/11/2028	686,636	0.02%
Netflix, Inc.	€3,000,000	3.88%	15/11/2029	3,423,534	0.08%
Netflix, Inc.	\$500,000	5.38%	15/11/2029	516,405	0.01%
Netflix, Inc.	\$820,000	4.88%	15/6/2030	829,226	0.02%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	\$100,000	4.88%	15/4/2045	82,460	0.00%
Nevada Power Co.	\$250,000	3.70%	1/5/2029	240,051	0.01%
Nevada Power Co.	\$175,000	2.40%	1/5/2030	151,926	0.00%
Nevada Power Co.	\$150,000	6.65%	1/4/2036	165,026	0.00%
Nevada Power Co.	\$70,000	6.75%	1/7/2037	79,541	0.00%
Nevada Power Co.	\$125,000	3.13%	1/8/2050	86,632	0.00%
Nevada Power Co.	\$175,000	5.90%	1/5/2053	188,125	0.00%
Nevada Power Co.	\$175,000	6.00%	15/3/2054	192,029	0.00%
New England Power Co.	\$95,000	5.94%	25/11/2052	100,151	0.00%
New York & Presbyterian Hospital	\$200,000	2.26%	1/8/2040	138,015	0.00%
New York & Presbyterian Hospital	\$200,000	4.02%	1/8/2045	172,385	0.00%
New York & Presbyterian Hospital	\$100,000	4.06%	1/8/2056	84,552	0.00%
New York & Presbyterian Hospital	\$200,000	2.61%	1/8/2060	118,969	0.00%
New York & Presbyterian Hospital	\$125,000	3.95%	1/8/2119	92,266	0.00%
New York Life Global Funding	\$225,000	1.45%	14/1/2025	216,715	0.01%
New York Life Global Funding	\$150,000	3.60%	5/8/2025	147,503	0.00%
New York Life Global Funding	\$300,000	0.85%	15/1/2026	277,204	0.01%
New York Life Global Funding	\$100,000	1.15%	9/6/2026	91,638	0.00%
New York Life Global Funding	CAD250,000	5.25%	30/6/2026	193,680	0.00%
New York Life Global Funding	\$150,000	2.35%	14/7/2026	141,510	0.00%
New York Life Global Funding	\$200,000	5.45%	18/9/2026	204,591	0.00%
New York Life Global Funding	£600,000	1.50%	15/7/2027	697,802	0.02%
New York Life Global Funding	\$760,000	4.85%	9/1/2028	765,958	0.02%
New York Life Global Funding	CAD320,000	2.00%	17/4/2028	221,981	0.01%
New York Life Global Funding	\$300,000	4.90%	13/6/2028	302,875	0.01%
New York Life Global Funding	AUD400,000	5.35%	19/9/2028	276,439	0.01%
New York Life Global Funding	€1,100,000	0.25%	4/10/2028	1,075,986	0.02%
New York Life Global Funding	\$300,000	1.20%	7/8/2030	240,673	0.01%
New York Life Global Funding	\$335,000	1.85%	1/8/2031	270,040	0.01%
New York Life Global Funding	\$325,000	4.55%	28/1/2033	320,189	0.01%
New York Life Insurance Co.	\$415,000	6.75%	15/11/2039	479,617	0.01%
New York Life Insurance Co.	\$650,000	3.75%	15/5/2050	523,451	0.01%
New York Life Insurance Co.	\$400,000	4.45%	15/5/2069	343,848	0.01%
New York State Electric & Gas Corp.	\$160,000	3.25%	1/12/2026	150,781	0.00%
New York State Electric & Gas Corp.	\$165,000	5.65%	15/8/2028	169,734	0.00%
New York State Electric & Gas Corp.	\$115,000	2.15%	1/10/2031	91,749	0.00%
New York State Electric & Gas Corp.	\$135,000	5.85%	15/8/2033	141,460	0.00%
New York State Electric & Gas Corp.	\$115,000	3.30%	15/9/2049	78,128	0.00%
NewMarket Corp.	\$200,000	2.70%	18/3/2031	168,202	0.00%
Newmont Corp.	\$325,000	2.80%	1/10/2029	297,001	0.01%
Newmont Corp.	\$215,000	2.25%	1/10/2030	185,810	0.00%
Newmont Corp.	\$450,000	2.60%	15/7/2032	384,793	0.01%
Newmont Corp.	\$150,000	5.88%	1/4/2035	161,356	0.00%
Newmont Corp.	\$300,000	6.25%	1/10/2039	332,981	0.01%
Newmont Corp.	\$140,000	4.88%	15/3/2042	136,421	0.00%
Newmont Corp.	\$355,000	5.45%	9/6/2044	361,048	0.01%
NextEra Energy Capital Holdings, Inc.	\$800,000	6.05%	1/3/2025	807,209	0.02%
NextEra Energy Capital Holdings, Inc.	\$305,000	4.45%	20/6/2025	302,315	0.01%
NextEra Energy Capital Holdings, Inc.	\$675,000	5.75%	1/9/2025	682,081	0.02%
NextEra Energy Capital Holdings, Inc.	\$325,000	1.88%	15/1/2027	298,934	0.01%
NextEra Energy Capital Holdings, Inc.	\$670,000	3.55%	1/5/2027	645,759	0.01%
NextEra Energy Capital Holdings, Inc.	\$735,000	4.63%	15/7/2027	734,031	0.02%
NextEra Energy Capital Holdings, Inc.	\$580,000	4.90%	28/2/2028	585,173	0.01%
NextEra Energy Capital Holdings, Inc.	\$470,000	1.90%	15/6/2028	417,119	0.01%
NextEra Energy Capital Holdings, Inc.	\$155,000	3.50%	1/4/2029	146,646	0.00%
NextEra Energy Capital Holdings, Inc.	\$315,000	2.75%	1/11/2029	282,932	0.01%
NextEra Energy Capital Holdings, Inc.	\$185,000	5.00%	28/2/2030	187,063	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NextEra Energy Capital Holdings, Inc.	\$670,000	2.25%	1/6/2030	573,175	0.01%
NextEra Energy Capital Holdings, Inc.	\$335,000	2.44%	15/1/2032	280,919	0.01%
NextEra Energy Capital Holdings, Inc.	\$345,000	5.00%	15/7/2032	347,793	0.01%
NextEra Energy Capital Holdings, Inc.	\$315,000	5.05%	28/2/2033	316,363	0.01%
NextEra Energy Capital Holdings, Inc.	\$155,000	3.00%	15/1/2052	104,058	0.00%
NextEra Energy Capital Holdings, Inc.	\$390,000	5.25%	28/2/2053	382,340	0.01%
NextEra Energy Capital Holdings, Inc.^	\$175,000	4.80%	1/12/2077	151,741	0.00%
NextEra Energy Capital Holdings, Inc.^	\$160,000	5.65%	1/5/2079	149,877	0.00%
NextEra Energy Capital Holdings, Inc.^	\$190,000	3.80%	15/3/2082	161,908	0.00%
NGPL PipeCo LLC	\$225,000	4.88%	15/8/2027	220,194	0.01%
NGPL PipeCo LLC	\$580,000	3.25%	15/7/2031	503,099	0.01%
NGPL PipeCo LLC	\$195,000	7.77%	15/12/2037	216,860	0.01%
Niagara Mohawk Power Corp.	\$150,000	4.28%	15/12/2028	143,590	0.00%
Niagara Mohawk Power Corp.	\$155,000	1.96%	27/6/2030	128,797	0.00%
Niagara Mohawk Power Corp.	\$100,000	2.76%	10/1/2032	83,783	0.00%
Niagara Mohawk Power Corp.	\$315,000	4.28%	1/10/2034	287,335	0.01%
Niagara Mohawk Power Corp.	\$250,000	3.03%	27/6/2050	163,247	0.00%
Niagara Mohawk Power Corp.	\$315,000	5.78%	16/9/2052	326,144	0.01%
NIKE, Inc.	\$20,000	2.38%	1/11/2026	18,989	0.00%
NIKE, Inc.	\$450,000	2.85%	27/3/2030	413,831	0.01%
NIKE, Inc.	\$100,000	3.25%	27/3/2040	84,051	0.00%
NIKE, Inc.	\$50,000	3.63%	1/5/2043	43,174	0.00%
NIKE, Inc. <sup>1</sup>	\$1,350,000	3.88%	1/11/2045	1,188,927	0.03%
NIKE, Inc.	\$150,000	3.38%	1/11/2046	121,059	0.00%
NIKE, Inc.	\$200,000	3.38%	27/3/2050	163,914	0.00%
NiSource, Inc.	\$430,000	0.95%	15/8/2025	401,965	0.01%
NiSource, Inc.	\$310,000	3.49%	15/5/2027	298,608	0.01%
NiSource, Inc.	\$320,000	5.25%	30/3/2028	326,806	0.01%
NiSource, Inc.	\$400,000	2.95%	1/9/2029	365,562	0.01%
NiSource, Inc.	\$370,000	3.60%	1/5/2030	345,207	0.01%
NiSource, Inc.	\$255,000	1.70%	15/2/2031	207,426	0.01%
NiSource, Inc.	\$135,000	5.40%	30/6/2033	139,285	0.00%
NiSource, Inc.	\$108,000	5.95%	15/6/2041	112,657	0.00%
NiSource, Inc.	\$195,000	5.25%	15/2/2043	189,601	0.00%
NiSource, Inc.	\$260,000	4.80%	15/2/2044	239,046	0.01%
NiSource, Inc.	\$200,000	5.65%	1/2/2045	201,357	0.00%
NiSource, Inc.	\$465,000	4.38%	15/5/2047	401,386	0.01%
NiSource, Inc.	\$250,000	3.95%	30/3/2048	202,454	0.00%
NiSource, Inc.	\$120,000	5.00%	15/6/2052	112,324	0.00%
Nissan Motor Acceptance Co. LLC	\$700,000	2.75%	9/3/2028	617,448	0.01%
NNN, Inc.	\$150,000	4.00%	15/11/2025	146,924	0.00%
NNN, Inc.	\$100,000	3.50%	15/10/2027	94,450	0.00%
NNN, Inc.	\$325,000	4.30%	15/10/2028	314,779	0.01%
NNN, Inc.	\$75,000	2.50%	15/4/2030	64,675	0.00%
NNN, Inc.	\$200,000	5.60%	15/10/2033	206,774	0.01%
NNN, Inc.	\$35,000	4.80%	15/10/2048	30,833	0.00%
NNN, Inc.	\$50,000	3.10%	15/4/2050	33,140	0.00%
NNN, Inc.	\$400,000	3.00%	15/4/2052	261,839	0.01%
Nordson Corp.	\$100,000	5.60%	15/9/2028	103,864	0.00%
Nordson Corp.	\$175,000	5.80%	15/9/2033	185,972	0.00%
Norfolk Southern Corp.	\$25,000	3.65%	1/8/2025	24,487	0.00%
Norfolk Southern Corp.	\$75,000	2.90%	15/6/2026	71,957	0.00%
Norfolk Southern Corp.	\$200,000	3.80%	1/8/2028	194,779	0.00%
Norfolk Southern Corp.	\$650,000	3.00%	15/3/2032	578,099	0.01%
Norfolk Southern Corp.	\$175,000	4.45%	1/3/2033	172,790	0.00%
Norfolk Southern Corp.	\$150,000	5.55%	15/3/2034	158,673	0.00%
Norfolk Southern Corp.	\$150,000	4.45%	15/6/2045	134,476	0.00%
Norfolk Southern Corp.	\$545,000	3.94%	1/11/2047	454,870	0.01%
Norfolk Southern Corp.	\$240,000	4.15%	28/2/2048	207,019	0.01%
Norfolk Southern Corp.	\$350,000	4.10%	15/5/2049	297,973	0.01%
Norfolk Southern Corp.	\$375,000	3.40%	1/11/2049	283,537	0.01%
Norfolk Southern Corp.	\$400,000	3.05%	15/5/2050	284,650	0.01%
Norfolk Southern Corp.	\$200,000	4.05%	15/8/2052	168,937	0.00%
Norfolk Southern Corp.	\$260,000	3.70%	15/3/2053	205,981	0.01%
Norfolk Southern Corp.	\$250,000	4.55%	1/6/2053	228,718	0.01%
Norfolk Southern Corp.	\$305,000	5.35%	1/8/2054	317,467	0.01%
Norfolk Southern Corp.	\$708,000	3.16%	15/5/2055	498,105	0.01%
Norfolk Southern Corp.	\$325,000	5.95%	15/3/2064	362,173	0.01%
Norfolk Southern Corp.	\$300,000	4.10%	15/5/2121	227,331	0.01%
Northeastern University	\$100,000	2.89%	1/10/2050	70,117	0.00%
Northern Natural Gas Co.	\$225,000	4.30%	15/1/2049	187,960	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northern Natural Gas Co.	\$195,000	3.40%	16/10/2051	137,236	0.00%
Northern States Power Co.	\$510,000	2.25%	1/4/2031	437,761	0.01%
Northern States Power Co.	\$50,000	6.20%	1/7/2037	54,963	0.00%
Northern States Power Co.	\$200,000	5.35%	1/11/2039	205,143	0.00%
Northern States Power Co.	\$150,000	3.40%	15/8/2042	119,394	0.00%
Northern States Power Co.	\$285,000	4.13%	15/5/2044	247,260	0.01%
Northern States Power Co.	\$90,000	4.00%	15/8/2045	74,890	0.00%
Northern States Power Co.	\$100,000	3.60%	15/5/2046	78,759	0.00%
Northern States Power Co.	\$265,000	3.60%	15/9/2047	208,885	0.01%
Northern States Power Co.	\$190,000	2.90%	1/3/2050	133,188	0.00%
Northern States Power Co.	\$220,000	2.60%	1/6/2051	144,008	0.00%
Northern States Power Co.	\$135,000	3.20%	1/4/2052	99,741	0.00%
Northern States Power Co.	\$155,000	4.50%	1/6/2052	143,001	0.00%
Northern States Power Co.	\$245,000	5.10%	15/5/2053	248,266	0.01%
Northern Trust Corp.	\$700,000	3.95%	30/10/2025	688,777	0.02%
Northern Trust Corp.	\$150,000	4.00%	10/5/2027	147,935	0.00%
Northern Trust Corp.	\$475,000	3.15%	3/5/2029	447,817	0.01%
Northern Trust Corp.	\$100,000	1.95%	1/5/2030	86,160	0.00%
Northern Trust Corp.	\$450,000	6.13%	2/11/2032	483,225	0.01%
Northrop Grumman Corp.	\$450,000	2.93%	15/1/2025	439,820	0.01%
Northrop Grumman Corp.	\$183,000	3.20%	1/2/2027	176,055	0.00%
Northrop Grumman Corp.	\$800,000	3.25%	15/1/2028	764,958	0.02%
Northrop Grumman Corp.	\$750,000	4.40%	1/5/2030	745,863	0.02%
Northrop Grumman Corp.	\$450,000	4.70%	15/3/2033	453,876	0.01%
Northrop Grumman Corp.	\$450,000	5.15%	1/5/2040	456,769	0.01%
Northrop Grumman Corp.	\$150,000	4.75%	1/6/2043	143,619	0.00%
Northrop Grumman Corp.	\$425,000	3.85%	15/4/2045	356,537	0.01%
Northrop Grumman Corp.	\$950,000	4.03%	15/10/2047	816,288	0.02%
Northrop Grumman Corp.	\$225,000	5.25%	1/5/2050	231,768	0.01%
Northrop Grumman Corp.	\$325,000	4.95%	15/3/2053	322,426	0.01%
Northwell Healthcare, Inc.	\$125,000	3.98%	1/11/2046	100,667	0.00%
Northwell Healthcare, Inc.	\$350,000	4.26%	1/11/2047	296,523	0.01%
Northwell Healthcare, Inc.	\$100,000	3.81%	1/11/2049	76,075	0.00%
Northwest Pipeline LLC	\$160,000	4.00%	1/4/2027	158,112	0.00%
NorthWestern Corp.	\$140,000	4.18%	15/11/2044	115,941	0.00%
Northwestern Memorial Healthcare Obligated Group	\$200,000	2.63%	15/7/2051	133,557	0.00%
Northwestern Mutual Global Funding	\$225,000	0.80%	14/1/2026	208,167	0.01%
Northwestern Mutual Global Funding	\$500,000	4.35%	15/9/2027	492,778	0.01%
Northwestern Mutual Global Funding	\$700,000	4.90%	12/6/2028	702,729	0.02%
Northwestern Mutual Global Funding	\$100,000	4.11%	15/3/2030	116,403	0.00%
Northwestern Mutual Life Insurance Co.	\$375,000	6.06%	30/3/2040	401,518	0.01%
Northwestern Mutual Life Insurance Co.	\$401,000	3.85%	30/9/2047	323,538	0.01%
Northwestern Mutual Life Insurance Co.	\$325,000	3.45%	30/3/2051	243,339	0.01%
Northwestern Mutual Life Insurance Co.	\$611,000	3.63%	30/9/2059	456,648	0.01%
Northwestern University	\$215,000	4.64%	1/12/2044	205,947	0.01%
Northwestern University	\$100,000	2.64%	1/12/2050	69,408	0.00%
Northwestern University	\$100,000	3.66%	1/12/2057	81,227	0.00%
NOV, Inc.	\$170,000	3.60%	1/12/2029	157,192	0.00%
NOV, Inc.	\$580,000	3.95%	1/12/2042	446,793	0.01%
Novant Health, Inc.	\$200,000	2.64%	1/11/2036	154,163	0.00%
Novant Health, Inc.	\$75,000	3.17%	1/11/2051	52,557	0.00%
Novant Health, Inc.	\$350,000	3.32%	1/11/2061	235,681	0.01%
NRG Energy, Inc.	\$155,000	2.00%	2/12/2025	145,008	0.00%
NRG Energy, Inc.	\$320,000	2.45%	2/12/2027	287,970	0.01%
NRG Energy, Inc.	\$170,000	4.45%	15/6/2029	160,551	0.00%
NRG Energy, Inc.	\$295,000	7.00%	15/3/2033	311,725	0.01%
NSTAR Electric Co.	\$300,000	3.95%	1/4/2030	286,756	0.01%
NSTAR Electric Co.	\$320,000	1.95%	15/8/2031	262,250	0.01%
NSTAR Electric Co.	\$90,000	5.50%	15/3/2040	91,392	0.00%
NSTAR Electric Co.	\$50,000	4.40%	1/3/2044	45,301	0.00%
NSTAR Electric Co.	\$200,000	3.10%	1/6/2051	141,575	0.00%
NSTAR Electric Co.	\$205,000	4.55%	1/6/2052	187,143	0.00%
NSTAR Electric Co.	\$35,000	4.95%	15/9/2052	34,194	0.00%
Nucor Corp.	\$500,000	3.95%	23/5/2025	492,006	0.01%
Nucor Corp.	\$209,000	2.00%	1/6/2025	200,741	0.00%
Nucor Corp.	\$300,000	4.30%	23/5/2027	296,894	0.01%
Nucor Corp.	\$35,000	3.95%	1/5/2028	34,183	0.00%
Nucor Corp.	\$200,000	6.40%	1/12/2037	227,546	0.01%
Nucor Corp.	\$250,000	4.40%	1/5/2048	228,216	0.01%
Nucor Corp.	\$205,000	3.85%	1/4/2052	170,956	0.00%
Nucor Corp.	\$275,000	2.98%	15/12/2055	186,798	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nuveen LLC	\$400,000	4.00%	1/11/2028	390,125	0.01%
NVIDIA Corp.	\$650,000	3.20%	16/9/2026	632,656	0.01%
NVIDIA Corp.	\$1,100,000	2.85%	1/4/2030	1,017,506	0.02%
NVIDIA Corp.	\$425,000	3.50%	1/4/2040	368,958	0.01%
NVIDIA Corp.	\$725,000	3.50%	1/4/2050	605,781	0.01%
NVIDIA Corp.	\$300,000	3.70%	1/4/2060	251,902	0.01%
NVR, Inc.	\$300,000	3.00%	15/5/2030	267,318	0.01%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	\$200,000	2.67%	1/10/2050	124,796	0.00%
NYU Langone Hospitals	\$100,000	5.75%	1/7/2043	105,862	0.00%
NYU Langone Hospitals	\$75,000	4.78%	1/7/2044	70,538	0.00%
NYU Langone Hospitals	\$250,000	4.37%	1/7/2047	223,333	0.01%
NYU Langone Hospitals	\$175,000	3.38%	1/7/2055	123,954	0.00%
Oaktree Specialty Lending Corp.	\$40,000	3.50%	25/2/2025	38,561	0.00%
Oaktree Specialty Lending Corp.	\$100,000	2.70%	15/1/2027	89,467	0.00%
Oaktree Specialty Lending Corp.	\$100,000	7.10%	15/2/2029	103,043	0.00%
Oaktree Strategic Credit Fund	\$100,000	8.40%	14/11/2028	105,575	0.00%
Occidental Petroleum Corp.	\$570,000	5.88%	1/9/2025	574,073	0.01%
Occidental Petroleum Corp.	\$580,000	5.50%	1/12/2025	581,378	0.01%
Occidental Petroleum Corp.	\$260,000	5.55%	15/3/2026	262,133	0.01%
Occidental Petroleum Corp.	\$150,000	8.50%	15/7/2027	163,674	0.00%
Occidental Petroleum Corp.	\$40,000	8.88%	15/7/2030	46,787	0.00%
Occidental Petroleum Corp.	\$670,000	6.63%	1/9/2030	713,221	0.02%
Occidental Petroleum Corp.	\$170,000	6.13%	1/1/2031	176,826	0.00%
Occidental Petroleum Corp.	\$160,000	7.50%	1/5/2031	179,487	0.00%
Occidental Petroleum Corp.	\$250,000	7.88%	15/9/2031	284,040	0.01%
Occidental Petroleum Corp.	\$1,000,000	6.45%	15/9/2036	1,060,685	0.02%
Occidental Petroleum Corp.	\$40,000	7.95%	15/6/2039	46,647	0.00%
Occidental Petroleum Corp.	\$190,000	6.20%	15/3/2040	195,873	0.00%
Occidental Petroleum Corp.	\$705,000	6.60%	15/3/2046	761,952	0.02%
Occidental Petroleum Corp.	\$50,000	4.40%	15/4/2046	40,951	0.00%
Occidental Petroleum Corp.	\$25,000	4.20%	15/3/2048	19,648	0.00%
Oglethorpe Power Corp.	\$265,000	5.95%	1/11/2039	271,125	0.01%
Oglethorpe Power Corp.	\$135,000	5.38%	1/11/2040	129,961	0.00%
Oglethorpe Power Corp.	\$150,000	4.50%	1/4/2047	127,378	0.00%
Oglethorpe Power Corp.	\$320,000	5.05%	1/10/2048	294,745	0.01%
Oglethorpe Power Corp.	\$175,000	3.75%	1/8/2050	131,680	0.00%
Oglethorpe Power Corp.	\$90,000	5.25%	1/9/2050	85,269	0.00%
Oglethorpe Power Corp.	\$100,000	6.20%	1/12/2053	107,607	0.00%
Ohio Edison Co.	\$165,000	5.50%	15/1/2033	167,153	0.00%
Ohio Edison Co.	\$100,000	6.88%	15/7/2036	112,422	0.00%
Ohio Power Co.	\$125,000	2.60%	1/4/2030	109,555	0.00%
Ohio Power Co.	\$150,000	1.63%	15/1/2031	121,331	0.00%
Ohio Power Co.	\$210,000	5.00%	1/6/2033	211,419	0.01%
Ohio Power Co.	\$110,000	4.15%	1/4/2048	92,085	0.00%
Ohio Power Co.	\$195,000	4.00%	1/6/2049	159,243	0.00%
Ohio Power Co.	\$200,000	2.90%	1/10/2051	135,829	0.00%
OhioHealth Corp.	\$125,000	2.30%	15/11/2031	104,627	0.00%
OhioHealth Corp.	\$100,000	2.83%	15/11/2041	74,056	0.00%
OhioHealth Corp.	\$100,000	3.04%	15/11/2050	73,691	0.00%
Oklahoma Gas & Electric Co.	\$290,000	3.80%	15/8/2028	280,704	0.01%
Oklahoma Gas & Electric Co.	\$55,000	3.30%	15/3/2030	50,350	0.00%
Oklahoma Gas & Electric Co.	\$225,000	3.25%	1/4/2030	205,448	0.00%
Oklahoma Gas & Electric Co.	\$150,000	5.40%	15/1/2033	156,655	0.00%
Oklahoma Gas & Electric Co.	\$75,000	4.15%	1/4/2047	62,864	0.00%
Oklahoma Gas & Electric Co.	\$100,000	3.85%	15/8/2047	79,078	0.00%
Oklahoma Gas & Electric Co.	\$140,000	5.60%	1/4/2053	146,903	0.00%
Old Republic International Corp.	\$225,000	3.85%	11/6/2051	165,092	0.00%
Omega Healthcare Investors, Inc.	\$138,000	4.50%	15/1/2025	135,735	0.00%
Omega Healthcare Investors, Inc.	\$225,000	4.50%	1/4/2027	215,984	0.01%
Omega Healthcare Investors, Inc.	\$187,000	3.63%	1/10/2029	165,523	0.00%
Omega Healthcare Investors, Inc.	\$700,000	3.38%	1/2/2031	593,951	0.01%
Omnicom Capital Holdings plc	€100,000	2.25%	22/11/2033	102,559	0.00%
Omnicom Finance Holdings plc	€700,000	0.80%	8/7/2027	714,436	0.02%
Omnicom Finance Holdings plc	€100,000	1.40%	8/7/2031	98,933	0.00%
Omnicom Group, Inc.	\$300,000	2.45%	30/4/2030	260,858	0.01%
Omnicom Group, Inc.	\$400,000	2.60%	1/8/2031	343,719	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$350,000	3.60%	15/4/2026	341,165	0.01%
Oncor Electric Delivery Co. LLC	\$450,000	2.95%	1/4/2025	439,000	0.01%
Oncor Electric Delivery Co. LLC	\$635,000	0.55%	1/10/2025	590,942	0.01%
Oncor Electric Delivery Co. LLC	\$150,000	4.30%	15/5/2028	148,138	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oncor Electric Delivery Co. LLC	\$1,585,000	3.70%	15/11/2028	1,531,326	0.03%
Oncor Electric Delivery Co. LLC	\$50,000	5.75%	15/3/2029	52,759	0.00%
Oncor Electric Delivery Co. LLC	\$240,000	2.75%	15/5/2030	215,417	0.01%
Oncor Electric Delivery Co. LLC	\$155,000	7.00%	1/5/2032	177,159	0.00%
Oncor Electric Delivery Co. LLC	\$95,000	4.15%	1/6/2032	91,589	0.00%
Oncor Electric Delivery Co. LLC	\$215,000	4.55%	15/9/2032	213,031	0.01%
Oncor Electric Delivery Co. LLC	\$200,000	7.25%	15/1/2033	233,118	0.01%
Oncor Electric Delivery Co. LLC	\$250,000	5.65%	15/11/2033	266,676	0.01%
Oncor Electric Delivery Co. LLC	\$120,000	5.25%	30/9/2040	122,560	0.00%
Oncor Electric Delivery Co. LLC	\$135,000	4.55%	1/12/2041	126,564	0.00%
Oncor Electric Delivery Co. LLC	\$143,000	5.30%	1/6/2042	152,897	0.00%
Oncor Electric Delivery Co. LLC	\$210,000	3.75%	1/4/2045	173,941	0.00%
Oncor Electric Delivery Co. LLC	\$175,000	3.80%	30/9/2047	141,255	0.00%
Oncor Electric Delivery Co. LLC	\$150,000	4.10%	15/11/2048	130,225	0.00%
Oncor Electric Delivery Co. LLC	\$225,000	3.80%	1/6/2049	184,753	0.00%
Oncor Electric Delivery Co. LLC	\$240,000	3.10%	15/9/2049	172,344	0.00%
Oncor Electric Delivery Co. LLC	\$120,000	3.70%	15/5/2050	97,240	0.00%
Oncor Electric Delivery Co. LLC	\$215,000	2.70%	15/11/2051	141,986	0.00%
Oncor Electric Delivery Co. LLC	\$125,000	4.60%	1/6/2052	116,396	0.00%
Oncor Electric Delivery Co. LLC	\$300,000	4.95%	15/9/2052	294,812	0.01%
Oncor Electric Delivery Co. LLC	\$142,000	5.35%	1/10/2052	147,411	0.00%
ONE Gas, Inc.	\$100,000	5.10%	1/4/2029	101,998	0.00%
ONE Gas, Inc.	\$150,000	2.00%	15/5/2030	127,547	0.00%
ONE Gas, Inc.	\$160,000	4.25%	1/9/2032	152,847	0.00%
ONE Gas, Inc.	\$130,000	4.66%	1/2/2044	117,818	0.00%
ONE Gas, Inc.	\$160,000	4.50%	1/11/2048	141,247	0.00%
ONEOK Partners LP	\$205,000	6.65%	1/10/2036	223,262	0.01%
ONEOK Partners LP	\$385,000	6.85%	15/10/2037	424,619	0.01%
ONEOK Partners LP	\$240,000	6.13%	1/2/2041	250,546	0.01%
ONEOK Partners LP	\$150,000	6.20%	15/9/2043	157,670	0.00%
ONEOK, Inc.	\$495,000	5.85%	15/1/2026	502,792	0.01%
ONEOK, Inc.	\$190,000	5.55%	1/11/2026	193,325	0.00%
ONEOK, Inc.	\$300,000	4.00%	13/7/2027	291,336	0.01%
ONEOK, Inc.	\$450,000	4.55%	15/7/2028	444,357	0.01%
ONEOK, Inc.	\$115,000	5.65%	1/11/2028	118,856	0.00%
ONEOK, Inc.	\$250,000	4.35%	15/3/2029	242,916	0.01%
ONEOK, Inc.	\$190,000	3.40%	1/9/2029	175,049	0.00%
ONEOK, Inc.	\$285,000	3.10%	15/3/2030	256,046	0.01%
ONEOK, Inc.	\$60,000	5.80%	1/11/2030	62,434	0.00%
ONEOK, Inc.	\$285,000	6.35%	15/1/2031	304,301	0.01%
ONEOK, Inc.	\$340,000	6.10%	15/11/2032	361,289	0.01%
ONEOK, Inc.	\$510,000	6.05%	1/9/2033	539,795	0.01%
ONEOK, Inc.	\$255,000	6.00%	15/6/2035	262,539	0.01%
ONEOK, Inc.	\$305,000	4.95%	13/7/2047	273,296	0.01%
ONEOK, Inc.	\$330,000	5.20%	15/7/2048	309,668	0.01%
ONEOK, Inc.	\$295,000	4.45%	1/9/2049	247,564	0.01%
ONEOK, Inc.	\$140,000	4.50%	15/3/2050	117,357	0.00%
ONEOK, Inc.	\$125,000	7.15%	15/1/2051	143,477	0.00%
ONEOK, Inc.	\$595,000	6.63%	1/9/2053	667,110	0.02%
Oracle Corp.	\$1,400,000	2.50%	1/4/2025	1,356,043	0.03%
Oracle Corp.	\$785,000	2.95%	15/5/2025	762,507	0.02%
Oracle Corp.	\$550,000	5.80%	10/11/2025	559,007	0.01%
Oracle Corp.	\$1,900,000	1.65%	25/3/2026	1,771,610	0.04%
Oracle Corp.	\$883,000	2.65%	15/7/2026	837,607	0.02%
Oracle Corp.	\$610,000	2.80%	1/4/2027	575,469	0.01%
Oracle Corp.	\$475,000	3.25%	15/11/2027	451,232	0.01%
Oracle Corp.	\$1,925,000	2.30%	25/3/2028	1,753,259	0.04%
Oracle Corp.	\$650,000	6.15%	9/11/2029	698,706	0.02%
Oracle Corp.	\$655,000	2.95%	1/4/2030	591,169	0.01%
Oracle Corp.	\$260,000	3.25%	15/5/2030	238,489	0.01%
Oracle Corp.	\$725,000	2.88%	25/3/2031	642,043	0.01%
Oracle Corp.	\$1,475,000	6.25%	9/11/2032	1,603,961	0.04%
Oracle Corp.	\$450,000	4.90%	6/2/2033	447,872	0.01%
Oracle Corp.	\$425,000	4.30%	8/7/2034	396,857	0.01%
Oracle Corp.	\$575,000	3.90%	15/5/2035	511,949	0.01%
Oracle Corp.	\$825,000	3.85%	15/7/2036	719,223	0.02%
Oracle Corp.	\$725,000	3.80%	15/11/2037	616,938	0.01%
Oracle Corp.	\$610,000	6.50%	15/4/2038	674,811	0.02%
Oracle Corp.	\$405,000	6.13%	8/7/2039	431,495	0.01%
Oracle Corp.	\$780,000	3.60%	1/4/2040	623,785	0.01%
Oracle Corp.	\$600,000	5.38%	15/7/2040	590,520	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	\$750,000	3.65%	25/3/2041	596,314	0.01%
Oracle Corp.	\$675,000	4.50%	8/7/2044	589,359	0.01%
Oracle Corp.	\$960,000	4.13%	15/5/2045	786,344	0.02%
Oracle Corp.	\$1,325,000	4.00%	15/7/2046	1,062,776	0.02%
Oracle Corp.	\$1,075,000	4.00%	15/11/2047	854,432	0.02%
Oracle Corp.	\$1,420,000	3.60%	1/4/2050	1,051,677	0.02%
Oracle Corp.	\$1,225,000	3.95%	25/3/2051	962,884	0.02%
Oracle Corp.	\$1,000,000	6.90%	9/11/2052	1,172,083	0.03%
Oracle Corp.	\$475,000	5.55%	6/2/2053	475,757	0.01%
Oracle Corp.	\$515,000	4.38%	15/5/2055	427,746	0.01%
Oracle Corp.	\$1,125,000	3.85%	1/4/2060	818,656	0.02%
Oracle Corp.	\$575,000	4.10%	25/3/2061	439,374	0.01%
O'Reilly Automotive, Inc.	\$275,000	5.75%	20/11/2026	281,575	0.01%
O'Reilly Automotive, Inc.	\$200,000	3.60%	1/9/2027	192,896	0.00%
O'Reilly Automotive, Inc.	\$75,000	4.35%	1/6/2028	74,500	0.00%
O'Reilly Automotive, Inc.	\$75,000	3.90%	1/6/2029	72,429	0.00%
O'Reilly Automotive, Inc.	\$130,000	4.20%	1/4/2030	125,441	0.00%
O'Reilly Automotive, Inc.	\$425,000	1.75%	15/3/2031	346,349	0.01%
O'Reilly Automotive, Inc.	\$225,000	4.70%	15/6/2032	222,655	0.01%
Orlando Health Obligated Group	\$200,000	4.09%	1/10/2048	168,315	0.00%
Oshkosh Corp.	\$100,000	4.60%	15/5/2028	98,590	0.00%
Oshkosh Corp.	\$55,000	3.10%	1/3/2030	49,523	0.00%
Otis Worldwide Corp.	\$691,000	2.06%	5/4/2025	664,870	0.02%
Otis Worldwide Corp.	\$100,000	2.29%	5/4/2027	93,187	0.00%
Otis Worldwide Corp.	\$300,000	5.25%	16/8/2028	308,865	0.01%
Otis Worldwide Corp.	\$400,000	2.57%	15/2/2030	356,137	0.01%
Otis Worldwide Corp.	\$625,000	3.11%	15/2/2040	500,956	0.01%
Otis Worldwide Corp.	\$125,000	3.36%	15/2/2050	96,937	0.00%
Ovintiv, Inc.	\$185,000	5.65%	15/5/2025	185,716	0.00%
Ovintiv, Inc.	\$200,000	5.38%	1/1/2026	200,085	0.00%
Ovintiv, Inc.	\$390,000	5.65%	15/5/2028	398,264	0.01%
Ovintiv, Inc.	\$115,000	8.13%	15/9/2030	129,793	0.00%
Ovintiv, Inc.	\$250,000	7.38%	1/11/2031	275,478	0.01%
Ovintiv, Inc.	\$250,000	6.25%	15/7/2033	258,671	0.01%
Ovintiv, Inc.	\$300,000	6.50%	15/8/2034	319,364	0.01%
Ovintiv, Inc.	\$35,000	6.63%	15/8/2037	36,247	0.00%
Ovintiv, Inc.	\$240,000	6.50%	1/2/2038	247,758	0.01%
Ovintiv, Inc.	\$145,000	7.10%	15/7/2053	159,540	0.00%
Owens Corning	\$325,000	3.40%	15/8/2026	313,337	0.01%
Owens Corning	\$525,000	3.95%	15/8/2029	500,667	0.01%
Owens Corning	\$75,000	7.00%	1/12/2036	86,145	0.00%
Owens Corning	\$100,000	4.30%	15/7/2047	88,249	0.00%
Owens Corning	\$200,000	4.40%	30/1/2048	174,145	0.00%
PACCAR Financial Corp.	\$84,000	1.80%	6/2/2025	81,293	0.00%
PACCAR Financial Corp.	\$425,000	4.95%	3/10/2025	427,187	0.01%
PACCAR Financial Corp.	\$200,000	4.45%	30/3/2026	199,904	0.00%
PACCAR Financial Corp.	\$200,000	5.05%	10/8/2026	202,837	0.00%
PACCAR Financial Corp.	\$400,000	4.60%	10/1/2028	403,932	0.01%
PACCAR Financial Corp.	\$200,000	4.95%	10/8/2028	206,452	0.01%
Pacific Gas & Electric Co.	\$140,000	4.95%	8/6/2025	139,056	0.00%
Pacific Gas & Electric Co.	\$185,000	3.50%	15/6/2025	179,497	0.00%
Pacific Gas & Electric Co.	\$265,000	3.45%	1/7/2025	256,745	0.01%
Pacific Gas & Electric Co.	\$615,000	3.15%	1/1/2026	589,154	0.01%
Pacific Gas & Electric Co.	\$300,000	2.95%	1/3/2026	284,238	0.01%
Pacific Gas & Electric Co.	\$115,000	3.30%	15/3/2027	107,417	0.00%
Pacific Gas & Electric Co.	\$455,000	5.45%	15/6/2027	458,227	0.01%
Pacific Gas & Electric Co.	\$570,000	2.10%	1/8/2027	514,042	0.01%
Pacific Gas & Electric Co.	\$440,000	3.30%	1/12/2027	410,956	0.01%
Pacific Gas & Electric Co.	\$300,000	3.00%	15/6/2028	273,434	0.01%
Pacific Gas & Electric Co.	\$250,000	3.75%	1/7/2028	234,172	0.01%
Pacific Gas & Electric Co.	\$275,000	6.10%	15/1/2029	284,414	0.01%
Pacific Gas & Electric Co.	\$130,000	4.20%	1/3/2029	123,051	0.00%
Pacific Gas & Electric Co.	\$1,035,000	4.55%	1/7/2030	986,039	0.02%
Pacific Gas & Electric Co.	\$665,000	2.50%	1/2/2031	549,272	0.01%
Pacific Gas & Electric Co.	\$400,000	3.25%	1/6/2031	346,681	0.01%
Pacific Gas & Electric Co.	\$120,000	4.40%	1/3/2032	111,008	0.00%
Pacific Gas & Electric Co.	\$170,000	5.90%	15/6/2032	172,965	0.00%
Pacific Gas & Electric Co.	\$265,000	6.15%	15/1/2033	274,730	0.01%
Pacific Gas & Electric Co.	\$370,000	6.40%	15/6/2033	389,595	0.01%
Pacific Gas & Electric Co.	\$175,000	6.95%	15/3/2034	192,667	0.00%
Pacific Gas & Electric Co.	\$825,000	4.50%	1/7/2040	696,916	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pacific Gas & Electric Co.	\$320,000	3.30%	1/8/2040	234,548	0.01%
Pacific Gas & Electric Co.	\$170,000	4.20%	1/6/2041	136,152	0.00%
Pacific Gas & Electric Co.	\$205,000	4.45%	15/4/2042	164,497	0.00%
Pacific Gas & Electric Co.	\$190,000	3.75%	15/8/2042	140,022	0.00%
Pacific Gas & Electric Co.	\$125,000	4.60%	15/6/2043	102,868	0.00%
Pacific Gas & Electric Co.	\$200,000	4.75%	15/2/2044	167,137	0.00%
Pacific Gas & Electric Co.	\$240,000	4.30%	15/3/2045	187,674	0.00%
Pacific Gas & Electric Co.	\$125,000	4.25%	15/3/2046	96,314	0.00%
Pacific Gas & Electric Co.	\$245,000	4.00%	1/12/2046	179,399	0.00%
Pacific Gas & Electric Co.	\$270,000	3.95%	1/12/2047	198,476	0.00%
Pacific Gas & Electric Co.	\$1,145,000	4.95%	1/7/2050	981,915	0.02%
Pacific Gas & Electric Co.	\$635,000	3.50%	1/8/2050	439,986	0.01%
Pacific Gas & Electric Co.	\$165,000	5.25%	1/3/2052	147,150	0.00%
Pacific Gas & Electric Co.	\$480,000	6.75%	15/1/2053	523,490	0.01%
Pacific Gas & Electric Co.	\$555,000	6.70%	1/4/2053	604,125	0.01%
Pacific Gas and Electric Co.	\$200,000	4.65%	1/8/2028	191,829	0.00%
Pacific Life Global Funding II	\$200,000	1.20%	24/6/2025	189,674	0.00%
Pacific Life Global Funding II	\$625,000	1.38%	14/4/2026	577,462	0.01%
Pacific Life Global Funding II	\$350,000	1.45%	20/1/2028	304,219	0.01%
Pacific Life Global Funding II	\$100,000	4.90%	4/4/2028	99,807	0.00%
Pacific Life Global Funding II	\$200,000	5.50%	18/7/2028	204,930	0.00%
Pacific Life Global Funding II	\$150,000	2.45%	11/1/2032	122,237	0.00%
Pacific Life Insurance Co.	\$100,000	9.25%	15/6/2039	129,553	0.00%
Pacific Life Insurance Co. <sup>^</sup>	\$205,000	4.30%	24/10/2067	162,993	0.00%
Pacific LifeCorp	\$180,000	5.13%	30/1/2043	172,068	0.00%
Pacific LifeCorp	\$325,000	3.35%	15/9/2050	234,065	0.01%
Pacific LifeCorp	\$350,000	5.40%	15/9/2052	350,119	0.01%
PacifiCorp	\$570,000	3.50%	15/6/2029	534,510	0.01%
PacifiCorp	\$50,000	5.25%	15/6/2035	50,085	0.00%
PacifiCorp	\$50,000	6.10%	1/8/2036	53,480	0.00%
PacifiCorp	\$385,000	5.75%	1/4/2037	395,311	0.01%
PacifiCorp	\$140,000	6.25%	15/10/2037	150,152	0.00%
PacifiCorp	\$100,000	6.35%	15/7/2038	107,935	0.00%
PacifiCorp	\$200,000	6.00%	15/1/2039	209,745	0.01%
PacifiCorp	\$100,000	4.10%	1/2/2042	83,095	0.00%
PacifiCorp	\$300,000	4.13%	15/1/2049	243,549	0.01%
PacifiCorp	\$320,000	4.15%	15/2/2050	259,784	0.01%
PacifiCorp	\$205,000	3.30%	15/3/2051	142,442	0.00%
PacifiCorp	\$420,000	2.90%	15/6/2052	270,424	0.01%
PacifiCorp	\$475,000	5.35%	1/12/2053	456,787	0.01%
PacifiCorp	\$515,000	5.50%	15/5/2054	505,914	0.01%
Packaging Corp. of America	\$625,000	3.40%	15/12/2027	595,812	0.01%
Packaging Corp. of America	\$175,000	5.70%	1/12/2033	184,254	0.00%
Packaging Corp. of America	\$215,000	4.05%	15/12/2049	177,549	0.00%
Packaging Corp. of America	\$200,000	3.05%	1/10/2051	139,857	0.00%
Palomino Funding Trust I	\$250,000	7.23%	17/5/2028	263,039	0.01%
Paramount Global	\$600,000	2.90%	15/1/2027	555,806	0.01%
Paramount Global	\$175,000	3.38%	15/2/2028	159,947	0.00%
Paramount Global	\$150,000	4.20%	1/6/2029	140,337	0.00%
Paramount Global	\$200,000	7.88%	30/7/2030	216,767	0.01%
Paramount Global	\$400,000	4.95%	15/1/2031	379,796	0.01%
Paramount Global	\$1,100,000	4.20%	19/5/2032	983,546	0.02%
Paramount Global	\$425,000	6.88%	30/4/2036	431,496	0.01%
Paramount Global	\$550,000	4.38%	15/3/2043	408,434	0.01%
Paramount Global	\$500,000	5.85%	1/9/2043	451,022	0.01%
Paramount Global	\$235,000	5.25%	1/4/2044	192,309	0.00%
Paramount Global	\$300,000	4.90%	15/8/2044	238,340	0.01%
Paramount Global	\$400,000	4.60%	15/1/2045	304,754	0.01%
Paramount Global	\$325,000	4.95%	19/5/2050	263,720	0.01%
Parker-Hannifin Corp.	€300,000	1.13%	1/3/2025	321,364	0.01%
Parker-Hannifin Corp.	\$75,000	3.25%	1/3/2027	71,980	0.00%
Parker-Hannifin Corp.	\$1,050,000	4.25%	15/9/2027	1,040,887	0.02%
Parker-Hannifin Corp.	\$850,000	3.25%	14/6/2029	800,076	0.02%
Parker-Hannifin Corp.	\$875,000	4.50%	15/9/2029	877,966	0.02%
Parker-Hannifin Corp.	\$25,000	4.20%	21/11/2034	23,984	0.00%
Parker-Hannifin Corp.	\$50,000	6.25%	15/5/2038	55,564	0.00%
Parker-Hannifin Corp.	\$300,000	4.45%	21/11/2044	273,139	0.01%
Parker-Hannifin Corp.	\$75,000	4.10%	1/3/2047	65,057	0.00%
Parker-Hannifin Corp.	\$550,000	4.00%	14/6/2049	479,538	0.01%
PartnerRe Finance B LLC	\$665,000	3.70%	2/7/2029	629,148	0.01%
PartnerRe Ireland Finance DAC	€200,000	1.25%	15/9/2026	208,678	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Patterson-UTI Energy, Inc.	\$150,000	3.95%	1/2/2028	140,243	0.00%
Patterson-UTI Energy, Inc.	\$120,000	5.15%	15/11/2029	114,711	0.00%
Patterson-UTI Energy, Inc.	\$150,000	7.15%	1/10/2033	159,021	0.00%
PayPal Holdings, Inc.	\$450,000	1.65%	1/6/2025	429,628	0.01%
PayPal Holdings, Inc.	\$280,000	2.65%	1/10/2026	266,029	0.01%
PayPal Holdings, Inc.	\$600,000	3.90%	1/6/2027	590,882	0.01%
PayPal Holdings, Inc.	\$125,000	2.85%	1/10/2029	114,484	0.00%
PayPal Holdings, Inc.	\$792,000	2.30%	1/6/2030	693,031	0.02%
PayPal Holdings, Inc.	\$250,000	3.25%	1/6/2050	187,525	0.00%
PayPal Holdings, Inc.	\$700,000	5.05%	1/6/2052	707,934	0.02%
PayPal Holdings, Inc.	\$300,000	5.25%	1/6/2062	298,856	0.01%
PeaceHealth Obligated Group	\$100,000	1.38%	15/11/2025	92,593	0.00%
PeaceHealth Obligated Group	\$200,000	4.79%	15/11/2048	174,802	0.00%
PeaceHealth Obligated Group	\$100,000	3.22%	15/11/2050	64,925	0.00%
PECO Energy Co.	\$200,000	3.15%	15/10/2025	194,855	0.00%
PECO Energy Co.	\$175,000	4.90%	15/6/2033	177,977	0.00%
PECO Energy Co.	\$75,000	4.15%	1/10/2044	65,423	0.00%
PECO Energy Co.	\$115,000	3.70%	15/9/2047	93,129	0.00%
PECO Energy Co.	\$300,000	3.90%	1/3/2048	253,687	0.01%
PECO Energy Co.	\$230,000	3.00%	15/9/2049	164,363	0.00%
PECO Energy Co.	\$270,000	2.80%	15/6/2050	184,306	0.00%
PECO Energy Co.	\$300,000	3.05%	15/3/2051	212,843	0.01%
PECO Energy Co.	\$130,000	2.85%	15/9/2051	87,113	0.00%
PECO Energy Co.	\$120,000	4.60%	15/5/2052	112,911	0.00%
PECO Energy Co.	\$150,000	4.38%	15/8/2052	135,156	0.00%
Penn Mutual Life Insurance Co.	\$150,000	3.80%	29/4/2061	100,738	0.00%
Pennsylvania Electric Co.	\$135,000	3.25%	15/3/2028	125,690	0.00%
Pennsylvania Electric Co.	\$105,000	3.60%	1/6/2029	97,499	0.00%
Penske Truck Leasing Co LP/PTL Finance Corp	\$125,000	5.75%	24/5/2026	125,947	0.00%
Penske Truck Leasing Co LP/PTL Finance Corp	\$300,000	3.40%	15/11/2026	284,473	0.01%
Penske Truck Leasing Co LP/PTL Finance Corp	\$675,000	5.88%	15/11/2027	690,180	0.02%
Penske Truck Leasing Co LP/PTL Finance Corp	\$750,000	5.70%	1/2/2028	765,497	0.02%
Penske Truck Leasing Co LP/PTL Finance Corp	\$250,000	6.05%	1/8/2028	259,083	0.01%
Penske Truck Leasing Co LP/PTL Finance Corp	\$150,000	6.20%	15/6/2030	157,358	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$75,000	3.95%	10/3/2025	73,625	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$800,000	4.45%	29/1/2026	782,012	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$775,000	1.70%	15/6/2026	712,449	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$25,000	4.20%	1/4/2027	24,176	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$575,000	4.40%	1/7/2027	560,499	0.01%
Pentair Finance Sarl	\$250,000	5.90%	15/7/2032	259,617	0.01%
PepsiCo, Inc.	\$1,000,000	2.25%	19/3/2025	971,894	0.02%
PepsiCo, Inc.	\$150,000	2.75%	30/4/2025	146,183	0.00%
PepsiCo, Inc.	\$250,000	3.50%	17/7/2025	245,968	0.01%
PepsiCo, Inc.	\$1,175,000	5.25%	10/11/2025	1,193,479	0.03%
PepsiCo, Inc.	\$500,000	2.85%	24/2/2026	483,505	0.01%
PepsiCo, Inc.	€200,000	2.63%	28/4/2026	218,972	0.01%
PepsiCo, Inc.	\$175,000	5.13%	10/11/2026	178,748	0.00%
PepsiCo, Inc.	€200,000	0.75%	18/3/2027	207,445	0.01%
PepsiCo, Inc.	\$300,000	2.63%	19/3/2027	284,758	0.01%
PepsiCo, Inc.	\$450,000	3.00%	15/10/2027	432,589	0.01%
PepsiCo, Inc.	\$300,000	3.60%	18/2/2028	293,687	0.01%
PepsiCo, Inc.	€800,000	0.50%	6/5/2028	804,175	0.02%
PepsiCo, Inc.	\$725,000	4.45%	15/5/2028	738,741	0.02%
PepsiCo, Inc.	£371,000	3.20%	22/7/2029	457,391	0.01%
PepsiCo, Inc. <sup>1</sup>	\$850,000	2.63%	29/7/2029	783,607	0.02%
PepsiCo, Inc.	\$225,000	1.63%	1/5/2030	191,742	0.00%
PepsiCo, Inc.	\$250,000	1.40%	25/2/2031	206,630	0.01%
PepsiCo, Inc.	€200,000	1.13%	18/3/2031	196,880	0.00%
PepsiCo, Inc.	\$400,000	1.95%	21/10/2031	339,521	0.01%
PepsiCo, Inc.	\$260,000	3.90%	18/7/2032	254,692	0.01%
PepsiCo, Inc.	€200,000	0.40%	9/10/2032	178,526	0.00%
PepsiCo, Inc.	\$200,000	4.45%	15/2/2033	205,050	0.00%
PepsiCo, Inc.	€595,000	0.75%	14/10/2033	537,354	0.01%
PepsiCo, Inc.	£286,000	3.55%	22/7/2034	345,154	0.01%
PepsiCo, Inc.	€100,000	0.88%	16/10/2039	80,070	0.00%
PepsiCo, Inc.	\$200,000	5.50%	15/1/2040	216,708	0.01%
PepsiCo, Inc.	\$200,000	3.50%	19/3/2040	170,772	0.00%
PepsiCo, Inc.	\$1,200,000	2.63%	21/10/2041	904,577	0.02%
PepsiCo, Inc.	\$275,000	4.00%	5/3/2042	249,571	0.01%
PepsiCo, Inc.	\$125,000	3.60%	13/8/2042	105,779	0.00%
PepsiCo, Inc.	\$25,000	4.45%	14/4/2046	24,099	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	\$457,000	3.45%	6/10/2046	378,359	0.01%
PepsiCo, Inc.	\$400,000	4.00%	2/5/2047	357,185	0.01%
PepsiCo, Inc.	\$525,000	2.88%	15/10/2049	386,267	0.01%
PepsiCo, Inc.	\$340,000	3.63%	19/3/2050	285,938	0.01%
PepsiCo, Inc.	\$400,000	2.75%	21/10/2051	284,477	0.01%
PepsiCo, Inc.	\$200,000	4.65%	15/2/2053	198,708	0.00%
PepsiCo, Inc.	\$150,000	3.88%	19/3/2060	129,987	0.00%
Pernod Ricard International Finance LLC	\$675,000	1.25%	1/4/2028	587,741	0.01%
Pernod Ricard International Finance LLC	\$175,000	1.63%	1/4/2031	141,214	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$1,125,000	4.65%	19/5/2025	1,122,439	0.03%
Pfizer Investment Enterprises Pte Ltd.	\$250,000	4.45%	19/5/2026	249,316	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$750,000	4.45%	19/5/2028	750,130	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$1,040,000	4.65%	19/5/2030	1,047,261	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$2,125,000	4.75%	19/5/2033	2,128,844	0.05%
Pfizer Investment Enterprises Pte Ltd.	\$1,025,000	5.11%	19/5/2043	1,022,699	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$2,875,000	5.30%	19/5/2053	2,940,333	0.06%
Pfizer Investment Enterprises Pte Ltd.	\$1,125,000	5.34%	19/5/2063	1,137,544	0.03%
Pfizer, Inc.	\$950,000	0.80%	28/5/2025	899,291	0.02%
Pfizer, Inc. <sup>1</sup>	\$1,200,000	2.75%	3/6/2026	1,151,072	0.03%
Pfizer, Inc.	\$1,075,000	3.00%	15/12/2026	1,036,329	0.02%
Pfizer, Inc. <sup>1</sup>	\$600,000	3.60%	15/9/2028	584,221	0.01%
Pfizer, Inc. <sup>1</sup>	\$550,000	3.45%	15/3/2029	529,631	0.01%
Pfizer, Inc.	\$600,000	2.63%	1/4/2030	541,179	0.01%
Pfizer, Inc.	\$310,000	1.70%	28/5/2030	264,086	0.01%
Pfizer, Inc.	£500,000	6.50%	3/6/2038	764,653	0.02%
Pfizer, Inc.	\$550,000	4.10%	15/9/2038	505,955	0.01%
Pfizer, Inc.	\$625,000	7.20%	15/3/2039	775,223	0.02%
Pfizer, Inc.	\$775,000	3.90%	15/3/2039	687,058	0.02%
Pfizer, Inc.	\$500,000	2.55%	28/5/2040	366,657	0.01%
Pfizer, Inc.	\$550,000	5.60%	15/9/2040	581,950	0.01%
Pfizer, Inc.	£365,000	2.74%	15/6/2043	351,149	0.01%
Pfizer, Inc.	\$250,000	4.30%	15/6/2043	229,725	0.01%
Pfizer, Inc.	\$125,000	4.40%	15/5/2044	118,210	0.00%
Pfizer, Inc.	\$525,000	4.13%	15/12/2046	467,184	0.01%
Pfizer, Inc.	\$675,000	4.20%	15/9/2048	610,559	0.01%
Pfizer, Inc.	\$100,000	4.00%	15/3/2049	87,542	0.00%
Pfizer, Inc.	\$600,000	2.70%	28/5/2050	417,772	0.01%
Philip Morris International, Inc.	\$551,000	3.38%	11/8/2025	537,951	0.01%
Philip Morris International, Inc.	\$400,000	5.00%	17/11/2025	401,843	0.01%
Philip Morris International, Inc. <sup>1</sup>	\$1,375,000	4.88%	13/2/2026	1,378,902	0.03%
Philip Morris International, Inc.	\$100,000	2.75%	25/2/2026	95,843	0.00%
Philip Morris International, Inc.	€1,100,000	2.88%	3/3/2026	1,204,296	0.03%
Philip Morris International, Inc.	\$300,000	0.88%	1/5/2026	274,840	0.01%
Philip Morris International, Inc.	\$300,000	5.13%	17/11/2027	305,381	0.01%
Philip Morris International, Inc.	\$750,000	4.88%	15/2/2028	758,625	0.02%
Philip Morris International, Inc.	\$75,000	3.13%	2/3/2028	70,842	0.00%
Philip Morris International, Inc.	\$300,000	3.38%	15/8/2029	281,078	0.01%
Philip Morris International, Inc.	\$925,000	5.63%	17/11/2029	970,265	0.02%
Philip Morris International, Inc.	\$750,000	5.13%	15/2/2030	763,366	0.02%
Philip Morris International, Inc.	\$250,000	2.10%	1/5/2030	215,106	0.01%
Philip Morris International, Inc.	\$250,000	5.50%	7/9/2030	259,312	0.01%
Philip Morris International, Inc.	\$125,000	1.75%	1/11/2030	102,975	0.00%
Philip Morris International, Inc.	€200,000	0.80%	1/8/2031	180,165	0.00%
Philip Morris International, Inc.	\$200,000	5.75%	17/11/2032	209,983	0.01%
Philip Morris International, Inc.	\$1,150,000	5.38%	15/2/2033	1,180,135	0.03%
Philip Morris International, Inc.	\$350,000	5.63%	7/9/2033	366,136	0.01%
Philip Morris International, Inc.	€300,000	2.00%	9/5/2036	259,770	0.01%
Philip Morris International, Inc.	€100,000	1.88%	6/11/2037	82,766	0.00%
Philip Morris International, Inc.	\$200,000	6.38%	16/5/2038	223,681	0.01%
Philip Morris International, Inc.	€600,000	1.45%	1/8/2039	434,491	0.01%
Philip Morris International, Inc.	\$245,000	4.38%	15/11/2041	217,368	0.01%
Philip Morris International, Inc.	\$250,000	3.88%	21/8/2042	205,210	0.00%
Philip Morris International, Inc.	\$700,000	4.13%	4/3/2043	594,040	0.01%
Philip Morris International, Inc.	\$200,000	4.88%	15/11/2043	188,606	0.00%
Philip Morris International, Inc.	\$1,075,000	4.25%	10/11/2044	923,733	0.02%
Phillips 66	\$100,000	1.30%	15/2/2026	92,841	0.00%
Phillips 66	\$720,000	3.90%	15/3/2028	700,857	0.02%
Phillips 66	\$400,000	2.15%	15/12/2030	337,354	0.01%
Phillips 66	\$525,000	4.65%	15/11/2034	510,400	0.01%
Phillips 66	\$405,000	5.88%	1/5/2042	438,771	0.01%
Phillips 66	\$585,000	4.88%	15/11/2044	560,706	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Phillips 66	\$350,000	3.30%	15/3/2052	251,075	0.01%
Phillips 66 Co.	\$100,000	3.61%	15/2/2025	98,272	0.00%
Phillips 66 Co.	\$250,000	3.55%	1/10/2026	242,189	0.01%
Phillips 66 Co.	\$275,000	4.95%	1/12/2027	277,610	0.01%
Phillips 66 Co.	\$130,000	3.75%	1/3/2028	124,998	0.00%
Phillips 66 Co.	\$195,000	3.15%	15/12/2029	179,459	0.00%
Phillips 66 Co.	\$275,000	5.30%	30/6/2033	282,771	0.01%
Phillips 66 Co.	\$160,000	4.68%	15/2/2045	145,473	0.00%
Phillips 66 Co.	\$205,000	4.90%	1/10/2046	191,908	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	\$160,000	2.63%	15/11/2031	130,631	0.00%
Physicians Realty LP	\$50,000	4.30%	15/3/2027	48,676	0.00%
Physicians Realty LP	\$300,000	3.95%	15/1/2028	285,292	0.01%
Physicians Realty LP	\$200,000	2.63%	1/11/2031	164,711	0.00%
Piedmont Healthcare, Inc.	\$425,000	2.72%	1/1/2042	303,149	0.01%
Piedmont Natural Gas Co., Inc.	\$310,000	3.50%	1/6/2029	290,032	0.01%
Piedmont Natural Gas Co., Inc.	\$200,000	2.50%	15/3/2031	170,731	0.00%
Piedmont Natural Gas Co., Inc.	\$100,000	5.40%	15/6/2033	102,987	0.00%
Piedmont Natural Gas Co., Inc.	\$75,000	4.65%	1/8/2043	67,015	0.00%
Piedmont Natural Gas Co., Inc.	\$60,000	3.64%	1/11/2046	44,077	0.00%
Piedmont Natural Gas Co., Inc.	\$170,000	3.35%	1/6/2050	118,637	0.00%
Piedmont Natural Gas Co., Inc.	\$110,000	5.05%	15/5/2052	102,778	0.00%
Piedmont Operating Partnership LP	\$125,000	9.25%	20/7/2028	132,066	0.00%
Piedmont Operating Partnership LP	\$250,000	2.75%	1/4/2032	173,489	0.00%
Pilgrim's Pride Corp.	\$280,000	4.25%	15/4/2031	252,958	0.01%
Pilgrim's Pride Corp.	\$400,000	3.50%	1/3/2032	338,874	0.01%
Pilgrim's Pride Corp.	\$590,000	6.25%	1/7/2033	607,064	0.01%
Pilgrim's Pride Corp.	\$200,000	6.88%	15/5/2034	215,938	0.01%
Pine Street Trust I	\$200,000	4.57%	15/2/2029	190,810	0.00%
Pine Street Trust II	\$200,000	5.57%	15/2/2049	180,026	0.00%
Pinnacle West Capital Corp.	\$165,000	1.30%	15/6/2025	155,409	0.00%
Pioneer Natural Resources Co.	\$310,000	1.13%	15/1/2026	287,989	0.01%
Pioneer Natural Resources Co.	\$335,000	5.10%	29/3/2026	337,346	0.01%
Pioneer Natural Resources Co.	\$485,000	1.90%	15/8/2030	412,190	0.01%
Pioneer Natural Resources Co.	\$1,050,000	2.15%	15/1/2031	893,881	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	\$305,000	4.65%	15/10/2025	301,666	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$425,000	4.50%	15/12/2026	419,873	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$420,000	3.55%	15/12/2029	386,671	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$445,000	3.80%	15/9/2030	409,888	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$175,000	6.65%	15/1/2037	187,615	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$135,000	5.15%	1/6/2042	122,196	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$150,000	4.30%	31/1/2043	120,054	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$260,000	4.70%	15/6/2044	217,719	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$305,000	4.90%	15/2/2045	263,618	0.01%
PNC Bank NA	\$400,000	2.95%	23/2/2025	389,397	0.01%
PNC Bank NA	\$500,000	3.25%	1/6/2025	486,900	0.01%
PNC Bank NA	\$850,000	3.10%	25/10/2027	797,716	0.02%
PNC Bank NA	\$215,000	3.25%	22/1/2028	202,276	0.00%
PNC Bank NA	\$500,000	4.05%	26/7/2028	481,668	0.01%
PNC Bank NA	\$250,000	2.70%	22/10/2029	219,610	0.01%
PNC Financial Services Group, Inc.^	\$300,000	5.81%	12/6/2026	302,111	0.01%
PNC Financial Services Group, Inc.	\$625,000	2.60%	23/7/2026	592,372	0.01%
PNC Financial Services Group, Inc.^	\$525,000	4.76%	26/1/2027	520,836	0.01%
PNC Financial Services Group, Inc.	\$300,000	3.15%	19/5/2027	284,424	0.01%
PNC Financial Services Group, Inc.^	\$200,000	6.62%	20/10/2027	207,556	0.01%
PNC Financial Services Group, Inc.^	\$700,000	5.35%	2/12/2028	708,548	0.02%
PNC Financial Services Group, Inc.	\$350,000	3.45%	23/4/2029	331,653	0.01%
PNC Financial Services Group, Inc.^	\$1,000,000	5.58%	12/6/2029	1,020,035	0.02%
PNC Financial Services Group, Inc.	\$800,000	2.55%	22/1/2030	700,000	0.02%
PNC Financial Services Group, Inc.^	\$650,000	2.31%	23/4/2032	543,404	0.01%
PNC Financial Services Group, Inc.^	\$300,000	4.63%	6/6/2033	281,812	0.01%
PNC Financial Services Group, Inc.^	\$925,000	6.04%	28/10/2033	967,251	0.02%
PNC Financial Services Group, Inc.^	\$525,000	5.07%	24/1/2034	513,425	0.01%
PNC Financial Services Group, Inc.^	\$175,000	5.94%	18/8/2034	182,394	0.00%
PNC Financial Services Group, Inc.^	\$660,000	6.88%	20/10/2034	732,942	0.02%
Polaris, Inc.	\$200,000	6.95%	15/3/2029	212,488	0.01%
Potomac Electric Power Co.	\$75,000	6.50%	15/11/2037	85,905	0.00%
Potomac Electric Power Co.	\$335,000	4.15%	15/3/2043	298,713	0.01%
PPG Industries, Inc.	€308,000	1.88%	1/6/2025	332,383	0.01%
PPG Industries, Inc.	\$850,000	1.20%	15/3/2026	785,976	0.02%
PPG Industries, Inc.	€500,000	1.40%	13/3/2027	520,897	0.01%
PPG Industries, Inc.	\$150,000	2.55%	15/6/2030	130,479	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PPL Capital Funding, Inc.	\$200,000	3.10%	15/5/2026	191,790	0.00%
PPL Capital Funding, Inc.	\$190,000	4.13%	15/4/2030	180,361	0.00%
PPL Electric Utilities Corp.	\$275,000	5.00%	15/5/2033	281,426	0.01%
PPL Electric Utilities Corp.	\$100,000	4.75%	15/7/2043	94,259	0.00%
PPL Electric Utilities Corp.	\$140,000	4.13%	15/6/2044	122,406	0.00%
PPL Electric Utilities Corp.	\$60,000	4.15%	1/10/2045	52,041	0.00%
PPL Electric Utilities Corp.	\$140,000	3.95%	1/6/2047	118,759	0.00%
PPL Electric Utilities Corp.	\$320,000	4.15%	15/6/2048	282,077	0.01%
PPL Electric Utilities Corp.	\$200,000	3.00%	1/10/2049	144,238	0.00%
PPL Electric Utilities Corp.	\$275,000	5.25%	15/5/2053	283,974	0.01%
Precision Castparts Corp.	\$491,000	3.25%	15/6/2025	480,917	0.01%
Precision Castparts Corp.	\$275,000	3.90%	15/1/2043	239,176	0.01%
Presbyterian Healthcare Services	\$100,000	4.88%	1/8/2052	98,835	0.00%
President & Fellows of Harvard College	\$200,000	6.50%	15/1/2039	232,572	0.01%
President & Fellows of Harvard College	\$200,000	4.88%	15/10/2040	203,058	0.00%
President & Fellows of Harvard College	\$200,000	3.15%	15/7/2046	156,380	0.00%
President & Fellows of Harvard College	\$200,000	2.52%	15/10/2050	135,652	0.00%
President & Fellows of Harvard College	\$150,000	3.75%	15/11/2052	130,149	0.00%
President & Fellows of Harvard College	\$150,000	3.30%	15/7/2056	114,360	0.00%
Pricoa Global Funding I	\$170,000	5.55%	28/8/2026	173,442	0.00%
Pricoa Global Funding I	\$300,000	5.10%	30/5/2028	304,947	0.01%
Primerica, Inc.	\$300,000	2.80%	19/11/2031	253,813	0.01%
Principal Financial Group, Inc.	\$100,000	3.10%	15/11/2026	95,365	0.00%
Principal Financial Group, Inc.	\$475,000	3.70%	15/5/2029	447,994	0.01%
Principal Financial Group, Inc.	\$200,000	2.13%	15/6/2030	168,970	0.00%
Principal Financial Group, Inc.	\$150,000	5.38%	15/3/2033	153,796	0.00%
Principal Financial Group, Inc.	\$290,000	6.05%	15/10/2036	311,528	0.01%
Principal Financial Group, Inc.	\$150,000	4.63%	15/9/2042	137,106	0.00%
Principal Financial Group, Inc.	\$50,000	4.35%	15/5/2043	44,196	0.00%
Principal Financial Group, Inc.	\$90,000	4.30%	15/11/2046	76,340	0.00%
Principal Financial Group, Inc.	\$100,000	5.50%	15/3/2053	100,931	0.00%
Principal Life Global Funding II	\$100,000	1.25%	23/6/2025	94,664	0.00%
Principal Life Global Funding II	\$250,000	0.88%	12/1/2026	229,506	0.01%
Principal Life Global Funding II	\$130,000	3.00%	18/4/2026	123,781	0.00%
Principal Life Global Funding II	\$425,000	1.50%	17/11/2026	387,353	0.01%
Principal Life Global Funding II	\$100,000	5.50%	28/6/2028	101,308	0.00%
Principal Life Global Funding II	\$200,000	2.50%	16/9/2029	175,185	0.00%
Principal Life Global Funding II	\$100,000	1.63%	19/11/2030	79,878	0.00%
Procter & Gamble Co.	£100,000	1.38%	3/5/2025	122,280	0.00%
Procter & Gamble Co.	\$500,000	0.55%	29/10/2025	467,250	0.01%
Procter & Gamble Co.	\$300,000	2.70%	2/2/2026	289,992	0.01%
Procter & Gamble Co.	€230,000	3.25%	2/8/2026	256,642	0.01%
Procter & Gamble Co.	\$150,000	2.45%	3/11/2026	143,286	0.00%
Procter & Gamble Co.	\$500,000	1.90%	1/2/2027	466,535	0.01%
Procter & Gamble Co.	\$225,000	2.80%	25/3/2027	215,523	0.01%
Procter & Gamble Co.	\$325,000	2.85%	11/8/2027	311,304	0.01%
Procter & Gamble Co.	£300,000	1.80%	3/5/2029	349,579	0.01%
Procter & Gamble Co.	€200,000	1.25%	25/10/2029	203,893	0.00%
Procter & Gamble Co.	\$500,000	3.00%	25/3/2030	468,261	0.01%
Procter & Gamble Co.	€1,200,000	0.35%	5/5/2030	1,141,759	0.03%
Procter & Gamble Co. <sup>1</sup>	\$1,475,000	1.20%	29/10/2030	1,220,948	0.03%
Procter & Gamble Co.	€100,000	3.25%	2/8/2031	113,949	0.00%
Procter & Gamble Co.	\$500,000	2.30%	1/2/2032	441,653	0.01%
Procter & Gamble Co.	\$150,000	5.55%	5/3/2037	168,029	0.00%
Procter & Gamble Co.	€100,000	1.88%	30/10/2038	96,972	0.00%
Procter & Gamble Co.	\$200,000	3.55%	25/3/2040	178,746	0.00%
Procter & Gamble Co.	€100,000	0.90%	4/11/2041	77,891	0.00%
Procter & Gamble Co.	\$113,000	3.50%	25/10/2047	96,225	0.00%
Procter & Gamble Co.	\$163,000	3.60%	25/3/2050	143,475	0.00%
Progress Energy, Inc.	\$270,000	7.75%	1/3/2031	311,918	0.01%
Progress Energy, Inc.	\$195,000	7.00%	30/10/2031	220,295	0.01%
Progress Energy, Inc.	\$325,000	6.00%	1/12/2039	340,936	0.01%
Progressive Corp.	\$275,000	6.63%	1/3/2029	301,392	0.01%
Progressive Corp.	\$200,000	3.20%	26/3/2030	185,117	0.00%
Progressive Corp.	\$200,000	6.25%	1/12/2032	222,848	0.01%
Progressive Corp.	\$150,000	4.95%	15/6/2033	153,813	0.00%
Progressive Corp.	\$375,000	4.13%	15/4/2047	330,956	0.01%
Progressive Corp.	\$300,000	4.20%	15/3/2048	267,484	0.01%
Progressive Corp.	\$330,000	3.95%	26/3/2050	279,884	0.01%
Progressive Corp.	\$200,000	3.70%	15/3/2052	162,310	0.00%
Prologis Euro Finance LLC	€700,000	0.25%	10/9/2027	695,842	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prologis Euro Finance LLC	€100,000	0.38%	6/2/2028	98,481	0.00%
Prologis Euro Finance LLC	€200,000	1.88%	5/1/2029	205,512	0.00%
Prologis Euro Finance LLC	€100,000	0.63%	10/9/2031	90,226	0.00%
Prologis Euro Finance LLC	€300,000	0.50%	16/2/2032	259,373	0.01%
Prologis Euro Finance LLC	€900,000	4.63%	23/5/2033	1,060,880	0.02%
Prologis Euro Finance LLC	€200,000	1.50%	8/2/2034	180,227	0.00%
Prologis Euro Finance LLC	€400,000	1.00%	6/2/2035	329,383	0.01%
Prologis Euro Finance LLC	€200,000	1.00%	16/2/2041	139,113	0.00%
Prologis Euro Finance LLC	€300,000	4.25%	31/1/2043	334,075	0.01%
Prologis Euro Finance LLC	€200,000	1.50%	10/9/2049	134,810	0.00%
Prologis LP	€200,000	3.00%	2/6/2026	218,280	0.01%
Prologis LP	\$70,000	3.25%	30/6/2026	67,706	0.00%
Prologis LP	\$550,000	2.13%	15/4/2027	507,777	0.01%
Prologis LP	\$50,000	3.38%	15/12/2027	47,685	0.00%
Prologis LP	\$150,000	4.88%	15/6/2028	152,041	0.00%
Prologis LP	\$125,000	4.00%	15/9/2028	122,187	0.00%
Prologis LP	\$50,000	3.88%	15/9/2028	48,334	0.00%
Prologis LP	\$150,000	4.38%	1/2/2029	148,162	0.00%
Prologis LP	£400,000	2.25%	30/6/2029	455,975	0.01%
Prologis LP	\$50,000	2.88%	15/11/2029	45,530	0.00%
Prologis LP	\$500,000	2.25%	15/4/2030	437,598	0.01%
Prologis LP	\$450,000	1.75%	1/7/2030	377,629	0.01%
Prologis LP	\$385,000	1.25%	15/10/2030	311,606	0.01%
Prologis LP	CAD160,000	5.25%	15/1/2031	125,179	0.00%
Prologis LP	\$200,000	1.75%	1/2/2031	166,283	0.00%
Prologis LP	\$150,000	2.25%	15/1/2032	125,795	0.00%
Prologis LP	\$200,000	5.13%	15/1/2034	206,375	0.01%
Prologis LP	\$100,000	4.38%	15/9/2048	88,827	0.00%
Prologis LP	\$400,000	3.05%	1/3/2050	286,637	0.01%
Prologis LP	\$335,000	3.00%	15/4/2050	240,681	0.01%
Prologis LP	\$200,000	2.13%	15/10/2050	118,412	0.00%
Prologis LP	\$350,000	5.25%	15/6/2053	365,556	0.01%
Prospect Capital Corp.	\$150,000	3.36%	15/11/2026	134,918	0.00%
Prospect Capital Corp.	\$250,000	3.44%	15/10/2028	210,087	0.01%
Protective Life Corp.	\$200,000	4.30%	30/9/2028	194,322	0.00%
Protective Life Corp.	\$480,000	3.40%	15/1/2030	425,143	0.01%
Protective Life Global Funding	\$400,000	1.65%	13/1/2025	385,359	0.01%
Protective Life Global Funding	\$200,000	1.62%	15/4/2026	184,565	0.00%
Protective Life Global Funding	\$2,000,000	1.30%	20/9/2026	1,813,539	0.04%
Protective Life Global Funding	\$450,000	1.74%	21/9/2030	363,919	0.01%
Providence St Joseph Health Obligated Group	\$700,000	2.53%	1/10/2029	611,455	0.01%
Providence St Joseph Health Obligated Group	\$250,000	5.40%	1/10/2033	254,698	0.01%
Providence St Joseph Health Obligated Group	\$150,000	3.74%	1/10/2047	115,231	0.00%
Providence St Joseph Health Obligated Group	\$50,000	3.93%	1/10/2048	38,687	0.00%
Providence St Joseph Health Obligated Group	\$225,000	2.70%	1/10/2051	137,729	0.00%
Prudential Financial, Inc.	\$350,000	5.75%	15/7/2033	382,122	0.01%
Prudential Financial, Inc.	\$100,000	5.70%	14/12/2036	108,202	0.00%
Prudential Financial, Inc.	\$870,000	6.63%	1/12/2037	1,002,890	0.02%
Prudential Financial, Inc.	\$100,000	6.63%	21/6/2040	113,845	0.00%
Prudential Financial, Inc.	\$325,000	4.60%	15/5/2044	302,963	0.01%
Prudential Financial, Inc.^	\$575,000	5.38%	15/5/2045	568,149	0.01%
Prudential Financial, Inc.^	\$200,000	4.50%	15/9/2047	186,849	0.00%
Prudential Financial, Inc.	\$440,000	3.91%	7/12/2047	360,718	0.01%
Prudential Financial, Inc.	\$385,000	4.42%	27/3/2048	339,198	0.01%
Prudential Financial, Inc.^	\$375,000	5.70%	15/9/2048	364,736	0.01%
Prudential Financial, Inc.	\$318,000	3.94%	7/12/2049	262,317	0.01%
Prudential Financial, Inc.	\$350,000	4.35%	25/2/2050	310,628	0.01%
Prudential Financial, Inc.	\$450,000	3.70%	13/3/2051	357,019	0.01%
Prudential Financial, Inc.^	\$400,000	5.13%	1/3/2052	375,773	0.01%
Prudential Financial, Inc.^	\$462,000	6.00%	1/9/2052	460,681	0.01%
Prudential Financial, Inc.^	\$150,000	6.75%	1/3/2053	156,625	0.00%
Public Service Co. of Colorado	\$100,000	3.70%	15/6/2028	96,205	0.00%
Public Service Co. of Colorado	\$230,000	1.90%	15/1/2031	190,816	0.00%
Public Service Co. of Colorado	\$170,000	4.10%	1/6/2032	162,328	0.00%
Public Service Co. of Colorado	\$100,000	6.25%	1/9/2037	108,791	0.00%
Public Service Co. of Colorado	\$390,000	3.60%	15/9/2042	308,775	0.01%
Public Service Co. of Colorado	\$455,000	3.80%	15/6/2047	362,326	0.01%
Public Service Co. of Colorado	\$110,000	4.10%	15/6/2048	89,747	0.00%
Public Service Co. of Colorado	\$150,000	4.05%	15/9/2049	122,129	0.00%
Public Service Co. of Colorado	\$180,000	3.20%	1/3/2050	128,395	0.00%
Public Service Co. of Colorado	\$115,000	2.70%	15/1/2051	72,791	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Co. of Colorado	\$155,000	4.50%	1/6/2052	135,735	0.00%
Public Service Co. of Colorado	\$435,000	5.25%	1/4/2053	433,842	0.01%
Public Service Co. of New Hampshire	\$200,000	2.20%	15/6/2031	168,471	0.00%
Public Service Co. of New Hampshire	\$100,000	5.35%	1/10/2033	104,801	0.00%
Public Service Co. of New Hampshire	\$95,000	3.60%	1/7/2049	75,248	0.00%
Public Service Co. of New Hampshire	\$100,000	5.15%	15/1/2053	101,371	0.00%
Public Service Co. of Oklahoma	\$45,000	2.20%	15/8/2031	37,225	0.00%
Public Service Co. of Oklahoma	\$185,000	5.25%	15/1/2033	186,457	0.00%
Public Service Co. of Oklahoma	\$180,000	3.15%	15/8/2051	123,729	0.00%
Public Service Electric & Gas Co.	\$50,000	3.70%	1/5/2028	48,485	0.00%
Public Service Electric & Gas Co.	\$200,000	3.65%	1/9/2028	192,681	0.00%
Public Service Electric & Gas Co.	\$40,000	2.45%	15/1/2030	35,378	0.00%
Public Service Electric & Gas Co.	\$425,000	1.90%	15/8/2031	348,397	0.01%
Public Service Electric & Gas Co.	\$500,000	3.10%	15/3/2032	447,415	0.01%
Public Service Electric & Gas Co.	\$125,000	4.90%	15/12/2032	127,035	0.00%
Public Service Electric & Gas Co.	\$375,000	4.65%	15/3/2033	374,694	0.01%
Public Service Electric & Gas Co.	\$135,000	5.20%	1/8/2033	140,792	0.00%
Public Service Electric & Gas Co.	\$50,000	5.80%	1/5/2037	52,937	0.00%
Public Service Electric & Gas Co.	\$275,000	5.50%	1/3/2040	285,311	0.01%
Public Service Electric & Gas Co.	\$80,000	3.95%	1/5/2042	69,051	0.00%
Public Service Electric & Gas Co.	\$65,000	3.65%	1/9/2042	54,143	0.00%
Public Service Electric & Gas Co.	\$170,000	3.80%	1/1/2043	143,118	0.00%
Public Service Electric & Gas Co.	\$175,000	3.80%	1/3/2046	145,879	0.00%
Public Service Electric & Gas Co.	\$135,000	3.60%	1/12/2047	109,280	0.00%
Public Service Electric & Gas Co.	\$150,000	4.05%	1/5/2048	131,351	0.00%
Public Service Electric & Gas Co.	\$125,000	3.85%	1/5/2049	104,227	0.00%
Public Service Electric & Gas Co.	\$75,000	3.20%	1/8/2049	55,708	0.00%
Public Service Electric & Gas Co.	\$50,000	3.15%	1/1/2050	36,749	0.00%
Public Service Electric & Gas Co.	\$80,000	2.70%	1/5/2050	54,936	0.00%
Public Service Electric & Gas Co.	\$245,000	2.05%	1/8/2050	143,037	0.00%
Public Service Electric & Gas Co.	\$200,000	3.00%	1/3/2051	143,524	0.00%
Public Service Electric & Gas Co.	\$115,000	5.13%	15/3/2053	119,402	0.00%
Public Service Electric & Gas Co.	\$135,000	5.45%	1/8/2053	145,902	0.00%
Public Service Enterprise Group, Inc.	\$180,000	0.80%	15/8/2025	168,218	0.00%
Public Service Enterprise Group, Inc.	\$475,000	5.85%	15/11/2027	494,701	0.01%
Public Service Enterprise Group, Inc.	\$190,000	1.60%	15/8/2030	155,379	0.00%
Public Service Enterprise Group, Inc.	\$390,000	2.45%	15/11/2031	328,095	0.01%
Public Service Enterprise Group, Inc.	\$140,000	6.13%	15/10/2033	150,558	0.00%
Public Storage Operating Co.	\$425,000	0.88%	15/2/2026	393,116	0.01%
Public Storage Operating Co.	\$450,000	1.50%	9/11/2026	413,501	0.01%
Public Storage Operating Co.	\$200,000	3.09%	15/9/2027	190,554	0.00%
Public Storage Operating Co.	\$525,000	1.85%	1/5/2028	472,171	0.01%
Public Storage Operating Co.	\$950,000	1.95%	9/11/2028	847,973	0.02%
Public Storage Operating Co.	\$175,000	5.13%	15/1/2029	180,822	0.00%
Public Storage Operating Co.	€600,000	0.50%	9/9/2030	547,738	0.01%
Public Storage Operating Co.	\$250,000	2.30%	1/5/2031	216,235	0.01%
Public Storage Operating Co.	€300,000	0.88%	24/1/2032	273,995	0.01%
Public Storage Operating Co.	\$775,000	5.10%	1/8/2033	802,734	0.02%
Public Storage Operating Co.	\$175,000	5.35%	1/8/2053	183,321	0.00%
Puget Energy, Inc.	\$500,000	2.38%	15/6/2028	446,348	0.01%
Puget Energy, Inc.	\$125,000	4.10%	15/6/2030	114,727	0.00%
Puget Energy, Inc.	\$110,000	4.22%	15/3/2032	99,521	0.00%
Puget Sound Energy, Inc.	\$50,000	6.27%	15/3/2037	54,104	0.00%
Puget Sound Energy, Inc.	\$50,000	5.76%	1/10/2039	51,648	0.00%
Puget Sound Energy, Inc.	\$100,000	5.80%	15/3/2040	103,539	0.00%
Puget Sound Energy, Inc.	\$40,000	5.64%	15/4/2041	40,919	0.00%
Puget Sound Energy, Inc.	\$155,000	4.30%	20/5/2045	132,577	0.00%
Puget Sound Energy, Inc.	\$400,000	4.22%	15/6/2048	340,057	0.01%
Puget Sound Energy, Inc.	\$180,000	3.25%	15/9/2049	127,954	0.00%
Puget Sound Energy, Inc.	\$200,000	2.89%	15/9/2051	134,004	0.00%
Puget Sound Energy, Inc.	\$195,000	5.45%	1/6/2053	202,648	0.00%
PulteGroup, Inc.	\$250,000	5.50%	1/3/2026	253,318	0.01%
PulteGroup, Inc.	\$475,000	5.00%	15/1/2027	477,661	0.01%
PulteGroup, Inc.	\$100,000	7.88%	15/6/2032	117,506	0.00%
PulteGroup, Inc.	\$200,000	6.38%	15/5/2033	218,702	0.01%
PVH Corp.	\$850,000	4.63%	10/7/2025	836,210	0.02%
Qorvo, Inc.	\$700,000	1.75%	15/12/2024	671,247	0.02%
Qorvo, Inc.	\$290,000	4.38%	15/10/2029	276,460	0.01%
Qorvo, Inc.	\$200,000	3.38%	1/4/2031	171,787	0.00%
QUALCOMM, Inc.	\$225,000	3.45%	20/5/2025	221,085	0.01%
QUALCOMM, Inc.	\$850,000	3.25%	20/5/2027	822,949	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
QUALCOMM, Inc.	\$788,000	1.30%	20/5/2028	697,878	0.02%
QUALCOMM, Inc.	\$1,291,000	1.65%	20/5/2032	1,052,200	0.02%
QUALCOMM, Inc.	\$250,000	5.40%	20/5/2033	270,055	0.01%
QUALCOMM, Inc.	\$175,000	4.65%	20/5/2035	179,202	0.00%
QUALCOMM, Inc.	\$475,000	4.80%	20/5/2045	471,951	0.01%
QUALCOMM, Inc.	\$500,000	4.30%	20/5/2047	458,643	0.01%
QUALCOMM, Inc.	\$400,000	3.25%	20/5/2050	312,395	0.01%
QUALCOMM, Inc.	\$350,000	4.50%	20/5/2052	327,080	0.01%
QUALCOMM, Inc.	\$300,000	6.00%	20/5/2053	346,400	0.01%
Quanta Services, Inc.	\$200,000	2.35%	15/1/2032	165,821	0.00%
Quanta Services, Inc.	\$375,000	3.05%	1/10/2041	276,638	0.01%
Quest Diagnostics, Inc.	\$475,000	3.50%	30/3/2025	464,922	0.01%
Quest Diagnostics, Inc.	\$100,000	3.45%	1/6/2026	97,236	0.00%
Quest Diagnostics, Inc.	\$1,040,000	2.80%	30/6/2031	908,159	0.02%
Quest Diagnostics, Inc.	\$200,000	6.40%	30/11/2033	222,161	0.01%
Quest Diagnostics, Inc.	\$50,000	4.70%	30/3/2045	45,562	0.00%
Radian Group, Inc.	\$250,000	6.63%	15/3/2025	250,266	0.01%
Radian Group, Inc.	\$200,000	4.88%	15/3/2027	194,427	0.00%
Rady Children's Hospital-San Diego	\$200,000	3.15%	15/8/2051	142,204	0.00%
Ralph Lauren Corp.	\$350,000	3.75%	15/9/2025	342,913	0.01%
Ralph Lauren Corp.	\$325,000	2.95%	15/6/2030	295,654	0.01%
Raymond James Financial, Inc.	\$500,000	4.65%	1/4/2030	503,400	0.01%
Raymond James Financial, Inc.	\$200,000	4.95%	15/7/2046	186,862	0.00%
Raymond James Financial, Inc.	\$500,000	3.75%	1/4/2051	377,438	0.01%
Rayonier LP	\$200,000	2.75%	17/5/2031	166,971	0.00%
Realty Income Corp.	\$500,000	0.75%	15/3/2026	455,704	0.01%
Realty Income Corp.	\$300,000	4.13%	15/10/2026	294,573	0.01%
Realty Income Corp.	£220,000	1.88%	14/1/2027	257,249	0.01%
Realty Income Corp.	\$100,000	3.00%	15/1/2027	94,920	0.00%
Realty Income Corp.	£400,000	1.13%	13/7/2027	450,320	0.01%
Realty Income Corp.	\$1,075,000	3.95%	15/8/2027	1,045,907	0.02%
Realty Income Corp.	\$775,000	3.40%	15/1/2028	737,492	0.02%
Realty Income Corp.	\$100,000	4.70%	15/12/2028	100,752	0.00%
Realty Income Corp.	\$300,000	3.10%	15/12/2029	275,362	0.01%
Realty Income Corp.	\$450,000	4.85%	15/3/2030	452,804	0.01%
Realty Income Corp.	€200,000	4.88%	6/7/2030	233,992	0.01%
Realty Income Corp.	£100,000	1.63%	15/12/2030	103,343	0.00%
Realty Income Corp.	\$400,000	3.25%	15/1/2031	363,808	0.01%
Realty Income Corp.	£200,000	5.75%	5/12/2031	266,682	0.01%
Realty Income Corp.	\$350,000	5.63%	13/10/2032	368,612	0.01%
Realty Income Corp.	\$200,000	2.85%	15/12/2032	170,370	0.00%
Realty Income Corp.	£200,000	1.75%	13/7/2033	193,448	0.00%
Realty Income Corp.	\$300,000	4.90%	15/7/2033	300,433	0.01%
Realty Income Corp.	€600,000	5.13%	6/7/2034	731,675	0.02%
Realty Income Corp.	\$459,000	6.00%	5/12/2039	629,159	0.01%
Realty Income Corp.	£100,000	2.50%	14/1/2042	87,595	0.00%
Realty Income Corp.	\$110,000	4.65%	15/3/2047	102,806	0.00%
Regal Rexnord Corp.	\$325,000	6.05%	15/2/2026	328,468	0.01%
Regal Rexnord Corp.	\$325,000	6.05%	15/4/2028	329,357	0.01%
Regal Rexnord Corp.	\$325,000	6.30%	15/2/2030	334,554	0.01%
Regal Rexnord Corp.	\$625,000	6.40%	15/4/2033	652,693	0.01%
Regency Centers LP	\$350,000	3.60%	1/2/2027	336,717	0.01%
Regency Centers LP	\$235,000	2.95%	15/9/2029	210,640	0.01%
Regency Centers LP	\$200,000	3.70%	15/6/2030	186,015	0.00%
Regency Centers LP	\$200,000	4.40%	1/2/2047	166,208	0.00%
Regency Centers LP	\$50,000	4.65%	15/3/2049	42,903	0.00%
Regeneron Pharmaceuticals, Inc.	\$400,000	1.75%	15/9/2030	328,888	0.01%
Regeneron Pharmaceuticals, Inc.	\$275,000	2.80%	15/9/2050	181,808	0.00%
Regions Bank/Birmingham AL	\$100,000	6.45%	26/6/2037	101,714	0.00%
Regions Financial Corp.	\$650,000	1.80%	12/8/2028	556,837	0.01%
Regions Financial Corp.	\$200,000	7.38%	10/12/2037	227,160	0.01%
Reinsurance Group of America, Inc.	\$215,000	3.90%	15/5/2029	204,873	0.00%
Reinsurance Group of America, Inc.	\$280,000	6.00%	15/9/2033	293,659	0.01%
Reliance Standard Life Global Funding II	\$1,025,000	2.75%	7/5/2025	984,960	0.02%
Reliance Standard Life Global Funding II	\$170,000	5.24%	2/2/2026	168,321	0.00%
Reliance Standard Life Global Funding II	\$200,000	1.51%	28/9/2026	178,903	0.00%
Reliance Steel & Aluminum Co.	\$500,000	1.30%	15/8/2025	467,908	0.01%
RenaissanceRe Finance, Inc.	\$25,000	3.70%	1/4/2025	24,408	0.00%
RenaissanceRe Holdings Ltd.	\$200,000	3.60%	15/4/2029	185,656	0.00%
RenaissanceRe Holdings Ltd.	\$200,000	5.75%	5/6/2033	202,240	0.00%
Republic Services, Inc.	\$575,000	3.38%	15/11/2027	552,680	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic Services, Inc.	\$275,000	2.30%	1/3/2030	242,426	0.01%
Republic Services, Inc.	\$500,000	2.38%	15/3/2033	418,204	0.01%
Republic Services, Inc.	\$325,000	5.00%	1/4/2034	332,807	0.01%
Republic Services, Inc.	\$145,000	6.20%	1/3/2040	162,716	0.00%
Republic Services, Inc.	\$75,000	5.70%	15/5/2041	80,920	0.00%
Republic Services, Inc.	\$350,000	3.05%	1/3/2050	257,962	0.01%
Retail Opportunity Investments Partnership LP	\$200,000	6.75%	15/10/2028	210,306	0.01%
Revvity, Inc.	\$425,000	1.90%	15/9/2028	368,105	0.01%
Revvity, Inc.	\$575,000	3.30%	15/9/2029	521,733	0.01%
Revvity, Inc.	\$250,000	2.25%	15/9/2031	205,624	0.01%
Revvity, Inc.	\$150,000	3.63%	15/3/2051	108,155	0.00%
Rexford Industrial Realty LP	\$100,000	5.00%	15/6/2028	100,486	0.00%
Rexford Industrial Realty LP	\$400,000	2.15%	1/9/2031	320,871	0.01%
RGA Global Funding	\$250,000	2.00%	30/11/2026	229,182	0.01%
Roche Finance Europe BV	€300,000	3.20%	27/8/2029	340,142	0.01%
Roche Holdings, Inc.	\$750,000	2.13%	10/3/2025	727,200	0.02%
Roche Holdings, Inc.	\$750,000	5.27%	13/11/2026	769,199	0.02%
Roche Holdings, Inc.	\$400,000	2.31%	10/3/2027	376,122	0.01%
Roche Holdings, Inc.	\$750,000	5.34%	13/11/2028	778,566	0.02%
Roche Holdings, Inc.	\$450,000	5.49%	13/11/2030	474,854	0.01%
Roche Holdings, Inc.	\$1,000,000	5.59%	13/11/2033	1,077,226	0.02%
Rochester Gas & Electric Corp.	\$200,000	3.10%	1/6/2027	188,636	0.00%
Rockefeller Foundation	\$200,000	2.49%	1/10/2050	132,476	0.00%
Rockwell Automation, Inc.	\$50,000	2.88%	1/3/2025	48,865	0.00%
Rockwell Automation, Inc.	\$50,000	3.50%	1/3/2029	48,467	0.00%
Rockwell Automation, Inc.	\$425,000	1.75%	15/8/2031	351,102	0.01%
Rockwell Automation, Inc.	\$50,000	4.20%	1/3/2049	45,024	0.00%
Rockwell Automation, Inc.	\$225,000	2.80%	15/8/2061	146,155	0.00%
Rohm & Haas Co.	\$400,000	7.85%	15/7/2029	450,712	0.01%
Roper Technologies, Inc.	\$750,000	1.00%	15/9/2025	701,191	0.02%
Roper Technologies, Inc.	\$675,000	2.95%	15/9/2029	618,334	0.01%
Roper Technologies, Inc.	\$450,000	1.75%	15/2/2031	370,518	0.01%
Ross Stores, Inc.	\$125,000	4.60%	15/4/2025	124,051	0.00%
Ross Stores, Inc.	\$450,000	0.88%	15/4/2026	412,351	0.01%
Royalty Pharma plc	\$405,000	1.20%	2/9/2025	378,107	0.01%
Royalty Pharma plc	\$500,000	1.75%	2/9/2027	448,828	0.01%
Royalty Pharma plc	\$325,000	2.20%	2/9/2030	273,537	0.01%
Royalty Pharma plc	\$300,000	3.30%	2/9/2040	226,168	0.01%
Royalty Pharma plc	\$250,000	3.55%	2/9/2050	177,932	0.00%
RPM International, Inc.	\$275,000	3.75%	15/3/2027	264,400	0.01%
RPM International, Inc.	\$335,000	4.55%	1/3/2029	330,275	0.01%
RPM International, Inc.	\$140,000	4.25%	15/1/2048	115,895	0.00%
RTX Corp.	\$425,000	3.95%	16/8/2025	418,980	0.01%
RTX Corp.	\$200,000	5.00%	27/2/2026	200,831	0.00%
RTX Corp.	\$1,045,000	3.50%	15/3/2027	1,007,104	0.02%
RTX Corp.	\$300,000	3.13%	4/5/2027	285,405	0.01%
RTX Corp.	\$50,000	7.20%	15/8/2027	54,047	0.00%
RTX Corp.	\$950,000	4.13%	16/11/2028	928,037	0.02%
RTX Corp.	\$850,000	5.75%	15/1/2029	888,809	0.02%
RTX Corp.	€200,000	2.15%	18/5/2030	202,528	0.00%
RTX Corp.	\$425,000	1.90%	1/9/2031	345,803	0.01%
RTX Corp.	\$875,000	5.15%	27/2/2033	892,066	0.02%
RTX Corp.	\$625,000	6.10%	15/3/2034	677,702	0.02%
RTX Corp.	\$420,000	5.40%	1/5/2035	433,797	0.01%
RTX Corp.	\$575,000	6.13%	15/7/2038	626,695	0.01%
RTX Corp.	\$210,000	4.45%	16/11/2038	193,418	0.00%
RTX Corp.	\$50,000	4.88%	15/10/2040	47,713	0.00%
RTX Corp.	\$50,000	4.70%	15/12/2041	46,273	0.00%
RTX Corp.	\$1,015,000	4.50%	1/6/2042	924,891	0.02%
RTX Corp.	\$200,000	4.80%	15/12/2043	186,008	0.00%
RTX Corp.	\$825,000	4.15%	15/5/2045	704,001	0.02%
RTX Corp.	\$825,000	3.75%	1/11/2046	656,210	0.01%
RTX Corp.	\$850,000	4.35%	15/4/2047	743,392	0.02%
RTX Corp.	\$400,000	4.63%	16/11/2048	366,046	0.01%
RTX Corp.	\$225,000	3.13%	1/7/2050	159,049	0.00%
RTX Corp.	\$575,000	2.82%	1/9/2051	379,642	0.01%
RTX Corp.	\$425,000	3.03%	15/3/2052	293,533	0.01%
RTX Corp.	\$225,000	5.38%	27/2/2053	229,184	0.01%
RTX Corp.	\$625,000	6.40%	15/3/2054	724,276	0.02%
RWJ Barnabas Health, Inc.	\$225,000	3.48%	1/7/2049	174,765	0.00%
Ryder System, Inc.	\$375,000	4.63%	1/6/2025	372,200	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ryder System, Inc.	\$425,000	1.75%	1/9/2026	391,723	0.01%
Ryder System, Inc.	\$375,000	2.90%	1/12/2026	353,869	0.01%
Ryder System, Inc.	\$50,000	2.85%	1/3/2027	46,962	0.00%
Ryder System, Inc.	\$200,000	4.30%	15/6/2027	195,500	0.00%
Ryder System, Inc.	\$250,000	5.65%	1/3/2028	257,535	0.01%
Ryder System, Inc.	\$275,000	5.25%	1/6/2028	278,784	0.01%
Ryder System, Inc.	\$150,000	6.30%	1/12/2028	159,070	0.00%
Ryder System, Inc.	\$150,000	6.60%	1/12/2033	166,628	0.00%
S&P Global, Inc.	\$125,000	2.95%	22/1/2027	119,349	0.00%
S&P Global, Inc.	\$715,000	2.45%	1/3/2027	674,204	0.02%
S&P Global, Inc.	\$250,000	4.75%	1/8/2028	253,859	0.01%
S&P Global, Inc.	\$210,000	2.70%	1/3/2029	194,422	0.00%
S&P Global, Inc.	\$700,000	4.25%	1/5/2029	698,003	0.02%
S&P Global, Inc.	\$265,000	2.50%	1/12/2029	238,934	0.01%
S&P Global, Inc.	\$525,000	2.90%	1/3/2032	468,919	0.01%
S&P Global, Inc.	\$250,000	5.25%	15/9/2033	261,571	0.01%
S&P Global, Inc.	\$190,000	3.25%	1/12/2049	142,757	0.00%
S&P Global, Inc.	\$250,000	3.70%	1/3/2052	207,484	0.01%
S&P Global, Inc.	\$200,000	2.30%	15/8/2060	120,158	0.00%
S&P Global, Inc.	\$200,000	3.90%	1/3/2062	167,894	0.00%
Sabal Trail Transmission LLC	\$150,000	4.25%	1/5/2028	145,117	0.00%
Sabal Trail Transmission LLC	\$230,000	4.68%	1/5/2038	215,769	0.01%
Sabal Trail Transmission LLC	\$110,000	4.83%	1/5/2048	95,945	0.00%
Sabine Pass Liquefaction LLC	\$832,000	5.63%	1/3/2025	833,604	0.02%
Sabine Pass Liquefaction LLC	\$475,000	5.88%	30/6/2026	483,315	0.01%
Sabine Pass Liquefaction LLC	\$570,000	5.00%	15/3/2027	572,421	0.01%
Sabine Pass Liquefaction LLC	\$910,000	4.20%	15/3/2028	891,509	0.02%
Sabine Pass Liquefaction LLC	\$700,000	4.50%	15/5/2030	685,106	0.02%
Sabine Pass Liquefaction LLC	\$380,000	5.90%	15/9/2037	401,590	0.01%
Sabra Health Care LP	\$250,000	3.90%	15/10/2029	226,515	0.01%
Sabra Health Care LP	\$625,000	3.20%	1/12/2031	512,819	0.01%
Safehold GL Holdings LLC	\$140,000	2.80%	15/6/2031	115,625	0.00%
Safehold GL Holdings LLC	\$175,000	2.85%	15/1/2032	142,449	0.00%
Salesforce, Inc.	\$550,000	3.70%	11/4/2028	539,036	0.01%
Salesforce, Inc.	\$690,000	1.50%	15/7/2028	613,985	0.01%
Salesforce, Inc.	\$275,000	1.95%	15/7/2031	234,899	0.01%
Salesforce, Inc.	\$1,000,000	2.90%	15/7/2051	715,998	0.02%
Salesforce, Inc.	\$470,000	3.05%	15/7/2061	330,447	0.01%
Sammons Financial Group, Inc.	\$550,000	3.35%	16/4/2031	442,726	0.01%
Sammons Financial Group, Inc.	\$200,000	4.75%	8/4/2032	175,625	0.00%
San Diego Gas & Electric Co.	\$375,000	2.50%	15/5/2026	357,705	0.01%
San Diego Gas & Electric Co.	\$175,000	4.95%	15/8/2028	178,641	0.00%
San Diego Gas & Electric Co.	\$250,000	1.70%	1/10/2030	207,030	0.01%
San Diego Gas & Electric Co.	\$90,000	3.00%	15/3/2032	79,900	0.00%
San Diego Gas & Electric Co.	\$165,000	6.00%	1/6/2039	177,629	0.00%
San Diego Gas & Electric Co.	\$425,000	4.50%	15/8/2040	390,706	0.01%
San Diego Gas & Electric Co.	\$250,000	3.75%	1/6/2047	201,442	0.00%
San Diego Gas & Electric Co.	\$320,000	4.15%	15/5/2048	273,590	0.01%
San Diego Gas & Electric Co.	\$75,000	4.10%	15/6/2049	62,220	0.00%
San Diego Gas & Electric Co.	\$50,000	3.32%	15/4/2050	35,728	0.00%
San Diego Gas & Electric Co.	\$160,000	2.95%	15/8/2051	112,214	0.00%
San Diego Gas & Electric Co.	\$200,000	3.70%	15/3/2052	155,168	0.00%
San Diego Gas & Electric Co.	\$275,000	5.35%	1/4/2053	279,384	0.01%
Santander Holdings USA, Inc.^	\$400,000	5.81%	9/9/2026	400,725	0.01%
Santander Holdings USA, Inc.	\$200,000	3.24%	5/10/2026	189,504	0.00%
Santander Holdings USA, Inc.	\$575,000	4.40%	13/7/2027	558,658	0.01%
Santander Holdings USA, Inc.^	\$700,000	2.49%	6/1/2028	641,943	0.01%
Santander Holdings USA, Inc.^	\$300,000	6.50%	9/3/2029	310,334	0.01%
Santander Holdings USA, Inc.^	\$175,000	7.66%	9/11/2031	189,437	0.00%
SBL Holdings, Inc.	\$260,000	5.13%	13/11/2026	244,594	0.01%
SBL Holdings, Inc.	\$400,000	5.00%	18/2/2031	329,096	0.01%
SC Johnson & Son, Inc.	\$200,000	4.00%	15/5/2043	166,617	0.00%
SC Johnson & Son, Inc.	\$350,000	4.75%	15/10/2046	324,487	0.01%
Schlumberger Finance BV	€1,000,000	1.38%	28/10/2026	1,054,962	0.02%
Schlumberger Finance BV	€400,000	0.50%	15/10/2031	364,905	0.01%
Schlumberger Finance BV	€200,000	2.00%	6/5/2032	202,970	0.00%
Schlumberger Finance France SAS	€100,000	1.00%	18/2/2026	105,709	0.00%
Schlumberger Holdings Corp.	\$165,000	4.00%	21/12/2025	162,389	0.00%
Schlumberger Holdings Corp.	\$595,000	3.90%	17/5/2028	577,794	0.01%
Schlumberger Holdings Corp.	\$350,000	4.30%	1/5/2029	346,115	0.01%
Schlumberger Investment SA	\$155,000	4.50%	15/5/2028	156,588	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Schlumberger Investment SA	\$470,000	2.65%	26/6/2030	422,273	0.01%
Schlumberger Investment SA	\$155,000	4.85%	15/5/2033	157,475	0.00%
Schneider Electric SE	€300,000	3.50%	12/6/2033	344,295	0.01%
Sealed Air Corp.	\$225,000	1.57%	15/10/2026	202,580	0.00%
Seattle Children's Hospital	\$100,000	2.72%	1/10/2050	65,798	0.00%
Securian Financial Group, Inc.	\$150,000	4.80%	15/4/2048	124,762	0.00%
Selective Insurance Group, Inc.	\$175,000	5.38%	1/3/2049	169,300	0.00%
Sempra	\$235,000	3.30%	1/4/2025	229,221	0.01%
Sempra	\$275,000	5.40%	1/8/2026	278,690	0.01%
Sempra	\$320,000	3.25%	15/6/2027	303,425	0.01%
Sempra	\$460,000	3.40%	1/2/2028	438,701	0.01%
Sempra	\$155,000	3.70%	1/4/2029	147,639	0.00%
Sempra	\$270,000	5.50%	1/8/2033	279,872	0.01%
Sempra	\$360,000	3.80%	1/2/2038	308,265	0.01%
Sempra	\$225,000	6.00%	15/10/2039	237,014	0.01%
Sempra	\$300,000	4.00%	1/2/2048	247,011	0.01%
Sempra^	\$300,000	4.13%	1/4/2052	258,422	0.01%
Sempra Global	\$125,000	3.25%	15/1/2032	102,832	0.00%
ServiceNow, Inc.	\$475,000	1.40%	1/9/2030	390,663	0.01%
Sharp HealthCare	\$125,000	2.68%	1/8/2050	81,450	0.00%
Sherwin-Williams Co.	\$150,000	4.25%	8/8/2025	148,768	0.00%
Sherwin-Williams Co.	\$250,000	3.95%	15/1/2026	245,937	0.01%
Sherwin-Williams Co.	\$200,000	3.45%	1/6/2027	193,187	0.00%
Sherwin-Williams Co.	\$275,000	2.95%	15/8/2029	254,798	0.01%
Sherwin-Williams Co.	\$180,000	4.00%	15/12/2042	150,693	0.00%
Sherwin-Williams Co.	\$210,000	4.55%	1/8/2045	188,329	0.00%
Sherwin-Williams Co.	\$200,000	4.50%	1/6/2047	183,031	0.00%
Sherwin-Williams Co.	\$375,000	3.80%	15/8/2049	302,408	0.01%
Sherwin-Williams Co.	\$475,000	2.90%	15/3/2052	328,707	0.01%
Shire Acquisitions Investments Ireland DAC	\$500,000	3.20%	23/9/2026	481,129	0.01%
Sierra Pacific Power Co.	\$125,000	2.60%	1/5/2026	119,009	0.00%
Sierra Pacific Power Co.	\$150,000	5.90%	15/3/2054	159,353	0.00%
Silgan Holdings, Inc.	\$250,000	1.40%	1/4/2026	228,612	0.01%
Simon International Finance SCA	€300,000	1.13%	19/3/2033	267,736	0.01%
Simon Property Group LP	\$575,000	3.30%	15/1/2026	557,750	0.01%
Simon Property Group LP	\$200,000	3.25%	30/11/2026	192,298	0.00%
Simon Property Group LP	\$600,000	1.38%	15/1/2027	547,792	0.01%
Simon Property Group LP	\$500,000	3.38%	1/12/2027	477,573	0.01%
Simon Property Group LP	\$275,000	1.75%	1/2/2028	247,197	0.01%
Simon Property Group LP	\$1,190,000	2.45%	13/9/2029	1,059,612	0.02%
Simon Property Group LP	\$150,000	2.20%	1/2/2031	125,792	0.00%
Simon Property Group LP	\$600,000	2.25%	15/1/2032	498,633	0.01%
Simon Property Group LP	\$550,000	2.65%	1/2/2032	470,121	0.01%
Simon Property Group LP	\$120,000	6.75%	1/2/2040	136,020	0.00%
Simon Property Group LP	\$250,000	4.75%	15/3/2042	228,708	0.01%
Simon Property Group LP	\$185,000	4.25%	1/10/2044	155,075	0.00%
Simon Property Group LP	\$350,000	4.25%	30/11/2046	294,520	0.01%
Simon Property Group LP	\$100,000	3.25%	13/9/2049	72,485	0.00%
Simon Property Group LP	\$200,000	3.80%	15/7/2050	158,407	0.00%
Simon Property Group LP	\$375,000	5.85%	8/3/2053	398,682	0.01%
Simon Property Group LP	\$200,000	6.65%	15/1/2054	236,250	0.01%
SITE Centers Corp.	\$100,000	3.63%	1/2/2025	97,266	0.00%
SITE Centers Corp.	\$200,000	4.70%	1/6/2027	196,766	0.00%
Sixth Street Specialty Lending, Inc.	\$200,000	2.50%	1/8/2026	182,752	0.00%
Sixth Street Specialty Lending, Inc.	\$110,000	6.95%	14/8/2028	113,477	0.00%
Skyworks Solutions, Inc.	\$800,000	1.80%	1/6/2026	745,334	0.02%
Skyworks Solutions, Inc.	\$700,000	3.00%	1/6/2031	601,826	0.01%
Smithfield Foods, Inc.	\$750,000	4.25%	1/2/2027	720,550	0.02%
Smithfield Foods, Inc.	\$100,000	5.20%	1/4/2029	95,881	0.00%
Smithfield Foods, Inc.	\$500,000	3.00%	15/10/2030	411,039	0.01%
Snap-on, Inc.	\$300,000	3.25%	1/3/2027	289,699	0.01%
Snap-on, Inc.	\$250,000	3.10%	1/5/2050	191,522	0.00%
Sonoco Products Co.	\$200,000	1.80%	1/2/2025	192,444	0.00%
Sonoco Products Co.	\$200,000	2.25%	1/2/2027	183,995	0.00%
Sonoco Products Co.	\$200,000	3.13%	1/5/2030	180,668	0.00%
Sonoco Products Co.	\$450,000	2.85%	1/2/2032	384,022	0.01%
Southern California Edison Co.	\$225,000	3.70%	1/8/2025	220,477	0.01%
Southern California Edison Co.	\$200,000	1.20%	1/2/2026	186,129	0.00%
Southern California Edison Co.	\$365,000	4.70%	1/6/2027	367,375	0.01%
Southern California Edison Co.	\$240,000	5.85%	1/11/2027	250,682	0.01%
Southern California Edison Co.	\$275,000	5.30%	1/3/2028	282,511	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Edison Co.	\$200,000	3.65%	1/3/2028	191,767	0.00%
Southern California Edison Co.	\$175,000	5.65%	1/10/2028	182,475	0.00%
Southern California Edison Co.	\$105,000	4.20%	1/3/2029	102,918	0.00%
Southern California Edison Co.	\$90,000	6.65%	1/4/2029	95,952	0.00%
Southern California Edison Co.	\$150,000	2.85%	1/8/2029	136,852	0.00%
Southern California Edison Co.	\$400,000	2.25%	1/6/2030	343,570	0.01%
Southern California Edison Co.	\$250,000	2.50%	1/6/2031	214,546	0.01%
Southern California Edison Co.	\$150,000	2.75%	1/2/2032	129,968	0.00%
Southern California Edison Co.	\$215,000	5.95%	1/11/2032	231,078	0.01%
Southern California Edison Co.	\$200,000	6.00%	15/1/2034	219,942	0.01%
Southern California Edison Co.	\$60,000	5.75%	1/4/2035	62,543	0.00%
Southern California Edison Co.	\$300,000	5.35%	15/7/2035	309,175	0.01%
Southern California Edison Co.	\$195,000	5.63%	1/2/2036	198,996	0.00%
Southern California Edison Co.	\$150,000	5.55%	15/1/2037	150,882	0.00%
Southern California Edison Co.	\$285,000	5.95%	1/2/2038	299,004	0.01%
Southern California Edison Co.	\$100,000	6.05%	15/3/2039	106,021	0.00%
Southern California Edison Co.	\$100,000	5.50%	15/3/2040	101,134	0.00%
Southern California Edison Co.	\$150,000	4.50%	1/9/2040	134,569	0.00%
Southern California Edison Co.	\$95,000	4.05%	15/3/2042	80,132	0.00%
Southern California Edison Co.	\$175,000	3.90%	15/3/2043	143,382	0.00%
Southern California Edison Co.	\$275,000	4.65%	1/10/2043	250,665	0.01%
Southern California Edison Co.	\$205,000	3.60%	1/2/2045	159,010	0.00%
Southern California Edison Co.	\$600,000	4.00%	1/4/2047	492,205	0.01%
Southern California Edison Co.	\$410,000	4.13%	1/3/2048	345,706	0.01%
Southern California Edison Co.	\$525,000	4.88%	1/3/2049	484,313	0.01%
Southern California Edison Co.	\$370,000	3.65%	1/2/2050	286,808	0.01%
Southern California Edison Co.	\$245,000	2.95%	1/2/2051	166,867	0.00%
Southern California Edison Co.	\$125,000	3.65%	1/6/2051	94,130	0.00%
Southern California Edison Co.	\$205,000	3.45%	1/2/2052	149,760	0.00%
Southern California Edison Co.	\$100,000	5.45%	1/6/2052	99,432	0.00%
Southern California Edison Co.	\$140,000	5.70%	1/3/2053	147,465	0.00%
Southern California Edison Co.	\$365,000	5.88%	1/12/2053	394,070	0.01%
Southern California Gas Co.	\$300,000	3.20%	15/6/2025	292,528	0.01%
Southern California Gas Co.	\$200,000	2.60%	15/6/2026	190,823	0.00%
Southern California Gas Co.	\$220,000	2.95%	15/4/2027	208,611	0.01%
Southern California Gas Co.	\$205,000	2.55%	1/2/2030	180,352	0.00%
Southern California Gas Co.	\$365,000	5.20%	1/6/2033	375,720	0.01%
Southern California Gas Co.	\$90,000	5.13%	15/11/2040	88,815	0.00%
Southern California Gas Co.	\$155,000	3.75%	15/9/2042	125,553	0.00%
Southern California Gas Co.	\$125,000	4.13%	1/6/2048	105,872	0.00%
Southern California Gas Co.	\$400,000	4.30%	15/1/2049	339,860	0.01%
Southern California Gas Co.	\$110,000	3.95%	15/2/2050	87,566	0.00%
Southern California Gas Co.	\$210,000	6.35%	15/11/2052	240,269	0.01%
Southern California Gas Co.	\$170,000	5.75%	1/6/2053	179,485	0.00%
Southern Co.	\$885,000	5.15%	6/10/2025	887,550	0.02%
Southern Co.	\$575,000	3.25%	1/7/2026	554,639	0.01%
Southern Co.	\$300,000	5.11%	1/8/2027	304,209	0.01%
Southern Co.	\$200,000	1.75%	15/3/2028	177,837	0.00%
Southern Co.	\$100,000	4.85%	15/6/2028	100,743	0.00%
Southern Co.	\$65,000	3.70%	30/4/2030	61,293	0.00%
Southern Co.	\$410,000	5.70%	15/10/2032	431,590	0.01%
Southern Co.	\$250,000	5.20%	15/6/2033	255,089	0.01%
Southern Co.	\$260,000	5.70%	15/3/2034	273,815	0.01%
Southern Co.	\$265,000	4.25%	1/7/2036	243,530	0.01%
Southern Co.	\$685,000	4.40%	1/7/2046	604,000	0.01%
Southern Co. ^	\$380,000	4.00%	15/1/2051	362,729	0.01%
Southern Co. ^	\$435,000	3.75%	15/9/2051	396,284	0.01%
Southern Co. ^	€300,000	1.88%	15/9/2081	284,145	0.01%
Southern Co. Gas Capital Corp.	\$275,000	3.25%	15/6/2026	264,580	0.01%
Southern Co. Gas Capital Corp.	\$240,000	1.75%	15/1/2031	196,000	0.00%
Southern Co. Gas Capital Corp.	\$175,000	5.15%	15/9/2032	177,441	0.00%
Southern Co. Gas Capital Corp.	\$175,000	5.75%	15/9/2033	183,945	0.00%
Southern Co. Gas Capital Corp.	\$255,000	5.88%	15/3/2041	259,418	0.01%
Southern Co. Gas Capital Corp.	\$170,000	4.40%	1/6/2043	144,174	0.00%
Southern Co. Gas Capital Corp.	\$170,000	3.95%	1/10/2046	132,550	0.00%
Southern Co. Gas Capital Corp.	\$155,000	4.40%	30/5/2047	131,141	0.00%
Southern Co. Gas Capital Corp.	\$145,000	3.15%	30/9/2051	97,898	0.00%
Southern Natural Gas Co. LLC	\$160,000	4.80%	15/3/2047	134,307	0.00%
Southern Power Co.	\$50,000	4.15%	1/12/2025	49,255	0.00%
Southern Power Co.	\$400,000	0.90%	15/1/2026	368,738	0.01%
Southern Power Co.	€111,000	1.85%	20/6/2026	118,561	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern Power Co.	\$220,000	5.15%	15/9/2041	207,667	0.01%
Southern Power Co.	\$95,000	5.25%	15/7/2043	89,896	0.00%
Southern Power Co.	\$150,000	4.95%	15/12/2046	134,784	0.00%
Southwest Airlines Co.	\$375,000	5.25%	4/5/2025	375,043	0.01%
Southwest Airlines Co.	\$500,000	5.13%	15/6/2027	502,301	0.01%
Southwest Airlines Co.	\$675,000	2.63%	10/2/2030	590,068	0.01%
Southwest Gas Corp.	\$100,000	5.80%	1/12/2027	102,973	0.00%
Southwest Gas Corp.	\$30,000	5.45%	23/3/2028	30,697	0.00%
Southwest Gas Corp.	\$55,000	3.70%	1/4/2028	52,262	0.00%
Southwest Gas Corp.	\$145,000	2.20%	15/6/2030	123,174	0.00%
Southwest Gas Corp.	\$200,000	4.05%	15/3/2032	187,457	0.00%
Southwest Gas Corp.	\$110,000	3.80%	29/9/2046	82,366	0.00%
Southwest Gas Corp.	\$100,000	4.15%	1/6/2049	78,624	0.00%
Southwest Gas Corp.	\$155,000	3.18%	15/8/2051	100,744	0.00%
Southwestern Electric Power Co.	\$200,000	1.65%	15/3/2026	186,397	0.00%
Southwestern Electric Power Co.	\$125,000	2.75%	1/10/2026	117,485	0.00%
Southwestern Electric Power Co.	\$200,000	4.10%	15/9/2028	193,386	0.00%
Southwestern Electric Power Co.	\$125,000	5.30%	1/4/2033	125,225	0.00%
Southwestern Electric Power Co.	\$105,000	6.20%	15/3/2040	111,514	0.00%
Southwestern Electric Power Co.	\$140,000	3.90%	1/4/2045	108,051	0.00%
Southwestern Electric Power Co.	\$240,000	3.85%	1/2/2048	180,393	0.00%
Southwestern Electric Power Co.	\$215,000	3.25%	1/11/2051	145,160	0.00%
Southwestern Public Service Co.	\$125,000	4.50%	15/8/2041	111,086	0.00%
Southwestern Public Service Co.	\$100,000	3.40%	15/8/2046	72,666	0.00%
Southwestern Public Service Co.	\$145,000	3.70%	15/8/2047	110,372	0.00%
Southwestern Public Service Co.	\$85,000	4.40%	15/11/2048	71,667	0.00%
Southwestern Public Service Co.	\$90,000	3.75%	15/6/2049	69,112	0.00%
Southwestern Public Service Co.	\$275,000	3.15%	1/5/2050	189,389	0.00%
Spectra Energy Partners LP	\$100,000	3.50%	15/3/2025	97,813	0.00%
Spectra Energy Partners LP	\$330,000	3.38%	15/10/2026	317,772	0.01%
Spectra Energy Partners LP	\$125,000	5.95%	25/9/2043	127,835	0.00%
Spectra Energy Partners LP	\$238,000	4.50%	15/3/2045	204,025	0.00%
Spire Missouri, Inc.	\$150,000	4.80%	15/2/2033	150,141	0.00%
Spire Missouri, Inc.	\$100,000	3.30%	1/6/2051	70,882	0.00%
Spirit Realty LP	\$200,000	2.10%	15/3/2028	177,533	0.00%
Spirit Realty LP	\$400,000	3.40%	15/1/2030	364,190	0.01%
Spirit Realty LP	\$100,000	3.20%	15/2/2031	88,326	0.00%
Spirit Realty LP	\$250,000	2.70%	15/2/2032	209,548	0.01%
Sprint Capital Corp.	\$1,050,000	6.88%	15/11/2028	1,138,259	0.03%
Sprint Capital Corp.	\$1,175,000	8.75%	15/3/2032	1,449,903	0.03%
Sprint LLC	\$1,500,000	7.63%	1/3/2026	1,566,590	0.03%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$167,188	4.74%	20/3/2025	165,610	0.00%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$1,289,450	5.15%	20/3/2028	1,283,206	0.03%
SSM Health Care Corp.	\$200,000	4.89%	1/6/2028	200,737	0.00%
Stanford Health Care	\$350,000	3.03%	15/8/2051	245,283	0.01%
Stanley Black & Decker, Inc.	\$200,000	4.25%	15/11/2028	195,882	0.00%
Stanley Black & Decker, Inc.	\$300,000	2.30%	15/3/2030	255,331	0.01%
Stanley Black & Decker, Inc.	\$25,000	5.20%	1/9/2040	24,342	0.00%
Stanley Black & Decker, Inc.	\$200,000	4.85%	15/11/2048	180,475	0.00%
Stanley Black & Decker, Inc.	\$375,000	2.75%	15/11/2050	231,464	0.01%
Stanley Black & Decker, Inc.^	\$240,000	4.00%	15/3/2060	200,595	0.00%
Starbucks Corp.	\$200,000	3.80%	15/8/2025	196,428	0.00%
Starbucks Corp.	\$500,000	4.75%	15/2/2026	502,144	0.01%
Starbucks Corp.	\$175,000	2.45%	15/6/2026	166,561	0.00%
Starbucks Corp.	\$625,000	2.00%	12/3/2027	579,314	0.01%
Starbucks Corp.	\$210,000	3.50%	1/3/2028	201,976	0.00%
Starbucks Corp.	\$125,000	4.00%	15/11/2028	123,114	0.00%
Starbucks Corp.	\$175,000	3.55%	15/8/2029	168,708	0.00%
Starbucks Corp.	\$425,000	2.55%	15/11/2030	375,818	0.01%
Starbucks Corp.	\$275,000	3.00%	14/2/2032	246,529	0.01%
Starbucks Corp.	\$200,000	4.80%	15/2/2033	204,138	0.00%
Starbucks Corp.	\$50,000	4.30%	15/6/2045	44,776	0.00%
Starbucks Corp.	\$275,000	3.75%	1/12/2047	221,850	0.01%
Starbucks Corp.	\$375,000	4.50%	15/11/2048	342,322	0.01%
Starbucks Corp.	\$285,000	4.45%	15/8/2049	259,007	0.01%
Starbucks Corp.	\$650,000	3.35%	12/3/2050	487,011	0.01%
Starbucks Corp.	\$325,000	3.50%	15/11/2050	252,809	0.01%
State Street Corp.	\$369,000	3.30%	16/12/2024	363,083	0.01%
State Street Corp.^	\$200,000	5.10%	18/5/2026	200,133	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Street Corp.	\$600,000	2.65%	19/5/2026	573,160	0.01%
State Street Corp.	\$325,000	5.27%	3/8/2026	329,542	0.01%
State Street Corp.^	\$300,000	5.75%	4/11/2026	303,677	0.01%
State Street Corp.^	\$500,000	1.68%	18/11/2027	458,441	0.01%
State Street Corp.^	\$675,000	2.20%	7/2/2028	626,043	0.01%
State Street Corp.^	\$725,000	5.82%	4/11/2028	752,287	0.02%
State Street Corp.^	\$350,000	5.68%	21/11/2029	362,113	0.01%
State Street Corp.	\$250,000	2.20%	3/3/2031	208,328	0.01%
State Street Corp.^	\$150,000	2.62%	7/2/2033	126,233	0.00%
State Street Corp.^	\$225,000	4.42%	13/5/2033	218,865	0.01%
State Street Corp.^	\$250,000	4.16%	4/8/2033	235,325	0.01%
State Street Corp.^	\$200,000	4.82%	26/1/2034	196,860	0.00%
State Street Corp.^	\$395,000	5.16%	18/5/2034	398,304	0.01%
State Street Corp.^	\$300,000	3.03%	1/11/2034	269,066	0.01%
State Street Corp.^	\$175,000	6.12%	21/11/2034	185,939	0.00%
Steel Dynamics, Inc.	\$200,000	2.80%	15/12/2024	194,807	0.00%
Steel Dynamics, Inc.	\$425,000	1.65%	15/10/2027	378,657	0.01%
Steel Dynamics, Inc.	\$115,000	3.45%	15/4/2030	106,183	0.00%
Steel Dynamics, Inc.	\$175,000	3.25%	15/10/2050	121,694	0.00%
Stellantis Finance US, Inc.	\$325,000	1.71%	29/1/2027	295,197	0.01%
Stellantis Finance US, Inc.	\$1,000,000	5.63%	12/1/2028	1,033,799	0.02%
Stellantis Finance US, Inc.	\$325,000	2.69%	15/9/2031	272,500	0.01%
Stellantis NV	€1,100,000	2.00%	20/3/2025	1,191,602	0.03%
Stellantis NV	€700,000	3.88%	5/1/2026	779,839	0.02%
Stellantis NV	€400,000	0.63%	30/3/2027	407,172	0.01%
Stellantis NV	€500,000	4.50%	7/7/2028	581,499	0.01%
Stellantis NV	€200,000	0.75%	18/1/2029	196,315	0.00%
Stellantis NV	€800,000	4.25%	16/6/2031	916,912	0.02%
Stellantis NV	€366,000	2.75%	1/4/2032	378,136	0.01%
Stellantis NV	€700,000	1.25%	20/6/2033	622,889	0.01%
STERIS Irish FinCo UnLtd Co.	\$200,000	2.70%	15/3/2031	171,970	0.00%
STERIS Irish FinCo UnLtd Co.	\$215,000	3.75%	15/3/2051	166,670	0.00%
Stewart Information Services Corp.	\$150,000	3.60%	15/11/2031	116,799	0.00%
Stifel Financial Corp.	\$200,000	4.00%	15/5/2030	181,877	0.00%
STORE Capital Corp.	\$200,000	4.63%	15/3/2029	183,463	0.00%
STORE Capital Corp.	\$210,000	2.70%	1/12/2031	159,800	0.00%
Stryker Corp.	\$125,000	1.15%	15/6/2025	118,243	0.00%
Stryker Corp.	\$75,000	3.38%	1/11/2025	73,009	0.00%
Stryker Corp.	\$975,000	3.50%	15/3/2026	951,033	0.02%
Stryker Corp.	\$100,000	2.13%	30/11/2027	106,907	0.00%
Stryker Corp.	\$200,000	3.65%	7/3/2028	193,645	0.00%
Stryker Corp.	€289,000	3.38%	11/12/2028	323,668	0.01%
Stryker Corp.	€1,200,000	0.75%	1/3/2029	1,178,728	0.03%
Stryker Corp.	€300,000	2.63%	30/11/2030	320,764	0.01%
Stryker Corp.	€100,000	1.00%	3/12/2031	93,415	0.00%
Stryker Corp.	\$175,000	4.38%	15/5/2044	160,324	0.00%
Stryker Corp.	\$500,000	4.63%	15/3/2046	482,983	0.01%
Stryker Corp.	\$425,000	2.90%	15/6/2050	307,984	0.01%
Sun Communities Operating LP	\$200,000	2.30%	1/11/2028	175,468	0.00%
Sun Communities Operating LP	\$250,000	2.70%	15/7/2031	208,440	0.01%
Sun Communities Operating LP	\$200,000	4.20%	15/4/2032	182,613	0.00%
Sun Communities Operating LP	\$300,000	5.70%	15/1/2033	305,148	0.01%
Sutter Health	\$225,000	3.70%	15/8/2028	215,549	0.01%
Sutter Health	\$275,000	2.29%	15/8/2030	234,605	0.01%
Sutter Health	\$200,000	5.16%	15/8/2033	203,809	0.00%
Sutter Health	\$100,000	3.16%	15/8/2040	77,689	0.00%
Sutter Health	\$125,000	4.09%	15/8/2048	108,649	0.00%
Sutter Health	\$150,000	3.36%	15/8/2050	111,259	0.00%
Sutter Health	\$150,000	5.55%	15/8/2053	160,422	0.00%
Synchrony Bank	\$350,000	5.40%	22/8/2025	344,764	0.01%
Synchrony Bank	\$250,000	5.63%	23/8/2027	245,914	0.01%
Synchrony Financial	\$200,000	4.88%	13/6/2025	196,532	0.00%
Synchrony Financial	\$600,000	4.50%	23/7/2025	586,205	0.01%
Synchrony Financial	\$350,000	3.95%	1/12/2027	327,831	0.01%
Synchrony Financial	\$200,000	5.15%	19/3/2029	194,248	0.00%
Synchrony Financial	\$250,000	2.88%	28/10/2031	200,352	0.00%
Synovus Bank	\$250,000	5.63%	15/2/2028	240,615	0.01%
Synovus Financial Corp.	\$100,000	5.20%	11/8/2025	98,207	0.00%
Sysco Canada, Inc.	CAD172,000	3.65%	25/4/2025	128,293	0.00%
Sysco Corp.	\$325,000	3.75%	1/10/2025	317,766	0.01%
Sysco Corp.	\$200,000	3.30%	15/7/2026	193,201	0.00%

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Sysco Corp.	\$225,000	3.25%	15/7/2027	215,222	0.01%
Sysco Corp.	\$175,000	5.75%	17/1/2029	182,550	0.00%
Sysco Corp.	\$900,000	2.40%	15/2/2030	793,220	0.02%
Sysco Corp.	\$150,000	2.45%	14/12/2031	126,951	0.00%
Sysco Corp.	\$175,000	6.00%	17/1/2034	189,392	0.00%
Sysco Corp.	\$200,000	6.60%	1/4/2040	225,382	0.01%
Sysco Corp.	\$110,000	4.85%	1/10/2045	101,533	0.00%
Sysco Corp.	\$50,000	4.50%	1/4/2046	44,466	0.00%
Sysco Corp.	\$175,000	4.45%	15/3/2048	154,160	0.00%
Sysco Corp.	\$575,000	3.30%	15/2/2050	422,474	0.01%
Sysco Corp.	\$400,000	6.60%	1/4/2050	468,513	0.01%
Sysco Corp.	\$425,000	3.15%	14/12/2051	304,611	0.01%
System Energy Resources, Inc.	\$100,000	6.00%	15/4/2028	102,137	0.00%
Take-Two Interactive Software, Inc.	\$350,000	3.55%	14/4/2025	342,740	0.01%
Take-Two Interactive Software, Inc.	\$50,000	3.70%	14/4/2027	48,433	0.00%
Take-Two Interactive Software, Inc.	\$175,000	4.00%	14/4/2032	166,470	0.00%
Tampa Electric Co.	\$60,000	2.40%	15/3/2031	50,644	0.00%
Tampa Electric Co.	\$100,000	4.10%	15/6/2042	86,303	0.00%
Tampa Electric Co.	\$180,000	4.35%	15/5/2044	153,596	0.00%
Tampa Electric Co.	\$80,000	4.30%	15/6/2048	67,135	0.00%
Tampa Electric Co.	\$85,000	4.45%	15/6/2049	73,228	0.00%
Tampa Electric Co.	\$175,000	3.63%	15/6/2050	131,668	0.00%
Tampa Electric Co.	\$190,000	3.45%	15/3/2051	138,149	0.00%
Tampa Electric Co.	\$90,000	5.00%	15/7/2052	85,510	0.00%
Tanger Properties LP	\$100,000	3.13%	1/9/2026	93,680	0.00%
Tanger Properties LP	\$250,000	2.75%	1/9/2031	201,091	0.00%
Tapestry, Inc.	\$250,000	7.05%	27/11/2025	255,888	0.01%
Tapestry, Inc.	\$250,000	7.00%	27/11/2026	259,361	0.01%
Tapestry, Inc.	\$200,000	4.13%	15/7/2027	190,447	0.00%
Tapestry, Inc.	\$175,000	7.35%	27/11/2028	183,664	0.00%
Tapestry, Inc.	\$175,000	7.70%	27/11/2030	184,525	0.00%
Tapestry, Inc.	€200,000	5.88%	27/11/2031	232,187	0.01%
Tapestry, Inc.	\$250,000	3.05%	15/3/2032	202,684	0.00%
Tapestry, Inc.	\$575,000	7.85%	27/11/2033	613,991	0.01%
Targa Resources Corp.	\$285,000	5.20%	1/7/2027	286,525	0.01%
Targa Resources Corp.	\$350,000	6.15%	1/3/2029	366,435	0.01%
Targa Resources Corp.	\$280,000	4.20%	1/2/2033	257,813	0.01%
Targa Resources Corp.	\$280,000	6.13%	15/3/2033	295,307	0.01%
Targa Resources Corp.	\$525,000	6.50%	30/3/2034	567,794	0.01%
Targa Resources Corp.	\$270,000	4.95%	15/4/2052	237,261	0.01%
Targa Resources Corp.	\$265,000	6.25%	1/7/2052	274,371	0.01%
Targa Resources Corp.	\$280,000	6.50%	15/2/2053	303,277	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$450,000	6.50%	15/7/2027	457,024	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$110,000	5.00%	15/1/2028	108,720	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$465,000	5.50%	1/3/2030	464,521	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$320,000	4.88%	1/2/2031	310,686	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$520,000	4.00%	15/1/2032	473,843	0.01%
Target Corp.	\$150,000	2.50%	15/4/2026	144,451	0.00%
Target Corp.	\$825,000	1.95%	15/1/2027	769,760	0.02%
Target Corp.	\$100,000	3.38%	15/4/2029	96,255	0.00%
Target Corp.	\$500,000	2.35%	15/2/2030	447,118	0.01%
Target Corp.	\$450,000	4.50%	15/9/2032	454,640	0.01%
Target Corp.	\$500,000	4.40%	15/1/2033	504,561	0.01%
Target Corp.	\$375,000	6.50%	15/10/2037	435,920	0.01%
Target Corp.	\$100,000	7.00%	15/1/2038	121,693	0.00%
Target Corp.	\$375,000	4.00%	1/7/2042	339,974	0.01%
Target Corp.	\$100,000	2.95%	15/1/2052	71,631	0.00%
Target Corp.	\$675,000	4.80%	15/1/2053	670,258	0.02%
TC PipeLines LP	\$110,000	4.38%	13/3/2025	108,639	0.00%
TC PipeLines LP	\$150,000	3.90%	25/5/2027	144,005	0.00%
TD SYNEX Corp.	\$425,000	1.75%	9/8/2026	385,794	0.01%
TD SYNEX Corp.	\$325,000	2.38%	9/8/2028	285,678	0.01%
Teachers Insurance & Annuity Association of America	\$449,000	6.85%	16/12/2039	518,424	0.01%
Teachers Insurance & Annuity Association of America	\$695,000	4.90%	15/9/2044	659,050	0.01%
Teachers Insurance & Annuity Association of America	\$615,000	4.27%	15/5/2047	537,446	0.01%
Teachers Insurance & Annuity Association of America	\$500,000	3.30%	15/5/2050	368,575	0.01%
Teachers Insurance & Annuity Association of America <sup>^</sup>	\$325,000	4.38%	15/9/2054	319,708	0.01%
Teledyne Technologies, Inc.	\$300,000	1.60%	1/4/2026	278,254	0.01%
Teledyne Technologies, Inc.	\$200,000	2.25%	1/4/2028	181,146	0.00%
Teledyne Technologies, Inc.	\$350,000	2.75%	1/4/2031	304,612	0.01%
Tennessee Gas Pipeline Co. LLC	\$100,000	7.00%	15/10/2028	108,144	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tennessee Gas Pipeline Co. LLC	\$655,000	2.90%	1/3/2030	576,794	0.01%
Texas Eastern Transmission LP	\$165,000	3.50%	15/1/2028	155,652	0.00%
Texas Eastern Transmission LP	\$100,000	7.00%	15/7/2032	111,943	0.00%
Texas Eastern Transmission LP	\$175,000	4.15%	15/1/2048	144,321	0.00%
Texas Health Resources	\$375,000	2.33%	15/11/2050	227,185	0.01%
Texas Instruments, Inc.	\$125,000	1.13%	15/9/2026	114,868	0.00%
Texas Instruments, Inc.	\$150,000	2.90%	3/11/2027	143,162	0.00%
Texas Instruments, Inc.	\$625,000	4.60%	15/2/2028	635,846	0.01%
Texas Instruments, Inc.	\$50,000	2.25%	4/9/2029	45,145	0.00%
Texas Instruments, Inc.	\$1,175,000	1.75%	4/5/2030	1,015,925	0.02%
Texas Instruments, Inc.	\$50,000	1.90%	15/9/2031	42,654	0.00%
Texas Instruments, Inc.	\$650,000	3.65%	16/8/2032	616,887	0.01%
Texas Instruments, Inc.	\$95,000	3.88%	15/3/2039	87,887	0.00%
Texas Instruments, Inc.	\$75,000	4.15%	15/5/2048	68,160	0.00%
Texas Instruments, Inc.	\$400,000	2.70%	15/9/2051	272,896	0.01%
Texas Instruments, Inc.	\$200,000	5.00%	14/3/2053	205,415	0.00%
Texas Instruments, Inc.	\$350,000	5.05%	18/5/2063	358,627	0.01%
Textron, Inc.	\$375,000	4.00%	15/3/2026	367,703	0.01%
Textron, Inc.	\$50,000	3.65%	15/3/2027	47,973	0.00%
Textron, Inc.	\$125,000	3.38%	1/3/2028	118,070	0.00%
Textron, Inc.	\$450,000	3.00%	1/6/2030	402,928	0.01%
Textron, Inc.	\$200,000	6.10%	15/11/2033	213,725	0.01%
Thermo Fisher Scientific Finance I BV	€134,000	0.00%	18/11/2025	139,665	0.00%
Thermo Fisher Scientific Finance I BV	€908,000	0.80%	18/10/2030	870,532	0.02%
Thermo Fisher Scientific Finance I BV	€655,000	1.13%	18/10/2033	600,834	0.01%
Thermo Fisher Scientific Finance I BV	€1,500,000	1.63%	18/10/2041	1,248,313	0.03%
Thermo Fisher Scientific, Inc.	€1,100,000	0.13%	1/3/2025	1,168,485	0.03%
Thermo Fisher Scientific, Inc.	€1,100,000	3.20%	21/1/2026	1,217,752	0.03%
Thermo Fisher Scientific, Inc.	\$200,000	4.95%	10/8/2026	202,720	0.00%
Thermo Fisher Scientific, Inc.	\$225,000	5.00%	5/12/2026	228,662	0.01%
Thermo Fisher Scientific, Inc.	€100,000	1.75%	15/4/2027	106,541	0.00%
Thermo Fisher Scientific, Inc.	€1,300,000	0.50%	1/3/2028	1,305,461	0.03%
Thermo Fisher Scientific, Inc.	€500,000	1.38%	12/9/2028	516,034	0.01%
Thermo Fisher Scientific, Inc.	\$475,000	1.75%	15/10/2028	423,788	0.01%
Thermo Fisher Scientific, Inc.	\$275,000	5.00%	31/1/2029	282,376	0.01%
Thermo Fisher Scientific, Inc.	\$150,000	2.60%	1/10/2029	136,732	0.00%
Thermo Fisher Scientific, Inc.	\$250,000	4.98%	10/8/2030	256,258	0.01%
Thermo Fisher Scientific, Inc.	€200,000	0.88%	1/10/2031	188,435	0.00%
Thermo Fisher Scientific, Inc.	\$475,000	2.00%	15/10/2031	400,465	0.01%
Thermo Fisher Scientific, Inc.	€200,000	2.38%	15/4/2032	209,463	0.01%
Thermo Fisher Scientific, Inc.	\$325,000	4.95%	21/11/2032	335,277	0.01%
Thermo Fisher Scientific, Inc.	\$550,000	5.09%	10/8/2033	572,289	0.01%
Thermo Fisher Scientific, Inc.	\$200,000	5.20%	31/1/2034	209,851	0.01%
Thermo Fisher Scientific, Inc.	€100,000	3.65%	21/11/2034	114,980	0.00%
Thermo Fisher Scientific, Inc.	€200,000	1.50%	1/10/2039	168,495	0.00%
Thermo Fisher Scientific, Inc.	\$200,000	2.80%	15/10/2041	151,867	0.00%
Thermo Fisher Scientific, Inc.	\$250,000	5.40%	10/8/2043	264,523	0.01%
Thermo Fisher Scientific, Inc.	\$150,000	5.30%	1/2/2044	156,112	0.00%
Thermo Fisher Scientific, Inc.	\$525,000	4.10%	15/8/2047	468,871	0.01%
Thermo Fisher Scientific, Inc.	€500,000	1.88%	1/10/2049	394,863	0.01%
Thomas Jefferson University	\$200,000	3.85%	1/11/2057	148,462	0.00%
Time Warner Cable Enterprises LLC	\$525,000	8.38%	15/7/2033	610,353	0.01%
Time Warner Cable LLC	£131,000	5.75%	2/6/2031	166,906	0.00%
Time Warner Cable LLC	\$650,000	6.55%	1/5/2037	640,871	0.01%
Time Warner Cable LLC	\$495,000	7.30%	1/7/2038	513,093	0.01%
Time Warner Cable LLC	\$600,000	6.75%	15/6/2039	597,289	0.01%
Time Warner Cable LLC	\$250,000	5.88%	15/11/2040	227,413	0.01%
Time Warner Cable LLC	\$510,000	5.50%	1/9/2041	447,636	0.01%
Time Warner Cable LLC	£200,000	5.25%	15/7/2042	225,662	0.01%
Time Warner Cable LLC	\$560,000	4.50%	15/9/2042	442,399	0.01%
Timken Co.	\$415,000	4.50%	15/12/2028	403,627	0.01%
TJX Cos, Inc.	\$675,000	1.15%	15/5/2028	591,460	0.01%
TJX Cos, Inc.	\$200,000	1.60%	15/5/2031	166,127	0.00%
T-Mobile USA, Inc.	\$1,830,000	3.50%	15/4/2025	1,792,146	0.04%
T-Mobile USA, Inc.	\$350,000	1.50%	15/2/2026	326,024	0.01%
T-Mobile USA, Inc.	\$340,000	2.25%	15/2/2026	322,322	0.01%
T-Mobile USA, Inc.	\$1,000,000	2.63%	15/4/2026	951,501	0.02%
T-Mobile USA, Inc.	\$1,150,000	3.75%	15/4/2027	1,115,960	0.02%
T-Mobile USA, Inc.	\$1,150,000	2.05%	15/2/2028	1,037,917	0.02%
T-Mobile USA, Inc.	\$225,000	4.80%	15/7/2028	226,803	0.01%
T-Mobile USA, Inc.	\$425,000	2.40%	15/3/2029	381,014	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	\$700,000	3.38%	15/4/2029	650,352	0.01%
T-Mobile USA, Inc.	\$1,700,000	3.88%	15/4/2030	1,613,961	0.04%
T-Mobile USA, Inc.	\$1,500,000	2.55%	15/2/2031	1,291,277	0.03%
T-Mobile USA, Inc.	\$750,000	3.50%	15/4/2031	686,026	0.02%
T-Mobile USA, Inc.	\$845,000	2.25%	15/11/2031	703,119	0.02%
T-Mobile USA, Inc.	\$700,000	2.70%	15/3/2032	597,277	0.01%
T-Mobile USA, Inc.	\$875,000	5.05%	15/7/2033	882,551	0.02%
T-Mobile USA, Inc.	\$175,000	5.75%	15/1/2034	185,717	0.00%
T-Mobile USA, Inc.	\$680,000	4.38%	15/4/2040	615,616	0.01%
T-Mobile USA, Inc.	\$1,300,000	3.00%	15/2/2041	974,486	0.02%
T-Mobile USA, Inc.	\$1,200,000	4.50%	15/4/2050	1,062,387	0.02%
T-Mobile USA, Inc.	\$790,000	3.30%	15/2/2051	572,225	0.01%
T-Mobile USA, Inc.	\$1,050,000	3.40%	15/10/2052	766,775	0.02%
T-Mobile USA, Inc.	\$875,000	5.65%	15/1/2053	913,304	0.02%
T-Mobile USA, Inc.	\$275,000	5.75%	15/1/2054	291,786	0.01%
T-Mobile USA, Inc.	\$300,000	6.00%	15/6/2054	329,776	0.01%
T-Mobile USA, Inc.	\$630,000	3.60%	15/11/2060	460,665	0.01%
T-Mobile USA, Inc.	\$495,000	5.80%	15/9/2062	529,590	0.01%
Toledo Edison Co.	\$95,000	6.15%	15/5/2037	102,552	0.00%
Toledo Hospital	\$80,000	5.75%	15/11/2038	79,860	0.00%
Toll Brothers Finance Corp.	\$325,000	3.80%	1/11/2029	304,412	0.01%
Tosco Corp.	\$125,000	8.13%	15/2/2030	147,177	0.00%
Toyota Motor Credit Corp.	\$500,000	4.80%	10/1/2025	500,059	0.01%
Toyota Motor Credit Corp.	\$425,000	1.45%	13/1/2025	410,161	0.01%
Toyota Motor Credit Corp.	\$50,000	3.40%	14/4/2025	49,086	0.00%
Toyota Motor Credit Corp.	\$625,000	5.60%	11/9/2025	635,539	0.01%
Toyota Motor Credit Corp.	\$350,000	3.80%	24/10/2025	343,114	0.01%
Toyota Motor Credit Corp.	\$1,100,000	5.40%	10/11/2025	1,117,474	0.02%
Toyota Motor Credit Corp.	\$1,000,000	4.45%	18/5/2026	998,486	0.02%
Toyota Motor Credit Corp.	\$700,000	1.13%	18/6/2026	646,430	0.01%
Toyota Motor Credit Corp.	€300,000	0.25%	16/7/2026	309,223	0.01%
Toyota Motor Credit Corp.	\$1,850,000	5.00%	14/8/2026	1,872,969	0.04%
Toyota Motor Credit Corp.	£300,000	0.75%	19/11/2026	346,261	0.01%
Toyota Motor Credit Corp.	\$300,000	5.40%	20/11/2026	307,275	0.01%
Toyota Motor Credit Corp.	\$250,000	3.20%	11/1/2027	241,109	0.01%
Toyota Motor Credit Corp.	\$500,000	4.55%	20/9/2027	504,113	0.01%
Toyota Motor Credit Corp.	€700,000	0.13%	5/11/2027	693,867	0.02%
Toyota Motor Credit Corp.	\$300,000	5.45%	10/11/2027	311,097	0.01%
Toyota Motor Credit Corp.	\$250,000	4.63%	12/1/2028	253,296	0.01%
Toyota Motor Credit Corp.	\$1,450,000	1.90%	6/4/2028	1,316,441	0.03%
Toyota Motor Credit Corp.	\$250,000	5.25%	11/9/2028	259,173	0.01%
Toyota Motor Credit Corp.	\$50,000	3.65%	8/1/2029	48,788	0.00%
Toyota Motor Credit Corp.	€300,000	4.05%	13/9/2029	347,682	0.01%
Toyota Motor Credit Corp.	\$400,000	2.15%	13/2/2030	353,259	0.01%
Toyota Motor Credit Corp.	\$500,000	4.55%	17/5/2030	503,660	0.01%
Toyota Motor Credit Corp.	€800,000	3.85%	24/7/2030	918,242	0.02%
Toyota Motor Credit Corp.	\$525,000	5.55%	20/11/2030	553,080	0.01%
Toyota Motor Credit Corp.	\$200,000	1.65%	10/1/2031	166,524	0.00%
Toyota Motor Credit Corp.	\$650,000	1.90%	12/9/2031	541,718	0.01%
Tractor Supply Co.	\$300,000	1.75%	1/11/2030	246,030	0.01%
Tractor Supply Co.	\$250,000	5.25%	15/5/2033	256,545	0.01%
Trane Technologies Financing Ltd.	\$350,000	3.80%	21/3/2029	339,104	0.01%
Trane Technologies Financing Ltd.	\$400,000	5.25%	3/3/2033	414,488	0.01%
Trane Technologies Financing Ltd.	\$25,000	4.65%	1/11/2044	23,233	0.00%
Trane Technologies Financing Ltd.	\$50,000	4.50%	21/3/2049	46,445	0.00%
Trane Technologies Global Holding Co., Ltd.	\$50,000	3.75%	21/8/2028	48,829	0.00%
Trane Technologies Global Holding Co., Ltd.	\$284,000	5.75%	15/6/2043	305,398	0.01%
Trane Technologies Global Holding Co., Ltd.	\$75,000	4.30%	21/2/2048	67,587	0.00%
Trans-Allegheny Interstate Line Co.	\$170,000	3.85%	1/6/2025	166,486	0.00%
Transatlantic Holdings, Inc.	\$25,000	8.00%	30/11/2039	32,497	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$310,000	7.85%	1/2/2026	325,001	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$95,000	4.00%	15/3/2028	92,125	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$200,000	3.25%	15/5/2030	181,571	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$150,000	5.40%	15/8/2041	148,856	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$135,000	4.45%	1/8/2042	119,428	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$220,000	4.60%	15/3/2048	198,733	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$185,000	3.95%	15/5/2050	149,810	0.00%
Travelers Cos, Inc.	\$140,000	6.75%	20/6/2036	164,989	0.00%
Travelers Cos, Inc.	\$200,000	6.25%	15/6/2037	226,969	0.01%
Travelers Cos, Inc.	\$80,000	5.35%	1/11/2040	83,659	0.00%
Travelers Cos, Inc.	\$135,000	4.60%	1/8/2043	129,002	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Travelers Cos, Inc.	\$75,000	4.30%	25/8/2045	67,150	0.00%
Travelers Cos, Inc.	\$350,000	3.75%	15/5/2046	289,315	0.01%
Travelers Cos, Inc.	\$675,000	4.00%	30/5/2047	581,105	0.01%
Travelers Cos, Inc.	\$175,000	4.05%	7/3/2048	152,943	0.00%
Travelers Cos, Inc.	\$75,000	4.10%	4/3/2049	65,318	0.00%
Travelers Cos, Inc.	\$300,000	2.55%	27/4/2050	198,451	0.00%
Travelers Cos, Inc.	\$200,000	3.05%	8/6/2051	147,563	0.00%
Travelers Cos, Inc.	\$250,000	5.45%	25/5/2053	270,336	0.01%
Travelers Property Casualty Corp.	\$200,000	6.38%	15/3/2033	228,784	0.01%
Trillium Windpower LP	CAD165,198	5.80%	15/2/2033	128,489	0.00%
Trimble, Inc.	\$74,000	4.75%	1/12/2024	73,299	0.00%
Trimble, Inc.	\$100,000	4.90%	15/6/2028	100,620	0.00%
Trimble, Inc.	\$250,000	6.10%	15/3/2033	268,211	0.01%
Trinity Acquisition plc	\$300,000	4.40%	15/3/2026	296,340	0.01%
Trinity Health Corp.	\$350,000	2.63%	1/12/2040	253,975	0.01%
Trinity Health Corp.	\$50,000	4.13%	1/12/2045	43,567	0.00%
Tri-State Generation & Transmission Association, Inc.	\$160,000	6.00%	15/6/2040	152,541	0.00%
Truist Bank	\$525,000	1.50%	10/3/2025	501,541	0.01%
Truist Bank	\$1,000,000	3.63%	16/9/2025	968,065	0.02%
Truist Bank	\$150,000	4.05%	3/11/2025	147,551	0.00%
Truist Bank	\$200,000	3.30%	15/5/2026	190,771	0.00%
Truist Bank	\$250,000	3.80%	30/10/2026	239,128	0.01%
Truist Bank^	\$925,000	2.64%	17/9/2029	860,791	0.02%
Truist Financial Corp.	\$270,000	4.00%	1/5/2025	265,371	0.01%
Truist Financial Corp.	\$300,000	3.70%	5/6/2025	293,406	0.01%
Truist Financial Corp.^	\$600,000	4.26%	28/7/2026	588,026	0.01%
Truist Financial Corp.^	\$825,000	6.05%	8/6/2027	839,801	0.02%
Truist Financial Corp.	\$850,000	1.13%	3/8/2027	745,101	0.02%
Truist Financial Corp.^	\$400,000	4.87%	26/1/2029	394,910	0.01%
Truist Financial Corp.	\$300,000	3.88%	19/3/2029	280,872	0.01%
Truist Financial Corp.^	\$400,000	1.89%	7/6/2029	345,674	0.01%
Truist Financial Corp.^	\$350,000	7.16%	30/10/2029	377,685	0.01%
Truist Financial Corp.^	\$300,000	4.92%	28/7/2033	280,329	0.01%
Truist Financial Corp.^	\$400,000	6.12%	28/10/2033	414,722	0.01%
Truist Financial Corp.^	\$700,000	5.12%	26/1/2034	677,768	0.02%
Truist Financial Corp.^	\$950,000	5.87%	8/6/2034	969,388	0.02%
Trustage Financial Group, Inc.	\$200,000	4.63%	15/4/2032	174,608	0.00%
Trustees of Boston College	\$100,000	3.13%	1/7/2052	73,276	0.00%
Trustees of Boston University	\$115,000	4.06%	1/10/2048	101,669	0.00%
Trustees of Princeton University	\$150,000	5.70%	1/3/2039	167,201	0.00%
Trustees of Princeton University	\$200,000	2.52%	1/7/2050	137,976	0.00%
Trustees of Princeton University	\$200,000	4.20%	1/3/2052	186,254	0.00%
Trustees of the University of Pennsylvania	\$450,000	2.40%	1/10/2050	291,440	0.01%
Trustees of the University of Pennsylvania	\$50,000	4.67%	1/9/2112	46,322	0.00%
Trustees of the University of Pennsylvania	\$125,000	3.61%	15/2/2119	89,897	0.00%
TTX Co.	\$250,000	3.60%	15/1/2025	244,956	0.01%
TTX Co.	\$300,000	3.90%	1/2/2045	245,717	0.01%
TTX Co.	\$250,000	5.65%	1/12/2052	267,484	0.01%
Tucson Electric Power Co.	\$90,000	3.05%	15/3/2025	87,783	0.00%
Tucson Electric Power Co.	\$250,000	1.50%	1/8/2030	203,976	0.00%
Tucson Electric Power Co.	\$100,000	3.25%	15/5/2032	89,034	0.00%
Tucson Electric Power Co.	\$220,000	4.00%	15/6/2050	174,278	0.00%
Tucson Electric Power Co.	\$80,000	3.25%	1/5/2051	55,731	0.00%
Tucson Electric Power Co.	\$165,000	5.50%	15/4/2053	167,996	0.00%
TWDC Enterprises 18 Corp.	\$100,000	3.15%	17/9/2025	97,400	0.00%
TWDC Enterprises 18 Corp.	\$125,000	3.00%	13/2/2026	120,900	0.00%
TWDC Enterprises 18 Corp.	\$290,000	1.85%	30/7/2026	271,405	0.01%
TWDC Enterprises 18 Corp.	\$300,000	2.95%	15/6/2027	287,897	0.01%
TWDC Enterprises 18 Corp.	\$500,000	7.00%	1/3/2032	584,865	0.01%
TWDC Enterprises 18 Corp.	\$180,000	4.13%	1/12/2041	161,498	0.00%
TWDC Enterprises 18 Corp.	\$200,000	4.13%	1/6/2044	178,613	0.00%
TWDC Enterprises 18 Corp.	\$375,000	3.00%	30/7/2046	275,640	0.01%
Tyco Electronics Group SA	\$125,000	4.50%	13/2/2026	124,569	0.00%
Tyco Electronics Group SA	\$150,000	2.50%	4/2/2032	130,032	0.00%
Tyson Foods, Inc.	\$200,000	3.55%	2/6/2027	190,897	0.00%
Tyson Foods, Inc.	\$750,000	4.35%	1/3/2029	729,042	0.02%
Tyson Foods, Inc.	\$515,000	4.88%	15/8/2034	499,689	0.01%
Tyson Foods, Inc.	\$100,000	5.15%	15/8/2044	91,891	0.00%
Tyson Foods, Inc.	\$100,000	4.55%	2/6/2047	83,985	0.00%
Tyson Foods, Inc.	\$480,000	5.10%	28/9/2048	436,239	0.01%
UDR, Inc.	\$110,000	3.50%	15/1/2028	103,619	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UDR, Inc.	\$25,000	3.20%	15/1/2030	22,750	0.00%
UDR, Inc.	\$200,000	3.00%	15/8/2031	176,906	0.00%
UDR, Inc.	\$625,000	2.10%	15/6/2033	481,662	0.01%
UDR, Inc.	\$110,000	3.10%	1/11/2034	90,975	0.00%
UMass Memorial Health Care Obligated Group	\$200,000	5.36%	1/7/2052	195,482	0.00%
Unilever Capital Corp.	\$250,000	4.88%	8/9/2028	257,104	0.01%
Union Electric Co.	\$250,000	3.50%	15/3/2029	236,865	0.01%
Union Electric Co.	\$275,000	2.95%	15/3/2030	248,281	0.01%
Union Electric Co.	\$250,000	2.15%	15/3/2032	207,208	0.01%
Union Electric Co.	\$100,000	5.30%	1/8/2037	103,486	0.00%
Union Electric Co.	\$230,000	8.45%	15/3/2039	301,695	0.01%
Union Electric Co.	\$100,000	3.90%	15/9/2042	83,849	0.00%
Union Electric Co.	\$150,000	3.65%	15/4/2045	118,069	0.00%
Union Electric Co.	\$130,000	4.00%	1/4/2048	107,172	0.00%
Union Electric Co.	\$125,000	3.25%	1/10/2049	87,710	0.00%
Union Electric Co.	\$200,000	2.63%	15/3/2051	127,646	0.00%
Union Electric Co.	\$195,000	3.90%	1/4/2052	161,124	0.00%
Union Electric Co.	\$130,000	5.45%	15/3/2053	134,139	0.00%
Union Pacific Corp.	\$60,000	3.25%	15/1/2025	58,825	0.00%
Union Pacific Corp.	\$50,000	3.75%	15/7/2025	49,210	0.00%
Union Pacific Corp.	\$100,000	3.25%	15/8/2025	97,789	0.00%
Union Pacific Corp.	\$625,000	2.40%	5/2/2030	558,139	0.01%
Union Pacific Corp.	\$150,000	2.38%	20/5/2031	130,438	0.00%
Union Pacific Corp.	\$800,000	2.80%	14/2/2032	710,068	0.02%
Union Pacific Corp.	\$225,000	4.50%	20/1/2033	226,310	0.01%
Union Pacific Corp.	\$300,000	3.38%	1/2/2035	264,871	0.01%
Union Pacific Corp.	\$500,000	2.89%	6/4/2036	420,424	0.01%
Union Pacific Corp.	\$325,000	3.60%	15/9/2037	288,890	0.01%
Union Pacific Corp.	\$375,000	3.55%	15/8/2039	322,313	0.01%
Union Pacific Corp.	\$425,000	3.20%	20/5/2041	340,857	0.01%
Union Pacific Corp.	\$140,000	4.05%	15/11/2045	119,545	0.00%
Union Pacific Corp.	\$360,000	3.35%	15/8/2046	269,797	0.01%
Union Pacific Corp.	\$475,000	4.00%	15/4/2047	402,011	0.01%
Union Pacific Corp.	\$250,000	4.30%	1/3/2049	221,981	0.01%
Union Pacific Corp.	\$250,000	3.25%	5/2/2050	191,544	0.00%
Union Pacific Corp.	\$175,000	3.80%	1/10/2051	146,803	0.00%
Union Pacific Corp.	\$100,000	2.95%	10/3/2052	71,024	0.00%
Union Pacific Corp.	\$425,000	3.50%	14/2/2053	336,797	0.01%
Union Pacific Corp.	\$150,000	3.88%	1/2/2055	123,035	0.00%
Union Pacific Corp.	\$170,000	3.95%	15/8/2059	139,283	0.00%
Union Pacific Corp.	\$811,000	3.84%	20/3/2060	662,541	0.02%
Union Pacific Corp.	\$200,000	3.55%	20/5/2061	150,909	0.00%
Union Pacific Corp.	\$475,000	2.97%	16/9/2062	320,370	0.01%
Union Pacific Corp.	\$300,000	3.75%	5/2/2070	233,490	0.01%
Union Pacific Corp.	\$495,000	3.80%	6/4/2071	391,844	0.01%
Union Pacific Corp.	\$300,000	3.85%	14/2/2072	238,210	0.01%
United Airlines 2014-1 Class A Pass Through Trust	\$125,738	4.00%	11/4/2026	119,292	0.00%
United Airlines 2016-1 Class A Pass Through Trust	\$68,341	3.45%	7/7/2028	60,729	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	\$68,340	3.10%	7/7/2028	62,414	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	\$68,785	2.88%	7/10/2028	61,511	0.00%
United Airlines 2018-1 Class AA Pass Through Trust	\$182,292	3.50%	1/3/2030	165,261	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	\$250,041	2.70%	1/5/2032	210,503	0.01%
United Airlines 2020-1 Class A Pass Through Trust	\$760,205	5.88%	15/10/2027	768,285	0.02%
United Airlines 2020-1 Class B Pass Through Trust	\$91,200	4.88%	15/1/2026	88,523	0.00%
United Airlines 2023-1 Class A Pass Through Trust	\$775,000	5.80%	15/1/2036	786,881	0.02%
United Parcel Service, Inc.	€100,000	1.63%	15/11/2025	107,530	0.00%
United Parcel Service, Inc.	\$400,000	3.05%	15/11/2027	383,412	0.01%
United Parcel Service, Inc.	\$500,000	2.50%	1/9/2029	454,646	0.01%
United Parcel Service, Inc.	\$650,000	4.45%	1/4/2030	656,686	0.01%
United Parcel Service, Inc.	€200,000	1.50%	15/11/2032	193,986	0.00%
United Parcel Service, Inc.	\$500,000	4.88%	3/3/2033	519,154	0.01%
United Parcel Service, Inc.	\$350,000	6.20%	15/1/2038	401,211	0.01%
United Parcel Service, Inc.	\$765,000	5.20%	1/4/2040	796,010	0.02%
United Parcel Service, Inc.	\$195,000	4.88%	15/11/2040	195,681	0.00%
United Parcel Service, Inc.	\$75,000	3.63%	1/10/2042	63,862	0.00%
United Parcel Service, Inc.	\$400,000	4.25%	15/3/2049	363,575	0.01%
United Parcel Service, Inc.	£100,000	5.13%	12/2/2050	139,679	0.00%
United Parcel Service, Inc.	\$625,000	5.30%	1/4/2050	663,617	0.02%
United Parcel Service, Inc.	\$350,000	5.05%	3/3/2053	363,130	0.01%
United Rentals North America, Inc.	\$500,000	6.00%	15/12/2029	507,413	0.01%
UnitedHealth Group, Inc.	\$650,000	3.75%	15/7/2025	640,818	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	\$200,000	5.15%	15/10/2025	202,355	0.00%
UnitedHealth Group, Inc.	\$1,400,000	1.15%	15/5/2026	1,297,110	0.03%
UnitedHealth Group, Inc.	\$175,000	3.45%	15/1/2027	171,149	0.00%
UnitedHealth Group, Inc.	\$175,000	2.95%	15/10/2027	166,360	0.00%
UnitedHealth Group, Inc.	\$550,000	5.25%	15/2/2028	568,912	0.01%
UnitedHealth Group, Inc.	\$1,100,000	3.85%	15/6/2028	1,077,943	0.02%
UnitedHealth Group, Inc.	\$400,000	4.25%	15/1/2029	399,145	0.01%
UnitedHealth Group, Inc.	\$750,000	4.00%	15/5/2029	738,853	0.02%
UnitedHealth Group, Inc.	\$625,000	5.30%	15/2/2030	653,919	0.01%
UnitedHealth Group, Inc.	\$450,000	2.00%	15/5/2030	389,085	0.01%
UnitedHealth Group, Inc.	\$900,000	2.30%	15/5/2031	778,988	0.02%
UnitedHealth Group, Inc.	\$700,000	4.20%	15/5/2032	684,507	0.02%
UnitedHealth Group, Inc.	\$250,000	5.35%	15/2/2033	264,422	0.01%
UnitedHealth Group, Inc.	\$1,000,000	4.50%	15/4/2033	992,381	0.02%
UnitedHealth Group, Inc.	\$400,000	4.63%	15/7/2035	402,465	0.01%
UnitedHealth Group, Inc.	\$200,000	5.80%	15/3/2036	218,798	0.01%
UnitedHealth Group, Inc.	\$50,000	6.50%	15/6/2037	58,704	0.00%
UnitedHealth Group, Inc.	\$425,000	6.63%	15/11/2037	499,225	0.01%
UnitedHealth Group, Inc.	\$300,000	6.88%	15/2/2038	362,596	0.01%
UnitedHealth Group, Inc.	\$940,000	3.50%	15/8/2039	799,383	0.02%
UnitedHealth Group, Inc.	\$625,000	2.75%	15/5/2040	473,849	0.01%
UnitedHealth Group, Inc.	\$60,000	5.70%	15/10/2040	64,594	0.00%
UnitedHealth Group, Inc.	\$200,000	3.05%	15/5/2041	156,555	0.00%
UnitedHealth Group, Inc.	\$450,000	4.63%	15/11/2041	430,675	0.01%
UnitedHealth Group, Inc.	\$280,000	4.38%	15/3/2042	259,498	0.01%
UnitedHealth Group, Inc.	\$225,000	3.95%	15/10/2042	197,110	0.00%
UnitedHealth Group, Inc.	\$200,000	4.25%	15/3/2043	185,002	0.00%
UnitedHealth Group, Inc.	\$700,000	4.75%	15/7/2045	679,377	0.02%
UnitedHealth Group, Inc.	\$925,000	4.25%	15/4/2047	826,081	0.02%
UnitedHealth Group, Inc.	\$500,000	3.75%	15/10/2047	412,238	0.01%
UnitedHealth Group, Inc.	\$200,000	4.25%	15/6/2048	178,885	0.00%
UnitedHealth Group, Inc.	\$200,000	4.45%	15/12/2048	183,407	0.00%
UnitedHealth Group, Inc.	\$590,000	3.70%	15/8/2049	480,713	0.01%
UnitedHealth Group, Inc.	\$750,000	2.90%	15/5/2050	526,141	0.01%
UnitedHealth Group, Inc.	\$675,000	3.25%	15/5/2051	512,921	0.01%
UnitedHealth Group, Inc.	\$800,000	4.75%	15/5/2052	769,328	0.02%
UnitedHealth Group, Inc.	\$775,000	5.88%	15/2/2053	877,640	0.02%
UnitedHealth Group, Inc.	\$500,000	5.05%	15/4/2053	505,779	0.01%
UnitedHealth Group, Inc.	\$425,000	3.88%	15/8/2059	346,998	0.01%
UnitedHealth Group, Inc.	\$375,000	3.13%	15/5/2060	266,973	0.01%
UnitedHealth Group, Inc.	\$350,000	4.95%	15/5/2062	344,070	0.01%
UnitedHealth Group, Inc.	\$475,000	6.05%	15/2/2063	549,258	0.01%
UnitedHealth Group, Inc.	\$690,000	5.20%	15/4/2063	705,237	0.02%
Universal Health Services, Inc.	\$1,025,000	1.65%	1/9/2026	932,423	0.02%
Universal Health Services, Inc.	\$250,000	2.65%	15/10/2030	211,654	0.01%
Universal Health Services, Inc.	\$200,000	2.65%	15/1/2032	164,024	0.00%
University of Chicago	\$75,000	2.76%	1/4/2045	58,241	0.00%
University of Chicago	\$100,000	2.55%	1/4/2050	67,782	0.00%
University of Chicago	\$125,000	3.00%	1/10/2052	90,427	0.00%
University of Chicago	\$110,000	4.00%	1/10/2053	97,293	0.00%
University of Miami	\$150,000	4.06%	1/4/2052	128,139	0.00%
University of Notre Dame du Lac	\$175,000	3.44%	15/2/2045	141,541	0.00%
University of Notre Dame du Lac	\$100,000	3.39%	15/2/2048	81,151	0.00%
University of Southern California	\$200,000	3.03%	1/10/2039	165,172	0.00%
University of Southern California	\$125,000	3.84%	1/10/2047	106,763	0.00%
University of Southern California	\$100,000	2.81%	1/10/2050	69,566	0.00%
University of Southern California	\$125,000	2.95%	1/10/2051	88,614	0.00%
University of Southern California	\$325,000	4.98%	1/10/2053	335,033	0.01%
University of Southern California	\$120,000	5.25%	1/10/2111	124,092	0.00%
University of Southern California	\$100,000	3.23%	1/10/2120	63,242	0.00%
Unum Group	\$410,000	4.00%	15/6/2029	388,919	0.01%
Unum Group	\$255,000	5.75%	15/8/2042	248,507	0.01%
Unum Group	\$100,000	4.50%	15/12/2049	79,175	0.00%
Unum Group	\$200,000	4.13%	15/6/2051	149,577	0.00%
Upjohn Finance BV	€1,400,000	1.36%	23/6/2027	1,435,815	0.03%
Upjohn Finance BV	€200,000	1.91%	23/6/2032	185,538	0.00%
UPMC	\$100,000	3.60%	3/4/2025	97,611	0.00%
UPMC	\$200,000	5.04%	15/5/2033	203,106	0.00%
UPMC	\$125,000	5.38%	15/5/2043	126,929	0.00%
US Bancorp	\$800,000	1.45%	12/5/2025	762,303	0.02%
US Bancorp	\$700,000	3.95%	17/11/2025	689,119	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Bancorp	\$700,000	3.10%	27/4/2026	671,123	0.02%
US Bancorp	\$500,000	2.38%	22/7/2026	469,518	0.01%
US Bancorp <sup>^</sup>	\$1,000,000	5.73%	21/10/2026	1,006,533	0.02%
US Bancorp	\$400,000	3.15%	27/4/2027	380,524	0.01%
US Bancorp <sup>^</sup>	\$350,000	6.79%	26/10/2027	365,317	0.01%
US Bancorp <sup>^</sup>	\$500,000	4.55%	22/7/2028	492,818	0.01%
US Bancorp <sup>^</sup>	\$700,000	4.65%	1/2/2029	688,713	0.02%
US Bancorp <sup>^</sup>	\$200,000	5.78%	12/6/2029	205,424	0.00%
US Bancorp	\$255,000	3.00%	30/7/2029	230,785	0.01%
US Bancorp	\$425,000	1.38%	22/7/2030	342,821	0.01%
US Bancorp <sup>^</sup>	\$500,000	2.68%	27/1/2033	417,451	0.01%
US Bancorp <sup>^</sup>	\$450,000	4.97%	22/7/2033	427,068	0.01%
US Bancorp <sup>^</sup>	\$675,000	5.85%	21/10/2033	696,662	0.02%
US Bancorp <sup>^</sup>	\$750,000	4.84%	1/2/2034	719,346	0.02%
US Bancorp <sup>^</sup>	\$750,000	5.84%	12/6/2034	774,087	0.02%
US Bancorp <sup>^</sup>	\$400,000	2.49%	3/11/2036	313,281	0.01%
US Bank NA	\$500,000	2.80%	27/1/2025	486,462	0.01%
US Treasury Bond	\$2,055,000	4.75%	15/11/2043	2,208,162	0.05%
US Treasury Bond	\$1,781,000	4.13%	15/8/2053	1,805,210	0.04%
US Treasury Note	\$850,000	5.00%	31/10/2025	859,762	0.02%
US Treasury Note	\$1,589,000	4.63%	15/11/2026	1,614,449	0.04%
US Treasury Note	\$400,000	3.75%	31/12/2028	398,266	0.01%
US Treasury Note	\$4,370,000	4.38%	30/11/2030	4,496,320	0.10%
US Treasury Note	\$6,900,000	3.75%	31/12/2030	6,845,939	0.15%
US Treasury Note	\$2,569,000	3.88%	15/8/2033	2,567,394	0.06%
USAA Capital Corp.	\$250,000	2.13%	1/5/2030	210,582	0.01%
Utah Acquisition Sub, Inc.	\$525,000	3.95%	15/6/2026	508,254	0.01%
Utah Acquisition Sub, Inc.	\$350,000	5.25%	15/6/2046	291,881	0.01%
Valero Energy Corp.	\$130,000	3.40%	15/9/2026	124,824	0.00%
Valero Energy Corp.	\$250,000	2.15%	15/9/2027	228,322	0.01%
Valero Energy Corp.	\$200,000	4.35%	1/6/2028	197,199	0.00%
Valero Energy Corp.	\$245,000	4.00%	1/4/2029	235,954	0.01%
Valero Energy Corp.	\$210,000	2.80%	1/12/2031	178,830	0.00%
Valero Energy Corp.	\$225,000	7.50%	15/4/2032	259,873	0.01%
Valero Energy Corp.	\$465,000	6.63%	15/6/2037	509,937	0.01%
Valero Energy Corp.	\$220,000	4.90%	15/3/2045	203,286	0.00%
Valero Energy Corp.	\$285,000	3.65%	1/12/2051	208,182	0.01%
Valero Energy Corp.	\$400,000	4.00%	1/6/2052	309,743	0.01%
Valero Energy Partners LP	\$140,000	4.50%	15/3/2028	137,671	0.00%
Valmont Industries, Inc.	\$250,000	5.00%	1/10/2044	225,539	0.01%
Valmont Industries, Inc.	\$50,000	5.25%	1/10/2054	44,884	0.00%
Ventas Canada Finance Ltd.	CAD150,000	2.45%	4/1/2027	105,769	0.00%
Ventas Canada Finance Ltd.	CAD90,000	5.40%	21/4/2028	69,424	0.00%
Ventas Canada Finance Ltd.	CAD200,000	3.30%	1/12/2031	133,503	0.00%
Ventas Realty LP	\$700,000	3.50%	1/2/2025	684,054	0.02%
Ventas Realty LP	\$350,000	4.00%	1/3/2028	334,325	0.01%
Ventas Realty LP	\$300,000	4.40%	15/1/2029	291,777	0.01%
Ventas Realty LP	\$445,000	3.00%	15/1/2030	393,241	0.01%
Ventas Realty LP	\$140,000	5.70%	30/9/2043	134,890	0.00%
Ventas Realty LP	\$300,000	4.38%	1/2/2045	242,717	0.01%
Ventas Realty LP	\$50,000	4.88%	15/4/2049	43,692	0.00%
Veralto Corp.	\$400,000	5.50%	18/9/2026	406,666	0.01%
Veralto Corp.	\$275,000	5.35%	18/9/2028	281,876	0.01%
Veralto Corp.	\$250,000	5.45%	18/9/2033	259,376	0.01%
VeriSign, Inc.	\$800,000	4.75%	15/7/2027	792,464	0.02%
Verisk Analytics, Inc.	\$360,000	4.13%	15/3/2029	351,879	0.01%
Verisk Analytics, Inc.	\$50,000	5.50%	15/6/2045	49,342	0.00%
Verisk Analytics, Inc.	\$500,000	3.63%	15/5/2050	379,213	0.01%
Verizon Communications, Inc.	€200,000	0.88%	2/4/2025	214,004	0.01%
Verizon Communications, Inc.	\$575,000	0.85%	20/11/2025	534,605	0.01%
Verizon Communications, Inc.	€1,000,000	3.25%	17/2/2026	1,108,359	0.02%
Verizon Communications, Inc.	\$1,025,000	1.45%	20/3/2026	954,676	0.02%
Verizon Communications, Inc.	AUD250,000	2.10%	6/5/2026	160,612	0.00%
Verizon Communications, Inc.	\$1,280,000	2.63%	15/8/2026	1,219,574	0.03%
Verizon Communications, Inc.	€800,000	1.38%	27/10/2026	845,493	0.02%
Verizon Communications, Inc.	\$874,000	4.13%	16/3/2027	861,568	0.02%
Verizon Communications, Inc.	\$200,000	3.00%	22/3/2027	190,168	0.00%
Verizon Communications, Inc.	€100,000	0.88%	8/4/2027	103,249	0.00%
Verizon Communications, Inc.	\$800,000	2.10%	22/3/2028	723,231	0.02%
Verizon Communications, Inc.	CAD530,000	2.38%	22/3/2028	370,318	0.01%
Verizon Communications, Inc. <sup>1</sup>	\$1,603,000	4.33%	21/9/2028	1,586,556	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	€100,000	1.38%	2/11/2028	102,354	0.00%
Verizon Communications, Inc.	£200,000	1.13%	3/11/2028	220,500	0.01%
Verizon Communications, Inc.	€500,000	0.38%	22/3/2029	480,135	0.01%
Verizon Communications, Inc.	\$1,050,000	4.02%	3/12/2029	1,015,895	0.02%
Verizon Communications, Inc.	\$215,000	3.15%	22/3/2030	196,671	0.00%
Verizon Communications, Inc.	€900,000	1.25%	8/4/2030	885,568	0.02%
Verizon Communications, Inc.	AUD400,000	2.65%	6/5/2030	232,911	0.01%
Verizon Communications, Inc.	CAD213,000	2.50%	16/5/2030	144,356	0.00%
Verizon Communications, Inc.	\$350,000	1.50%	18/9/2030	288,555	0.01%
Verizon Communications, Inc.	£200,000	1.88%	19/9/2030	215,785	0.01%
Verizon Communications, Inc.	\$100,000	1.68%	30/10/2030	82,389	0.00%
Verizon Communications, Inc.	\$525,000	7.75%	1/12/2030	615,264	0.01%
Verizon Communications, Inc.	\$750,000	1.75%	20/1/2031	617,252	0.01%
Verizon Communications, Inc.	\$643,000	2.55%	21/3/2031	554,534	0.01%
Verizon Communications, Inc.	CHF100,000	0.56%	24/3/2031	110,204	0.00%
Verizon Communications, Inc.	€500,000	2.63%	1/12/2031	527,622	0.01%
Verizon Communications, Inc.	\$2,294,000	2.36%	15/3/2032	1,909,720	0.04%
Verizon Communications, Inc. <sup>1</sup>	€1,470,000	0.75%	22/3/2032	1,331,660	0.03%
Verizon Communications, Inc.	\$840,000	4.50%	10/8/2033	819,653	0.02%
Verizon Communications, Inc.	£100,000	4.75%	17/2/2034	126,658	0.00%
Verizon Communications, Inc.	€657,000	4.75%	31/10/2034	803,930	0.02%
Verizon Communications, Inc.	\$645,000	4.40%	1/11/2034	621,163	0.01%
Verizon Communications, Inc.	\$350,000	5.85%	15/9/2035	376,463	0.01%
Verizon Communications, Inc.	€500,000	1.13%	19/9/2035	426,801	0.01%
Verizon Communications, Inc.	€600,000	3.13%	2/11/2035	645,751	0.01%
Verizon Communications, Inc.	\$1,116,000	4.27%	15/1/2036	1,051,019	0.02%
Verizon Communications, Inc.	£200,000	3.38%	27/10/2036	218,568	0.01%
Verizon Communications, Inc.	\$450,000	5.25%	16/3/2037	468,510	0.01%
Verizon Communications, Inc.	€700,000	2.88%	15/1/2038	714,042	0.02%
Verizon Communications, Inc.	£300,000	1.88%	3/11/2038	259,211	0.01%
Verizon Communications, Inc.	\$250,000	4.81%	15/3/2039	241,808	0.01%
Verizon Communications, Inc.	\$1,715,000	2.65%	20/11/2040	1,236,788	0.03%
Verizon Communications, Inc.	\$1,735,000	3.40%	22/3/2041	1,385,046	0.03%
Verizon Communications, Inc.	\$250,000	2.85%	3/9/2041	185,041	0.00%
Verizon Communications, Inc.	\$825,000	3.85%	1/11/2042	693,310	0.02%
Verizon Communications, Inc.	\$285,000	4.13%	15/8/2046	244,970	0.01%
Verizon Communications, Inc.	\$997,000	4.86%	21/8/2046	952,485	0.02%
Verizon Communications, Inc.	\$375,000	4.52%	15/9/2048	342,073	0.01%
Verizon Communications, Inc.	\$575,000	4.00%	22/3/2050	477,372	0.01%
Verizon Communications, Inc.	CAD200,000	3.63%	16/5/2050	121,584	0.00%
Verizon Communications, Inc.	\$1,475,000	2.88%	20/11/2050	1,004,971	0.02%
Verizon Communications, Inc.	\$1,694,000	3.55%	22/3/2051	1,306,902	0.03%
Verizon Communications, Inc.	CAD85,000	4.05%	22/3/2051	55,586	0.00%
Verizon Communications, Inc.	\$375,000	3.88%	1/3/2052	304,742	0.01%
Verizon Communications, Inc.	\$100,000	5.01%	21/8/2054	98,469	0.00%
Verizon Communications, Inc.	\$1,487,000	2.99%	30/10/2056	989,461	0.02%
Verizon Communications, Inc.	\$775,000	3.00%	20/11/2060	509,227	0.01%
Verizon Communications, Inc.	\$1,400,000	3.70%	22/3/2061	1,071,581	0.02%
VF Corp.	\$50,000	2.40%	23/4/2025	47,762	0.00%
VF Corp.	€800,000	4.13%	7/3/2026	874,231	0.02%
VF Corp.	€200,000	4.25%	7/3/2029	212,121	0.01%
VF Corp.	\$400,000	2.95%	23/4/2030	334,270	0.01%
Viatis, Inc.	\$125,000	1.65%	22/6/2025	118,377	0.00%
Viatis, Inc.	\$600,000	2.30%	22/6/2027	544,933	0.01%
Viatis, Inc.	\$100,000	2.70%	22/6/2030	84,722	0.00%
Viatis, Inc.	\$575,000	3.85%	22/6/2040	428,630	0.01%
Viatis, Inc.	\$175,000	4.00%	22/6/2050	123,162	0.00%
VICI Properties LP	\$725,000	4.38%	15/5/2025	712,891	0.02%
VICI Properties LP	\$200,000	4.75%	15/2/2028	196,592	0.00%
VICI Properties LP	\$175,000	4.95%	15/2/2030	169,830	0.00%
VICI Properties LP	\$480,000	5.13%	15/5/2032	468,251	0.01%
VICI Properties LP	\$295,000	5.63%	15/5/2052	282,920	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$200,000	4.63%	15/6/2025	196,599	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$700,000	4.25%	1/12/2026	673,593	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$250,000	5.75%	1/2/2027	251,250	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$200,000	3.75%	15/2/2027	188,899	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$400,000	3.88%	15/2/2029	368,710	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$975,000	4.63%	1/12/2029	920,475	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$200,000	4.13%	15/8/2030	183,239	0.00%
Virginia Electric & Power Co.	\$105,000	3.10%	15/5/2025	102,428	0.00%
Virginia Electric & Power Co.	\$245,000	3.15%	15/1/2026	237,597	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Virginia Electric & Power Co.	\$120,000	2.95%	15/11/2026	114,662	0.00%
Virginia Electric & Power Co.	\$230,000	3.50%	15/3/2027	222,282	0.01%
Virginia Electric & Power Co.	\$190,000	3.75%	15/5/2027	185,603	0.00%
Virginia Electric & Power Co.	\$305,000	3.80%	1/4/2028	295,827	0.01%
Virginia Electric & Power Co.	\$160,000	2.88%	15/7/2029	147,018	0.00%
Virginia Electric & Power Co.	\$150,000	2.30%	15/11/2031	126,293	0.00%
Virginia Electric & Power Co.	\$280,000	2.40%	30/3/2032	236,496	0.01%
Virginia Electric & Power Co.	\$290,000	5.00%	1/4/2033	293,650	0.01%
Virginia Electric & Power Co.	\$175,000	5.30%	15/8/2033	180,714	0.00%
Virginia Electric & Power Co.	\$175,000	6.00%	15/1/2036	187,729	0.00%
Virginia Electric & Power Co.	\$415,000	6.00%	15/5/2037	446,839	0.01%
Virginia Electric & Power Co.	\$145,000	6.35%	30/11/2037	159,741	0.00%
Virginia Electric & Power Co.	\$220,000	8.88%	15/11/2038	300,314	0.01%
Virginia Electric & Power Co.	\$160,000	4.00%	15/1/2043	136,663	0.00%
Virginia Electric & Power Co.	\$205,000	4.65%	15/8/2043	188,080	0.00%
Virginia Electric & Power Co.	\$210,000	4.45%	15/2/2044	187,666	0.00%
Virginia Electric & Power Co.	\$110,000	4.20%	15/5/2045	94,211	0.00%
Virginia Electric & Power Co.	\$160,000	4.00%	15/11/2046	132,656	0.00%
Virginia Electric & Power Co.	\$210,000	3.80%	15/9/2047	168,193	0.00%
Virginia Electric & Power Co.	\$350,000	4.60%	1/12/2048	316,961	0.01%
Virginia Electric & Power Co.	\$190,000	3.30%	1/12/2049	139,041	0.00%
Virginia Electric & Power Co.	\$315,000	2.45%	15/12/2050	194,189	0.00%
Virginia Electric & Power Co.	\$375,000	2.95%	15/11/2051	256,070	0.01%
Virginia Electric & Power Co.	\$690,000	4.63%	15/5/2052	624,190	0.01%
Virginia Electric & Power Co.	\$265,000	5.45%	1/4/2053	273,452	0.01%
Virginia Electric & Power Co.	\$210,000	5.70%	15/8/2053	223,027	0.01%
Visa, Inc.	\$1,825,000	3.15%	14/12/2025	1,780,683	0.04%
Visa, Inc.	€1,500,000	1.50%	15/6/2026	1,601,106	0.04%
Visa, Inc.	\$770,000	1.90%	15/4/2027	716,816	0.02%
Visa, Inc.	\$100,000	2.75%	15/9/2027	95,218	0.00%
Visa, Inc.	€600,000	2.00%	15/6/2029	637,304	0.01%
Visa, Inc.	\$825,000	2.05%	15/4/2030	725,407	0.02%
Visa, Inc.	\$275,000	1.10%	15/2/2031	223,155	0.01%
Visa, Inc.	€300,000	2.38%	15/6/2034	316,593	0.01%
Visa, Inc.	\$400,000	4.15%	14/12/2035	392,228	0.01%
Visa, Inc.	\$835,000	2.70%	15/4/2040	645,591	0.01%
Visa, Inc.	\$1,275,000	4.30%	14/12/2045	1,189,290	0.03%
Visa, Inc.	\$100,000	3.65%	15/9/2047	84,304	0.00%
Visa, Inc.	\$925,000	2.00%	15/8/2050	572,529	0.01%
Vistra Operations Co. LLC	\$300,000	5.13%	13/5/2025	297,590	0.01%
Vistra Operations Co. LLC	\$350,000	3.70%	30/1/2027	331,901	0.01%
Vistra Operations Co. LLC	\$250,000	4.30%	15/7/2029	235,062	0.01%
Vistra Operations Co. LLC	\$200,000	6.95%	15/10/2033	210,244	0.01%
VMware LLC	\$365,000	4.50%	15/5/2025	361,484	0.01%
VMware LLC	\$425,000	1.40%	15/8/2026	388,575	0.01%
VMware LLC	\$75,000	4.65%	15/5/2027	74,353	0.00%
VMware LLC	\$850,000	3.90%	21/8/2027	825,879	0.02%
VMware LLC	\$1,200,000	1.80%	15/8/2028	1,053,149	0.02%
VMware LLC	\$635,000	4.70%	15/5/2030	626,573	0.01%
VMware LLC	\$200,000	2.20%	15/8/2031	165,523	0.00%
Volkswagen Group of America Finance LLC	\$800,000	3.95%	6/6/2025	784,363	0.02%
Volkswagen Group of America Finance LLC	\$475,000	4.35%	8/6/2027	465,353	0.01%
Vontier Corp.	\$350,000	1.80%	1/4/2026	321,925	0.01%
Vontier Corp.	\$375,000	2.95%	1/4/2031	315,558	0.01%
Vornado Realty LP	\$200,000	2.15%	1/6/2026	180,341	0.00%
Voya Financial, Inc.	\$250,000	5.70%	15/7/2043	247,312	0.01%
Voya Financial, Inc.	\$105,000	4.80%	15/6/2046	91,359	0.00%
Voya Financial, Inc.^	\$200,000	4.70%	23/1/2048	165,078	0.00%
Vulcan Materials Co.	\$140,000	3.90%	1/4/2027	135,410	0.00%
Vulcan Materials Co.	\$550,000	3.50%	1/6/2030	511,683	0.01%
Vulcan Materials Co.	\$220,000	4.50%	15/6/2047	198,937	0.00%
Vulcan Materials Co.	\$125,000	4.70%	1/3/2048	117,203	0.00%
Wabtec Transportation Netherlands BV	€150,000	1.25%	3/12/2027	152,681	0.00%
Wachovia Corp.	\$250,000	5.50%	1/8/2035	253,187	0.01%
WakeMed	\$150,000	3.29%	1/10/2052	108,116	0.00%
Walmart, Inc.	\$300,000	2.65%	15/12/2024	293,420	0.01%
Walmart, Inc.	\$400,000	3.90%	9/9/2025	396,418	0.01%
Walmart, Inc.	€700,000	2.55%	8/4/2026	767,015	0.02%
Walmart, Inc.	\$250,000	4.00%	15/4/2026	248,665	0.01%
Walmart, Inc.	\$200,000	3.05%	8/7/2026	194,040	0.00%
Walmart, Inc.	\$500,000	1.05%	17/9/2026	459,937	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walmart, Inc.	\$500,000	3.95%	9/9/2027	497,190	0.01%
Walmart, Inc.	\$225,000	3.90%	15/4/2028	222,933	0.01%
Walmart, Inc. <sup>1</sup>	\$550,000	3.70%	26/6/2028	543,243	0.01%
Walmart, Inc.	\$500,000	1.50%	22/9/2028	446,891	0.01%
Walmart, Inc.	\$200,000	3.25%	8/7/2029	192,083	0.00%
Walmart, Inc.	€300,000	4.88%	21/9/2029	368,762	0.01%
Walmart, Inc.	\$75,000	2.38%	24/9/2029	68,341	0.00%
Walmart, Inc.	\$200,000	4.00%	15/4/2030	199,605	0.00%
Walmart, Inc.	\$400,000	4.15%	9/9/2032	400,010	0.01%
Walmart, Inc. <sup>1</sup>	\$750,000	4.10%	15/4/2033	741,086	0.02%
Walmart, Inc.	£400,000	5.63%	27/3/2034	571,067	0.01%
Walmart, Inc.	\$287,000	5.25%	1/9/2035	313,256	0.01%
Walmart, Inc.	£200,000	5.25%	28/9/2035	279,603	0.01%
Walmart, Inc.	\$200,000	6.50%	15/8/2037	242,031	0.01%
Walmart, Inc.	\$140,000	6.20%	15/4/2038	165,016	0.00%
Walmart, Inc.	\$325,000	3.95%	28/6/2038	309,414	0.01%
Walmart, Inc.	£100,000	4.88%	19/1/2039	134,764	0.00%
Walmart, Inc.	\$125,000	5.63%	15/4/2041	139,929	0.00%
Walmart, Inc. <sup>1</sup>	\$800,000	2.50%	22/9/2041	592,156	0.01%
Walmart, Inc.	\$200,000	4.00%	11/4/2043	181,907	0.00%
Walmart, Inc.	\$535,000	3.63%	15/12/2047	453,373	0.01%
Walmart, Inc.	\$750,000	4.05%	29/6/2048	686,057	0.02%
Walmart, Inc.	\$475,000	2.95%	24/9/2049	354,779	0.01%
Walmart, Inc.	\$850,000	2.65%	22/9/2051	593,405	0.01%
Walmart, Inc.	\$350,000	4.50%	9/9/2052	341,050	0.01%
Walmart, Inc.	\$400,000	4.50%	15/4/2053	389,617	0.01%
Walt Disney Co.	\$450,000	3.35%	24/3/2025	441,777	0.01%
Walt Disney Co.	\$75,000	3.70%	15/10/2025	73,706	0.00%
Walt Disney Co.	\$50,000	3.38%	15/11/2026	48,546	0.00%
Walt Disney Co.	\$825,000	3.70%	23/3/2027	812,615	0.02%
Walt Disney Co.	CAD420,000	3.06%	30/3/2027	307,703	0.01%
Walt Disney Co.	\$900,000	2.20%	13/1/2028	833,437	0.02%
Walt Disney Co.	\$1,050,000	2.00%	1/9/2029	932,725	0.02%
Walt Disney Co.	\$850,000	2.65%	13/1/2031	756,688	0.02%
Walt Disney Co.	\$300,000	6.40%	15/12/2035	343,750	0.01%
Walt Disney Co.	\$525,000	6.15%	1/3/2037	582,878	0.01%
Walt Disney Co.	\$225,000	6.65%	15/11/2037	264,426	0.01%
Walt Disney Co.	\$400,000	4.63%	23/3/2040	389,953	0.01%
Walt Disney Co.	\$1,025,000	3.50%	13/5/2040	864,876	0.02%
Walt Disney Co.	\$100,000	6.15%	15/2/2041	112,303	0.00%
Walt Disney Co.	\$480,000	5.40%	1/10/2043	503,206	0.01%
Walt Disney Co.	\$125,000	4.95%	15/10/2045	122,808	0.00%
Walt Disney Co.	\$475,000	4.75%	15/11/2046	455,563	0.01%
Walt Disney Co.	\$500,000	2.75%	1/9/2049	343,601	0.01%
Walt Disney Co.	\$675,000	4.70%	23/3/2050	656,953	0.01%
Walt Disney Co.	\$850,000	3.60%	13/1/2051	683,918	0.02%
Walt Disney Co.	\$510,000	3.80%	13/5/2060	415,417	0.01%
Warnermedia Holdings, Inc.	\$1,300,000	3.79%	15/3/2025	1,273,142	0.03%
Warnermedia Holdings, Inc.	\$1,645,000	3.76%	15/3/2027	1,576,615	0.04%
Warnermedia Holdings, Inc.	\$500,000	4.05%	15/3/2029	474,110	0.01%
Warnermedia Holdings, Inc.	\$1,665,000	4.28%	15/3/2032	1,523,252	0.03%
Warnermedia Holdings, Inc.	\$1,710,000	5.05%	15/3/2042	1,507,672	0.03%
Warnermedia Holdings, Inc.	\$2,850,000	5.14%	15/3/2052	2,452,253	0.05%
Warnermedia Holdings, Inc.	\$1,025,000	5.39%	15/3/2062	881,500	0.02%
Washington Gas Light Co.	\$155,000	3.80%	15/9/2046	118,370	0.00%
Washington Gas Light Co.	\$345,000	3.65%	15/9/2049	259,326	0.01%
Washington University	\$150,000	3.52%	15/4/2054	120,774	0.00%
Washington University	\$185,000	4.35%	15/4/2122	156,960	0.00%
Waste Connections, Inc.	\$125,000	3.50%	1/5/2029	119,563	0.00%
Waste Connections, Inc.	\$173,000	2.60%	1/2/2030	155,371	0.00%
Waste Connections, Inc.	\$200,000	4.20%	15/1/2033	194,250	0.00%
Waste Connections, Inc.	\$250,000	3.05%	1/4/2050	181,091	0.00%
Waste Management of Canada Corp.	CAD380,000	2.60%	23/9/2026	276,170	0.01%
Waste Management, Inc.	\$575,000	0.75%	15/11/2025	534,390	0.01%
Waste Management, Inc.	\$100,000	3.15%	15/11/2027	95,814	0.00%
Waste Management, Inc.	\$475,000	1.15%	15/3/2028	418,065	0.01%
Waste Management, Inc.	\$625,000	2.00%	1/6/2029	556,222	0.01%
Waste Management, Inc.	\$300,000	4.63%	15/2/2030	303,523	0.01%
Waste Management, Inc.	\$290,000	1.50%	15/3/2031	237,042	0.01%
Waste Management, Inc.	\$325,000	4.15%	15/4/2032	317,418	0.01%
Waste Management, Inc.	\$725,000	4.63%	15/2/2033	727,917	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Waste Management, Inc.	\$425,000	4.88%	15/2/2034	433,686	0.01%
Waste Management, Inc.	\$225,000	2.95%	1/6/2041	176,300	0.00%
Waste Management, Inc.	\$175,000	4.15%	15/7/2049	158,143	0.00%
Waste Management, Inc.	\$350,000	2.50%	15/11/2050	233,040	0.01%
WEC Energy Group, Inc.	\$125,000	5.00%	27/9/2025	124,871	0.00%
WEC Energy Group, Inc.	\$180,000	4.75%	9/1/2026	179,291	0.00%
WEC Energy Group, Inc.	\$345,000	5.60%	12/9/2026	351,264	0.01%
WEC Energy Group, Inc.	\$125,000	5.15%	1/10/2027	126,887	0.00%
WEC Energy Group, Inc.	\$185,000	1.38%	15/10/2027	163,595	0.00%
WEC Energy Group, Inc.	\$240,000	4.75%	15/1/2028	240,053	0.01%
WEC Energy Group, Inc.	\$200,000	2.20%	15/12/2028	177,958	0.00%
WEC Energy Group, Inc.	\$150,000	1.80%	15/10/2030	122,480	0.00%
Wells Fargo & Co.	\$850,000	3.00%	19/2/2025	831,137	0.02%
Wells Fargo & Co.	CAD370,000	3.87%	21/5/2025	275,604	0.01%
Wells Fargo & Co.	€500,000	1.63%	2/6/2025	536,594	0.01%
Wells Fargo & Co.	\$825,000	3.55%	29/9/2025	806,652	0.02%
Wells Fargo & Co.^	\$1,200,000	2.16%	11/2/2026	1,155,537	0.03%
Wells Fargo & Co.	\$1,150,000	3.00%	22/4/2026	1,101,985	0.02%
Wells Fargo & Co.^	\$1,150,000	3.91%	25/4/2026	1,127,708	0.03%
Wells Fargo & Co.	€1,150,000	2.00%	27/4/2026	1,227,656	0.03%
Wells Fargo & Co.^	CAD100,000	4.17%	28/4/2026	74,797	0.00%
Wells Fargo & Co.^	\$1,325,000	2.19%	30/4/2026	1,269,940	0.03%
Wells Fargo & Co.^	CAD475,000	2.57%	1/5/2026	348,168	0.01%
Wells Fargo & Co.	CAD225,000	2.98%	19/5/2026	163,351	0.00%
Wells Fargo & Co.	\$750,000	4.10%	3/6/2026	733,371	0.02%
Wells Fargo & Co.^	\$495,000	4.54%	15/8/2026	490,109	0.01%
Wells Fargo & Co.	\$950,000	3.00%	23/10/2026	902,114	0.02%
Wells Fargo & Co.	€900,000	1.38%	26/10/2026	938,677	0.02%
Wells Fargo & Co.	CAD490,000	2.49%	18/2/2027	349,060	0.01%
Wells Fargo & Co.^	\$1,225,000	3.20%	17/6/2027	1,171,244	0.03%
Wells Fargo & Co.	\$775,000	4.30%	22/7/2027	758,884	0.02%
Wells Fargo & Co.^	\$1,500,000	3.53%	24/3/2028	1,431,529	0.03%
Wells Fargo & Co.^	£200,000	3.47%	26/4/2028	243,313	0.01%
Wells Fargo & Co.^	\$1,450,000	3.58%	22/5/2028	1,381,594	0.03%
Wells Fargo & Co.^	\$1,400,000	2.39%	2/6/2028	1,282,187	0.03%
Wells Fargo & Co.^	\$1,000,000	4.81%	25/7/2028	993,302	0.02%
Wells Fargo & Co.	\$1,800,000	4.15%	24/1/2029	1,751,140	0.04%
Wells Fargo & Co.	£300,000	2.50%	2/5/2029	342,659	0.01%
Wells Fargo & Co.^	\$1,610,000	5.57%	25/7/2029	1,643,671	0.04%
Wells Fargo & Co.	£100,000	3.50%	12/9/2029	120,026	0.00%
Wells Fargo & Co.^	\$800,000	6.30%	23/10/2029	843,925	0.02%
Wells Fargo & Co.^	€1,600,000	1.74%	4/5/2030	1,606,880	0.04%
Wells Fargo & Co.^	\$1,035,000	2.88%	30/10/2030	919,665	0.02%
Wells Fargo & Co.^	\$1,300,000	2.57%	11/2/2031	1,124,035	0.03%
Wells Fargo & Co.^	\$800,000	4.48%	4/4/2031	774,026	0.02%
Wells Fargo & Co.	£200,000	2.13%	24/9/2031	209,430	0.01%
Wells Fargo & Co.^	\$1,600,000	3.35%	2/3/2033	1,399,262	0.03%
Wells Fargo & Co.^	\$1,675,000	4.90%	25/7/2033	1,632,816	0.04%
Wells Fargo & Co.^	\$1,445,000	5.39%	24/4/2034	1,450,152	0.03%
Wells Fargo & Co.^	\$1,435,000	5.56%	25/7/2034	1,462,345	0.03%
Wells Fargo & Co.^	\$1,100,000	6.49%	23/10/2034	1,197,999	0.03%
Wells Fargo & Co.	£300,000	4.63%	2/11/2035	372,633	0.01%
Wells Fargo & Co.	£300,000	4.88%	29/11/2035	360,022	0.01%
Wells Fargo & Co.	\$350,000	5.95%	15/12/2036	357,112	0.01%
Wells Fargo & Co.^	\$1,100,000	3.07%	30/4/2041	831,665	0.02%
Wells Fargo & Co.	\$715,000	5.38%	2/11/2043	696,030	0.02%
Wells Fargo & Co.	\$991,000	5.61%	15/1/2044	988,670	0.02%
Wells Fargo & Co.	\$700,000	4.65%	4/11/2044	616,531	0.01%
Wells Fargo & Co.	\$700,000	3.90%	1/5/2045	578,624	0.01%
Wells Fargo & Co.	\$835,000	4.90%	17/11/2045	761,620	0.02%
Wells Fargo & Co.	\$600,000	4.40%	14/6/2046	504,390	0.01%
Wells Fargo & Co.	\$825,000	4.75%	7/12/2046	728,707	0.02%
Wells Fargo & Co.^	\$2,240,000	5.01%	4/4/2051	2,136,605	0.05%
Wells Fargo & Co.^	\$1,325,000	4.61%	25/4/2053	1,197,531	0.03%
Wells Fargo Bank NA	\$850,000	5.55%	1/8/2025	858,813	0.02%
Wells Fargo Bank NA	\$850,000	5.45%	7/8/2026	863,848	0.02%
Wells Fargo Bank NA	\$925,000	5.25%	11/12/2026	936,824	0.02%
Wells Fargo Bank NA	\$250,000	5.95%	26/8/2036	258,335	0.01%
Wells Fargo Bank NA	\$250,000	5.85%	1/2/2037	262,600	0.01%
Wells Fargo Bank NA	\$450,000	6.60%	15/1/2038	501,314	0.01%
Welltower OP LLC	\$595,000	4.00%	1/6/2025	584,475	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Welltower OP LLC	\$100,000	4.25%	1/4/2026	98,501	0.00%
Welltower OP LLC	\$110,000	2.70%	15/2/2027	103,289	0.00%
Welltower OP LLC	£200,000	4.80%	20/11/2028	256,042	0.01%
Welltower OP LLC	\$100,000	2.05%	15/1/2029	88,011	0.00%
Welltower OP LLC	\$300,000	4.13%	15/3/2029	289,435	0.01%
Welltower OP LLC	\$325,000	3.10%	15/1/2030	293,381	0.01%
Welltower OP LLC	\$210,000	2.75%	15/1/2031	182,807	0.00%
Welltower OP LLC	\$225,000	2.80%	1/6/2031	196,465	0.00%
Welltower OP LLC	\$170,000	2.75%	15/1/2032	144,635	0.00%
Welltower OP LLC	\$350,000	3.85%	15/6/2032	323,748	0.01%
Welltower OP LLC	£100,000	4.50%	1/12/2034	120,797	0.00%
Welltower OP LLC	\$275,000	6.50%	15/3/2041	303,302	0.01%
West Virginia United Health System Obligated Group	\$100,000	3.13%	1/6/2050	66,032	0.00%
Western & Southern Financial Group, Inc.	\$50,000	5.75%	15/7/2033	51,644	0.00%
Western & Southern Life Insurance Co.	\$275,000	5.15%	15/1/2049	257,594	0.01%
Western & Southern Life Insurance Co.	\$150,000	3.75%	28/4/2061	105,539	0.00%
Western Digital Corp.	\$1,025,000	4.75%	15/2/2026	1,004,877	0.02%
Western Digital Corp.	\$250,000	2.85%	1/2/2029	214,490	0.01%
Western Digital Corp.	\$200,000	3.10%	1/2/2032	159,274	0.00%
Western Midstream Operating LP	\$1,045,000	3.10%	1/2/2025	1,017,945	0.02%
Western Midstream Operating LP	\$250,000	3.95%	1/6/2025	244,198	0.01%
Western Midstream Operating LP	\$325,000	4.05%	1/2/2030	304,348	0.01%
Western Midstream Operating LP	\$80,000	6.15%	1/4/2033	83,124	0.00%
Western Midstream Operating LP	\$120,000	5.45%	1/4/2044	108,761	0.00%
Western Midstream Operating LP	\$465,000	5.30%	1/3/2048	406,832	0.01%
Western Midstream Operating LP	\$55,000	5.50%	15/8/2048	48,926	0.00%
Western Midstream Operating LP	\$640,000	5.25%	1/2/2050	571,656	0.01%
Western Union Co.	\$197,000	2.85%	10/1/2025	191,401	0.00%
Western Union Co.	\$350,000	2.75%	15/3/2031	291,501	0.01%
Western Union Co.	\$25,000	6.20%	17/11/2036	25,918	0.00%
Westinghouse Air Brake Technologies Corp.	\$275,000	3.20%	15/6/2025	266,120	0.01%
Westinghouse Air Brake Technologies Corp.	\$75,000	3.45%	15/11/2026	71,734	0.00%
Westinghouse Air Brake Technologies Corp.	\$575,000	4.70%	15/9/2028	568,737	0.01%
Westlake Corp.	\$625,000	3.60%	15/8/2026	604,004	0.01%
Westlake Corp.	€200,000	1.63%	17/7/2029	198,305	0.00%
Westlake Corp.	\$200,000	2.88%	15/8/2041	141,512	0.00%
Westlake Corp.	\$300,000	5.00%	15/8/2046	275,197	0.01%
Westlake Corp.	\$200,000	3.13%	15/8/2051	132,720	0.00%
Westlake Corp.	\$275,000	3.38%	15/8/2061	177,950	0.00%
WestRock MWV LLC	\$150,000	8.20%	15/1/2030	172,916	0.00%
Weyerhaeuser Co.	\$71,000	6.95%	1/10/2027	76,050	0.00%
Weyerhaeuser Co.	\$165,000	4.00%	15/11/2029	157,811	0.00%
Weyerhaeuser Co.	\$675,000	4.00%	15/4/2030	644,028	0.01%
Weyerhaeuser Co.	\$200,000	7.38%	15/3/2032	232,348	0.01%
Weyerhaeuser Co.	\$225,000	3.38%	9/3/2033	199,697	0.00%
Weyerhaeuser Co.	\$150,000	4.00%	9/3/2052	123,334	0.00%
Whirlpool Corp.	\$500,000	4.75%	26/2/2029	497,980	0.01%
Whirlpool Corp.	\$200,000	2.40%	15/5/2031	167,706	0.00%
Whirlpool Corp.	\$200,000	5.50%	1/3/2033	204,147	0.00%
Whirlpool Corp.	\$50,000	4.50%	1/6/2046	42,299	0.00%
Whirlpool Corp.	\$200,000	4.60%	15/5/2050	168,865	0.00%
Whirlpool Finance Luxembourg Sarl	€200,000	1.10%	9/11/2027	203,726	0.00%
William Marsh Rice University	\$85,000	3.57%	15/5/2045	70,979	0.00%
William Marsh Rice University	\$200,000	3.77%	15/5/2055	166,699	0.00%
Williams Cos, Inc.	\$755,000	3.90%	15/1/2025	743,026	0.02%
Williams Cos, Inc.	\$275,000	5.40%	2/3/2026	277,777	0.01%
Williams Cos, Inc.	\$460,000	3.75%	15/6/2027	443,421	0.01%
Williams Cos, Inc.	\$305,000	5.30%	15/8/2028	312,268	0.01%
Williams Cos, Inc.	\$1,050,000	3.50%	15/11/2030	962,598	0.02%
Williams Cos, Inc.	\$75,000	7.50%	15/1/2031	84,579	0.00%
Williams Cos, Inc.	\$540,000	2.60%	15/3/2031	462,298	0.01%
Williams Cos, Inc.	\$300,000	4.65%	15/8/2032	293,141	0.01%
Williams Cos, Inc.	\$275,000	5.65%	15/3/2033	287,512	0.01%
Williams Cos, Inc.	\$595,000	6.30%	15/4/2040	636,304	0.01%
Williams Cos, Inc.	\$100,000	5.80%	15/11/2043	100,863	0.00%
Williams Cos, Inc.	\$210,000	5.40%	4/3/2044	204,689	0.00%
Williams Cos, Inc.	\$205,000	5.75%	24/6/2044	206,953	0.01%
Williams Cos, Inc.	\$220,000	4.90%	15/1/2045	200,277	0.00%
Williams Cos, Inc.	\$480,000	5.10%	15/9/2045	452,441	0.01%
Williams Cos, Inc.	\$255,000	4.85%	1/3/2048	231,995	0.01%
Williams Cos, Inc.	\$200,000	3.50%	15/10/2051	146,573	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Williams Cos, Inc.	\$245,000	5.30%	15/8/2052	237,804	0.01%
Willis North America, Inc.	\$500,000	4.65%	15/6/2027	495,473	0.01%
Willis North America, Inc.	\$200,000	4.50%	15/9/2028	194,958	0.00%
Willis North America, Inc.	\$425,000	2.95%	15/9/2029	381,068	0.01%
Willis North America, Inc.	\$250,000	5.35%	15/5/2033	252,695	0.01%
Willis North America, Inc.	\$50,000	5.05%	15/9/2048	46,458	0.00%
Willis North America, Inc.	\$300,000	3.88%	15/9/2049	232,139	0.01%
Willis-Knighton Medical Center	\$225,000	3.07%	1/3/2051	144,003	0.00%
Wisconsin Electric Power Co.	\$50,000	2.05%	15/12/2024	48,550	0.00%
Wisconsin Electric Power Co.	\$345,000	1.70%	15/6/2028	306,673	0.01%
Wisconsin Electric Power Co.	\$145,000	4.75%	30/9/2032	146,507	0.00%
Wisconsin Electric Power Co.	\$100,000	5.63%	15/5/2033	108,022	0.00%
Wisconsin Electric Power Co.	\$100,000	5.70%	1/12/2036	105,912	0.00%
Wisconsin Electric Power Co.	\$105,000	4.30%	15/10/2048	91,907	0.00%
Wisconsin Power & Light Co.	\$230,000	3.05%	15/10/2027	216,925	0.01%
Wisconsin Power & Light Co.	\$100,000	3.00%	1/7/2029	92,631	0.00%
Wisconsin Power & Light Co.	\$300,000	1.95%	16/9/2031	243,197	0.01%
Wisconsin Power & Light Co.	\$200,000	3.95%	1/9/2032	189,181	0.00%
Wisconsin Power & Light Co.	\$95,000	4.95%	1/4/2033	95,203	0.00%
Wisconsin Power & Light Co.	\$60,000	6.38%	15/8/2037	65,396	0.00%
Wisconsin Power & Light Co.	\$110,000	3.65%	1/4/2050	84,436	0.00%
Wisconsin Public Service Corp.	\$100,000	5.35%	10/11/2025	100,885	0.00%
Wisconsin Public Service Corp.	\$70,000	3.67%	1/12/2042	56,533	0.00%
Wisconsin Public Service Corp.	\$95,000	4.75%	1/11/2044	88,119	0.00%
Wisconsin Public Service Corp.	\$60,000	3.30%	1/9/2049	43,789	0.00%
Wisconsin Public Service Corp.	\$325,000	2.85%	1/12/2051	215,304	0.01%
Workday, Inc.	\$200,000	3.50%	1/4/2027	193,403	0.00%
Workday, Inc.	\$400,000	3.70%	1/4/2029	384,156	0.01%
Workday, Inc.	\$640,000	3.80%	1/4/2032	596,370	0.01%
WP Carey, Inc.	\$350,000	4.25%	1/10/2026	341,746	0.01%
WP Carey, Inc.	\$100,000	3.85%	15/7/2029	93,763	0.00%
WP Carey, Inc.	\$275,000	2.25%	1/4/2033	214,899	0.01%
WPC Eurobond BV	€108,000	2.13%	15/4/2027	113,267	0.00%
WPC Eurobond BV	€200,000	1.35%	15/4/2028	202,160	0.00%
WPC Eurobond BV	€200,000	0.95%	1/6/2030	183,452	0.00%
WR Berkley Corp.	\$230,000	4.75%	1/8/2044	205,853	0.01%
WR Berkley Corp.	\$150,000	4.00%	12/5/2050	119,908	0.00%
WR Berkley Corp.	\$200,000	3.55%	30/3/2052	143,926	0.00%
WRKCo, Inc.	\$550,000	3.75%	15/3/2025	539,615	0.01%
WRKCo, Inc.	\$175,000	4.65%	15/3/2026	173,846	0.00%
WRKCo, Inc.	\$100,000	3.38%	15/9/2027	94,526	0.00%
WRKCo, Inc.	\$100,000	4.00%	15/3/2028	96,577	0.00%
WRKCo, Inc.	\$200,000	3.90%	1/6/2028	191,011	0.00%
WRKCo, Inc.	\$625,000	4.90%	15/3/2029	628,386	0.01%
WRKCo, Inc.	\$300,000	3.00%	15/6/2033	258,784	0.01%
WW Grainger, Inc.	\$925,000	1.85%	15/2/2025	893,027	0.02%
WW Grainger, Inc.	\$350,000	4.60%	15/6/2045	337,853	0.01%
WW Grainger, Inc.	\$275,000	3.75%	15/5/2046	230,264	0.01%
WW Grainger, Inc.	\$50,000	4.20%	15/5/2047	45,098	0.00%
Wyeth LLC	\$325,000	6.50%	1/2/2034	367,157	0.01%
Wyeth LLC	\$1,025,000	5.95%	1/4/2037	1,124,348	0.03%
Xcel Energy, Inc.	\$425,000	1.75%	15/3/2027	387,689	0.01%
Xcel Energy, Inc.	\$490,000	4.00%	15/6/2028	478,173	0.01%
Xcel Energy, Inc.	\$250,000	2.60%	1/12/2029	223,563	0.01%
Xcel Energy, Inc.	\$250,000	3.40%	1/6/2030	230,526	0.01%
Xcel Energy, Inc.	\$260,000	2.35%	15/11/2031	214,147	0.01%
Xcel Energy, Inc.	\$200,000	4.60%	1/6/2032	195,270	0.00%
Xcel Energy, Inc.	\$270,000	5.45%	15/8/2033	278,759	0.01%
Xcel Energy, Inc.	\$200,000	3.50%	1/12/2049	147,907	0.00%
Xilinx, Inc.	\$240,000	2.38%	1/6/2030	212,449	0.01%
XL Group Ltd.	\$100,000	5.25%	15/12/2043	96,491	0.00%
XPO, Inc.	\$900,000	6.25%	1/6/2028	915,130	0.02%
Xylem, Inc.	\$300,000	1.95%	30/1/2028	271,472	0.01%
Xylem, Inc.	\$100,000	2.25%	30/1/2031	85,715	0.00%
Xylem, Inc.	\$175,000	4.38%	1/11/2046	150,795	0.00%
Yale University	\$150,000	1.48%	15/4/2030	125,067	0.00%
Yale University	\$150,000	2.40%	15/4/2050	98,827	0.00%
Yale-New Haven Health Services Corp.	\$150,000	2.50%	1/7/2050	91,011	0.00%
Zimmer Biomet Holdings, Inc.	€200,000	1.16%	15/11/2027	204,748	0.00%
Zimmer Biomet Holdings, Inc.	\$400,000	5.35%	1/12/2028	412,110	0.01%
Zimmer Biomet Holdings, Inc.	\$425,000	2.60%	24/11/2031	363,548	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Zimmer Biomet Holdings, Inc.	\$140,000	4.45%	15/8/2045	124,190	0.00%
Zions Bancorp NA	\$100,000	3.25%	29/10/2029	81,965	0.00%
Zoetis, Inc.	\$200,000	5.40%	14/11/2025	201,673	0.00%
Zoetis, Inc.	\$250,000	3.00%	12/9/2027	237,334	0.01%
Zoetis, Inc.	\$25,000	3.90%	20/8/2028	24,476	0.00%
Zoetis, Inc.	\$440,000	2.00%	15/5/2030	379,177	0.01%
Zoetis, Inc.	\$400,000	5.60%	16/11/2032	428,873	0.01%
Zoetis, Inc.	\$375,000	4.70%	1/2/2043	358,415	0.01%
Zoetis, Inc.	\$165,000	3.95%	12/9/2047	140,312	0.00%
Zoetis, Inc.	\$50,000	4.45%	20/8/2048	45,556	0.00%
Zoetis, Inc.	\$300,000	3.00%	15/5/2050	218,063	0.01%
				<b>2,517,094,970</b>	<b>55.13%</b>
<b>Total Fixed Income</b>				<b>4,495,839,449</b>	<b>98.46%</b>
<b>Total Transferable Securities</b>				<b>4,495,839,449</b>	<b>98.46%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2022: (0.00%))</b>				
<b>Futures (0.00%) (31 December 2022: (0.00%))</b>				
Euro-Buxl 30 Year Bond March 2024	7	€923,160	76,088	0.00%
Long Gilt March 2024	6	£592,018	30,445	0.00%
Euro-Bobl March 2024	10	€1,178,300	16,017	0.00%
Euro-Bund March 2024	2	€267,120	8,086	0.00%
US Treasury Note 2 Year March 2024	22	\$4,526,133	3,977	0.00%
US Treasury Long Bond March 2024	(6)	\$(750,964)	1,339	0.00%
10-Year Mini JGB March 2024	5	¥73,129,000	965	0.00%
US Treasury Note 5 Year March 2024	61	\$6,634,981	198	0.00%
US Treasury Ultra Bond March 2024	9	\$1,205,719	(3,375)	(0.00%)
US Treasury Note 10 Year March 2024	(42)	\$(4,679,719)	(61,687)	(0.00%)
US Treasury Ultra 10 Year March 2024	(30)	\$(3,443,736)	(96,733)	(0.00%)
			<b>(24,680)</b>	<b>(0.00%)</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>(24,680)</b>	<b>(0.00%)</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.34% (31 December 2022: 0.10%)</b>							
<b>Forward Currency Exchange Contracts (0.42%) (31 December 2022: (0.86%))</b>							
USD	5,553,800	EUR	(5,000,000)	BNP Paribas	3/1/2024	30,549	0.00%
JPY	5,058,598,337	USD	(35,881,674)	JPMorgan Chase Bank	5/1/2024	11,311	0.00%
USD	1,482,624	NZD	(2,341,459)	State Street Bank & Trust Co.	2/2/2024	(56)	(0.00%)
USD	5,100,052	GBP	(4,000,000)	State Street Bank & Trust Co.	2/2/2024	(63)	(0.00%)
USD	4,552,206	CAD	(6,000,000)	BNP Paribas	2/2/2024	(102)	(0.00%)
USD	1,897,787	SGD	(2,500,000)	State Street Bank & Trust Co.	2/2/2024	(269)	(0.00%)
USD	21,884,649	AUD	(32,040,679)	State Street Bank & Trust Co.	2/2/2024	(1,734)	(0.00%)
USD	143,525,017	CAD	(189,170,565)	Toronto-Dominion Bank	2/2/2024	(2,069)	(0.00%)
USD	6,896,713	CHF	(5,787,177)	UBS AG	2/2/2024	(2,154)	(0.00%)
USD	182,023,424	GBP	(142,762,574)	UBS AG	2/2/2024	(2,972)	(0.00%)
USD	31,519,108	EUR	(28,500,000)	BNP Paribas	2/2/2024	(3,989)	(0.00%)
USD	1,050,536	SGD	(1,400,000)	State Street Bank & Trust Co.	3/1/2024	(10,794)	(0.00%)
USD	878,725	GBP	(700,000)	State Street Bank & Trust Co.	3/1/2024	(13,635)	(0.00%)
USD	36,039,873	JPY	(5,058,598,337)	JPMorgan Chase Bank	2/2/2024	(16,636)	(0.00%)
USD	1,892,364	GBP	(1,500,000)	State Street Bank & Trust Co.	3/1/2024	(19,835)	(0.00%)
USD	1,317,442	GBP	(1,050,000)	JPMorgan Chase Bank	3/1/2024	(21,097)	(0.00%)
USD	266,567,067	EUR	(241,031,470)	BNP Paribas	2/2/2024	(31,469)	(0.00%)
USD	266,567,066	EUR	(241,031,469)	UBS AG	2/2/2024	(31,469)	(0.00%)
USD	1,104,675	CAD	(1,500,000)	UBS AG	3/1/2024	(32,896)	(0.00%)
USD	1,446,366	NZD	(2,341,459)	JPMorgan Chase Bank	4/1/2024	(36,134)	(0.00%)
USD	2,163,872	EUR	(2,000,000)	JPMorgan Chase Bank	3/1/2024	(45,428)	(0.00%)
USD	1,659,408	AUD	(2,500,000)	BNP Paribas	4/1/2024	(46,523)	(0.00%)
USD	1,924,528	CAD	(2,600,000)	BNP Paribas	3/1/2024	(47,260)	(0.00%)
USD	533,134,132	EUR	(482,062,938)	HSBC Bank	2/2/2024	(62,938)	(0.00%)
USD	10,130,808	GBP	(8,000,000)	BNP Paribas	3/1/2024	(67,589)	(0.00%)
USD	3,886,484	EUR	(3,600,000)	JPMorgan Chase Bank	3/1/2024	(90,256)	(0.00%)
USD	8,192,700	EUR	(7,500,000)	State Street Bank & Trust Co.	3/1/2024	(92,176)	(0.00%)
USD	3,943,794	JPY	(580,000,000)	UBS AG	5/1/2024	(171,561)	(0.00%)
USD	6,679,074	CHF	(5,787,177)	UBS AG	4/1/2024	(197,635)	(0.01%)
USD	8,117,452	CAD	(11,000,000)	Toronto-Dominion Bank	3/1/2024	(224,729)	(0.01%)
USD	19,607,389	AUD	(29,540,679)	JPMorgan Chase Bank	4/1/2024	(550,347)	(0.01%)
USD	53,538,527	EUR	(49,000,000)	State Street Bank & Trust Co.	3/1/2024	(589,330)	(0.01%)
USD	166,535,556	GBP	(131,512,574)	Toronto-Dominion Bank	3/1/2024	(1,116,625)	(0.03%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	30,454,639	JPY	(4,478,598,337)	JPMorgan Chase Bank	5/1/2024	(1,322,990)	(0.03%)
USD	128,448,772	CAD	(174,070,565)	Toronto-Dominion Bank	3/1/2024	(3,562,880)	(0.08%)
USD	490,052,861	EUR	(448,512,938)	Toronto-Dominion Bank	3/1/2024	(5,397,017)	(0.12%)
USD	490,052,862	EUR	(448,512,939)	BNP Paribas	3/1/2024	(5,397,017)	(0.12%)
						<b>(19,167,814)</b>	<b>(0.42%)</b>
<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.76% (31 December 2022: 0.95%)</b>							
GBP	764,106,982	USD	(967,595,548)	HSBC Bank	3/1/2024	6,487,752	0.14%
GBP	397,717,073	USD	(503,632,709)	UBS AG	3/1/2024	3,376,870	0.07%
EUR	279,156,264	USD	(305,010,880)	BNP Paribas	3/1/2024	3,359,125	0.07%
EUR	250,210,826	USD	(273,384,602)	UBS AG	3/1/2024	3,010,821	0.07%
CHF	54,864,247	USD	(63,319,707)	BNP Paribas	4/1/2024	1,873,644	0.04%
GBP	215,560,008	USD	(272,965,578)	Toronto-Dominion Bank	3/1/2024	1,830,241	0.04%
GBP	130,000,000	USD	(164,145,540)	HSBC Bank	3/1/2024	1,578,412	0.03%
GBP	130,000,000	USD	(164,268,650)	Morgan Stanley	3/1/2024	1,455,302	0.03%
GBP	130,000,000	USD	(164,332,610)	Toronto-Dominion Bank	3/1/2024	1,391,342	0.03%
GBP	130,000,000	USD	(164,366,540)	Royal Bank of Canada	3/1/2024	1,357,412	0.03%
GBP	130,000,000	USD	(164,378,500)	Morgan Stanley	3/1/2024	1,345,452	0.03%
GBP	130,000,000	USD	(164,424,910)	Morgan Stanley	3/1/2024	1,299,042	0.03%
GBP	130,000,000	USD	(164,475,350)	Toronto-Dominion Bank	3/1/2024	1,248,602	0.03%
EUR	88,782,299	USD	(97,005,049)	Toronto-Dominion Bank	3/1/2024	1,068,329	0.02%
GBP	130,000,000	USD	(164,827,260)	Morgan Stanley	3/1/2024	896,692	0.02%
GBP	130,000,000	USD	(165,126,780)	Morgan Stanley	3/1/2024	597,172	0.01%
GBP	131,000,000	USD	(166,489,472)	Royal Bank of Canada	2/2/2024	539,303	0.01%
GBP	131,000,000	USD	(166,527,855)	UBS AG	2/2/2024	500,920	0.01%
GBP	52,500,295	USD	(66,482,856)	State Street Bank & Trust Co.	3/1/2024	444,501	0.01%
GBP	131,000,000	USD	(166,646,541)	Toronto-Dominion Bank	2/2/2024	382,234	0.01%
EUR	13,867,795	USD	(14,971,838)	Toronto-Dominion Bank	3/1/2024	347,224	0.01%
CHF	6,356,455	USD	(7,245,095)	JPMorgan Chase Bank	4/1/2024	308,068	0.01%
GBP	62,270,931	USD	(79,084,269)	HSBC Bank	3/1/2024	298,691	0.01%
EUR	24,416,408	USD	(26,677,929)	State Street Bank & Trust Co.	3/1/2024	293,659	0.01%
GBP	131,000,000	USD	(166,751,341)	Toronto-Dominion Bank	2/2/2024	277,434	0.01%
GBP	131,000,000	USD	(166,751,472)	Royal Bank of Canada	2/2/2024	277,303	0.01%
GBP	131,000,000	USD	(166,789,855)	UBS AG	2/2/2024	238,920	0.01%
GBP	26,250,148	USD	(33,241,429)	State Street Bank & Trust Co.	3/1/2024	222,250	0.01%
GBP	26,250,147	USD	(33,241,900)	BNP Paribas	3/1/2024	221,778	0.01%
GBP	131,000,000	USD	(166,816,448)	Royal Bank of Canada	2/2/2024	212,327	0.00%
GBP	131,000,000	USD	(166,881,555)	Morgan Stanley	2/2/2024	147,220	0.00%
CHF	5,193,307	USD	(6,039,396)	State Street Bank & Trust Co.	4/1/2024	131,637	0.00%
GBP	9,344,583	USD	(11,789,285)	JPMorgan Chase Bank	3/1/2024	123,186	0.00%
GBP	131,000,000	USD	(166,921,772)	Royal Bank of Canada	2/2/2024	107,003	0.00%
GBP	5,384,595	USD	(6,759,395)	State Street Bank & Trust Co.	3/1/2024	104,885	0.00%
EUR	7,657,313	USD	(8,366,556)	State Street Bank & Trust Co.	3/1/2024	92,096	0.00%
GBP	3,604,795	USD	(4,522,962)	JPMorgan Chase Bank	3/1/2024	72,430	0.00%
CHF	2,015,735	USD	(2,326,438)	BNP Paribas	4/1/2024	68,793	0.00%
USD	167,064,300	GBP	(131,000,000)	UBS AG	3/1/2024	65,548	0.00%
GBP	12,513,203	USD	(15,893,970)	State Street Bank & Trust Co.	3/1/2024	57,856	0.00%
GBP	32,609,770	USD	(41,539,042)	BNP Paribas	2/2/2024	39,354	0.00%
EUR	258,675,085	USD	(286,079,900)	Toronto-Dominion Bank	2/2/2024	33,773	0.00%
GBP	3,605,774	USD	(4,563,399)	State Street Bank & Trust Co.	3/1/2024	33,240	0.00%
GBP	3,009,291	USD	(3,805,206)	State Street Bank & Trust Co.	3/1/2024	31,037	0.00%
EUR	232,144,308	USD	(256,738,372)	UBS AG	2/2/2024	30,309	0.00%
EUR	172,450,057	USD	(190,719,933)	BNP Paribas	2/2/2024	22,515	0.00%
EUR	848,804	USD	(917,066)	BNP Paribas	3/1/2024	20,566	0.00%
CHF	629,516	USD	(727,539)	State Street Bank & Trust Co.	4/1/2024	20,494	0.00%
GBP	879,150,565	USD	(1,120,924,004)	HSBC Bank	2/2/2024	18,300	0.00%
CHF	35,061,829	USD	(41,782,901)	State Street Bank & Trust Co.	2/2/2024	14,146	0.00%
CHF	35,061,829	USD	(41,783,997)	BNP Paribas	2/2/2024	13,050	0.00%
CHF	373,087	USD	(430,591)	State Street Bank & Trust Co.	4/1/2024	12,736	0.00%
CHF	314,412	USD	(360,955)	State Street Bank & Trust Co.	4/1/2024	12,650	0.00%
CHF	359,096	USD	(414,425)	State Street Bank & Trust Co.	4/1/2024	12,277	0.00%
EUR	1,657,795	USD	(1,822,483)	JPMorgan Chase Bank	3/1/2024	8,800	0.00%
GBP	952,209	USD	(1,205,086)	UBS AG	3/1/2024	8,790	0.00%
EUR	518,512	USD	(566,355)	BNP Paribas	3/1/2024	6,419	0.00%
CHF	159,645	USD	(183,367)	BNP Paribas	4/1/2024	6,334	0.00%
GBP	296,100,425	USD	(377,530,411)	Toronto-Dominion Bank	2/2/2024	6,164	0.00%
GBP	750,805	USD	(951,175)	State Street Bank & Trust Co.	3/1/2024	5,951	0.00%
GBP	1,851,794	USD	(2,354,843)	State Street Bank & Trust Co.	3/1/2024	5,823	0.00%
GBP	236,910,312	USD	(302,062,543)	UBS AG	2/2/2024	4,931	0.00%
EUR	178,086	USD	(192,188)	JPMorgan Chase Bank	3/1/2024	4,534	0.00%
GBP	402,219	USD	(508,282)	BNP Paribas	3/1/2024	4,467	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	173,527	USD	(187,930)	Bank of America	3/1/2024	3,757	0.00%
CHF	81,079	USD	(92,758)	State Street Bank & Trust Co.	4/1/2024	3,586	0.00%
EUR	659,865	USD	(725,515)	JPMorgan Chase Bank	3/1/2024	3,405	0.00%
EUR	754,229	USD	(829,905)	JPMorgan Chase Bank	3/1/2024	3,254	0.00%
EUR	20,386,039	USD	(22,545,606)	BNP Paribas	2/2/2024	2,853	0.00%
EUR	190,677	USD	(208,288)	State Street Bank & Trust Co.	3/1/2024	2,343	0.00%
GBP	3,064,124	USD	(3,903,823)	JPMorgan Chase Bank	3/1/2024	2,321	0.00%
CHF	58,424	USD	(67,195)	BNP Paribas	4/1/2024	2,228	0.00%
CHF	36,731	USD	(42,012)	State Street Bank & Trust Co.	4/1/2024	1,634	0.00%
GBP	86,717,531	USD	(110,565,979)	State Street Bank & Trust Co.	2/2/2024	1,372	0.00%
EUR	305,670	USD	(336,750)	JPMorgan Chase Bank	3/1/2024	908	0.00%
CHF	1,982,581	USD	(2,362,657)	BNP Paribas	2/2/2024	769	0.00%
CHF	12,335	USD	(14,063)	State Street Bank & Trust Co.	4/1/2024	595	0.00%
USD	102,368	EUR	(92,160)	BNP Paribas	3/1/2024	563	0.00%
CHF	15,304	USD	(17,829)	State Street Bank & Trust Co.	4/1/2024	356	0.00%
USD	1,120,741,140	GBP	(879,150,565)	HSBC Bank	3/1/2024	322	0.00%
USD	38,634	CHF	(32,308)	State Street Bank & Trust Co.	4/1/2024	244	0.00%
USD	377,468,822	GBP	(296,100,425)	Toronto-Dominion Bank	3/1/2024	109	0.00%
EUR	14,248	USD	(15,643)	BNP Paribas	3/1/2024	96	0.00%
EUR	3,783	USD	(4,087)	State Street Bank & Trust Co.	3/1/2024	92	0.00%
USD	302,013,266	GBP	(236,910,312)	UBS AG	3/1/2024	87	0.00%
CHF	3,081	USD	(3,605)	State Street Bank & Trust Co.	4/1/2024	56	0.00%
CHF	327	USD	(374)	State Street Bank & Trust Co.	4/1/2024	15	0.00%
USD	190,496,955	EUR	(172,450,057)	BNP Paribas	3/1/2024	(23)	(0.00%)
USD	256,438,210	EUR	(232,144,308)	UBS AG	3/1/2024	(31)	(0.00%)
USD	285,745,433	EUR	(258,675,085)	Toronto-Dominion Bank	3/1/2024	(35)	(0.00%)
USD	9,817	CHF	(8,298)	BNP Paribas	4/1/2024	(43)	(0.00%)
USD	6,198,096	GBP	(4,861,301)	State Street Bank & Trust Co.	2/2/2024	(203)	(0.00%)
EUR	62,855	USD	(69,806)	BNP Paribas	3/1/2024	(373)	(0.00%)
USD	85,711	EUR	(77,955)	JPMorgan Chase Bank	3/1/2024	(402)	(0.00%)
USD	17,320	CHF	(14,971)	JPMorgan Chase Bank	4/1/2024	(470)	(0.00%)
USD	141,719	GBP	(112,348)	State Street Bank & Trust Co.	3/1/2024	(1,502)	(0.00%)
USD	818,041	EUR	(742,540)	JPMorgan Chase Bank	3/1/2024	(2,206)	(0.00%)
USD	153,437	CHF	(131,145)	State Street Bank & Trust Co.	4/1/2024	(2,398)	(0.00%)
CHF	361,341	USD	(432,097)	State Street Bank & Trust Co.	4/1/2024	(2,728)	(0.00%)
USD	100,671	CHF	(87,227)	State Street Bank & Trust Co.	4/1/2024	(2,978)	(0.00%)
GBP	1,675,861	USD	(2,140,118)	Toronto-Dominion Bank	3/1/2024	(3,731)	(0.00%)
USD	231,920	CHF	(198,531)	State Street Bank & Trust Co.	4/1/2024	(3,987)	(0.00%)
USD	120,307	CHF	(104,841)	State Street Bank & Trust Co.	4/1/2024	(4,272)	(0.00%)
USD	41,658,444	CHF	(35,061,829)	BNP Paribas	4/1/2024	(4,356)	(0.00%)
USD	41,658,444	CHF	(35,061,829)	State Street Bank & Trust Co.	4/1/2024	(4,356)	(0.00%)
USD	377,825	GBP	(300,383)	JPMorgan Chase Bank	3/1/2024	(5,103)	(0.00%)
GBP	3,695,945	USD	(4,717,160)	State Street Bank & Trust Co.	3/1/2024	(5,571)	(0.00%)
USD	152,476	CHF	(133,143)	State Street Bank & Trust Co.	4/1/2024	(5,734)	(0.00%)
USD	3,240,720	GBP	(2,548,427)	State Street Bank & Trust Co.	3/1/2024	(8,014)	(0.00%)
GBP	2,705,913	USD	(3,460,451)	State Street Bank & Trust Co.	3/1/2024	(10,955)	(0.00%)
USD	653,221	GBP	(521,402)	JPMorgan Chase Bank	3/1/2024	(11,462)	(0.00%)
USD	839,121	GBP	(667,786)	State Street Bank & Trust Co.	3/1/2024	(12,172)	(0.00%)
USD	709,408	EUR	(653,781)	BNP Paribas	3/1/2024	(12,792)	(0.00%)
USD	1,165,789	EUR	(1,070,049)	BNP Paribas	3/1/2024	(16,241)	(0.00%)
USD	737,656	EUR	(684,321)	JPMorgan Chase Bank	3/1/2024	(18,279)	(0.00%)
EUR	3,417,275	USD	(3,795,191)	BNP Paribas	3/1/2024	(20,298)	(0.00%)
GBP	14,192,425	USD	(18,124,096)	Toronto-Dominion Bank	3/1/2024	(31,598)	(0.00%)
USD	1,373,804	EUR	(1,277,335)	JPMorgan Chase Bank	3/1/2024	(37,204)	(0.00%)
USD	41,532,129	GBP	(32,609,770)	BNP Paribas	3/1/2024	(38,794)	(0.00%)
USD	5,402,110	GBP	(4,273,698)	Morgan Stanley	3/1/2024	(45,998)	(0.00%)
GBP	131,000,000	USD	(167,090,762)	UBS AG	2/2/2024	(61,987)	(0.00%)
USD	11,786,459	GBP	(9,307,551)	State Street Bank & Trust Co.	3/1/2024	(78,804)	(0.00%)
USD	166,894,000	GBP	(131,000,000)	Royal Bank of Canada	3/1/2024	(104,752)	(0.00%)
USD	5,419,028	EUR	(5,008,640)	JPMorgan Chase Bank	3/1/2024	(113,767)	(0.00%)
USD	11,220,047	GBP	(8,906,453)	BNP Paribas	3/1/2024	(133,896)	(0.00%)
USD	166,854,700	GBP	(131,000,000)	Morgan Stanley	3/1/2024	(144,052)	(0.00%)
USD	166,789,200	GBP	(131,000,000)	Royal Bank of Canada	3/1/2024	(209,552)	(0.00%)
USD	166,763,000	GBP	(131,000,000)	UBS AG	3/1/2024	(235,752)	(0.01%)
USD	166,723,700	GBP	(131,000,000)	Royal Bank of Canada	3/1/2024	(275,052)	(0.01%)
USD	166,723,700	GBP	(131,000,000)	Toronto-Dominion Bank	3/1/2024	(275,052)	(0.01%)
USD	166,618,900	GBP	(131,000,000)	Toronto-Dominion Bank	3/1/2024	(379,852)	(0.01%)
USD	166,501,000	GBP	(131,000,000)	UBS AG	3/1/2024	(497,752)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	166,461,700	GBP	(131,000,000)	Royal Bank of Canada	3/1/2024	(537,052)	(0.01%)
						<b>34,757,470</b>	<b>0.76%</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>15,589,656</b>	<b>0.34%</b>
<b>Total Investments</b>						<b>4,511,404,425</b>	<b>98.80%</b>
						Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>						<b>54,602,665</b>	<b>1.20%</b>
<b>Net Assets</b>						<b>4,566,007,090</b>	<b>100.00%</b>

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	2,844,596,129	61.42%
(b)	Transferable securities dealt in on another regulated market	1,467,664,837	31.69%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	183,578,483	3.96%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	137,115	0.00%
(e)	Total OTC Financial Derivative Instruments	38,160,961	0.82%
(f)	Other assets	96,967,457	2.11%
<b>Total Assets</b>		<b>4,631,104,982</b>	<b>100.00%</b>

^ Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,495,839,449	3,353,138,933
Financial Derivative Instruments	3,17	38,298,076	37,205,581
Cash	3	33,909,106	26,543,783
Unrealised Appreciation on Spot Currency Contracts		661	4,302
Receivables:			
Interest and Dividends		51,009,252	34,287,198
Capital Shares Issued		7,154,841	7,633,027
Investments Sold		4,803,379	4,852,930
Margin Cash Due from Broker	3	29,968	65,040
Other Receivables		60,250	60,777
<b>Total Current Assets</b>		<b>4,631,104,982</b>	<b>3,463,791,571</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	22,733,100	33,995,463
Bank Overdraft		24	401
Payables and Other Liabilities:			
Investments Purchased		33,363,035	7,383,345
Income Distribution Payable		6,872,594	4,178,093
Capital Shares Redeemed		1,601,343	9,373,205
Management Fees Payable	12	527,796	420,535
<b>Total Current Liabilities</b>		<b>65,097,892</b>	<b>55,351,042</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>4,566,007,090</b>	<b>3,408,440,529</b>

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

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>CHF Hedged Acc<sup>1</sup></b>			
US (\$) Equivalent	85,513,219	39,275,852	69,075,078
Net Assets	71,972,201	36,338,018	62,937,757
Number of Shares Outstanding	841,963	443,250	637,938
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>85.48</b>	<b>81.98</b>	<b>98.66</b>
<b>EUR Hedged Acc<sup>1</sup></b>			
US (\$) Equivalent	285,890,489	85,981,787	96,390,978
Net Assets	258,806,405	80,563,868	84,761,677
Number of Shares Outstanding	2,942,637	975,392	856,939
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>87.95</b>	<b>82.60</b>	<b>98.91</b>
<b>Institutional Plus EUR Hedged Acc</b>			
US (\$) Equivalent	466,106,609	296,363,175	229,943,004
Net Assets	421,949,594	277,688,620	202,201,025
Number of Shares Outstanding	4,243,648	2,975,901	1,810,766
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>99.43</b>	<b>93.31</b>	<b>111.67</b>
<b>GBP Hedged Acc</b>			
US (\$) Equivalent	490,107,096	390,367,599	537,949,602
Net Assets	384,458,037	324,522,079	397,172,004
Number of Shares Outstanding	3,704,298	3,375,851	3,489,364
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>103.79</b>	<b>96.13</b>	<b>113.82</b>
<b>GBP Hedged Dist<sup>1</sup></b>			
US (\$) Equivalent	511,752,643	513,572,516	281,093,481
Net Assets	401,437,601	426,945,323	207,533,309
Number of Shares Outstanding	4,789,797	5,306,379	2,122,119
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>83.81</b>	<b>80.46</b>	<b>97.80</b>
<b>Institutional Plus GBP Hedged Acc</b>			
US (\$) Equivalent	2,361,347,502	1,745,386,616	2,003,442,970
Net Assets	1,852,327,855	1,450,982,342	1,479,156,143
Number of Shares Outstanding	17,750,461	15,021,696	12,943,595
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>104.35</b>	<b>96.59</b>	<b>114.28</b>
<b>Institutional Plus GBP Hedged Dist<sup>3</sup></b>			
US (\$) Equivalent	232,690,823	319,100,232	—
Net Assets	182,531,242	265,275,783	—
Number of Shares Outstanding	1,766,820	2,673,032	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>103.31</b>	<b>99.24</b>	—
<b>USD Hedged Acc</b>			
Net Assets	132,598,709	18,392,752	11,618,941
Number of Shares Outstanding	1,183,524	178,979	96,877
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>112.04</b>	<b>102.76</b>	<b>119.93</b>

1 The share class launched on 21 January 2021.

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

3 The share class launched on 29 November 2022.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		142,073,746	86,955,997
Other Income		521,467	1,173,936
Net Gain/(Loss) on Financial Instruments		366,405,818	(975,521,002)
<b>Total Investment Income/(Loss)</b>		<b>509,001,031</b>	<b>(887,391,069)</b>
<b>Expenses</b>			
Management Fees	12	5,134,250	4,465,867
Transaction Fees and Commissions		8,905	10,507
<b>Total Expenses</b>		<b>5,143,155</b>	<b>4,476,374</b>
<b>Finance Costs</b>			
Interest Expense		30,994	90,450
Distribution	6	25,441,346	14,888,233
<b>Total Finance Costs</b>		<b>25,472,340</b>	<b>14,978,683</b>
<b>Net Investment Income/(Loss)</b>		<b>478,385,536</b>	<b>(906,846,126)</b>
Taxation	5	(159,264)	(67,573)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>478,226,272</b>	<b>(906,913,699)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	478,226,272	(906,913,699)
<b>Capital Transactions</b>		
Subscriptions	2,078,471,290	2,661,673,455
Redemptions	(1,399,131,001)	(1,575,833,281)
Total Capital Transactions	679,340,289	1,085,840,174
Total Increase for the Year	1,157,566,561	178,926,475
<b>Net Assets</b>		
Beginning of Year	3,408,440,529	3,229,514,054
End of Year	4,566,007,090	3,408,440,529

# Vanguard Global Credit Bond Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

This fund seeks to provide a moderate and sustainable level of current income by investing in a diversified portfolio of global credit fixed income bonds.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high led central banks, including the Federal Reserve, the European Central Bank and the Bank of England, to continue raising interest rates in the first part of the year but through less aggressive hikes than some of those in 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- Yields were volatile during the period, but the yield of the bellwether 10-year US Treasury note closed the year at 3.88%, which was almost exactly where it started. Very short-term yields generally ended higher.
- For the 12 months ended 31 December 2023, the fund outpaced its benchmark, which returned 8.68%.
- Emerging markets country positioning and issuer selection added to relative performance. So did selection in European investment-grade corporates – notably within industrial issuers.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg Global Aggregate Credit Index Hedged

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional AUD Hedged Acc	7.20%	—	0.56%
Benchmark	6.66	—	-0.97
Institutional AUD Hedged Dist	7.22%	—	-4.16%
Benchmark	6.66	—	-4.84
Institutional CHF Hedged Acc	4.44%	—	-4.67%
Benchmark	3.87	—	-5.36
Institutional EUR Hedged Acc	6.68%	1.74%	0.98%
Benchmark	6.13	0.11	-0.37
Institutional EUR Hedged Dist	—	—	5.10%
Benchmark	—	—	4.32
Investor GBP Hedged Acc	8.08%	2.70%	1.96%
Benchmark	7.64	1.14	0.67
Investor GBP Hedged Dist	8.10%	—	0.47%
Benchmark	7.64	—	-0.97
Institutional GBP Hedged Acc	8.16%	—	-2.06%
Benchmark	7.64	—	-2.75
Institutional GBP Hedged Dist	—	—	5.75%
Benchmark	—	—	5.04
Investor USD Hedged Acc	9.14%	3.76%	3.12%
Benchmark	8.68	2.17	1.81

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional USD Hedged Acc	9.19%	3.81%	3.17%
Benchmark	8.68	2.17	1.81

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

<sup>1</sup> Since-inception returns: Institutional AUD Hedged Acc, 18 September 2019; Institutional AUD Hedged Dist, 4 November 2021; Institutional CHF Hedged Acc and Institutional GBP Hedged Acc, 8 February 2022; Institutional EUR Hedged Acc, Investor GBP Hedged Acc, Investor USD Hedged Acc and Institutional USD Hedged Acc, 14 September 2017; Institutional EUR Hedged Dist and Institutional GBP Hedged Dist, 21 June 2023; Investor GBP Hedged Dist, 11 December 2019.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
Bundesobligation 0.00% 9/10/2026	€39,200,000	38,805,933	US Treasury Note 4.38% 15/8/2026	\$33,000,000	32,744,992
US Treasury Note 4.38% 15/8/2026	\$33,000,000	32,714,766	Bundesobligation 0.00% 9/10/2026	€25,500,000	25,223,275
US Treasury Note 4.00% 15/2/2026	\$20,338,000	20,262,319	US Treasury Note 4.00% 15/2/2026	\$20,338,000	20,432,116
US Treasury Note 5.00% 31/8/2025	\$20,000,000	19,958,594	US Treasury Note 4.50% 15/11/2025	\$16,130,000	16,261,860
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	€14,895,000	16,046,947	Bundesrepublik Deutschland Bundesanleihe 2.10% 15/11/2029	€15,054,000	15,925,374
AT&T, Inc. 3.55% 18/11/2025	€13,900,000	15,159,023	Bundesobligation 0.00% 11/4/2025	€15,498,000	15,796,885
Cooperatieve Rabobank UA 3.91% 3/11/2026	€14,000,000	14,810,600	European Union 2.00% 4/10/2027	€15,500,000	15,556,683
Mercedes-Benz International Finance BV 5.63% 17/8/2026	£10,500,000	13,351,573	Cooperatieve Rabobank UA 3.91% 3/11/2026	€14,000,000	14,860,452
Nestle Holdings, Inc. 5.25% 21/9/2026	£10,000,000	12,499,183	AT&T, Inc. 3.55% 18/11/2025	€13,900,000	14,512,898
Hamburg Commercial Bank AG 4.88% 30/3/2027	€11,500,000	12,254,898	Mercedes-Benz International Finance BV 5.63% 17/8/2026	£10,500,000	13,246,497
Deutsche Bank AG 4.00% 24/6/2026	€9,400,000	11,447,732	US Treasury Note 5.00% 31/8/2025	\$13,000,000	13,031,680
Japan Bank for International Cooperation 4.25% 27/4/2026	\$11,202,000	11,183,629	Nestle Holdings, Inc. 5.25% 21/9/2026	£10,000,000	12,392,132
US Treasury Note 4.63% 15/11/2026	\$11,224,000	11,174,457	Hamburg Commercial Bank AG 4.88% 30/3/2027	€11,500,000	12,007,432
Bundesobligation 0.00% 10/4/2026	€10,871,000	10,666,759	Bundesobligation 0.00% 10/4/2026	€10,871,000	10,749,951
ELO SACA 6.00% 22/3/2029	€10,000,000	10,638,153	ELO SACA 6.00% 22/3/2029	€10,000,000	10,648,970
US Treasury Note 3.75% 15/4/2026	\$10,399,600	10,381,800	US Treasury Note 3.75% 15/4/2026	\$10,399,600	10,269,370
Honeywell International, Inc. 3.50% 17/5/2027	€9,320,000	10,103,096	Honeywell International, Inc. 3.50% 17/5/2027	€9,320,000	9,952,578
LVMH Moet Hennessy Louis Vuitton SE 3.25% 7/9/2029	€8,700,000	9,409,621	US Treasury Note 3.63% 15/5/2026	\$9,316,800	9,121,127
American Honda Finance Corp. 3.75% 25/10/2027	€8,400,000	9,356,070	American Honda Finance Corp. 3.75% 25/10/2027	€8,400,000	9,109,676
US Treasury Note 3.63% 15/5/2026	\$9,316,800	9,203,487	Amprion GmbH 3.45% 22/9/2027	€8,300,000	9,048,741

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 97.49% (31 December 2022: 96.31%)</b>					
<b>Fixed Income 97.49% (31 December 2022: 96.31%)</b>					
<b>Australia 1.64% (31 December 2022: 1.85%)</b>					
Aurizon Finance Pty Ltd.	AUD2,000,000	3.00%	9/3/2028	1,227,999	0.13%
Australia & New Zealand Banking Group Ltd. ^	\$500,000	2.95%	22/7/2030	475,573	0.05%
Coles Group Treasury Pty Ltd.	AUD1,410,000	6.21%	28/11/2033	1,011,973	0.11%
CSL Finance plc	\$1,030,000	4.75%	27/4/2052	983,821	0.10%
DBNGP Finance Co. Pty Ltd.	AUD2,720,000	4.23%	28/5/2025	1,830,527	0.19%
Energy Partnership Gas Pty Ltd.	AUD2,870,000	3.64%	11/12/2024	1,936,276	0.20%
Glencore Funding LLC	\$310,000	6.13%	6/10/2028	325,155	0.03%
Lloyds Banking Group plc ^	AUD2,910,000	5.80%	17/3/2029	2,015,397	0.21%
Macquarie Bank Ltd.	\$200,000	3.62%	3/6/2030	174,022	0.02%
Macquarie Group Ltd. ^	\$850,000	4.10%	21/6/2028	816,140	0.09%
Pacific National Finance Pty Ltd.	AUD2,120,000	5.40%	12/5/2027	1,402,432	0.15%
Qantas Airways Ltd.	AUD1,940,000	3.15%	27/9/2028	1,197,177	0.13%
Rio Tinto Finance USA Ltd.	\$530,000	5.20%	2/11/2040	546,293	0.06%
Westpac Banking Corp.	\$500,000	1.95%	20/11/2028	442,389	0.05%
Westpac Banking Corp. ^	\$950,000	2.89%	4/2/2030	915,487	0.10%
Westpac Banking Corp.	\$230,000	2.96%	16/11/2040	158,634	0.02%
				<b>15,459,295</b>	<b>1.64%</b>
<b>Austria 0.08% (31 December 2022: 0.35%)</b>					
JAB Holdings BV	€900,000	2.25%	19/12/2039	773,913	0.08%
				<b>773,913</b>	<b>0.08%</b>
<b>Azerbaijan 0.14% (31 December 2022: 0.00%)</b>					
Southern Gas Corridor CJSC	\$1,260,000	6.88%	24/3/2026	1,279,743	0.14%
				<b>1,279,743</b>	<b>0.14%</b>
<b>Belgium 1.53% (31 December 2022: 0.47%)</b>					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$270,000	4.70%	1/2/2036	269,471	0.03%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$280,000	4.90%	1/2/2046	276,252	0.03%
Anheuser-Busch InBev Finance, Inc.	\$1,146,000	4.63%	1/2/2044	1,091,731	0.12%
Anheuser-Busch InBev SA	€2,500,000	2.00%	17/3/2028	2,683,067	0.28%
Anheuser-Busch InBev SA	€500,000	3.70%	2/4/2040	564,368	0.06%
Anheuser-Busch InBev Worldwide, Inc.	\$700,000	5.88%	15/6/2035	764,791	0.08%
Anheuser-Busch InBev Worldwide, Inc.	\$660,000	5.45%	23/1/2039	696,356	0.07%
Anheuser-Busch InBev Worldwide, Inc.	\$200,000	5.55%	23/1/2049	215,702	0.02%
Argenta Spaarbank NV ^	€2,900,000	1.00%	13/10/2026	3,023,560	0.32%
Argenta Spaarbank NV	€2,600,000	1.00%	29/1/2027	2,620,920	0.28%
Elia Transmission Belgium SA	€2,300,000	0.88%	28/4/2030	2,214,791	0.24%
				<b>14,421,009</b>	<b>1.53%</b>
<b>Bermuda 0.11% (31 December 2022: 0.33%)</b>					
Bermuda Government International Bond	\$1,010,000	5.00%	15/7/2032	996,565	0.11%
				<b>996,565</b>	<b>0.11%</b>
<b>Brazil 0.45% (31 December 2022: 0.14%)</b>					
Braskem Netherlands Finance BV	\$260,000	4.50%	31/1/2030	199,415	0.02%
Braskem Netherlands Finance BV	\$1,460,000	8.50%	12/1/2031	1,345,607	0.14%
Embraer Netherlands Finance BV	\$350,000	7.00%	28/7/2030	366,665	0.04%
Vale Overseas Ltd.	\$2,210,000	6.13%	12/6/2033	2,289,673	0.25%
				<b>4,201,360</b>	<b>0.45%</b>
<b>Bulgaria 0.25% (31 December 2022: 0.00%)</b>					
Bulgaria Government International Bond	€2,000,000	4.38%	13/5/2031	2,323,196	0.25%
				<b>2,323,196</b>	<b>0.25%</b>
<b>Canada 2.59% (31 December 2022: 2.23%)</b>					
1011778 BC ULC/New Red Finance, Inc.	\$24,000	4.38%	15/1/2028	22,927	0.00%
Air Canada	\$35,000	3.88%	15/8/2026	33,497	0.00%
Bausch & Lomb Escrow Corp.	\$15,000	8.38%	1/10/2028	15,832	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$10,000	5.10%	11/5/2033	10,248	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$10,000	4.30%	29/7/2049	8,585	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$10,000	3.65%	15/8/2052	7,745	0.00%
Canadian Government Bond	CAD6,048,000	3.00%	1/4/2026	4,520,995	0.48%
Canadian Government Bond	CAD2,024,000	4.00%	1/6/2041	1,722,916	0.18%
Canadian Government Bond	CAD1,202,000	2.75%	1/12/2048	867,987	0.09%
Canadian Government Bond	CAD632,000	1.75%	1/12/2053	361,511	0.04%
Canadian National Railway Co.	\$600,000	4.40%	5/8/2052	563,940	0.06%
Canadian Natural Resources Ltd.	\$325,000	2.95%	15/7/2030	286,214	0.03%
Canadian Natural Resources Ltd.	\$560,000	6.25%	15/3/2038	587,020	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Pacific Railway Co.	\$160,000	4.80%	1/8/2045	150,783	0.02%
Cenovus Energy, Inc.	\$29,000	6.75%	15/11/2039	31,663	0.00%
Cenovus Energy, Inc.	\$161,000	5.40%	15/6/2047	152,253	0.02%
Enbridge, Inc.	\$755,000	6.00%	15/11/2028	793,308	0.08%
Enbridge, Inc.	\$248,000	3.13%	15/11/2029	226,877	0.02%
Enbridge, Inc.	\$620,000	6.20%	15/11/2030	663,568	0.07%
Enbridge, Inc.	\$350,000	6.70%	15/11/2053	407,867	0.04%
Hudbay Minerals, Inc.	\$85,000	4.50%	1/4/2026	82,690	0.01%
NOVA Chemicals Corp.	\$5,000	8.50%	15/11/2028	5,248	0.00%
Nutrien Ltd.	\$50,000	5.90%	7/11/2024	50,133	0.01%
Nutrien Ltd.	\$2,085,000	5.95%	7/11/2025	2,122,995	0.23%
Nutrien Ltd.	\$225,000	4.90%	27/3/2028	227,368	0.02%
Nutrien Ltd.	\$300,000	4.20%	1/4/2029	295,041	0.03%
Nutrien Ltd.	\$170,000	4.13%	15/3/2035	157,541	0.02%
Nutrien Ltd.	\$260,000	5.80%	27/3/2053	278,875	0.03%
Ontario Teachers' Cadillac Fairview Properties Trust	\$400,000	3.88%	20/3/2027	379,617	0.04%
Ontario Teachers' Cadillac Fairview Properties Trust	\$200,000	4.13%	1/2/2029	187,432	0.02%
Rogers Communications, Inc.	\$820,000	3.20%	15/3/2027	782,412	0.08%
Rogers Communications, Inc.	\$1,600,000	3.80%	15/3/2032	1,473,651	0.16%
Rogers Communications, Inc.	\$310,000	4.55%	15/3/2052	270,894	0.03%
Royal Bank of Canada	\$1,950,000	1.60%	21/1/2025	1,879,219	0.20%
Suncor Energy, Inc.	\$395,000	6.50%	15/6/2038	422,618	0.05%
Suncor Energy, Inc.	\$105,000	3.75%	4/3/2051	78,868	0.01%
TELUS Corp.	\$930,000	3.70%	15/9/2027	893,995	0.10%
TELUS Corp.	\$230,000	4.30%	15/6/2049	192,686	0.02%
Toronto-Dominion Bank	\$970,000	5.53%	17/7/2026	988,611	0.11%
Toronto-Dominion Bank	\$840,000	5.16%	10/1/2028	855,061	0.09%
TransCanada PipeLines Ltd.	\$1,105,000	4.63%	1/3/2034	1,045,975	0.11%
TransCanada PipeLines Ltd.	\$240,000	6.20%	15/10/2037	255,503	0.03%
Videotron Ltd.	\$40,000	3.63%	15/6/2029	36,557	0.00%
				<b>24,398,726</b>	<b>2.59%</b>
<b>Chile 0.33% (31 December 2022: 0.21%)</b>					
Corp. Nacional del Cobre de Chile	\$2,120,000	5.95%	8/1/2034	2,146,551	0.23%
Empresa Nacional del Petroleo	\$520,000	3.75%	5/8/2026	493,773	0.05%
Sociedad Quimica y Minera de Chile SA	\$400,000	6.50%	7/11/2033	423,907	0.05%
				<b>3,064,231</b>	<b>0.33%</b>
<b>Colombia 0.61% (31 December 2022: 0.41%)</b>					
Colombia Government International Bond	\$200,000	8.00%	20/4/2033	218,529	0.02%
Ecopetrol SA	\$2,100,000	4.13%	16/1/2025	2,052,424	0.22%
Ecopetrol SA	\$2,443,000	8.63%	19/1/2029	2,609,198	0.28%
Grupo Energia Bogota SA ESP	\$795,000	7.85%	9/11/2033	863,971	0.09%
				<b>5,744,122</b>	<b>0.61%</b>
<b>Costa Rica 0.20% (31 December 2022: 0.00%)</b>					
Costa Rica Government International Bond	\$1,700,000	7.30%	13/11/2054	1,844,555	0.20%
				<b>1,844,555</b>	<b>0.20%</b>
<b>Czech Republic 0.24% (31 December 2022: 0.00%)</b>					
EPH Financing International A.S.	€2,000,000	6.65%	13/11/2028	2,243,657	0.24%
				<b>2,243,657</b>	<b>0.24%</b>
<b>Denmark 0.52% (31 December 2022: 0.00%)</b>					
Danske Bank A/S <sup>^</sup>	€500,000	1.50%	2/9/2030	526,802	0.06%
Danske Bank A/S <sup>^</sup>	€1,600,000	4.13%	10/1/2031	1,831,135	0.19%
Danske Bank A/S <sup>^</sup>	€2,500,000	1.00%	15/5/2031	2,576,822	0.27%
				<b>4,934,759</b>	<b>0.52%</b>
<b>Finland 0.18% (31 December 2022: 0.00%)</b>					
Nordea Bank Abp	€1,600,000	2.50%	23/5/2029	1,699,797	0.18%
				<b>1,699,797</b>	<b>0.18%</b>
<b>France 6.92% (31 December 2022: 1.94%)</b>					
AXA SA <sup>^</sup>	€2,088,000	3.88%	Perpetual	2,275,861	0.24%
Banque Federative du Credit Mutuel SA	€500,000	1.63%	15/11/2027	513,060	0.05%
Banque Federative du Credit Mutuel SA	€2,300,000	4.13%	14/6/2033	2,665,213	0.28%
BNP Paribas SA	\$4,440,000	3.50%	16/11/2027	4,192,606	0.45%
BNP Paribas SA <sup>^</sup>	\$1,500,000	5.34%	12/6/2029	1,521,246	0.16%
BNP Paribas SA <sup>^</sup>	\$200,000	4.38%	1/3/2033	188,277	0.02%
BNP Paribas SA <sup>^</sup>	\$700,000	5.89%	5/12/2034	732,040	0.08%
BPCE SA <sup>^</sup>	\$1,700,000	5.98%	18/1/2027	1,712,078	0.18%
Credit Agricole SA	€4,500,000	3.38%	28/7/2027	5,005,718	0.53%
Credit Agricole SA	\$500,000	5.30%	12/7/2028	510,776	0.05%
Credit Agricole SA <sup>^</sup>	€4,300,000	0.50%	21/9/2029	4,144,231	0.44%
Credit Mutuel Arkea SA	€6,000,000	3.38%	19/9/2027	6,655,148	0.71%
Electricite de France SA	\$885,000	5.70%	23/5/2028	914,865	0.10%
Electricite de France SA	\$1,415,000	6.25%	23/5/2033	1,530,623	0.16%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Engie SA	€4,500,000	3.63%	6/12/2026	5,041,061	0.54%
Engie SA	€1,500,000	4.25%	11/1/2043	1,734,513	0.18%
LVMH Moet Hennessy Louis Vuitton SE	€2,000,000	3.38%	21/10/2025	2,223,763	0.24%
LVMH Moet Hennessy Louis Vuitton SE	€3,200,000	3.25%	7/9/2029	3,599,943	0.38%
RCI Banque SA	€400,000	4.88%	14/6/2028	464,993	0.05%
Sanofi SA	€200,000	1.38%	21/3/2030	204,029	0.02%
SNF Group SACA	\$135,000	3.13%	15/3/2027	122,936	0.01%
SNF Group SACA	\$50,000	3.38%	15/3/2030	42,728	0.00%
Societe Du Grand Paris EPIC	€4,000,000	3.70%	25/5/2053	4,619,063	0.49%
Societe Du Grand Paris EPIC	€1,200,000	0.70%	15/10/2060	564,850	0.06%
Societe Generale SA^	\$760,000	1.79%	9/6/2027	692,011	0.07%
Societe Generale SA^	\$870,000	2.80%	19/1/2028	804,810	0.09%
Societe Generale SA	\$400,000	3.00%	22/1/2030	347,587	0.04%
Societe Generale SA^	€500,000	1.00%	24/11/2030	518,061	0.05%
Societe Generale SA^	\$200,000	4.03%	21/1/2043	143,225	0.02%
TotalEnergies Capital Canada Ltd.	€3,700,000	2.13%	18/9/2029	3,909,682	0.42%
TotalEnergies Capital International SA	€1,000,000	2.88%	19/11/2025	1,099,546	0.12%
TotalEnergies SE^	€800,000	2.00%	Perpetual	815,199	0.09%
Westfield America Management Ltd.	£3,671,000	2.13%	30/3/2025	4,471,725	0.48%
Westfield America Management Ltd.	£1,037,000	2.63%	30/3/2029	1,143,833	0.12%
				<b>65,125,300</b>	<b>6.92%</b>
<b>Georgia 0.11% (31 December 2022: 0.18%)</b>					
Georgia Government International Bond	\$1,130,000	2.75%	22/4/2026	1,057,730	0.11%
				<b>1,057,730</b>	<b>0.11%</b>
<b>Germany 7.54% (31 December 2022: 10.22%)</b>					
Allianz SE^	€1,400,000	4.60%	7/9/2038	1,584,571	0.17%
Amprion GmbH	€5,100,000	3.88%	7/9/2028	5,810,370	0.62%
Aroundtown SA^	€200,000	2.88%	Perpetual	77,451	0.01%
Aroundtown SA	€600,000	0.00%	16/7/2026	556,380	0.06%
ATF Netherlands BV^	€900,000	7.08%	Perpetual	434,811	0.04%
BASF SE	€2,500,000	0.88%	15/11/2027	2,557,926	0.27%
Bayer AG	€200,000	1.00%	12/1/2036	155,470	0.02%
BMW Finance NV	€500,000	1.00%	22/5/2028	512,255	0.05%
Bundesobligation	€13,700,000	0.00%	9/10/2026	14,281,895	1.52%
Bundesrepublik Deutschland Bundesanleihe	€10,895,000	2.40%	15/11/2030	12,391,450	1.32%
Bundesrepublik Deutschland Bundesanleihe	€975,000	2.60%	15/8/2033	1,130,757	0.12%
Bundesrepublik Deutschland Bundesanleihe	€2,417,000	1.00%	15/5/2038	2,270,384	0.24%
Bundesrepublik Deutschland Bundesanleihe	€875,000	3.25%	4/7/2042	1,104,788	0.12%
Daimler Truck Finance North America LLC	\$170,000	5.40%	20/9/2028	173,297	0.02%
Daimler Truck Finance North America LLC	\$190,000	5.50%	20/9/2033	193,790	0.02%
Deutsche Bank AG^	€9,400,000	4.00%	24/6/2026	11,647,226	1.24%
Deutsche Bank AG	€1,100,000	1.63%	20/1/2027	1,141,803	0.12%
Deutsche Bank AG^	\$100,000	7.15%	13/7/2027	103,875	0.01%
Deutsche Bank AG^	\$500,000	6.72%	18/1/2029	523,670	0.05%
Deutsche Bank AG^	\$560,000	6.82%	20/11/2029	589,129	0.06%
Deutsche Bank AG^	\$200,000	5.88%	8/7/2031	195,267	0.02%
Deutsche Bank AG^	\$430,000	7.08%	10/2/2034	441,811	0.05%
Deutsche Lufthansa AG	€300,000	3.75%	11/2/2028	326,376	0.03%
Deutsche Telekom International Finance BV	\$265,000	4.88%	6/3/2042	253,243	0.03%
Eurogrid GmbH	€500,000	3.72%	27/4/2030	563,332	0.06%
Kreditanstalt fuer Wiederaufbau	\$8,555,000	4.63%	7/8/2026	8,649,914	0.92%
Robert Bosch GmbH	€700,000	4.38%	2/6/2043	829,698	0.09%
Siemens Financieringsmaatschappij NV	\$500,000	1.20%	11/3/2026	464,759	0.05%
Siemens Financieringsmaatschappij NV	\$930,000	2.88%	11/3/2041	726,028	0.08%
Volkswagen Group of America Finance LLC	\$150,000	1.63%	24/11/2027	132,205	0.01%
Volkswagen International Finance NV	€1,400,000	1.50%	21/1/2041	1,100,537	0.12%
				<b>70,924,468</b>	<b>7.54%</b>
<b>Greece 0.20% (31 December 2022: 0.00%)</b>					
Hellenic Republic Government Bond	€1,573,000	4.38%	18/7/2038	1,907,152	0.20%
				<b>1,907,152</b>	<b>0.20%</b>
<b>Hong Kong 0.69% (31 December 2022: 0.03%)</b>					
Cheung Kong Infrastructure Finance BVI Ltd.	€3,383,000	1.00%	12/12/2024	3,600,110	0.38%
CK Hutchison Group Telecom Finance SA	£3,081,000	2.63%	17/10/2034	2,884,093	0.31%
				<b>6,484,203</b>	<b>0.69%</b>
<b>Hungary 0.11% (31 December 2022: 0.12%)</b>					
Hungary Government International Bond	€320,000	5.00%	22/2/2027	368,546	0.04%
Hungary Government International Bond	\$629,000	6.13%	22/5/2028	654,160	0.07%
				<b>1,022,706</b>	<b>0.11%</b>
<b>Indonesia 0.36% (31 December 2022: 0.20%)</b>					
Indonesia Government International Bond	€1,455,000	1.45%	18/9/2026	1,515,431	0.16%
Indonesia Government International Bond	\$1,762,000	4.15%	20/9/2027	1,735,409	0.19%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	€140,000	1.88%	5/11/2031	126,165	0.01%
				<b>3,377,005</b>	<b>0.36%</b>
<b>Ireland 0.80% (31 December 2022: 0.27%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$2,140,000	6.10%	15/1/2027	2,185,980	0.23%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$165,000	4.63%	15/10/2027	162,108	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,000,000	3.00%	29/10/2028	912,896	0.10%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.30%	30/1/2032	130,627	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	3.40%	29/10/2033	214,791	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	3.85%	29/10/2041	363,927	0.04%
Avolon Holdings Funding Ltd.	\$169,000	2.13%	21/2/2026	156,733	0.02%
GGAM Finance Ltd.	\$15,000	8.00%	15/2/2027	15,394	0.00%
Linde plc	€3,600,000	1.63%	31/3/2035	3,414,282	0.36%
				<b>7,556,738</b>	<b>0.80%</b>
<b>Israel 0.26% (31 December 2022: 0.06%)</b>					
Israel Government International Bond	\$2,540,000	4.50%	17/1/2033	2,413,672	0.26%
				<b>2,413,672</b>	<b>0.26%</b>
<b>Italy 0.32% (31 December 2022: 0.00%)</b>					
2i Rete Gas SpA	€900,000	4.38%	6/6/2033	1,017,850	0.11%
Assicurazioni Generali SpA <sup>^</sup>	€400,000	5.00%	8/6/2048	455,242	0.05%
Enel Finance International NV	\$700,000	1.38%	12/7/2026	638,125	0.07%
Enel Finance International NV	\$580,000	2.25%	12/7/2031	471,200	0.05%
Enel Finance International NV	\$470,000	4.75%	25/5/2047	408,809	0.04%
				<b>2,991,226</b>	<b>0.32%</b>
<b>Japan 2.51% (31 December 2022: 0.53%)</b>					
Development Bank of Japan, Inc.	€2,600,000	3.50%	13/9/2027	2,952,009	0.31%
Honda Motor Co., Ltd.	\$205,000	2.97%	10/3/2032	187,398	0.02%
Japan Bank for International Cooperation	\$11,202,000	4.25%	27/4/2026	11,130,085	1.18%
Mitsubishi UFJ Financial Group, Inc. <sup>^</sup>	\$400,000	5.24%	19/4/2029	405,431	0.04%
Mizuho Financial Group, Inc. <sup>^</sup>	\$550,000	5.75%	6/7/2034	570,256	0.06%
Nomura Holdings, Inc.	\$500,000	2.71%	22/1/2029	442,613	0.05%
Sumitomo Mitsui Financial Group, Inc.	\$1,950,000	0.95%	12/1/2026	1,796,751	0.19%
Sumitomo Mitsui Financial Group, Inc.	\$1,950,000	3.78%	9/3/2026	1,901,314	0.20%
Sumitomo Mitsui Financial Group, Inc.	\$1,150,000	5.88%	13/7/2026	1,176,411	0.13%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	5.71%	13/1/2030	623,466	0.07%
Sumitomo Mitsui Financial Group, Inc. <sup>^</sup>	AUD2,620,000	5.40%	16/10/2024	1,791,412	0.19%
Takeda Pharmaceutical Co., Ltd.	\$325,000	3.03%	9/7/2040	250,205	0.03%
Takeda Pharmaceutical Co., Ltd.	\$150,000	3.18%	9/7/2050	107,352	0.01%
Takeda Pharmaceutical Co., Ltd.	\$440,000	3.38%	9/7/2060	308,910	0.03%
				<b>23,643,613</b>	<b>2.51%</b>
<b>Luxembourg 1.03% (31 December 2022: 0.67%)</b>					
Blackstone Property Partners Europe Holdings Sarl	€1,300,000	2.00%	15/2/2024	1,430,847	0.15%
Blackstone Property Partners Europe Holdings Sarl	€1,300,000	2.20%	24/7/2025	1,374,616	0.15%
Blackstone Property Partners Europe Holdings Sarl	€2,304,000	1.00%	20/10/2026	2,283,123	0.24%
Blackstone Property Partners Europe Holdings Sarl	€1,300,000	1.25%	26/4/2027	1,261,382	0.13%
Blackstone Property Partners Europe Holdings Sarl	€900,000	3.63%	29/10/2029	914,297	0.10%
JAB Holdings BV	€800,000	4.75%	29/6/2032	940,438	0.10%
Prologis International Funding II SA	€1,657,000	1.63%	17/6/2032	1,532,688	0.16%
				<b>9,737,391</b>	<b>1.03%</b>
<b>Macau 0.00% (31 December 2022: 0.00%)</b>					
Studio City Co., Ltd.	\$25,000	7.00%	15/2/2027	24,610	0.00%
				<b>24,610</b>	<b>0.00%</b>
<b>Malaysia 0.04% (31 December 2022: 0.12%)</b>					
Petronas Capital Ltd.	\$445,000	3.50%	21/4/2030	417,265	0.04%
				<b>417,265</b>	<b>0.04%</b>
<b>Mexico 1.85% (31 December 2022: 1.32%)</b>					
Comision Federal de Electricidad	\$211,800	5.00%	29/9/2036	188,689	0.02%
Mexican Bonos	MXN123,200,000	8.50%	31/5/2029	7,137,961	0.76%
Mexican Bonos	MXN32,500,000	7.75%	29/5/2031	1,795,701	0.19%
Mexico Government International Bond	\$990,000	4.50%	22/4/2029	976,548	0.10%
Mexico Government International Bond	\$3,204,000	2.66%	24/5/2031	2,708,728	0.29%
Mexico Government International Bond	\$1,587,000	6.35%	9/2/2035	1,661,679	0.17%
Petroleos Mexicanos	\$370,000	4.50%	23/1/2026	346,119	0.04%
Petroleos Mexicanos	\$3,839,000	6.75%	21/9/2047	2,525,302	0.27%
Petroleos Mexicanos	\$130,000	6.95%	28/1/2060	85,686	0.01%
				<b>17,426,413</b>	<b>1.85%</b>
<b>Morocco 0.12% (31 December 2022: 0.00%)</b>					
Morocco Government International Bond	\$1,300,000	2.38%	15/12/2027	1,165,071	0.12%
				<b>1,165,071</b>	<b>0.12%</b>
<b>Netherlands 1.75% (31 December 2022: 1.11%)</b>					
ABN AMRO Bank NV <sup>^</sup>	€3,100,000	5.13%	22/2/2033	3,522,569	0.37%
BAT Netherlands Finance BV	€700,000	5.38%	16/2/2031	812,946	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	€1,400,000	4.00%	10/1/2030	1,596,845	0.17%
Cooperatieve Rabobank UA	\$800,000	5.25%	4/8/2045	792,260	0.08%
Enel Finance International NV	€1,100,000	4.50%	20/2/2043	1,253,349	0.13%
ING Groep NV^	€3,200,000	1.00%	13/11/2030	3,311,639	0.35%
Mercedes-Benz International Finance BV	€2,500,000	3.50%	30/5/2026	2,790,972	0.30%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$1,110,000	5.00%	15/1/2033	1,108,121	0.12%
Shell International Finance BV	\$315,000	2.38%	7/11/2029	283,504	0.03%
Shell International Finance BV	\$485,000	2.75%	6/4/2030	443,553	0.05%
Shell International Finance BV	\$220,000	4.38%	11/5/2045	201,893	0.02%
Shell International Finance BV	\$200,000	3.75%	12/9/2046	166,312	0.02%
Teva Pharmaceutical Finance Netherlands III BV	\$10,000	5.13%	9/5/2029	9,561	0.00%
Teva Pharmaceutical Finance Netherlands III BV	\$20,000	7.88%	15/9/2029	21,547	0.00%
Teva Pharmaceutical Finance Netherlands III BV	\$125,000	8.13%	15/9/2031	136,520	0.02%
Teva Pharmaceutical Finance Netherlands III BV	\$6,000	4.10%	1/10/2046	4,045	0.00%
UPC Broadband Finco BV	\$30,000	4.88%	15/7/2031	26,428	0.00%
VZ Secured Financing BV	\$40,000	5.00%	15/1/2032	34,278	0.00%
				<b>16,516,342</b>	<b>1.75%</b>
<b>Nigeria 0.13% (31 December 2022: 0.07%)</b>					
Nigeria Government International Bond	\$400,000	8.38%	24/3/2029	383,288	0.04%
Nigeria Government International Bond	\$840,000	8.75%	21/1/2031	799,374	0.09%
				<b>1,182,662</b>	<b>0.13%</b>
<b>Panama 0.12% (31 December 2022: 0.18%)</b>					
Panama Government International Bond	\$810,000	4.30%	29/4/2053	542,288	0.06%
Panama Government International Bond	\$970,000	3.87%	23/7/2060	580,317	0.06%
				<b>1,122,605</b>	<b>0.12%</b>
<b>Paraguay 0.16% (31 December 2022: 0.00%)</b>					
Paraguay Government International Bond	\$1,500,000	4.70%	27/3/2027	1,478,733	0.16%
				<b>1,478,733</b>	<b>0.16%</b>
<b>Peru 0.42% (31 December 2022: 0.56%)</b>					
Peruvian Government International Bond	\$3,863,000	2.78%	23/1/2031	3,363,659	0.36%
Petroleos del Peru SA	\$990,000	5.63%	19/6/2047	614,432	0.06%
				<b>3,978,091</b>	<b>0.42%</b>
<b>Philippines 0.10% (31 December 2022: 0.21%)</b>					
Philippine Government International Bond	€1,240,000	1.75%	28/4/2041	955,464	0.10%
				<b>955,464</b>	<b>0.10%</b>
<b>Poland 0.08% (31 December 2022: 0.10%)</b>					
Republic of Poland Government International Bond	€300,000	4.25%	14/2/2043	348,850	0.04%
Republic of Poland Government International Bond	\$382,000	5.50%	4/4/2053	397,642	0.04%
				<b>746,492</b>	<b>0.08%</b>
<b>Romania 0.46% (31 December 2022: 0.52%)</b>					
Romanian Government International Bond	€1,638,000	2.13%	7/3/2028	1,641,714	0.18%
Romanian Government International Bond	€2,960,000	1.75%	13/7/2030	2,643,251	0.28%
				<b>4,284,965</b>	<b>0.46%</b>
<b>Saudi Arabia 0.03% (31 December 2022: 0.27%)</b>					
Saudi Arabian Oil Co.	\$320,000	3.50%	16/4/2029	303,195	0.03%
				<b>303,195</b>	<b>0.03%</b>
<b>Serbia 0.26% (31 December 2022: 0.29%)</b>					
Serbia International Bond	€2,350,000	3.13%	15/5/2027	2,482,493	0.26%
				<b>2,482,493</b>	<b>0.26%</b>
<b>South Korea 0.95% (31 December 2022: 0.53%)</b>					
Export-Import Bank of Korea	€6,300,000	3.50%	7/6/2026	7,027,774	0.75%
Korea Electric Power Corp.	\$1,860,000	5.38%	6/4/2026	1,878,762	0.20%
				<b>8,906,536</b>	<b>0.95%</b>
<b>Spain 0.27% (31 December 2022: 0.29%)</b>					
Banco Bilbao Vizcaya Argentaria SA	€300,000	3.50%	10/2/2027	331,764	0.04%
Banco Santander SA	\$900,000	5.15%	18/8/2025	895,234	0.10%
Banco Santander SA	€400,000	2.13%	8/2/2028	418,162	0.04%
Banco Santander SA	\$400,000	6.61%	7/11/2028	426,184	0.05%
Banco Santander SA	\$200,000	6.92%	8/8/2033	213,350	0.02%
Banco Santander SA	\$200,000	6.94%	7/11/2033	222,481	0.02%
				<b>2,507,175</b>	<b>0.27%</b>
<b>Supranational 1.33% (31 December 2022: 2.73%)</b>					
European Investment Bank	€2,837,000	3.00%	15/7/2033	3,232,491	0.34%
European Union	€2,379,000	2.63%	4/2/2048	2,448,059	0.26%
European Union	€4,278,000	0.30%	4/11/2050	2,422,174	0.26%
Isdb Trust Services NO 2 SARL	€3,860,000	3.46%	14/11/2028	4,394,937	0.47%
				<b>12,497,661</b>	<b>1.33%</b>
<b>Sweden 0.73% (31 December 2022: 0.02%)</b>					
Svensk Exportkredit AB	€6,000,000	3.38%	30/8/2030	6,889,429	0.73%
				<b>6,889,429</b>	<b>0.73%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Switzerland 2.93% (31 December 2022: 1.25%)</b>					
Credit Suisse AG	\$1,130,000	4.75%	9/8/2024	1,122,424	0.12%
Credit Suisse AG	€5,000,000	0.25%	5/1/2026	5,182,853	0.55%
Credit Suisse AG	€6,700,000	1.50%	10/4/2026	7,087,058	0.75%
Credit Suisse AG	\$1,500,000	5.00%	9/7/2027	1,500,132	0.16%
Credit Suisse AG	\$1,000,000	7.50%	15/2/2028	1,096,069	0.12%
Glencore Finance Canada Ltd.	\$90,000	5.55%	25/10/2042	87,513	0.01%
Richemont International Holding SA	€500,000	1.50%	26/3/2030	510,846	0.05%
Roche Holdings, Inc.	\$425,000	2.08%	13/12/2031	357,817	0.04%
UBS AG	\$2,800,000	5.65%	11/9/2028	2,904,359	0.31%
UBS AG^	AUD1,931,000	5.83%	24/11/2028	1,325,787	0.14%
UBS Group AG^	\$1,480,000	6.33%	22/12/2027	1,525,228	0.16%
UBS Group AG	\$2,795,000	4.28%	9/1/2028	2,702,291	0.29%
UBS Group AG^	€1,700,000	7.75%	1/3/2029	2,164,058	0.23%
				<b>27,566,435</b>	<b>2.93%</b>
<b>United Arab Emirates 0.29% (31 December 2022: 0.37%)</b>					
Finance Department Government of Sharjah	\$585,000	6.50%	23/11/2032	613,953	0.06%
Galaxy Pipeline Assets Bidco Ltd.	\$1,800,000	2.63%	31/3/2036	1,486,986	0.16%
MDGH GMTN RSC Ltd.	\$700,000	3.00%	28/3/2027	663,688	0.07%
				<b>2,764,627</b>	<b>0.29%</b>
<b>United Kingdom 8.33% (31 December 2022: 6.95%)</b>					
Astrazeneca Finance LLC	\$175,000	1.20%	28/5/2026	161,983	0.02%
Astrazeneca Finance LLC	\$195,000	1.75%	28/5/2028	174,668	0.02%
AstraZeneca plc	\$235,000	4.00%	17/1/2029	232,034	0.03%
AstraZeneca plc	\$100,000	1.38%	6/8/2030	83,136	0.01%
AstraZeneca plc	\$330,000	4.00%	18/9/2042	299,751	0.03%
AstraZeneca plc	\$525,000	4.38%	17/8/2048	493,789	0.05%
Aviva plc^	£1,100,000	6.88%	20/5/2058	1,454,045	0.15%
BAE Systems Holdings, Inc.	\$1,950,000	3.85%	15/12/2025	1,908,939	0.20%
Barclays plc	\$1,950,000	4.38%	12/1/2026	1,925,134	0.21%
Barclays plc^	\$400,000	2.85%	7/5/2026	386,122	0.04%
Barclays plc^	\$200,000	5.30%	9/8/2026	199,250	0.02%
Barclays plc	\$875,000	4.84%	9/5/2028	853,259	0.09%
Barclays plc^	\$200,000	7.39%	2/11/2028	213,736	0.02%
Barclays plc^	€1,100,000	0.58%	9/8/2029	1,045,915	0.11%
Barclays plc^	€1,300,000	4.92%	8/8/2030	1,496,934	0.16%
Barclays plc^	£200,000	3.75%	22/11/2030	242,516	0.03%
Barclays plc^	£200,000	8.41%	14/11/2032	271,862	0.03%
Barclays plc^	\$500,000	7.44%	2/11/2033	560,355	0.06%
Barclays plc^	\$910,000	7.12%	27/6/2034	968,536	0.10%
BAT Capital Corp.	\$884,000	3.56%	15/8/2027	844,277	0.09%
BAT Capital Corp.	\$800,000	2.26%	25/3/2028	715,647	0.08%
BAT Capital Corp.	\$400,000	2.73%	25/3/2031	335,537	0.04%
BAT Capital Corp.	\$537,000	4.39%	15/8/2037	450,342	0.05%
BAT Capital Corp.	\$475,000	7.08%	2/8/2043	505,070	0.05%
BAT Capital Corp.	\$525,000	4.54%	15/8/2047	403,784	0.04%
BAT Capital Corp.	\$330,000	5.65%	16/3/2052	299,149	0.03%
BAT International Finance plc	\$1,950,000	1.67%	25/3/2026	1,811,056	0.19%
BAT International Finance plc	€2,600,000	3.13%	6/3/2029	2,780,319	0.30%
BP Capital Markets BV	€2,100,000	4.32%	12/5/2035	2,459,992	0.26%
CK Hutchison Group Telecom Finance SA	£1,900,000	2.00%	17/10/2027	2,178,047	0.23%
CNH Industrial Finance Europe SA	€2,000,000	1.63%	3/7/2029	2,010,547	0.21%
Heathrow Funding Ltd.	€1,200,000	1.13%	8/10/2030	1,133,953	0.12%
Heathrow Funding Ltd.	€1,900,000	4.50%	11/7/2033	2,233,187	0.24%
Heathrow Funding Ltd.	€1,100,000	1.88%	14/3/2034	1,023,760	0.11%
HSBC Holdings plc^	\$800,000	3.00%	10/3/2026	776,040	0.08%
HSBC Holdings plc^	\$775,000	2.10%	4/6/2026	737,877	0.08%
HSBC Holdings plc^	\$970,000	1.59%	24/5/2027	889,171	0.09%
HSBC Holdings plc^	\$4,530,000	5.89%	14/8/2027	4,593,991	0.49%
HSBC Holdings plc	€200,000	3.13%	7/6/2028	217,219	0.02%
HSBC Holdings plc^	\$500,000	6.16%	9/3/2029	516,642	0.06%
HSBC Holdings plc^	£1,684,000	6.80%	14/9/2031	2,315,723	0.25%
HSBC Holdings plc	\$200,000	6.50%	15/9/2037	209,662	0.02%
HSBC Holdings plc^	\$500,000	6.33%	9/3/2044	540,162	0.06%
HSBC Holdings plc	\$500,000	5.25%	14/3/2044	488,285	0.05%
Imperial Brands Finance plc	\$200,000	6.13%	27/7/2027	205,206	0.02%
Lloyds Banking Group plc^	\$540,000	4.72%	11/8/2026	532,973	0.06%
Lloyds Banking Group plc^	\$600,000	5.87%	6/3/2029	615,026	0.07%
Lloyds Banking Group plc^	\$510,000	7.95%	15/11/2033	585,051	0.06%
Lloyds Banking Group plc	\$620,000	4.34%	9/1/2048	498,549	0.05%
National Grid Electricity Distribution East Midlands plc	€6,800,000	3.53%	20/9/2028	7,629,334	0.81%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Grid plc	€900,000	4.28%	16/1/2035	1,028,920	0.11%
NatWest Group plc^	\$400,000	4.27%	22/3/2025	398,577	0.04%
NatWest Group plc^	\$400,000	3.07%	22/5/2028	371,630	0.04%
NatWest Group plc^	\$840,000	4.89%	18/5/2029	825,664	0.09%
NatWest Group plc^	£500,000	3.62%	14/8/2030	609,915	0.07%
RELX Capital, Inc.	\$100,000	3.00%	22/5/2030	91,940	0.01%
Rolls-Royce plc	\$5,000	3.63%	14/10/2025	4,828	0.00%
Rolls-Royce plc	\$40,000	5.75%	15/10/2027	40,045	0.00%
Rothesay Life plc	£1,103,000	8.00%	30/10/2025	1,448,669	0.15%
Rothesay Life plc	£400,000	7.73%	16/5/2033	543,509	0.06%
Santander UK Group Holdings plc^	\$300,000	6.83%	21/11/2026	305,768	0.03%
Santander UK Group Holdings plc^	\$300,000	6.53%	10/1/2029	310,778	0.03%
Sky Group Finance Ltd.	\$75,000	6.50%	15/10/2035	84,454	0.01%
Standard Chartered plc^	\$2,375,000	7.77%	16/11/2028	2,563,079	0.27%
Standard Chartered plc^	€500,000	2.50%	9/9/2030	534,571	0.06%
Standard Chartered plc^	AUD300,000	6.21%	28/6/2025	205,177	0.02%
United Kingdom Gilt	£2,400,000	0.38%	22/10/2026	2,804,901	0.30%
United Kingdom Gilt	£3,606,000	1.63%	22/10/2028	4,256,790	0.45%
United Kingdom Gilt	£2,500,000	0.38%	22/10/2030	2,609,789	0.28%
United Kingdom Gilt	£700,000	3.75%	29/1/2038	874,520	0.09%
United Kingdom Gilt	£1,440,000	4.50%	7/12/2042	1,935,954	0.21%
United Kingdom Gilt	£750,000	1.50%	22/7/2047	579,825	0.06%
United Kingdom Gilt	£500,000	1.75%	22/1/2049	403,200	0.04%
United Kingdom Gilt	£700,669	3.75%	22/10/2053	834,430	0.09%
United Kingdom Gilt	£50,000	3.50%	22/7/2068	57,238	0.01%
Vodafone Group plc	\$375,000	6.15%	27/2/2037	406,020	0.04%
Vodafone Group plc	\$750,000	5.63%	10/2/2053	759,378	0.08%
				<b>78,397,111</b>	<b>8.33%</b>
<b>United States 47.42% (31 December 2022: 56.85%)</b>					
Abbott Laboratories	\$271,000	4.90%	30/11/2046	277,869	0.03%
AbbVie, Inc.	\$170,000	2.60%	21/11/2024	166,109	0.02%
AbbVie, Inc.	\$10,000	3.60%	14/5/2025	9,824	0.00%
AbbVie, Inc.	\$10,000	2.95%	21/11/2026	9,590	0.00%
AbbVie, Inc.	\$1,124,000	4.05%	21/11/2039	1,016,519	0.11%
AbbVie, Inc.	\$665,000	4.25%	21/11/2049	593,499	0.06%
Advanced Drainage Systems, Inc.	\$10,000	6.38%	15/6/2030	10,134	0.00%
Advanced Micro Devices, Inc.	\$400,000	4.39%	1/6/2052	379,352	0.04%
AdventHealth Obligated Group	\$900,000	2.80%	15/11/2051	611,592	0.07%
AEP Texas, Inc.	\$410,000	5.40%	1/6/2033	417,617	0.04%
AEP Transmission Co. LLC	\$300,000	3.75%	1/12/2047	239,444	0.03%
AEP Transmission Co. LLC	\$220,000	4.25%	15/9/2048	190,009	0.02%
AEP Transmission Co. LLC	\$210,000	3.65%	1/4/2050	165,812	0.02%
AEP Transmission Co. LLC	\$280,000	2.75%	15/8/2051	181,743	0.02%
AEP Transmission Co. LLC	\$270,000	5.40%	15/3/2053	281,274	0.03%
AES Corp.	\$420,000	5.45%	1/6/2028	426,574	0.05%
Aflac, Inc.	\$80,000	1.13%	15/3/2026	73,842	0.01%
Aflac, Inc.	\$100,000	4.75%	15/1/2049	94,057	0.01%
Agree LP	\$80,000	2.00%	15/6/2028	69,430	0.01%
Agree LP	\$90,000	2.60%	15/6/2033	71,424	0.01%
Air Lease Corp.	\$225,000	2.88%	15/1/2026	214,497	0.02%
Air Lease Corp.	\$125,000	3.75%	1/6/2026	120,776	0.01%
Air Lease Corp.	\$30,000	4.63%	1/10/2028	29,337	0.00%
Air Products & Chemicals, Inc.	\$150,000	2.70%	15/5/2040	114,565	0.01%
Alabama Power Co.	\$1,150,000	1.45%	15/9/2030	931,601	0.10%
Alabama Power Co.	\$150,000	4.15%	15/8/2044	129,272	0.01%
Albemarle Corp.	\$100,000	4.65%	1/6/2027	98,284	0.01%
Alcon Finance Corp.	\$540,000	3.80%	23/9/2049	432,059	0.05%
Alexandria Real Estate Equities, Inc.	\$400,000	4.75%	15/4/2035	388,243	0.04%
Alexandria Real Estate Equities, Inc.	\$290,000	3.00%	18/5/2051	192,031	0.02%
Alexandria Real Estate Equities, Inc.	\$400,000	5.15%	15/4/2053	386,968	0.04%
Alleghany Corp.	\$500,000	3.63%	15/5/2030	472,949	0.05%
Allina Health System	\$195,000	3.89%	15/4/2049	162,004	0.02%
Allison Transmission, Inc.	\$78,000	4.75%	1/10/2027	75,598	0.01%
Allstate Corp.	\$550,000	5.25%	30/3/2033	561,852	0.06%
Allstate Corp.	\$620,000	4.50%	15/6/2043	556,673	0.06%
Altria Group, Inc.	\$142,000	4.40%	14/2/2026	140,687	0.02%
Altria Group, Inc.	\$830,000	2.45%	4/2/2032	678,067	0.07%
Altria Group, Inc.	\$170,000	3.40%	4/2/2041	124,788	0.01%
Altria Group, Inc.	\$240,000	5.38%	31/1/2044	237,009	0.03%
Altria Group, Inc.	\$205,000	5.95%	14/2/2049	208,669	0.02%
Altria Group, Inc.	\$90,000	4.45%	6/5/2050	71,516	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$200,000	3.15%	22/8/2027	192,202	0.02%
Amazon.com, Inc. <sup>1</sup>	\$1,547,000	4.70%	1/12/2032	1,589,389	0.17%
Amazon.com, Inc.	\$120,000	3.88%	22/8/2037	111,379	0.01%
Amazon.com, Inc.	\$185,000	2.50%	3/6/2050	123,254	0.01%
Amazon.com, Inc.	\$300,000	3.95%	13/4/2052	262,978	0.03%
Ameren Corp.	\$100,000	2.50%	15/9/2024	97,797	0.01%
Ameren Corp.	\$1,560,000	5.70%	1/12/2026	1,596,234	0.17%
Ameren Corp.	\$310,000	3.50%	15/1/2031	282,659	0.03%
Ameren Illinois Co.	\$200,000	1.55%	15/11/2030	162,845	0.02%
Ameren Illinois Co.	\$1,050,000	4.95%	1/6/2033	1,062,694	0.11%
Ameren Illinois Co.	\$150,000	4.15%	15/3/2046	129,685	0.01%
American Airlines, Inc.	\$14,000	7.25%	15/2/2028	14,221	0.00%
American Airlines, Inc.	\$15,000	8.50%	15/5/2029	15,867	0.00%
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	\$41,667	5.50%	20/4/2026	41,329	0.00%
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	\$98,000	5.75%	20/4/2029	95,591	0.01%
American Axle & Manufacturing, Inc.	\$10,000	5.00%	1/10/2029	8,854	0.00%
American Builders & Contractors Supply Co., Inc.	\$17,000	3.88%	15/11/2029	15,152	0.00%
American Express Co.	\$1,260,000	5.85%	5/11/2027	1,314,757	0.14%
American Express Co. <sup>^</sup>	\$1,190,000	6.49%	30/10/2031	1,290,202	0.14%
American Honda Finance Corp.	\$286,000	4.75%	12/1/2026	286,706	0.03%
American Honda Finance Corp.	\$175,000	1.80%	13/1/2031	148,022	0.02%
American International Group, Inc.	\$65,000	4.80%	10/7/2045	61,335	0.01%
American International Group, Inc.	\$240,000	4.38%	30/6/2050	214,715	0.02%
American Tower Corp.	\$560,000	3.38%	15/10/2026	537,074	0.06%
American Tower Corp.	\$175,000	3.60%	15/1/2028	166,775	0.02%
Amgen, Inc. <sup>1</sup>	\$500,000	2.60%	19/8/2026	475,085	0.05%
Amgen, Inc. <sup>1</sup>	\$300,000	2.20%	21/2/2027	278,921	0.03%
Amgen, Inc.	\$2,385,000	5.15%	2/3/2028	2,438,593	0.26%
Amgen, Inc.	\$145,000	5.15%	15/11/2041	142,708	0.02%
Amgen, Inc.	\$670,000	5.60%	2/3/2043	692,842	0.07%
Amgen, Inc. <sup>1</sup>	\$800,000	3.38%	21/2/2050	597,141	0.06%
Amgen, Inc.	\$315,000	5.65%	2/3/2053	332,067	0.04%
Amgen, Inc.	\$340,000	2.77%	1/9/2053	218,737	0.02%
Amgen, Inc.	\$375,000	5.75%	2/3/2063	394,421	0.04%
Antero Resources Corp.	\$25,000	5.38%	1/3/2030	23,993	0.00%
Aon Global Ltd.	\$75,000	4.60%	14/6/2044	67,212	0.01%
Aon Global Ltd.	\$215,000	4.75%	15/5/2045	198,315	0.02%
Appalachian Power Co.	\$50,000	4.50%	1/3/2049	42,415	0.00%
Appalachian Power Co.	\$80,000	3.70%	1/5/2050	60,008	0.01%
Apple, Inc. <sup>1</sup>	\$1,530,000	3.25%	8/8/2029	1,461,870	0.16%
Apple, Inc. <sup>1</sup>	\$401,000	3.85%	4/8/2046	349,586	0.04%
Apple, Inc.	\$25,000	2.95%	11/9/2049	18,384	0.00%
Apple, Inc.	\$690,000	4.10%	8/8/2062	615,847	0.07%
Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance plc	\$29,000	4.00%	1/9/2029	24,577	0.00%
Ardagh Packaging Finance plc/Ardagh Holdings USA, Inc.	\$7,000	5.25%	30/4/2025	6,809	0.00%
Arsenal AIC Parent LLC	\$15,000	8.00%	1/10/2030	15,775	0.00%
Asbury Automotive Group, Inc.	\$145,000	4.50%	1/3/2028	138,214	0.02%
ASP Unifrax Holdings, Inc.	\$40,000	5.25%	30/9/2028	29,166	0.00%
AT&T, Inc.	\$319,000	3.80%	15/2/2027	311,290	0.03%
AT&T, Inc.	€1,600,000	1.60%	19/5/2028	1,658,945	0.18%
AT&T, Inc.	\$538,000	4.35%	1/3/2029	531,143	0.06%
AT&T, Inc.	\$250,000	4.30%	15/2/2030	244,719	0.03%
AT&T, Inc.	\$135,000	2.55%	1/12/2033	110,140	0.01%
AT&T, Inc.	\$731,000	5.40%	15/2/2034	754,282	0.08%
AT&T, Inc.	€500,000	4.30%	18/11/2034	583,603	0.06%
AT&T, Inc.	\$405,000	4.50%	15/5/2035	384,148	0.04%
AT&T, Inc.	€3,600,000	3.15%	4/9/2036	3,703,725	0.39%
AT&T, Inc.	\$655,000	4.90%	15/8/2037	634,092	0.07%
AT&T, Inc.	\$255,000	3.50%	1/6/2041	202,666	0.02%
AT&T, Inc.	\$190,000	4.75%	15/5/2046	172,264	0.02%
AT&T, Inc.	\$1,130,000	3.50%	15/9/2053	822,169	0.09%
AT&T, Inc.	\$648,000	3.55%	15/9/2055	467,194	0.05%
AT&T, Inc.	\$262,000	3.80%	1/12/2057	195,019	0.02%
AT&T, Inc.	\$440,000	3.65%	15/9/2059	316,019	0.03%
Atmos Energy Corp.	\$320,000	5.90%	15/11/2033	347,440	0.04%
Atmos Energy Corp.	\$280,000	6.20%	15/11/2053	328,846	0.04%
AutoZone, Inc.	\$855,000	4.50%	1/2/2028	850,312	0.09%
AutoZone, Inc.	\$290,000	6.25%	1/11/2028	308,236	0.03%
Axalta Coating Systems Dutch Holding B BV	\$5,000	7.25%	15/2/2031	5,260	0.00%
B&G Foods, Inc.	\$13,000	8.00%	15/9/2028	13,680	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ball Corp.	\$31,000	2.88%	15/8/2030	26,582	0.00%
Ball Corp.	\$37,500	3.13%	15/9/2031	32,317	0.00%
Bank of America Corp.^	\$171,000	3.37%	23/1/2026	167,022	0.02%
Bank of America Corp.	\$1,950,000	3.50%	19/4/2026	1,898,111	0.20%
Bank of America Corp.^	\$605,000	1.32%	19/6/2026	569,463	0.06%
Bank of America Corp.^	\$1,075,000	1.73%	22/7/2027	984,670	0.11%
Bank of America Corp.^	\$3,500,000	5.93%	15/9/2027	3,570,454	0.38%
Bank of America Corp.^	\$1,140,000	6.20%	10/11/2028	1,190,468	0.13%
Bank of America Corp.^	\$400,000	3.97%	5/3/2029	382,039	0.04%
Bank of America Corp.^	\$200,000	2.09%	14/6/2029	176,378	0.02%
Bank of America Corp.^	\$475,000	3.19%	23/7/2030	430,771	0.05%
Bank of America Corp.^	\$415,000	2.50%	13/2/2031	356,668	0.04%
Bank of America Corp.^	\$1,860,000	2.69%	22/4/2032	1,570,536	0.17%
Bank of America Corp.^	\$540,000	4.08%	23/4/2040	473,645	0.05%
Bank of America Corp.^	\$555,000	2.68%	19/6/2041	397,968	0.04%
Bank of America Corp.^	\$150,000	3.31%	22/4/2042	117,106	0.01%
Bank of America Corp.	\$320,000	4.88%	1/4/2044	311,568	0.03%
Bank of America Corp.^	\$30,000	3.95%	23/1/2049	25,231	0.00%
Bank of America Corp.^	\$280,000	4.08%	20/3/2051	236,406	0.03%
Bank of New York Mellon Corp.	\$1,950,000	0.75%	28/1/2026	1,797,417	0.19%
Bank of New York Mellon Corp.^	\$600,000	4.41%	24/7/2026	593,655	0.06%
Bank of New York Mellon Corp.^	\$610,000	5.80%	25/10/2028	632,446	0.07%
Bank of New York Mellon Corp.^	\$500,000	4.54%	1/2/2029	496,838	0.05%
Bank of New York Mellon Corp.	\$730,000	3.30%	23/8/2029	683,508	0.07%
Bank of New York Mellon Corp.^	\$400,000	4.60%	26/7/2030	397,870	0.04%
Bank of New York Mellon Corp.^	\$500,000	4.71%	1/2/2034	488,881	0.05%
Bank of New York Mellon Corp.^	\$60,000	4.97%	26/4/2034	59,768	0.01%
Beacon Roofing Supply, Inc.	\$3,000	4.13%	15/5/2029	2,734	0.00%
Becton Dickinson & Co.	\$900,000	4.69%	13/2/2028	904,212	0.10%
Becton Dickinson & Co.	\$31,000	4.69%	15/12/2044	29,034	0.00%
Becton Dickinson & Co.	\$25,000	4.67%	6/6/2047	23,318	0.00%
Berkshire Hathaway Energy Co.	\$50,000	4.50%	1/2/2045	46,341	0.01%
Berkshire Hathaway Energy Co.	\$200,000	2.85%	15/5/2051	135,456	0.01%
Berkshire Hathaway Finance Corp.	\$710,000	3.85%	15/3/2052	595,680	0.06%
Beth Israel Lahey Health, Inc.	\$365,000	3.08%	1/7/2051	235,620	0.03%
Big River Steel LLC/BRS Finance Corp.	\$36,000	6.63%	31/1/2029	36,704	0.00%
BlackRock, Inc.	\$800,000	4.75%	25/5/2033	808,293	0.09%
Blackstone Holdings Finance Co. LLC	\$392,000	2.00%	30/1/2032	308,499	0.03%
Block, Inc.	\$7,000	3.50%	1/6/2031	6,216	0.00%
Boeing Co.	\$250,000	2.75%	1/2/2026	239,309	0.03%
Boeing Co.	\$210,000	3.55%	1/3/2038	170,774	0.02%
Boeing Co.	\$345,000	5.71%	1/5/2040	357,576	0.04%
Boeing Co.	\$280,000	3.75%	1/2/2050	218,080	0.02%
Boeing Co.	\$1,495,000	5.81%	1/5/2050	1,550,574	0.17%
Boeing Co.	\$615,000	5.93%	1/5/2060	638,478	0.07%
Boston Scientific Corp.	\$20,000	4.70%	1/3/2049	19,251	0.00%
Boyne USA, Inc.	\$7,000	4.75%	15/5/2029	6,600	0.00%
BP Capital Markets America, Inc.	\$70,000	3.12%	4/5/2026	67,736	0.01%
BP Capital Markets America, Inc.	\$780,000	3.02%	16/1/2027	747,115	0.08%
BP Capital Markets America, Inc.	\$1,105,000	4.23%	6/11/2028	1,098,996	0.12%
BP Capital Markets America, Inc.	\$1,580,000	4.81%	13/2/2033	1,594,454	0.17%
BP Capital Markets America, Inc.	\$500,000	4.89%	11/9/2033	508,971	0.05%
Bristol-Myers Squibb Co.	\$978,000	3.40%	26/7/2029	927,367	0.10%
Bristol-Myers Squibb Co.	\$180,000	1.45%	13/11/2030	147,908	0.02%
Bristol-Myers Squibb Co.	\$655,000	5.75%	1/2/2031	701,028	0.07%
Bristol-Myers Squibb Co.	\$240,000	2.95%	15/3/2032	213,338	0.02%
Bristol-Myers Squibb Co.	\$620,000	2.55%	13/11/2050	392,940	0.04%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$96,000	3.88%	15/1/2027	93,686	0.01%
Broadcom, Inc.	\$1,950,000	3.15%	15/11/2025	1,889,208	0.20%
Broadcom, Inc.	\$100,000	1.95%	15/2/2028	89,845	0.01%
Broadcom, Inc.	\$375,000	5.00%	15/4/2030	380,838	0.04%
Broadcom, Inc.	\$310,000	4.15%	15/11/2030	296,145	0.03%
Broadcom, Inc.	\$500,000	4.15%	15/4/2032	471,885	0.05%
Broadcom, Inc.	\$960,000	3.42%	15/4/2033	843,320	0.09%
Broadcom, Inc.	\$580,000	3.14%	15/11/2035	476,347	0.05%
Broadcom, Inc.	\$335,000	3.19%	15/11/2036	271,868	0.03%
Broadcom, Inc.	\$600,000	4.93%	15/5/2037	580,403	0.06%
Burlington Northern Santa Fe LLC	\$911,000	5.75%	1/5/2040	993,975	0.11%
Cable One, Inc.	\$9,000	4.00%	15/11/2030	7,299	0.00%
Calpine Corp.	\$50,000	5.13%	15/3/2028	47,914	0.01%
Camden Property Trust	\$150,000	3.35%	1/11/2049	112,579	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Camelot Return Merger Sub, Inc.	\$60,000	8.75%	1/8/2028	61,047	0.01%
Campbell Soup Co.	\$980,000	2.38%	24/4/2030	849,618	0.09%
Canpack SA/Canpack US LLC	\$101,000	3.88%	15/11/2029	86,624	0.01%
Capital One Financial Corp.	\$200,000	3.75%	9/3/2027	191,100	0.02%
Capital One Financial Corp.^	\$4,300,000	7.15%	29/10/2027	4,465,127	0.47%
Capital One Financial Corp.^	\$210,000	5.47%	1/2/2029	210,046	0.02%
Capital One Financial Corp.^	\$980,000	6.31%	8/6/2029	1,005,347	0.11%
Capital One Financial Corp.^	\$1,080,000	7.62%	30/10/2031	1,184,909	0.13%
Capital One Financial Corp.^	\$400,000	2.62%	2/11/2032	321,969	0.03%
Capital One Financial Corp.^	\$750,000	5.82%	1/2/2034	746,976	0.08%
Capital One Financial Corp.^	\$1,770,000	6.38%	8/6/2034	1,824,242	0.19%
Cargill, Inc.	\$345,000	4.75%	24/4/2033	346,419	0.04%
Cargo Aircraft Management, Inc.	\$25,000	4.75%	1/2/2028	22,873	0.00%
Carnival Corp.	\$60,000	5.75%	1/3/2027	58,468	0.01%
Carnival Corp.	\$15,000	9.88%	1/8/2027	15,749	0.00%
Carnival Corp.	\$50,000	4.00%	1/8/2028	46,466	0.01%
Carnival Corp.	\$10,000	6.00%	1/5/2029	9,609	0.00%
Carnival Corp.	\$5,000	10.50%	1/6/2030	5,467	0.00%
Carnival Holdings Bermuda Ltd.	\$20,000	10.38%	1/5/2028	21,850	0.00%
Carrier Global Corp.	\$650,000	5.80%	30/11/2025	659,008	0.07%
Carrier Global Corp.	\$350,000	5.90%	15/3/2034	378,824	0.04%
Carrier Global Corp.	\$270,000	6.20%	15/3/2054	313,052	0.03%
Catalent Pharma Solutions, Inc.	\$25,000	3.13%	15/2/2029	21,886	0.00%
Catalent Pharma Solutions, Inc.	\$15,000	3.50%	1/4/2030	13,102	0.00%
Cboe Global Markets, Inc.	\$196,000	1.63%	15/12/2030	161,333	0.02%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$20,000	5.00%	1/2/2028	19,146	0.00%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$40,000	6.38%	1/9/2029	39,478	0.00%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$80,000	4.75%	1/3/2030	73,179	0.01%
Cencora, Inc.	\$530,000	2.70%	15/3/2031	464,758	0.05%
Cencora, Inc.	\$240,000	4.30%	15/12/2047	215,136	0.02%
Centene Corp.	\$265,000	2.45%	15/7/2028	236,696	0.03%
Centene Corp.	\$30,000	3.00%	15/10/2030	26,114	0.00%
Centene Corp.	\$115,000	2.63%	1/8/2031	95,896	0.01%
CenterPoint Energy Houston Electric LLC	\$300,000	5.20%	1/10/2028	309,435	0.03%
CenterPoint Energy Houston Electric LLC	\$196,000	3.00%	1/3/2032	173,404	0.02%
CenterPoint Energy Houston Electric LLC	\$250,000	4.45%	1/10/2032	245,342	0.03%
CenterPoint Energy Houston Electric LLC	\$300,000	4.95%	1/4/2033	305,864	0.03%
CenterPoint Energy Houston Electric LLC	\$180,000	3.55%	1/8/2042	145,949	0.02%
CenterPoint Energy Houston Electric LLC	\$100,000	5.30%	1/4/2053	104,799	0.01%
CenterPoint Energy Resources Corp.	\$500,000	5.25%	1/3/2028	512,808	0.05%
CenterPoint Energy Resources Corp.	\$450,000	1.75%	1/10/2030	375,455	0.04%
CenterPoint Energy Resources Corp.	\$250,000	5.40%	1/3/2033	260,819	0.03%
CenterPoint Energy Resources Corp.	\$150,000	4.10%	1/9/2047	125,649	0.01%
CenterPoint Energy, Inc.	\$110,000	2.95%	1/3/2030	97,606	0.01%
CenterPoint Energy, Inc.	\$470,000	2.65%	1/6/2031	402,199	0.04%
Charles Schwab Corp.	\$255,000	2.45%	3/3/2027	237,391	0.03%
Charles Schwab Corp.^	\$115,000	5.64%	19/5/2029	118,076	0.01%
Charles Schwab Corp.^	\$520,000	6.20%	17/11/2029	545,897	0.06%
Chart Industries, Inc.	\$5,000	7.50%	1/1/2030	5,233	0.00%
Chart Industries, Inc.	\$5,000	9.50%	1/1/2031	5,441	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$260,000	5.05%	30/3/2029	257,444	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	2.30%	1/2/2032	79,626	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$570,000	3.50%	1/3/2042	397,884	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$190,000	6.48%	23/10/2045	186,659	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$715,000	5.38%	1/5/2047	609,911	0.07%
Chemours Co.	\$91,000	4.63%	15/11/2029	79,882	0.01%
Cheniere Corpus Christi Holdings LLC	\$140,000	3.70%	15/11/2029	132,404	0.01%
Cheniere Energy Partners LP	\$35,000	4.00%	1/3/2031	31,835	0.00%
Cheniere Energy Partners LP	\$315,000	3.25%	31/1/2032	268,461	0.03%
Cheniere Energy Partners LP	\$355,000	5.95%	30/6/2033	364,407	0.04%
Cheniere Energy, Inc.	\$20,000	4.63%	15/10/2028	19,521	0.00%
Chevron Corp.	\$100,000	2.24%	11/5/2030	88,586	0.01%
Chevron Corp.	\$100,000	3.08%	11/5/2050	75,659	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$150,000	3.70%	1/6/2028	143,141	0.02%
Chevron USA, Inc.	\$50,000	3.25%	15/10/2029	47,507	0.01%
Children's Hospital of Philadelphia	\$150,000	2.70%	1/7/2050	99,573	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chubb INA Holdings, Inc.	\$180,000	4.35%	3/11/2045	169,171	0.02%
Churchill Downs, Inc.	\$59,000	5.50%	1/4/2027	58,383	0.01%
Churchill Downs, Inc.	\$28,000	4.75%	15/1/2028	26,609	0.00%
Churchill Downs, Inc.	\$10,000	5.75%	1/4/2030	9,733	0.00%
Cigna Group	\$215,000	2.38%	15/3/2031	183,483	0.02%
Cigna Group	\$441,000	4.80%	15/8/2038	427,192	0.05%
Cigna Group	\$420,000	3.40%	15/3/2050	310,568	0.03%
Citigroup, Inc.	\$200,000	3.20%	21/10/2026	190,834	0.02%
Citigroup, Inc.	\$200,000	4.30%	20/11/2026	195,998	0.02%
Citigroup, Inc.	\$450,000	4.45%	29/9/2027	439,600	0.05%
Citigroup, Inc.^	\$200,000	4.08%	23/4/2029	192,660	0.02%
Citigroup, Inc.^	\$350,000	2.98%	5/11/2030	311,998	0.03%
Citigroup, Inc.^	\$1,700,000	2.57%	3/6/2031	1,452,241	0.15%
Citigroup, Inc.^	\$200,000	2.52%	3/11/2032	165,053	0.02%
Citigroup, Inc.^	\$270,000	6.17%	25/5/2034	280,034	0.03%
Citigroup, Inc.	\$190,000	4.65%	30/7/2045	172,882	0.02%
Citigroup, Inc.	\$140,000	4.65%	23/7/2048	129,529	0.01%
City of Hope	\$463,000	4.38%	15/8/2048	392,090	0.04%
Civitas Resources, Inc.	\$10,000	8.63%	1/11/2030	10,638	0.00%
Civitas Resources, Inc.	\$20,000	8.75%	1/7/2031	21,249	0.00%
Clarios Global LP	\$5,000	6.75%	15/5/2025	5,041	0.00%
Clarios Global LP/Clarios US Finance Co.	\$57,000	8.50%	15/5/2027	57,398	0.01%
Clearway Energy Operating LLC	\$130,000	3.75%	15/2/2031	114,613	0.01%
Clearway Energy Operating LLC	\$4,000	3.75%	15/1/2032	3,475	0.00%
Cloud Software Group, Inc.	\$10,000	6.50%	31/3/2029	9,535	0.00%
CMS Energy Corp.	\$510,000	3.45%	15/8/2027	485,741	0.05%
CMS Energy Corp.	\$300,000	4.88%	1/3/2044	285,107	0.03%
CNX Resources Corp.	\$15,000	7.38%	15/1/2031	15,155	0.00%
Colgate-Palmolive Co.	\$350,000	3.25%	15/8/2032	325,112	0.03%
Comcast Corp.	\$285,000	3.15%	15/2/2028	271,758	0.03%
Comcast Corp.	\$57,000	4.15%	15/10/2028	56,211	0.01%
Comcast Corp.	\$240,000	4.40%	15/8/2035	231,204	0.03%
Comcast Corp.	\$180,000	6.55%	1/7/2039	206,105	0.02%
Comcast Corp.	\$330,000	3.25%	1/11/2039	268,070	0.03%
Comcast Corp.	\$170,000	3.75%	1/4/2040	146,264	0.02%
Comcast Corp.	\$285,000	4.50%	15/1/2043	253,679	0.03%
Comcast Corp.	\$237,000	4.70%	15/10/2048	226,442	0.02%
Comcast Corp.	\$135,000	4.95%	15/10/2058	132,907	0.01%
Comcast Corp.	\$765,000	2.65%	15/8/2062	470,715	0.05%
Comcast Corp.	\$1,120,000	2.99%	1/11/2063	723,698	0.08%
CommonSpirit Health	\$460,000	4.35%	1/11/2042	399,364	0.04%
Commonwealth Edison Co.	\$245,000	3.80%	1/10/2042	204,258	0.02%
Commonwealth Edison Co.	\$100,000	3.13%	15/3/2051	70,921	0.01%
Commonwealth Edison Co.	\$610,000	5.30%	1/2/2053	621,465	0.07%
CommScope, Inc.	\$20,000	7.13%	1/7/2028	9,569	0.00%
Conagra Brands, Inc.	\$465,000	5.30%	1/10/2026	470,600	0.05%
ConocoPhillips Co.	\$200,000	6.95%	15/4/2029	222,951	0.02%
ConocoPhillips Co.	\$135,000	4.30%	15/11/2044	120,971	0.01%
ConocoPhillips Co.	\$400,000	3.80%	15/3/2052	323,672	0.03%
ConocoPhillips Co.	\$70,000	5.30%	15/5/2053	72,057	0.01%
ConocoPhillips Co.	\$80,000	5.70%	15/9/2063	86,552	0.01%
Consolidated Edison Co. of New York, Inc.	\$170,000	5.50%	1/12/2039	171,671	0.02%
Consolidated Edison Co. of New York, Inc.	\$460,000	5.70%	15/6/2040	477,777	0.05%
Consolidated Edison Co. of New York, Inc.	\$280,000	3.95%	1/4/2050	234,349	0.03%
Consolidated Edison Co. of New York, Inc.	\$1,050,000	5.90%	15/11/2053	1,158,618	0.12%
Constellation Brands, Inc.	\$635,000	4.90%	1/5/2033	638,966	0.07%
Constellation Energy Generation LLC	\$190,000	6.25%	1/10/2039	203,559	0.02%
Constellation Energy Generation LLC	\$530,000	6.50%	1/10/2053	598,895	0.06%
Continental Resources, Inc.	\$250,000	2.27%	15/11/2026	230,170	0.02%
Continental Resources, Inc.	\$80,000	2.88%	1/4/2032	64,906	0.01%
Corebridge Financial, Inc.	\$200,000	3.50%	4/4/2025	195,115	0.02%
Corebridge Financial, Inc.	\$220,000	3.65%	5/4/2027	211,864	0.02%
Corebridge Financial, Inc.	\$330,000	3.85%	5/4/2029	311,502	0.03%
Corebridge Financial, Inc.	\$700,000	3.90%	5/4/2032	634,126	0.07%
Corebridge Financial, Inc.	\$190,000	4.35%	5/4/2042	160,965	0.02%
Corebridge Financial, Inc.	\$300,000	4.40%	5/4/2052	251,689	0.03%
Corporate Office Properties LP	\$350,000	2.25%	15/3/2026	326,828	0.04%
Corporate Office Properties LP	\$315,000	2.75%	15/4/2031	256,659	0.03%
Costco Wholesale Corp.	\$89,000	1.38%	20/6/2027	80,816	0.01%
Coterra Energy, Inc.	\$225,000	4.38%	15/3/2029	218,680	0.02%
Coty, Inc.	\$3,000	5.00%	15/4/2026	2,956	0.00%

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Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International US LLC	\$6,000	6.63%	15/7/2030	6,166	0.00%
Cox Communications, Inc.	\$220,000	4.80%	1/2/2035	206,736	0.02%
Crown Castle, Inc.	\$340,000	4.75%	15/5/2047	294,996	0.03%
CrownRock LP/CrownRock Finance, Inc.	\$24,000	5.63%	15/10/2025	23,951	0.00%
CSC Holdings LLC	\$25,000	5.75%	15/1/2030	15,566	0.00%
CSC Holdings LLC	\$24,000	4.63%	1/12/2030	14,391	0.00%
CSC Holdings LLC	\$25,000	3.38%	15/2/2031	18,373	0.00%
CSX Corp.	\$100,000	3.25%	1/6/2027	96,446	0.01%
CSX Corp.	\$100,000	4.25%	15/3/2029	99,882	0.01%
CSX Corp.	\$345,000	4.75%	15/11/2048	328,660	0.04%
CSX Corp.	\$100,000	4.25%	1/11/2066	85,481	0.01%
CubeSmart LP	\$525,000	2.25%	15/12/2028	463,810	0.05%
CVS Health Corp.	\$1,950,000	5.00%	20/2/2026	1,958,691	0.21%
CVS Health Corp.	\$27,000	4.30%	25/3/2028	26,540	0.00%
CVS Health Corp.	\$875,000	5.13%	21/2/2030	888,830	0.09%
CVS Health Corp.	\$265,000	4.88%	20/7/2035	260,517	0.03%
CVS Health Corp.	\$1,145,000	4.78%	25/3/2038	1,082,385	0.12%
CVS Health Corp.	\$330,000	4.13%	1/4/2040	283,841	0.03%
CVS Health Corp.	\$220,000	5.13%	20/7/2045	208,504	0.02%
CVS Health Corp.	\$450,000	6.00%	1/6/2063	479,281	0.05%
Dana, Inc.	\$30,000	4.50%	15/2/2032	26,215	0.00%
DaVita, Inc.	\$30,000	3.75%	15/2/2031	24,627	0.00%
DCP Midstream Operating LP	\$5,000	5.63%	15/7/2027	5,126	0.00%
DCP Midstream Operating LP	\$780,000	6.75%	15/9/2037	854,060	0.09%
Dell International LLC/EMC Corp.	\$180,000	6.02%	15/6/2026	184,202	0.02%
Dell International LLC/EMC Corp.	\$1,486,000	4.90%	1/10/2026	1,488,403	0.16%
Dell International LLC/EMC Corp.	\$50,000	6.10%	15/7/2027	52,051	0.01%
Dell International LLC/EMC Corp.	\$1,019,000	6.20%	15/7/2030	1,093,710	0.12%
Dell International LLC/EMC Corp.	\$151,000	8.35%	15/7/2046	199,020	0.02%
Delta Air Lines, Inc.	\$8,000	2.90%	28/10/2024	7,794	0.00%
Delta Air Lines, Inc.	\$26,000	3.75%	28/10/2029	24,015	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$3,486,074	4.75%	20/10/2028	3,427,236	0.36%
Devon Energy Corp.	\$37,000	5.88%	15/6/2028	37,327	0.00%
DH Europe Finance II Sarl	\$320,000	2.60%	15/11/2029	289,532	0.03%
Diamond Foreign Asset Co./Diamond Finance LLC	\$15,000	8.50%	1/10/2030	15,325	0.00%
Diamondback Energy, Inc.	\$135,000	3.13%	24/3/2031	120,118	0.01%
Digital Dutch Finco BV	€4,000,000	0.63%	15/7/2025	4,185,897	0.45%
Directv Financing LLC/Directv Financing Co.-Obligor, Inc.	\$70,000	5.88%	15/8/2027	65,730	0.01%
Discovery Communications LLC	\$2,665,000	4.90%	11/3/2026	2,658,769	0.28%
Discovery Communications LLC	\$396,000	6.35%	1/6/2040	397,151	0.04%
Discovery Communications LLC	\$590,000	4.65%	15/5/2050	475,138	0.05%
Discovery Communications LLC	\$348,000	4.00%	15/9/2055	247,529	0.03%
DISH Network Corp.	\$40,000	11.75%	15/11/2027	41,727	0.00%
Dominion Energy South Carolina, Inc.	\$140,000	5.45%	1/2/2041	142,317	0.02%
Dominion Energy South Carolina, Inc.	\$670,000	4.60%	15/6/2043	613,484	0.07%
Dominion Energy, Inc.	\$280,000	4.05%	15/9/2042	228,176	0.02%
Dow Chemical Co.	\$300,000	2.10%	15/11/2030	256,928	0.03%
Dow Chemical Co.	\$350,000	4.38%	15/11/2042	309,054	0.03%
DT Midstream, Inc.	\$160,000	4.13%	15/6/2029	147,534	0.02%
DT Midstream, Inc.	\$30,000	4.38%	15/6/2031	27,092	0.00%
DTE Electric Co.	\$150,000	3.70%	1/6/2046	120,642	0.01%
DTE Electric Co.	\$200,000	4.05%	15/5/2048	170,638	0.02%
Duke Energy Carolinas LLC	\$40,000	2.45%	1/2/2030	35,535	0.00%
Duke Energy Carolinas LLC	\$250,000	4.25%	15/12/2041	221,388	0.02%
Duke Energy Carolinas LLC	\$400,000	5.35%	15/1/2053	410,500	0.04%
Duke Energy Corp.	\$150,000	3.30%	15/6/2041	115,041	0.01%
Duke Energy Corp.	\$100,000	3.50%	15/6/2051	73,590	0.01%
Duke Energy Florida LLC	\$390,000	5.88%	15/11/2033	420,599	0.05%
Duke Energy Florida LLC	\$55,000	3.40%	1/10/2046	41,307	0.00%
Duke Energy Florida LLC	\$290,000	6.20%	15/11/2053	331,865	0.04%
Duke Energy Indiana LLC	\$100,000	2.75%	1/4/2050	64,814	0.01%
Duke Energy Ohio, Inc.	\$240,000	5.65%	1/4/2053	252,755	0.03%
Duke Energy Progress LLC	\$380,000	4.10%	15/5/2042	328,742	0.04%
Duke Energy Progress LLC	\$300,000	2.50%	15/8/2050	188,934	0.02%
DuPont de Nemours, Inc.	\$55,000	5.32%	15/11/2038	56,464	0.01%
eBay, Inc.	\$130,000	5.95%	22/11/2027	135,809	0.01%
Element Solutions, Inc.	\$35,500	3.88%	1/9/2028	32,743	0.00%
Elevance Health, Inc.	\$345,000	3.13%	15/5/2050	249,474	0.03%
Elevance Health, Inc.	\$515,000	6.10%	15/10/2052	585,611	0.06%
Eli Lilly & Co.	\$230,000	3.38%	15/3/2029	221,241	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eli Lilly & Co.	\$400,000	2.50%	15/9/2060	252,116	0.03%
Emerald Debt Merger Sub LLC	\$30,000	6.63%	15/12/2030	30,811	0.00%
Enbridge Energy Partners LP	\$1,950,000	5.88%	15/10/2025	1,971,237	0.21%
Enbridge Energy Partners LP	\$620,000	7.38%	15/10/2045	732,180	0.08%
Endeavor Energy Resources LP/EER Finance, Inc.	\$5,000	5.75%	30/1/2028	5,014	0.00%
Energizer Holdings, Inc.	\$60,000	4.75%	15/6/2028	55,817	0.01%
Energy Transfer LP	\$1,950,000	4.05%	15/3/2025	1,919,440	0.20%
Energy Transfer LP	\$835,000	4.40%	15/3/2027	817,000	0.09%
Energy Transfer LP	\$590,000	6.40%	1/12/2030	631,151	0.07%
Energy Transfer LP	\$395,000	5.75%	15/2/2033	408,179	0.04%
Energy Transfer LP	\$590,000	6.55%	1/12/2033	640,818	0.07%
Energy Transfer LP	\$430,000	6.05%	1/6/2041	433,397	0.05%
Energy Transfer LP	\$270,000	6.50%	1/2/2042	285,646	0.03%
Energy Transfer LP	\$165,000	5.30%	1/4/2044	152,105	0.02%
Energy Transfer LP	\$150,000	5.15%	15/3/2045	137,690	0.02%
Energy Transfer LP	\$30,000	5.35%	15/5/2045	27,867	0.00%
Energy Transfer LP	\$60,000	5.40%	1/10/2047	55,992	0.01%
Energy Transfer LP	\$195,000	6.25%	15/4/2049	202,261	0.02%
EnLink Midstream LLC	\$8,000	5.63%	15/1/2028	7,888	0.00%
EnLink Midstream LLC	\$25,000	5.38%	1/6/2029	24,458	0.00%
Entegris Escrow Corp.	\$405,000	4.75%	15/4/2029	390,074	0.04%
Entegris Escrow Corp.	\$90,000	5.95%	15/6/2030	89,426	0.01%
Entergy Corp.	\$251,000	2.80%	15/6/2030	221,368	0.02%
Entergy Louisiana LLC	\$675,000	3.25%	1/4/2028	634,209	0.07%
Enterprise Products Operating LLC	\$200,000	2.80%	31/1/2030	181,073	0.02%
Enterprise Products Operating LLC	\$705,000	5.35%	31/1/2033	739,195	0.08%
Enterprise Products Operating LLC	\$590,000	4.85%	15/3/2044	567,690	0.06%
Enterprise Products Operating LLC	\$210,000	4.90%	15/5/2046	200,694	0.02%
Enterprise Products Operating LLC	\$75,000	4.25%	15/2/2048	65,982	0.01%
Enterprise Products Operating LLC	\$220,000	3.70%	31/1/2051	175,590	0.02%
EOG Resources, Inc.	\$85,000	4.38%	15/4/2030	84,754	0.01%
EOG Resources, Inc.	\$80,000	3.90%	1/4/2035	73,634	0.01%
EQM Midstream Partners LP	\$15,000	7.50%	1/6/2027	15,483	0.00%
EQM Midstream Partners LP	\$10,000	6.50%	1/7/2027	10,207	0.00%
EQM Midstream Partners LP	\$35,000	5.50%	15/7/2028	34,808	0.00%
EQM Midstream Partners LP	\$20,000	7.50%	1/6/2030	21,563	0.00%
EQT Corp.	\$211,000	3.90%	1/10/2027	202,008	0.02%
Equifax, Inc.	\$1,950,000	2.60%	15/12/2025	1,860,320	0.20%
Equitable Holdings, Inc.	\$1,120,000	5.59%	11/1/2033	1,152,549	0.12%
Equitable Holdings, Inc.	\$300,000	5.00%	20/4/2048	279,489	0.03%
ERAC USA Finance LLC	\$1,950,000	3.30%	1/12/2026	1,870,018	0.20%
ERAC USA Finance LLC	\$500,000	4.60%	1/5/2028	497,666	0.05%
ERAC USA Finance LLC	\$530,000	7.00%	15/10/2037	618,183	0.07%
ERP Operating LP	\$200,000	4.50%	1/7/2044	177,452	0.02%
Essex Portfolio LP	\$70,000	4.50%	15/3/2048	60,069	0.01%
Everest Reinsurance Holdings, Inc.	\$219,000	3.50%	15/10/2050	161,545	0.02%
Evergy Kansas Central, Inc.	\$410,000	3.25%	1/9/2049	290,153	0.03%
Eversource Energy	\$300,000	1.40%	15/8/2026	273,649	0.03%
Exelon Corp.	\$40,000	3.40%	15/4/2026	38,744	0.00%
Exelon Corp.	\$470,000	5.15%	15/3/2028	477,030	0.05%
Exelon Corp.	\$300,000	4.05%	15/4/2030	286,668	0.03%
Exelon Corp.	\$385,000	4.45%	15/4/2046	334,789	0.04%
Exelon Corp.	\$200,000	4.70%	15/4/2050	180,712	0.02%
Exelon Corp.	\$480,000	4.10%	15/3/2052	390,015	0.04%
Extra Space Storage LP	\$200,000	5.50%	1/7/2030	204,568	0.02%
Extra Space Storage LP	\$970,000	5.90%	15/1/2031	1,013,698	0.11%
Extra Space Storage LP	\$205,000	2.40%	15/10/2031	168,989	0.02%
Exxon Mobil Corp.	\$310,000	4.23%	19/3/2040	287,906	0.03%
Exxon Mobil Corp.	\$185,000	4.11%	1/3/2046	165,000	0.02%
FedEx Corp.	\$70,000	3.88%	1/8/2042	58,276	0.01%
FedEx Corp.	\$190,000	4.55%	1/4/2046	170,288	0.02%
FedEx Corp.	\$190,000	4.05%	15/2/2048	158,383	0.02%
Fifth Third Bancorp <sup>^</sup>	\$190,000	1.71%	1/11/2027	171,147	0.02%
Fifth Third Bancorp	\$960,000	3.95%	14/3/2028	921,350	0.10%
Fifth Third Bancorp <sup>^</sup>	\$810,000	6.34%	27/7/2029	842,702	0.09%
Fifth Third Bancorp <sup>^</sup>	\$950,000	4.34%	25/4/2033	883,341	0.09%
Fifth Third Bank NA	\$800,000	3.95%	28/7/2025	782,978	0.08%
FirstEnergy Corp.	\$325,000	2.65%	1/3/2030	282,356	0.03%
FirstEnergy Corp.	\$130,000	2.25%	1/9/2030	109,525	0.01%
FirstEnergy Transmission LLC	\$670,000	2.87%	15/9/2028	607,833	0.07%
FirstEnergy Transmission LLC	\$240,000	4.55%	1/4/2049	207,739	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fiserv, Inc.	\$300,000	5.60%	2/3/2033	313,657	0.03%
Five Corners Funding Trust IV	\$640,000	6.00%	15/2/2053	695,524	0.07%
FMC Corp.	\$275,000	5.15%	18/5/2026	274,712	0.03%
FMC Corp.	\$120,000	4.50%	1/10/2049	94,317	0.01%
Ford Motor Co.	\$5,000	9.63%	22/4/2030	5,889	0.00%
Ford Motor Credit Co. LLC	\$500,000	4.69%	9/6/2025	490,858	0.05%
Ford Motor Credit Co. LLC	\$1,000,000	4.13%	4/8/2025	972,217	0.10%
Ford Motor Credit Co. LLC	\$500,000	2.70%	10/8/2026	463,201	0.05%
Ford Motor Credit Co. LLC	\$105,000	4.95%	28/5/2027	102,514	0.01%
Ford Motor Credit Co. LLC	\$10,000	4.13%	17/8/2027	9,480	0.00%
Ford Motor Credit Co. LLC	\$35,000	3.82%	2/11/2027	32,658	0.00%
Ford Motor Credit Co. LLC	\$114,000	6.80%	12/5/2028	119,082	0.01%
Ford Motor Credit Co. LLC	\$485,000	6.80%	7/11/2028	507,501	0.05%
Ford Motor Credit Co. LLC	\$100,000	2.90%	10/2/2029	87,637	0.01%
Ford Motor Credit Co. LLC	\$25,000	7.20%	10/6/2030	26,639	0.00%
Ford Motor Credit Co. LLC	\$255,000	7.12%	7/11/2033	274,706	0.03%
Fortrea Holdings, Inc.	\$10,000	7.50%	1/7/2030	10,301	0.00%
Fox Corp.	\$590,000	6.50%	13/10/2033	638,849	0.07%
Freeport-McMoRan, Inc.	\$42,000	4.38%	1/8/2028	40,406	0.00%
Freeport-McMoRan, Inc.	\$110,000	5.25%	1/9/2029	111,463	0.01%
Freeport-McMoRan, Inc.	\$65,000	4.25%	1/3/2030	61,055	0.01%
Freeport-McMoRan, Inc.	\$60,000	4.63%	1/8/2030	58,656	0.01%
Freeport-McMoRan, Inc.	\$10,000	5.45%	15/3/2043	9,697	0.00%
Frontier Communications Holdings LLC	\$16,000	5.00%	1/5/2028	14,783	0.00%
Frontier Communications Holdings LLC	\$20,000	6.00%	15/1/2030	17,037	0.00%
FS KKR Capital Corp.	\$260,000	3.40%	15/1/2026	246,109	0.03%
Gartner, Inc.	\$5,000	3.75%	1/10/2030	4,427	0.00%
Gates Global LLC/Gates Corp.	\$10,000	6.25%	15/1/2026	10,013	0.00%
GATX Corp.	\$300,000	3.50%	1/6/2032	262,590	0.03%
GE HealthCare Technologies, Inc.	\$600,000	5.60%	15/11/2025	605,293	0.06%
GE HealthCare Technologies, Inc.	\$220,000	5.86%	15/3/2030	231,300	0.03%
GE HealthCare Technologies, Inc.	\$270,000	5.91%	22/11/2032	287,942	0.03%
GE HealthCare Technologies, Inc.	\$310,000	6.38%	22/11/2052	360,283	0.04%
General Mills, Inc.	\$150,000	4.15%	15/2/2043	129,985	0.01%
General Motors Co.	\$175,000	6.13%	1/10/2025	177,261	0.02%
General Motors Co.	\$229,000	5.20%	1/4/2045	206,470	0.02%
General Motors Financial Co., Inc.	\$1,700,000	2.75%	20/6/2025	1,636,115	0.17%
General Motors Financial Co., Inc.	\$1,705,000	6.05%	10/10/2025	1,726,956	0.18%
General Motors Financial Co., Inc.	\$3,180,000	1.25%	8/1/2026	2,942,790	0.31%
General Motors Financial Co., Inc.	\$810,000	1.50%	10/6/2026	742,643	0.08%
General Motors Financial Co., Inc.	\$605,000	5.85%	6/4/2030	624,354	0.07%
General Motors Financial Co., Inc.	\$435,000	6.40%	9/1/2033	463,272	0.05%
Genesis Energy LP/Genesis Energy Finance Corp.	\$10,000	8.25%	15/1/2029	10,300	0.00%
Georgia Power Co.	\$200,000	4.70%	15/5/2032	199,226	0.02%
Georgia Power Co.	\$1,497,000	4.95%	17/5/2033	1,512,812	0.16%
Georgia Power Co.	\$360,000	4.30%	15/3/2042	319,165	0.03%
Georgia Power Co.	\$190,000	5.13%	15/5/2052	188,380	0.02%
Georgia-Pacific LLC	\$810,000	1.75%	30/9/2025	766,565	0.08%
Georgia-Pacific LLC	\$440,000	2.30%	30/4/2030	381,000	0.04%
Gilead Sciences, Inc.	\$390,000	4.15%	1/3/2047	340,175	0.04%
Glencore Funding LLC	\$150,000	5.70%	8/5/2033	155,940	0.02%
Global Atlantic Finance Co.	\$3,010,000	7.95%	15/6/2033	3,338,963	0.36%
Global Payments, Inc.	\$1,950,000	2.65%	15/2/2025	1,889,930	0.20%
Goldman Sachs Group, Inc.^	\$715,000	1.43%	9/3/2027	659,119	0.07%
Goldman Sachs Group, Inc.	\$870,000	6.75%	1/10/2037	959,168	0.10%
Goldman Sachs Group, Inc.	£1,000,000	6.88%	18/1/2038	1,405,058	0.15%
Goldman Sachs Group, Inc.^	\$700,000	4.41%	23/4/2039	634,787	0.07%
Goldman Sachs Group, Inc.^	\$275,000	3.21%	22/4/2042	210,465	0.02%
Goldman Sachs Group, Inc.	\$280,000	4.80%	8/7/2044	265,091	0.03%
Goldman Sachs Group, Inc.	\$184,000	4.75%	21/10/2045	174,526	0.02%
Goldman Sachs Group, Inc.^	AUD300,000	5.90%	2/5/2024	204,967	0.02%
Goodyear Tire & Rubber Co.	\$5,000	9.50%	31/5/2025	5,088	0.00%
Goodyear Tire & Rubber Co.	\$30,000	5.00%	15/7/2029	28,316	0.00%
Graphic Packaging International LLC	\$27,000	3.50%	15/3/2028	25,216	0.00%
Graphic Packaging International LLC	\$5,000	3.75%	1/2/2030	4,534	0.00%
GTCR W-2 Merger Sub LLC	\$10,000	7.50%	15/1/2031	10,609	0.00%
Haleon US Capital LLC	\$630,000	3.63%	24/3/2032	581,629	0.06%
Hanesbrands, Inc.	\$115,000	9.00%	15/2/2031	112,657	0.01%
Harley-Davidson Financial Services, Inc.	\$380,000	3.05%	14/2/2027	353,503	0.04%
HCA, Inc.	\$340,000	5.25%	15/6/2026	341,730	0.04%
HCA, Inc.	\$300,000	5.25%	15/6/2049	279,179	0.03%

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Healthpeak OP LLC	\$600,000	5.25%	15/12/2032	607,396	0.06%
Helmerich & Payne, Inc.	\$500,000	2.90%	29/9/2031	419,630	0.05%
Hershey Co.	\$395,000	4.50%	4/5/2033	397,460	0.04%
Hess Corp.	\$115,000	7.30%	15/8/2031	132,856	0.01%
Highwoods Realty LP	\$231,000	7.65%	1/2/2034	249,694	0.03%
Hilcorp Energy I LP/Hilcorp Finance Co.	\$5,000	5.75%	1/2/2029	4,857	0.00%
Hilcorp Energy I LP/Hilcorp Finance Co.	\$7,000	6.00%	1/2/2031	6,740	0.00%
Home Depot, Inc.	\$310,000	3.90%	6/12/2028	305,558	0.03%
Home Depot, Inc.	\$195,000	2.95%	15/6/2029	183,490	0.02%
Home Depot, Inc.	\$35,000	2.70%	15/4/2030	32,017	0.00%
Home Depot, Inc.	\$255,000	3.25%	15/4/2032	235,710	0.03%
Home Depot, Inc.	\$320,000	4.25%	1/4/2046	289,673	0.03%
Home Depot, Inc.	\$272,000	3.90%	15/6/2047	233,903	0.03%
Home Depot, Inc. <sup>1</sup>	\$170,000	4.50%	6/12/2048	160,640	0.02%
Home Depot, Inc.	\$110,000	4.95%	15/9/2052	111,504	0.01%
Home Depot, Inc.	\$150,000	3.50%	15/9/2056	118,048	0.01%
Hormel Foods Corp.	\$60,000	1.70%	3/6/2028	54,001	0.01%
Hormel Foods Corp.	\$20,000	1.80%	11/6/2030	17,011	0.00%
HP, Inc.	\$1,950,000	1.45%	17/6/2026	1,795,642	0.19%
HP, Inc.	\$690,000	4.00%	15/4/2029	669,813	0.07%
HP, Inc.	\$239,000	2.65%	17/6/2031	203,814	0.02%
Huntington Bancshares, Inc. <sup>^</sup>	\$3,730,000	6.21%	21/8/2029	3,845,381	0.41%
Huntington Bancshares, Inc. <sup>^</sup>	\$1,220,000	5.02%	17/5/2033	1,182,263	0.13%
Imola Merger Corp.	\$45,000	4.75%	15/5/2029	42,705	0.00%
Intel Corp.	\$810,000	5.13%	10/2/2030	840,624	0.09%
Intel Corp.	\$270,000	5.20%	10/2/2033	282,104	0.03%
Intel Corp.	\$260,000	5.63%	10/2/2043	278,546	0.03%
Intel Corp.	\$270,000	3.05%	12/8/2051	190,999	0.02%
Intel Corp.	\$200,000	4.90%	5/8/2052	196,079	0.02%
Intel Corp.	\$200,000	5.90%	10/2/2063	222,861	0.02%
Intercontinental Exchange, Inc.	\$180,000	4.95%	15/6/2052	180,059	0.02%
Intercontinental Exchange, Inc.	\$150,000	3.00%	15/9/2060	101,554	0.01%
Intercontinental Exchange, Inc.	\$55,000	5.20%	15/6/2062	56,302	0.01%
International Business Machines Corp.	\$100,000	3.30%	15/5/2026	97,133	0.01%
Interpublic Group of Cos, Inc.	\$220,000	3.38%	1/3/2041	167,701	0.02%
Invesco Finance plc	\$80,000	5.38%	30/11/2043	79,311	0.01%
IQVIA, Inc.	\$30,000	6.25%	1/2/2029	31,329	0.00%
IQVIA, Inc.	\$19,000	6.50%	15/5/2030	19,551	0.00%
ITC Holdings Corp.	\$100,000	4.95%	22/9/2027	100,400	0.01%
ITC Holdings Corp.	\$750,000	3.35%	15/11/2027	712,876	0.08%
ITC Holdings Corp.	\$400,000	2.95%	14/5/2030	352,280	0.04%
ITC Holdings Corp.	\$300,000	5.40%	1/6/2033	306,800	0.03%
Jacobs Engineering Group, Inc.	\$260,000	5.90%	1/3/2033	265,464	0.03%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	\$460,000	6.75%	15/3/2034	483,977	0.05%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	\$300,000	7.25%	15/11/2053	326,826	0.04%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$675,000	5.75%	1/4/2033	666,794	0.07%
JM Smucker Co.	\$470,000	6.50%	15/11/2043	524,230	0.06%
JM Smucker Co.	\$620,000	3.55%	15/3/2050	456,908	0.05%
JM Smucker Co.	\$620,000	6.50%	15/11/2053	716,140	0.08%
John Deere Capital Corp.	\$445,000	4.85%	11/10/2029	458,037	0.05%
John Deere Capital Corp.	\$510,000	5.15%	8/9/2033	537,028	0.06%
Johnson & Johnson	€500,000	1.65%	20/5/2035	495,706	0.05%
JPMorgan Chase & Co. <sup>^</sup>	\$1,200,000	1.58%	22/4/2027	1,107,390	0.12%
JPMorgan Chase & Co. <sup>^</sup>	\$560,000	4.85%	25/7/2028	560,052	0.06%
JPMorgan Chase & Co. <sup>^</sup>	\$380,000	2.58%	22/4/2032	321,606	0.03%
JPMorgan Chase & Co. <sup>^</sup>	\$460,000	2.96%	25/1/2033	393,899	0.04%
JPMorgan Chase & Co. <sup>^</sup>	\$440,000	5.35%	1/6/2034	447,140	0.05%
JPMorgan Chase & Co.	\$440,000	6.40%	15/5/2038	504,137	0.05%
JPMorgan Chase & Co. <sup>^</sup>	\$152,000	3.88%	24/7/2038	134,764	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$850,000	3.11%	22/4/2041	657,015	0.07%
JPMorgan Chase & Co.	\$156,000	5.60%	15/7/2041	165,716	0.02%
JPMorgan Chase & Co. <sup>^</sup>	\$420,000	2.53%	19/11/2041	297,863	0.03%
JPMorgan Chase & Co. <sup>^</sup>	\$95,000	3.96%	15/11/2048	79,904	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$160,000	3.11%	22/4/2051	115,117	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$650,000	3.33%	22/4/2052	487,416	0.05%
Juniper Networks, Inc.	\$1,950,000	1.20%	10/12/2025	1,806,863	0.19%
Kaiser Aluminum Corp.	\$45,000	4.50%	1/6/2031	38,800	0.00%
Kaiser Foundation Hospitals	\$309,000	3.15%	1/5/2027	295,700	0.03%
Kaiser Foundation Hospitals	\$400,000	4.15%	1/5/2047	353,697	0.04%
Kenvue, Inc.	\$240,000	5.10%	22/3/2043	249,641	0.03%
Keurig Dr Pepper, Inc.	\$645,000	4.50%	15/11/2045	584,815	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KeyBank NA	\$200,000	4.15%	8/8/2025	194,074	0.02%
KeyBank NA	\$100,000	5.00%	26/1/2033	93,438	0.01%
Kimco Realty OP LLC	\$170,000	4.25%	1/4/2045	138,099	0.02%
Kimco Realty OP LLC	\$150,000	3.70%	1/10/2049	112,664	0.01%
Kinder Morgan Energy Partners LP	\$875,000	5.80%	15/3/2035	892,023	0.10%
Kinder Morgan, Inc.	\$280,000	4.80%	1/2/2033	270,158	0.03%
Kinder Morgan, Inc.	\$200,000	5.05%	15/2/2046	178,996	0.02%
Kinetik Holdings LP	\$10,000	6.63%	15/12/2028	10,210	0.00%
KLA Corp.	\$242,000	5.00%	15/3/2049	240,602	0.03%
Kraft Heinz Foods Co.	\$775,000	3.75%	1/4/2030	740,268	0.08%
Kraft Heinz Foods Co.	\$55,000	4.88%	1/10/2049	52,192	0.01%
Kroger Co.	\$640,000	2.20%	1/5/2030	548,025	0.06%
Kroger Co.	\$295,000	3.88%	15/10/2046	232,310	0.03%
L3Harris Technologies, Inc.	\$395,000	4.40%	15/6/2028	390,421	0.04%
L3Harris Technologies, Inc.	\$230,000	1.80%	15/1/2031	189,237	0.02%
L3Harris Technologies, Inc.	\$980,000	5.40%	31/7/2033	1,019,599	0.11%
L3Harris Technologies, Inc.	\$620,000	6.15%	15/12/2040	679,056	0.07%
L3Harris Technologies, Inc.	\$20,000	5.05%	27/4/2045	19,771	0.00%
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	\$49,000	4.75%	15/6/2029	44,186	0.01%
Lamb Weston Holdings, Inc.	\$55,000	4.88%	15/5/2028	53,784	0.01%
Leidos, Inc.	\$284,000	5.75%	15/3/2033	295,594	0.03%
Level 3 Financing, Inc.	\$35,000	4.25%	1/7/2028	17,389	0.00%
Level 3 Financing, Inc.	\$10,000	3.63%	15/1/2029	4,202	0.00%
Level 3 Financing, Inc.	\$10,000	3.88%	15/11/2029	8,473	0.00%
Level 3 Financing, Inc.	\$12,000	10.50%	15/5/2030	11,711	0.00%
LifePoint Health, Inc.	\$10,000	11.00%	15/10/2030	10,548	0.00%
Lithia Motors, Inc.	\$40,000	4.63%	15/12/2027	38,560	0.00%
Lithia Motors, Inc.	\$138,000	3.88%	1/6/2029	125,127	0.01%
Lithia Motors, Inc.	\$2,000	4.38%	15/1/2031	1,821	0.00%
Live Nation Entertainment, Inc.	\$1,500	5.63%	15/3/2026	1,486	0.00%
Live Nation Entertainment, Inc.	\$104,000	6.50%	15/5/2027	105,855	0.01%
Lockheed Martin Corp.	\$1,920,000	4.50%	15/5/2036	1,901,398	0.20%
Lockheed Martin Corp.	\$760,000	4.30%	15/6/2062	683,734	0.07%
Lowe's Cos, Inc.	\$1,189,000	3.10%	3/5/2027	1,139,685	0.12%
Lowe's Cos, Inc.	\$185,000	1.70%	15/9/2028	163,688	0.02%
Lowe's Cos, Inc.	\$545,000	4.45%	1/4/2062	461,897	0.05%
LPL Holdings, Inc.	\$1,090,000	6.75%	17/11/2028	1,160,766	0.12%
LYB International Finance III LLC	\$130,000	3.63%	1/4/2051	94,909	0.01%
M&T Bank Corp.^	\$2,110,000	7.41%	30/10/2029	2,272,489	0.24%
M&T Bank Corp.^	\$1,270,000	5.05%	27/1/2034	1,203,173	0.13%
Manufacturers & Traders Trust Co.	\$3,510,000	4.65%	27/1/2026	3,435,521	0.37%
Manufacturers & Traders Trust Co.	\$820,000	4.70%	27/1/2028	797,180	0.09%
Mars, Inc.	\$460,000	3.88%	1/4/2039	403,508	0.04%
Marsh & McLennan Cos, Inc.	\$400,000	5.75%	1/11/2032	430,935	0.05%
Marsh & McLennan Cos, Inc.	\$200,000	4.90%	15/3/2049	193,440	0.02%
Marsh & McLennan Cos, Inc.	\$400,000	2.90%	15/12/2051	269,085	0.03%
Marsh & McLennan Cos, Inc.	\$300,000	6.25%	1/11/2052	346,643	0.04%
MassMutual Global Funding II	£4,550,000	5.00%	12/12/2027	5,921,855	0.63%
McAfee Corp.	\$12,000	7.38%	15/2/2030	10,987	0.00%
McDonald's Corp.	€3,800,000	3.63%	28/11/2027	4,287,102	0.46%
Medline Borrower LP	\$28,000	3.88%	1/4/2029	25,326	0.00%
Medline Borrower LP	\$10,000	5.25%	1/10/2029	9,444	0.00%
Merck & Co., Inc.	\$10,000	1.90%	10/12/2028	9,005	0.00%
Merck & Co., Inc.	\$90,000	3.40%	7/3/2029	86,424	0.01%
Merck & Co., Inc.	\$245,000	2.15%	10/12/2031	209,354	0.02%
Merck & Co., Inc.	\$385,000	4.00%	7/3/2049	340,144	0.04%
Merck & Co., Inc.	\$440,000	5.15%	17/5/2063	460,215	0.05%
Meritage Homes Corp.	\$35,000	3.88%	15/4/2029	32,175	0.00%
Meta Platforms, Inc.	\$580,000	5.60%	15/5/2053	629,695	0.07%
Meta Platforms, Inc.	\$225,000	4.65%	15/8/2062	209,987	0.02%
Meta Platforms, Inc.	\$440,000	5.75%	15/5/2063	482,328	0.05%
MetLife, Inc.	\$590,000	5.38%	15/7/2033	615,478	0.07%
MetLife, Inc.	\$100,000	4.13%	13/8/2042	88,780	0.01%
MetLife, Inc.	\$200,000	4.88%	13/11/2043	195,108	0.02%
MetLife, Inc.	\$200,000	5.25%	15/1/2054	205,842	0.02%
Metropolitan Life Global Funding I	€1,600,000	3.75%	5/12/2030	1,814,156	0.19%
Metropolitan Transportation Authority	\$200,000	5.87%	15/11/2039	205,209	0.02%
Midcap Financial Issuer Trust	\$31,000	5.63%	15/1/2030	27,341	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$5,279,237	6.50%	20/6/2027	5,294,328	0.56%
Mondelez International, Inc.	\$480,000	1.50%	4/2/2031	391,206	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	\$180,000	4.68%	17/7/2026	178,336	0.02%
Morgan Stanley	\$630,000	3.95%	23/4/2027	611,468	0.07%
Morgan Stanley^	\$590,000	2.48%	21/1/2028	547,580	0.06%
Morgan Stanley^	\$674,000	3.59%	22/7/2028	643,264	0.07%
Morgan Stanley^	€900,000	0.50%	26/10/2029	858,304	0.09%
Morgan Stanley^	\$1,885,000	2.70%	22/1/2031	1,651,203	0.18%
Morgan Stanley^	\$750,000	5.95%	19/1/2038	759,435	0.08%
Morgan Stanley^	\$334,000	3.97%	22/7/2038	292,830	0.03%
Morgan Stanley^	\$380,000	4.46%	22/4/2039	350,349	0.04%
Morgan Stanley	\$350,000	6.38%	24/7/2042	405,372	0.04%
Morgan Stanley	\$100,000	4.30%	27/1/2045	90,313	0.01%
Morgan Stanley^	\$200,000	2.80%	25/1/2052	133,421	0.01%
Mount Sinai Hospitals Group, Inc.	\$425,000	3.74%	1/7/2049	327,354	0.04%
MPLX LP	\$645,000	4.50%	15/4/2038	574,300	0.06%
MPLX LP	\$125,000	5.65%	1/3/2053	123,514	0.01%
MPT Operating Partnership LP/MPT Finance Corp.	\$60,000	3.50%	15/3/2031	37,591	0.00%
Nasdaq, Inc.	\$310,000	5.65%	28/6/2025	312,978	0.03%
Nasdaq, Inc.	\$1,000,000	5.35%	28/6/2028	1,029,736	0.11%
Nasdaq, Inc.	\$225,000	2.50%	21/12/2040	156,371	0.02%
Nasdaq, Inc.	\$60,000	3.95%	7/3/2052	47,590	0.01%
Nasdaq, Inc.	\$500,000	5.95%	15/8/2053	538,391	0.06%
Nationwide Financial Services, Inc.	\$265,000	3.90%	30/11/2049	210,003	0.02%
Nationwide Mutual Insurance Co.	\$200,000	4.35%	30/4/2050	160,903	0.02%
Navient Corp.	\$15,000	9.38%	25/7/2030	15,804	0.00%
NCL Corp., Ltd.	\$33,000	5.88%	15/2/2027	32,605	0.00%
NCL Corp., Ltd.	\$5,000	8.13%	15/1/2029	5,250	0.00%
NCL Corp., Ltd.	\$20,000	7.75%	15/2/2029	20,076	0.00%
Nestle Holdings, Inc. <sup>1</sup>	\$400,000	1.00%	15/9/2027	356,283	0.04%
Netflix, Inc.	\$30,000	3.63%	15/6/2025	29,466	0.00%
Netflix, Inc.	\$1,110,000	4.88%	15/4/2028	1,123,552	0.12%
Netflix, Inc.	\$570,000	5.88%	15/11/2028	602,127	0.06%
Netflix, Inc.	€3,100,000	4.63%	15/5/2029	3,659,233	0.39%
Netflix, Inc.	\$1,835,000	6.38%	15/5/2029	1,997,222	0.21%
Netflix, Inc.	€1,000,000	3.88%	15/11/2029	1,141,178	0.12%
New York Life Global Funding	\$450,000	4.85%	9/1/2028	453,527	0.05%
Newell Brands, Inc.	\$5,000	5.20%	1/4/2026	4,923	0.00%
Newell Brands, Inc.	\$33,000	6.38%	15/9/2027	32,923	0.00%
Newell Brands, Inc.	\$15,000	6.63%	15/9/2029	14,954	0.00%
Newmont Corp.	\$350,000	2.80%	1/10/2029	319,847	0.03%
Newmont Corp.	\$300,000	2.25%	1/10/2030	259,270	0.03%
News Corp.	\$118,000	3.88%	15/5/2029	109,093	0.01%
Nexstar Media, Inc.	\$25,000	5.63%	15/7/2027	24,277	0.00%
Nexstar Media, Inc.	\$60,000	4.75%	1/11/2028	55,294	0.01%
NextEra Energy Operating Partners LP	\$5,000	4.25%	15/7/2024	4,954	0.00%
NextEra Energy Operating Partners LP	\$20,000	3.88%	15/10/2026	19,071	0.00%
NiSource, Inc.	\$270,000	5.25%	30/3/2028	275,743	0.03%
NiSource, Inc.	\$180,000	5.40%	30/6/2033	185,713	0.02%
NiSource, Inc.	\$100,000	3.95%	30/3/2048	80,982	0.01%
NNN, Inc.	\$400,000	5.60%	15/10/2033	413,549	0.04%
Norfolk Southern Corp.	\$245,000	3.05%	15/5/2050	174,348	0.02%
Northern States Power Co.	\$330,000	6.25%	1/6/2036	364,943	0.04%
Northern States Power Co.	\$70,000	3.60%	15/9/2047	55,177	0.01%
Northern States Power Co.	\$200,000	5.10%	15/5/2053	202,666	0.02%
Northrop Grumman Corp.	\$275,000	5.25%	1/5/2050	283,272	0.03%
Northwell Healthcare, Inc.	\$300,000	3.98%	1/11/2046	241,601	0.03%
Novelis Corp.	\$13,000	4.75%	30/1/2030	12,248	0.00%
Novelis Corp.	\$43,000	3.88%	15/8/2031	37,923	0.00%
NRG Energy, Inc.	\$4,000	6.63%	15/1/2027	4,023	0.00%
Nucor Corp.	\$150,000	4.40%	1/5/2048	136,930	0.01%
Nucor Corp.	\$100,000	3.85%	1/4/2052	83,393	0.01%
NuStar Logistics LP	\$15,000	6.38%	1/10/2030	15,034	0.00%
NVIDIA Corp.	\$250,000	3.50%	1/4/2040	217,034	0.02%
Occidental Petroleum Corp.	\$10,000	5.55%	15/3/2026	10,082	0.00%
Occidental Petroleum Corp.	\$332,000	6.38%	1/9/2028	350,065	0.04%
Occidental Petroleum Corp.	\$127,000	6.63%	1/9/2030	135,193	0.01%
Occidental Petroleum Corp.	\$91,000	6.13%	1/1/2031	94,654	0.01%
Occidental Petroleum Corp.	\$101,000	7.50%	1/5/2031	113,301	0.01%
Occidental Petroleum Corp.	\$35,000	6.45%	15/9/2036	37,124	0.00%
Occidental Petroleum Corp.	\$15,000	6.60%	15/3/2046	16,212	0.00%
Oglethorpe Power Corp.	\$330,000	6.20%	1/12/2053	355,101	0.04%
Olympus Water US Holding Corp.	\$133,000	4.25%	1/10/2028	120,245	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Olympus Water US Holding Corp.	\$65,000	9.75%	15/11/2028	69,299	0.01%
Omega Healthcare Investors, Inc.	\$271,000	3.38%	1/2/2031	229,944	0.02%
Oncor Electric Delivery Co. LLC	\$120,000	3.75%	1/4/2045	99,395	0.01%
Oncor Electric Delivery Co. LLC	\$320,000	3.80%	30/9/2047	258,294	0.03%
Oncor Electric Delivery Co. LLC	\$200,000	4.95%	15/9/2052	196,920	0.02%
OneMain Finance Corp.	\$30,000	3.50%	15/1/2027	27,834	0.00%
OneMain Finance Corp.	\$5,000	7.88%	15/3/2030	5,156	0.00%
ONEOK Partners LP	\$285,000	6.13%	1/2/2041	297,523	0.03%
ONEOK, Inc.	\$355,000	5.55%	1/11/2026	361,213	0.04%
ONEOK, Inc.	\$360,000	5.65%	1/11/2028	372,072	0.04%
ONEOK, Inc.	\$415,000	5.80%	1/11/2030	431,835	0.05%
Ontario Gaming GTA LP	\$10,000	8.00%	1/8/2030	10,363	0.00%
Oracle Corp.	\$600,000	2.30%	25/3/2028	546,470	0.06%
Oracle Corp.	\$1,100,000	2.88%	25/3/2031	974,135	0.10%
Oracle Corp.	\$585,000	3.85%	15/7/2036	509,994	0.05%
Oracle Corp.	\$950,000	3.60%	1/4/2040	759,738	0.08%
Oracle Corp.	\$400,000	3.65%	25/3/2041	318,034	0.03%
Organon & Co./Organon Foreign Debt Co.-Issuer BV	\$30,000	4.13%	30/4/2028	27,612	0.00%
Organon & Co./Organon Foreign Debt Co.-Issuer BV	\$23,000	5.13%	30/4/2031	19,606	0.00%
Outfront Media Capital LLC/Outfront Media Capital Corp.	\$15,000	7.38%	15/2/2031	15,842	0.00%
Owens & Minor, Inc.	\$5,000	6.63%	1/4/2030	4,783	0.00%
Owens-Brockway Glass Container, Inc.	\$10,000	7.25%	15/5/2031	10,148	0.00%
Pacific Gas & Electric Co.	\$680,000	3.15%	1/1/2026	651,422	0.07%
Pacific Gas & Electric Co.	\$210,000	3.00%	15/6/2028	191,404	0.02%
Pacific Gas & Electric Co.	\$310,000	2.50%	1/2/2031	256,052	0.03%
Pacific Gas & Electric Co.	\$300,000	6.15%	15/1/2033	311,015	0.03%
Pacific Gas & Electric Co.	\$460,000	6.95%	15/3/2034	506,440	0.05%
Pacific Gas & Electric Co.	\$280,000	4.50%	1/7/2040	236,529	0.03%
Pacific Gas & Electric Co.	\$220,000	3.50%	1/8/2050	152,436	0.02%
PacifiCorp	\$220,000	6.25%	15/10/2037	235,953	0.03%
PacifiCorp	\$20,000	4.10%	1/2/2042	16,619	0.00%
PacifiCorp	\$33,000	4.15%	15/2/2050	26,790	0.00%
Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer, Inc.	\$125,000	4.38%	15/10/2028	117,607	0.01%
Paramount Global	\$125,000	4.95%	15/1/2031	118,686	0.01%
Paramount Global	\$180,000	4.38%	15/3/2043	133,669	0.01%
Paramount Global	\$1,430,000	4.60%	15/1/2045	1,089,496	0.12%
Paramount Global	\$372,000	4.95%	19/5/2050	301,858	0.03%
Parker-Hannifin Corp.	\$600,000	3.25%	14/6/2029	564,759	0.06%
PayPal Holdings, Inc.	\$100,000	3.90%	1/6/2027	98,480	0.01%
PayPal Holdings, Inc.	\$250,000	5.05%	1/6/2052	252,833	0.03%
PECO Energy Co.	\$135,000	4.15%	1/10/2044	117,761	0.01%
Penn Entertainment, Inc.	\$10,000	5.63%	15/1/2027	9,718	0.00%
Pennsylvania Electric Co.	\$160,000	5.15%	30/3/2026	159,696	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$405,000	6.05%	1/8/2028	419,714	0.05%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$159,000	6.20%	15/6/2030	166,799	0.02%
PepsiCo, Inc. <sup>1</sup>	\$950,000	2.63%	29/7/2029	875,797	0.09%
PepsiCo, Inc.	\$45,000	2.75%	19/3/2030	41,330	0.00%
PepsiCo, Inc.	\$40,000	4.20%	18/7/2052	37,123	0.00%
Performance Food Group, Inc.	\$8,000	6.88%	1/5/2025	8,040	0.00%
Performance Food Group, Inc.	\$10,000	4.25%	1/8/2029	9,176	0.00%
Permian Resources Operating LLC	\$25,000	7.75%	15/2/2026	25,414	0.00%
Permian Resources Operating LLC	\$60,000	5.88%	1/7/2029	58,378	0.01%
Permian Resources Operating LLC	\$15,000	7.00%	15/1/2032	15,471	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$1,165,000	4.65%	19/5/2030	1,173,133	0.13%
Pfizer Investment Enterprises Pte Ltd.	\$735,000	5.11%	19/5/2043	733,350	0.08%
Pfizer Investment Enterprises Pte Ltd.	\$495,000	5.34%	19/5/2063	500,520	0.05%
Pfizer, Inc.	\$90,000	1.75%	18/8/2031	74,751	0.01%
Pfizer, Inc.	£200,000	2.74%	15/6/2043	192,410	0.02%
Philip Morris International, Inc.	\$290,000	5.00%	17/11/2025	291,336	0.03%
Philip Morris International, Inc.	€2,300,000	2.88%	3/3/2026	2,518,073	0.27%
Philip Morris International, Inc. <sup>1</sup>	\$915,000	5.13%	17/11/2027	931,412	0.10%
Philip Morris International, Inc.	\$395,000	5.13%	15/2/2030	402,040	0.04%
Philip Morris International, Inc.	\$35,000	5.50%	7/9/2030	36,304	0.00%
Philip Morris International, Inc.	\$500,000	1.75%	1/11/2030	411,899	0.04%
Philip Morris International, Inc.	\$800,000	5.75%	17/11/2032	839,932	0.09%
Philip Morris International, Inc.	€1,800,000	1.45%	1/8/2039	1,303,473	0.14%
Philip Morris International, Inc.	\$405,000	4.25%	10/11/2044	348,011	0.04%
Phillips 66	\$84,000	3.90%	15/3/2028	81,767	0.01%
Phillips 66	\$160,000	4.65%	15/11/2034	155,550	0.02%
Phillips 66 Co.	\$509,000	3.15%	15/12/2029	468,434	0.05%
Pioneer Natural Resources Co.	\$300,000	1.90%	15/8/2030	254,963	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pioneer Natural Resources Co.	\$385,000	2.15%	15/1/2031	327,756	0.04%
Plains All American Pipeline LP/PAA Finance Corp.	\$60,000	4.90%	15/2/2045	51,859	0.01%
PNC Financial Services Group, Inc.^	\$400,000	5.35%	2/12/2028	404,884	0.04%
PNC Financial Services Group, Inc.^	\$965,000	5.07%	24/1/2034	943,724	0.10%
PNC Financial Services Group, Inc.^	\$390,000	5.94%	18/8/2034	406,478	0.04%
PNC Financial Services Group, Inc.^	\$1,610,000	6.88%	20/10/2034	1,787,933	0.19%
Principal Financial Group, Inc.	\$584,000	5.50%	15/3/2053	589,435	0.06%
Procter & Gamble Co. <sup>1</sup>	€4,585,000	3.25%	2/8/2031	5,224,573	0.56%
Progressive Corp.	\$200,000	2.50%	15/3/2027	187,735	0.02%
Progressive Corp.	\$300,000	4.95%	15/6/2033	307,626	0.03%
Prologis LP	\$596,000	1.75%	1/2/2031	495,524	0.05%
Prologis LP	\$534,000	4.63%	15/1/2033	536,947	0.06%
Prologis LP	\$200,000	5.13%	15/1/2034	206,375	0.02%
Prologis LP	\$803,000	5.25%	15/6/2053	838,690	0.09%
Prudential Financial, Inc.	\$500,000	3.94%	7/12/2049	412,449	0.04%
Prudential Financial, Inc.	\$155,000	4.35%	25/2/2050	137,564	0.02%
Prudential Financial, Inc.	\$190,000	3.70%	13/3/2051	150,741	0.02%
Public Service Co. of Colorado	\$620,000	4.05%	15/9/2049	504,800	0.05%
Public Service Electric & Gas Co.	\$120,000	3.65%	1/9/2042	99,956	0.01%
Public Service Electric & Gas Co.	\$230,000	3.60%	1/12/2047	186,180	0.02%
Public Service Electric & Gas Co.	\$410,000	5.13%	15/3/2053	425,694	0.05%
Public Storage Operating Co.	€1,515,000	0.50%	9/9/2030	1,383,040	0.15%
Public Storage Operating Co.	\$250,000	5.35%	1/8/2053	261,887	0.03%
Range Resources Corp.	\$20,000	8.25%	15/1/2029	20,827	0.00%
Realty Income Corp.	\$405,000	2.20%	15/6/2028	363,204	0.04%
Realty Income Corp.	\$665,000	4.85%	15/3/2030	669,143	0.07%
Realty Income Corp.	€872,000	4.88%	6/7/2030	1,020,204	0.11%
Realty Income Corp.	£1,600,000	6.00%	5/12/2039	2,193,147	0.23%
RenaissanceRe Holdings Ltd.	\$200,000	5.75%	5/6/2033	202,240	0.02%
Republic Services, Inc.	\$58,000	1.75%	15/2/2032	47,238	0.01%
Republic Services, Inc.	\$270,000	5.00%	1/4/2034	276,486	0.03%
Roller Bearing Co. of America, Inc.	\$15,000	4.38%	15/10/2029	13,925	0.00%
Royal Caribbean Cruises Ltd.	\$40,000	8.25%	15/1/2029	42,519	0.00%
Royal Caribbean Cruises Ltd.	\$5,000	9.25%	15/1/2029	5,381	0.00%
Royal Caribbean Cruises Ltd.	\$6,000	7.25%	15/1/2030	6,265	0.00%
RPM International, Inc.	\$265,000	4.55%	1/3/2029	261,262	0.03%
RTX Corp.	\$450,000	5.15%	27/2/2033	458,777	0.05%
RTX Corp.	\$570,000	5.40%	1/5/2035	588,724	0.06%
RTX Corp.	\$2,360,000	4.88%	15/10/2040	2,252,074	0.24%
RTX Corp.	\$490,000	5.38%	27/2/2053	499,111	0.05%
Ryder System, Inc.	\$1,251,000	6.60%	1/12/2033	1,389,676	0.15%
S&P Global, Inc.	\$150,000	2.70%	1/3/2029	138,873	0.02%
Sabine Pass Liquefaction LLC	\$300,000	5.88%	30/6/2026	305,251	0.03%
Sabine Pass Liquefaction LLC	\$473,000	4.20%	15/3/2028	463,389	0.05%
Sabine Pass Liquefaction LLC	\$600,000	4.50%	15/5/2030	587,234	0.06%
Sabra Health Care LP	\$880,000	3.20%	1/12/2031	722,049	0.08%
Santander Holdings USA, Inc.^	\$300,000	6.50%	9/3/2029	310,334	0.03%
SBA Communications Corp.	\$115,000	3.88%	15/2/2027	110,386	0.01%
SBA Communications Corp.	\$28,000	3.13%	1/2/2029	25,203	0.00%
Scripps Escrow II, Inc.	\$10,000	5.38%	15/1/2031	7,335	0.00%
Scripps Escrow, Inc.	\$30,000	5.88%	15/7/2027	26,617	0.00%
Seagate HDD Cayman	\$13,000	8.25%	15/12/2029	14,016	0.00%
Seagate HDD Cayman	\$10,000	8.50%	15/7/2031	10,871	0.00%
Sealed Air Corp.	\$115,000	5.00%	15/4/2029	111,941	0.01%
Sealed Air Corp./Sealed Air Corp. US	\$5,000	6.13%	1/2/2028	5,050	0.00%
Sealed Air Corp./Sealed Air Corp. US	\$10,000	7.25%	15/2/2031	10,611	0.00%
Sempra	\$480,000	3.70%	1/4/2029	457,204	0.05%
Service Corp. International	\$5,000	4.00%	15/5/2031	4,479	0.00%
Sherwin-Williams Co.	\$235,000	4.50%	1/6/2047	215,061	0.02%
Sirius XM Radio, Inc.	\$5,000	5.00%	1/8/2027	4,844	0.00%
Sofi Professional Loan Program	\$13,042	2.84%	25/1/2041	12,653	0.00%
Southern California Edison Co.	\$590,000	5.65%	1/10/2028	615,203	0.07%
Southern California Edison Co.	\$310,000	4.20%	1/3/2029	303,854	0.03%
Southern California Edison Co.	\$155,000	4.50%	1/9/2040	139,054	0.02%
Southern California Edison Co.	\$150,000	3.90%	15/3/2043	122,899	0.01%
Southern California Edison Co.	\$100,000	4.00%	1/4/2047	82,034	0.01%
Southern California Gas Co.	\$940,000	2.55%	1/2/2030	826,981	0.09%
Southern California Gas Co.	\$150,000	3.75%	15/9/2042	121,503	0.01%
Southern Co.	\$970,000	4.48%	1/8/2024	961,448	0.10%
Southern Co.	\$70,000	3.70%	30/4/2030	66,007	0.01%
Southern Co.	\$300,000	5.70%	15/10/2032	315,797	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern Co.	\$20,000	4.40%	1/7/2046	17,635	0.00%
Southwest Airlines Co.	\$555,000	5.25%	4/5/2025	555,063	0.06%
Southwest Airlines Co.	\$230,000	5.13%	15/6/2027	231,058	0.03%
Southwest Airlines Co.	\$200,000	2.63%	10/2/2030	174,835	0.02%
Spirit AeroSystems, Inc.	\$95,000	9.38%	30/11/2029	104,017	0.01%
Spirit AeroSystems, Inc.	\$35,000	9.75%	15/11/2030	37,634	0.00%
Sprint Capital Corp.	\$1,570,000	6.88%	15/11/2028	1,701,969	0.18%
Sprint Capital Corp.	\$500,000	8.75%	15/3/2032	616,980	0.07%
Sprint LLC	\$80,000	7.63%	1/3/2026	83,551	0.01%
SS&C Technologies, Inc.	\$22,000	5.50%	30/9/2027	21,717	0.00%
Star Parent, Inc.	\$18,000	9.00%	1/10/2030	18,995	0.00%
Starbucks Corp.	\$75,000	3.75%	1/12/2047	60,504	0.01%
Starbucks Corp.	\$140,000	3.50%	15/11/2050	108,902	0.01%
State Street Corp.^	\$200,000	5.82%	4/11/2028	207,527	0.02%
State Street Corp.^	\$300,000	4.82%	26/1/2034	295,290	0.03%
Steel Dynamics, Inc.	\$100,000	3.45%	15/4/2030	92,333	0.01%
Stryker Corp.	€800,000	3.38%	11/12/2028	895,968	0.10%
Summit Materials LLC/Summit Materials Finance Corp.	\$7,000	7.25%	15/1/2031	7,381	0.00%
Sun Communities Operating LP	\$400,000	2.30%	1/11/2028	350,936	0.04%
Sunoco LP/Sunoco Finance Corp.	\$35,000	7.00%	15/9/2028	36,131	0.00%
Synovus Bank	\$700,000	5.63%	15/2/2028	673,723	0.07%
Tapestry, Inc.	€300,000	5.38%	27/11/2027	343,283	0.04%
Tapestry, Inc.	\$445,000	7.85%	27/11/2033	475,176	0.05%
Targa Resources Corp.	\$785,000	6.15%	1/3/2029	821,861	0.09%
Targa Resources Corp.	\$475,000	6.13%	15/3/2033	500,968	0.05%
Targa Resources Corp.	\$1,600,000	6.50%	30/3/2034	1,730,419	0.18%
Targa Resources Corp.	\$150,000	6.50%	15/2/2053	162,470	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$30,000	6.50%	15/7/2027	30,468	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$150,000	5.00%	15/1/2028	148,255	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$65,000	6.88%	15/1/2029	67,134	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$150,000	4.88%	1/2/2031	145,634	0.02%
Target Corp.	\$180,000	4.80%	15/1/2053	178,735	0.02%
Tenet Healthcare Corp.	\$81,000	4.88%	1/1/2026	80,126	0.01%
Tenet Healthcare Corp.	\$9,000	6.25%	1/2/2027	9,027	0.00%
Tenet Healthcare Corp.	\$22,000	4.25%	1/6/2029	20,483	0.00%
Tenet Healthcare Corp.	\$40,000	6.75%	15/5/2031	40,944	0.00%
Thermo Fisher Scientific, Inc.	\$100,000	1.75%	15/10/2028	89,219	0.01%
Thermo Fisher Scientific, Inc.	\$175,000	2.00%	15/10/2031	147,540	0.02%
Thermo Fisher Scientific, Inc.	\$385,000	4.95%	21/11/2032	397,174	0.04%
Thermo Fisher Scientific, Inc.	\$325,000	2.80%	15/10/2041	246,784	0.03%
Time Warner Cable LLC	\$920,000	5.88%	15/11/2040	836,879	0.09%
Time Warner Cable LLC	\$245,000	4.50%	15/9/2042	193,549	0.02%
TJX Cos, Inc.	\$245,000	3.88%	15/4/2030	236,844	0.03%
T-Mobile USA, Inc.	\$495,000	3.38%	15/4/2029	459,892	0.05%
T-Mobile USA, Inc.	\$280,000	3.88%	15/4/2030	265,829	0.03%
T-Mobile USA, Inc.	\$600,000	6.00%	15/6/2054	659,553	0.07%
T-Mobile USA, Inc.	\$718,000	3.60%	15/11/2060	525,012	0.06%
Toll Brothers Finance Corp.	\$195,000	3.80%	1/11/2029	182,647	0.02%
TopBuild Corp.	\$10,000	3.63%	15/3/2029	9,053	0.00%
TopBuild Corp.	\$25,000	4.13%	15/2/2032	22,346	0.00%
Toyota Motor Credit Corp.	\$680,000	1.90%	13/1/2027	631,001	0.07%
Toyota Motor Credit Corp.	\$530,000	3.05%	22/3/2027	507,955	0.05%
Transcontinental Gas Pipe Line Co. LLC	\$5,000	4.00%	15/3/2028	4,849	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$65,000	3.25%	15/5/2030	59,011	0.01%
TransDigm, Inc.	\$57,000	6.25%	15/3/2026	56,932	0.01%
TransDigm, Inc.	\$15,000	6.75%	15/8/2028	15,393	0.00%
TransDigm, Inc.	\$120,000	4.63%	15/1/2029	112,515	0.01%
TransDigm, Inc.	\$30,000	6.88%	15/12/2030	30,889	0.00%
TransDigm, Inc.	\$15,000	7.13%	1/12/2031	15,749	0.00%
Transocean Titan Financing Ltd.	\$5,000	8.38%	1/2/2028	5,174	0.00%
Transocean, Inc.	\$114,000	8.75%	15/2/2030	119,246	0.01%
Travelers Cos, Inc.	\$730,000	3.75%	15/5/2046	603,429	0.06%
Triumph Group, Inc.	\$23,000	9.00%	15/3/2028	24,444	0.00%
Truist Financial Corp.^	\$400,000	6.05%	8/6/2027	407,176	0.04%
Truist Financial Corp.^	\$480,000	5.12%	26/1/2034	464,755	0.05%
TWDC Enterprises 18 Corp.	\$408,000	3.00%	13/2/2026	394,618	0.04%
Tyco Electronics Group SA	\$520,000	2.50%	4/2/2032	450,777	0.05%
UDR, Inc.	\$10,000	2.95%	1/9/2026	9,489	0.00%
Union Electric Co.	\$20,000	3.90%	15/9/2042	16,770	0.00%
Union Electric Co.	\$70,000	3.65%	15/4/2045	55,099	0.01%
Union Electric Co.	\$89,000	4.00%	1/4/2048	73,372	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Electric Co.	\$260,000	3.25%	1/10/2049	182,436	0.02%
Union Electric Co.	\$410,000	3.90%	1/4/2052	338,774	0.04%
Union Pacific Corp.	\$850,000	3.95%	10/9/2028	844,365	0.09%
Union Pacific Corp.	\$911,000	3.25%	5/2/2050	697,985	0.07%
Union Pacific Corp.	\$60,000	3.84%	20/3/2060	49,017	0.01%
Union Pacific Corp.	\$430,000	3.85%	14/2/2072	341,434	0.04%
United Airlines 2020-1 Class A Pass Through Trust	\$84,108	5.88%	15/10/2027	85,002	0.01%
United Airlines, Inc.	\$85,000	4.38%	15/4/2026	82,902	0.01%
United Airlines, Inc.	\$60,000	4.63%	15/4/2029	55,914	0.01%
United Natural Foods, Inc.	\$24,000	6.75%	15/10/2028	19,430	0.00%
United Parcel Service, Inc.	\$570,000	6.20%	15/1/2038	653,401	0.07%
United Parcel Service, Inc.	\$125,000	5.30%	1/4/2050	132,723	0.01%
UnitedHealth Group, Inc.	\$120,000	3.70%	15/5/2027	117,566	0.01%
UnitedHealth Group, Inc.	\$450,000	5.25%	15/2/2028	465,474	0.05%
UnitedHealth Group, Inc.	\$1,015,000	5.35%	15/2/2033	1,073,554	0.11%
UnitedHealth Group, Inc.	\$280,000	2.75%	15/5/2040	212,284	0.02%
UnitedHealth Group, Inc.	\$600,000	4.38%	15/3/2042	556,067	0.06%
UnitedHealth Group, Inc.	\$280,000	3.25%	15/5/2051	212,767	0.02%
UnitedHealth Group, Inc.	\$555,000	6.05%	15/2/2063	641,764	0.07%
Univision Communications, Inc.	\$1,000	5.13%	15/2/2025	998	0.00%
Univision Communications, Inc.	\$10,000	8.00%	15/8/2028	10,337	0.00%
Univision Communications, Inc.	\$3,000	4.50%	1/5/2029	2,675	0.00%
Univision Communications, Inc.	\$30,000	7.38%	30/6/2030	29,992	0.00%
US Bancorp <sup>^</sup>	\$300,000	5.78%	12/6/2029	308,136	0.03%
US Bancorp <sup>^</sup>	\$570,000	4.97%	22/7/2033	540,952	0.06%
US Bancorp <sup>^</sup>	\$500,000	5.85%	21/10/2033	516,046	0.06%
US Bancorp <sup>^</sup>	\$900,000	5.84%	12/6/2034	928,905	0.10%
US Foods, Inc.	\$3,000	6.88%	15/9/2028	3,094	0.00%
US Foods, Inc.	\$5,000	7.25%	15/1/2032	5,224	0.00%
US Treasury Bond <sup>1</sup>	\$3,581,000	3.25%	15/5/2042	3,147,363	0.33%
US Treasury Bond	\$1,200,000	3.00%	15/5/2042	1,016,625	0.11%
US Treasury Bond <sup>1</sup>	\$2,100,000	3.38%	15/8/2042	1,875,891	0.20%
US Treasury Bond	\$3,228,000	3.88%	15/2/2043	3,084,253	0.33%
US Treasury Bond	\$213,000	3.88%	15/5/2043	203,482	0.02%
US Treasury Bond	\$1,443,000	3.00%	15/8/2048	1,177,172	0.13%
US Treasury Bond <sup>1</sup>	\$3,158,000	1.38%	15/8/2050	1,764,039	0.19%
US Treasury Bond <sup>1</sup>	\$3,554,000	1.63%	15/11/2050	2,122,960	0.23%
US Treasury Note	\$920,000	4.75%	31/7/2025	924,241	0.10%
US Treasury Note <sup>1</sup>	\$7,000,000	5.00%	31/8/2025	7,065,352	0.75%
US Treasury Note	\$3,000,000	5.00%	31/10/2025	3,034,453	0.32%
US Treasury Note <sup>1</sup>	\$3,085,000	4.63%	15/11/2026	3,134,408	0.33%
US Treasury Note	\$2,000,000	4.00%	31/7/2030	2,011,875	0.21%
USI, Inc.	\$8,000	7.50%	15/1/2032	8,190	0.00%
Valaris Ltd.	\$30,000	8.38%	30/4/2030	30,696	0.00%
Valero Energy Corp.	\$48,000	4.35%	1/6/2028	47,328	0.01%
Valero Energy Corp.	\$300,000	3.65%	1/12/2051	219,139	0.02%
Venture Global Calcasieu Pass LLC	\$40,000	3.88%	15/8/2029	36,022	0.00%
Venture Global Calcasieu Pass LLC	\$10,000	6.25%	15/1/2030	9,965	0.00%
Venture Global LNG, Inc.	\$10,000	8.13%	1/6/2028	10,099	0.00%
Venture Global LNG, Inc.	\$35,000	9.50%	1/2/2029	37,004	0.00%
Venture Global LNG, Inc.	\$40,000	8.38%	1/6/2031	40,009	0.00%
Venture Global LNG, Inc.	\$5,000	9.88%	1/2/2032	5,207	0.00%
Verisk Analytics, Inc.	\$96,000	4.13%	15/3/2029	93,834	0.01%
Verisk Analytics, Inc.	\$240,000	5.50%	15/6/2045	236,841	0.03%
Verizon Communications, Inc.	\$1,390,000	2.10%	22/3/2028	1,256,614	0.13%
Verizon Communications, Inc.	€1,500,000	0.38%	22/3/2029	1,440,406	0.15%
Verizon Communications, Inc.	\$530,000	1.50%	18/9/2030	436,954	0.05%
Verizon Communications, Inc.	\$550,000	1.68%	30/10/2030	453,142	0.05%
Verizon Communications, Inc.	\$383,000	4.40%	1/11/2034	368,846	0.04%
Verizon Communications, Inc.	\$400,000	5.25%	16/3/2037	416,453	0.04%
Verizon Communications, Inc.	€500,000	2.88%	15/1/2038	510,030	0.05%
Verizon Communications, Inc. <sup>1</sup>	\$271,000	4.81%	15/3/2039	262,120	0.03%
Verizon Communications, Inc.	\$185,000	2.65%	20/11/2040	133,414	0.01%
Verizon Communications, Inc.	\$70,000	3.85%	1/11/2042	58,826	0.01%
Verizon Communications, Inc.	\$310,000	4.86%	21/8/2046	296,159	0.03%
Verizon Communications, Inc.	\$260,000	3.88%	1/3/2052	211,288	0.02%
Verizon Communications, Inc.	\$130,000	3.00%	20/11/2060	85,419	0.01%
Verizon Communications, Inc.	\$225,000	3.70%	22/3/2061	172,218	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$20,000	5.63%	1/5/2024	19,953	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$51,000	4.63%	15/6/2025	50,133	0.01%
Viper Energy, Inc.	\$10,000	7.38%	1/11/2031	10,407	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Virginia Electric & Power Co.	\$1,950,000	3.15%	15/1/2026	1,891,075	0.20%
Virginia Electric & Power Co.	\$251,000	2.95%	15/11/2026	239,834	0.03%
Virginia Electric & Power Co.	\$760,000	3.80%	1/4/2028	737,142	0.08%
Virginia Electric & Power Co.	\$100,000	2.88%	15/7/2029	91,886	0.01%
Virginia Electric & Power Co.	\$300,000	5.30%	15/8/2033	309,796	0.03%
Virginia Electric & Power Co.	\$310,000	4.20%	15/5/2045	265,505	0.03%
Virginia Electric & Power Co.	\$20,000	3.80%	15/9/2047	16,018	0.00%
Virginia Electric & Power Co.	\$260,000	5.45%	1/4/2053	268,293	0.03%
Vistra Operations Co. LLC	\$46,000	5.50%	1/9/2026	45,700	0.01%
Vistra Operations Co. LLC	\$12,500	5.00%	31/7/2027	12,172	0.00%
Vistra Operations Co. LLC	\$10,000	7.75%	15/10/2031	10,388	0.00%
VMware LLC	\$1,005,000	1.80%	15/8/2028	882,012	0.09%
VMware LLC	\$455,000	4.70%	15/5/2030	448,962	0.05%
VMware LLC	\$580,000	2.20%	15/8/2031	480,015	0.05%
Walmart, Inc. <sup>1</sup>	\$1,010,000	3.95%	28/6/2038	961,565	0.10%
Walt Disney Co.	\$162,000	6.65%	15/11/2037	190,386	0.02%
Walt Disney Co.	\$330,000	3.50%	13/5/2040	278,448	0.03%
Walt Disney Co.	\$75,000	2.75%	1/9/2049	51,540	0.01%
Walt Disney Co.	\$120,000	3.60%	13/1/2051	96,553	0.01%
Warnermedia Holdings, Inc.	\$1,000,000	3.76%	15/3/2027	958,428	0.10%
Warnermedia Holdings, Inc.	\$764,000	5.05%	15/3/2042	673,603	0.07%
Warnermedia Holdings, Inc.	\$970,000	5.14%	15/3/2052	834,626	0.09%
Wells Fargo & Co. <sup>^</sup>	\$100,000	3.20%	17/6/2027	95,612	0.01%
Wells Fargo & Co. <sup>^</sup>	\$700,000	2.39%	2/6/2028	641,094	0.07%
Wells Fargo & Co. <sup>^</sup>	\$950,000	4.90%	25/7/2033	926,075	0.10%
Wells Fargo & Co. <sup>^</sup>	\$700,000	5.39%	24/4/2034	702,496	0.08%
Wells Fargo & Co. <sup>^</sup>	\$650,000	6.49%	23/10/2034	707,908	0.08%
Wells Fargo & Co.	£700,000	4.88%	29/11/2035	840,051	0.09%
Wells Fargo & Co. <sup>^</sup>	\$870,000	3.07%	30/4/2041	657,772	0.07%
Wells Fargo & Co.	\$255,000	5.38%	2/11/2043	248,234	0.03%
Wells Fargo & Co.	\$265,000	4.40%	14/6/2046	222,772	0.02%
Wells Fargo & Co. <sup>^</sup>	\$205,000	5.01%	4/4/2051	195,538	0.02%
Wells Fargo & Co. <sup>^</sup>	\$100,000	4.61%	25/4/2053	90,380	0.01%
Wells Fargo Bank NA	\$800,000	5.45%	7/8/2026	813,033	0.09%
Wells Fargo Bank NA	\$340,000	6.60%	15/1/2038	378,770	0.04%
Welltower OP LLC	\$40,000	4.25%	1/4/2026	39,400	0.00%
Western Midstream Operating LP	\$107,000	4.50%	1/3/2028	103,602	0.01%
Western Midstream Operating LP	\$223,000	4.75%	15/8/2028	218,052	0.02%
Weyerhaeuser Co.	\$222,000	4.00%	15/11/2029	212,328	0.02%
Williams Cos, Inc.	\$260,000	4.65%	15/8/2032	254,056	0.03%
Williams Cos, Inc.	\$180,000	6.30%	15/4/2040	192,495	0.02%
Williams Scotsman, Inc.	\$5,000	7.38%	1/10/2031	5,273	0.00%
Willis North America, Inc.	\$170,000	2.95%	15/9/2029	152,427	0.02%
Willis North America, Inc.	\$145,000	3.88%	15/9/2049	112,200	0.01%
WMG Acquisition Corp.	\$135,000	3.75%	1/12/2029	123,548	0.01%
Workday, Inc.	\$300,000	3.70%	1/4/2029	288,117	0.03%
WR Grace Holdings LLC	\$130,000	5.63%	15/8/2029	114,819	0.01%
WR Grace Holdings LLC	\$9,000	7.38%	1/3/2031	9,005	0.00%
Wyndham Hotels & Resorts, Inc.	\$40,000	4.38%	15/8/2028	37,393	0.00%
Zoetis, Inc.	\$376,000	4.70%	1/2/2043	359,370	0.04%
Zoetis, Inc.	\$150,000	3.95%	12/9/2047	127,557	0.01%
<b>Total Fixed Income</b>				<b>446,329,426</b>	<b>47.42%</b>
<b>Total Transferable Securities</b>				<b>917,568,933</b>	<b>97.49%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.14% (31 December 2022: 0.04%)</b>				
<b>Futures 0.05% (31 December 2022: (0.13%))</b>				
US Treasury Note 10 Year March 2024	126	\$13,900,608	323,610	0.03%
CAN 10-Year Bond March 2024	51	CAD6,037,890	223,942	0.02%
US Treasury Note 5 Year March 2024	183	\$19,683,812	221,727	0.02%
CAN 5-Year Bond March 2024	113	CAD12,484,229	189,399	0.02%
US Treasury Ultra Bond March 2024	31	\$4,010,173	131,233	0.01%
US Treasury Long Bond March 2024	20	\$2,426,744	72,006	0.01%
Euro-Bund March 2024	50	€6,841,189	21,884	0.00%
US Treasury Ultra 10 Year March 2024	10	\$1,180,304	(147)	(0.00%)
10-Year Mini JGB March 2024	(82)	¥(1,200,808,000)	(5,235)	(0.00%)
US Treasury Note 2 Year March 2024	(40)	\$(8,222,083)	(14,479)	(0.00%)

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Euro-Schatz March 2024	(55)	€(5,845,965)	(15,476)	(0.00%)
JPY 10-Year Bond March 2024	(15)	¥(2,196,900,000)	(26,600)	(0.00%)
AUS 3-Year Bond March 2024	(43)	AUD(4,553,582)	(28,113)	(0.00%)
AUS 10-Year Bond March 2024	(18)	AUD(2,045,966)	(36,859)	(0.00%)
Euro-Bobl March 2024	(158)	€(18,659,027)	(206,805)	(0.02%)
Long Gilt March 2024	(28)	£(2,711,097)	(207,923)	(0.02%)
Euro-Buxl 30 Year Bond March 2024	(22)	€(2,924,240)	(213,860)	(0.02%)
			<b>428,304</b>	<b>0.05%</b>

Currency	Notional Amount	Expiration Date	Broker	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Credit Default Swap Contracts 0.06% (31 December 2022: 0.17%)</b>							
USD	50,000,000	20/12/2028	Morgan Stanley	Selling default protection on CDX.NA.IG.41	1.00%	969,905	0.10%
USD	1,435,500	20/12/2028	Morgan Stanley	Buying default protection on CDX.NA.HY.41	5.00%	(83,767)	(0.01%)
EUR	2,900,000	20/12/2028	Morgan Stanley	Buying default protection on iTRAXX Europe Crossover S40	5.00%	(255,190)	(0.03%)
						<b>630,948</b>	<b>0.06%</b>

Currency	Notional Amount	Expiration Date	Counterparty	Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Interest Rate Swap Contracts 0.03% (31 December 2022: 0.00%)</b>									
EUR	2,240,000	11/3/2034	Morgan Stanley	Pay		€STR	3.33%	217,032	0.02%
NZD	38,100,000	15/8/2025	Morgan Stanley	Pay	NZD 3-Month Bank Bill Rate		5.15%	151,615	0.02%
GBP	4,500,000	21/12/2024	Morgan Stanley	Receive		SONIA	4.27%	25,630	0.00%
USD	22,400,000	12/8/2025	Morgan Stanley	Receive		SOFR	4.07%	(62,891)	(0.01%)
								<b>331,386</b>	<b>0.03%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>								<b>1,390,638</b>	<b>0.14%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.16% (31 December 2022: 0.67%)</b>							
<b>Forward Currency Exchange Contracts (0.47%) (31 December 2022: (0.61%))</b>							
USD	254,351,178	EUR	(229,849,248)	State Street Bank & Trust Co.	2/2/2024	121,002	0.01%
EUR	6,750,013	USD	(7,375,047)	BNP Paribas	3/1/2024	81,356	0.01%
EUR	2,861,122	USD	(3,089,781)	State Street Bank & Trust Co.	3/1/2024	70,758	0.01%
GBP	4,096,743	USD	(5,158,512)	Toronto-Dominion Bank	3/1/2024	64,014	0.01%
AUD	1,617,799	USD	(1,062,007)	Standard Chartered Bank	4/1/2024	41,935	0.00%
CHF	673,877	USD	(777,121)	Standard Chartered Bank	4/1/2024	23,624	0.00%
MXN	4,984,880	USD	(283,977)	Toronto-Dominion Bank	3/1/2024	10,385	0.00%
EUR	343,318	USD	(370,972)	Toronto-Dominion Bank	3/1/2024	8,275	0.00%
USD	6,662,997	MXN	(113,363,107)	Toronto-Dominion Bank	2/2/2024	5,114	0.00%
USD	1,794,856	MXN	(30,474,924)	Toronto-Dominion Bank	2/2/2024	5,045	0.00%
USD	8,113,719	EUR	(7,332,699)	UBS AG	2/2/2024	3,215	0.00%
GBP	205,934	USD	(260,722)	Morgan Stanley	3/1/2024	1,803	0.00%
CAD	55,922	USD	(41,184)	Standard Chartered Bank	3/1/2024	1,226	0.00%
JPY	3,506,170	USD	(23,810)	Toronto-Dominion Bank	5/1/2024	1,068	0.00%
JPY	3,506,170	USD	(24,832)	Toronto-Dominion Bank	2/2/2024	159	0.00%
USD	250,733	GBP	(196,587)	Standard Chartered Bank	3/1/2024	124	0.00%
USD	3	CHF	(3)	UBS AG	4/1/2024	—	0.00%
USD	776	CHF	(663)	Toronto-Dominion Bank	4/1/2024	(12)	(0.00%)
USD	24,723	JPY	(3,506,170)	Toronto-Dominion Bank	5/1/2024	(155)	(0.00%)
CHF	81,797	USD	(97,874)	Toronto-Dominion Bank	2/2/2024	(364)	(0.00%)
USD	862,527	EUR	(781,219)	Toronto-Dominion Bank	3/1/2024	(446)	(0.00%)
USD	475,397	EUR	(432,495)	Standard Chartered Bank	3/1/2024	(2,358)	(0.00%)
USD	100,752	MXN	(1,757,273)	Goldman Sachs International	3/1/2024	(3,017)	(0.00%)
USD	176,964	EUR	(163,308)	Citibank NA	3/1/2024	(3,435)	(0.00%)
USD	341,640	EUR	(313,454)	State Street Bank & Trust Co.	3/1/2024	(4,617)	(0.00%)
GBP	3,037,334	USD	(3,878,155)	Toronto-Dominion Bank	3/1/2024	(6,162)	(0.00%)
USD	265,579	MXN	(4,638,822)	Toronto-Dominion Bank	3/1/2024	(8,349)	(0.00%)
USD	1,328,527	EUR	(1,211,095)	Toronto-Dominion Bank	3/1/2024	(9,309)	(0.00%)
USD	656,480	MXN	(11,339,518)	State Street Bank & Trust Co.	3/1/2024	(13,131)	(0.00%)
USD	1,328,941	GBP	(1,052,864)	Bank of America	3/1/2024	(13,249)	(0.00%)
USD	2,617,896	EUR	(2,383,339)	Standard Chartered Bank	3/1/2024	(14,860)	(0.00%)
USD	1,336,378	EUR	(1,224,726)	State Street Bank & Trust Co.	3/1/2024	(16,516)	(0.00%)
USD	642,579	CAD	(869,788)	HSBC Bank	3/1/2024	(17,051)	(0.00%)
USD	677,864	CHF	(591,415)	State Street Bank & Trust Co.	4/1/2024	(24,895)	(0.00%)
USD	5,433,164	CAD	(7,201,041)	Standard Chartered Bank	2/2/2024	(30,395)	(0.00%)
USD	5,243,486	GBP	(4,151,621)	Standard Chartered Bank	3/1/2024	(49,000)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	2,301,951	EUR	(2,131,288)	Morgan Stanley	3/1/2024	(52,377)	(0.01%)
USD	2,295,811	EUR	(2,126,157)	Toronto-Dominion Bank	3/1/2024	(52,848)	(0.01%)
USD	2,724,270	EUR	(2,522,424)	Morgan Stanley	3/1/2024	(62,126)	(0.01%)
USD	5,295,984	EUR	(4,857,606)	State Street Bank & Trust Co.	3/1/2024	(69,971)	(0.01%)
USD	7,634,878	GBP	(6,045,706)	State Street Bank & Trust Co.	3/1/2024	(72,186)	(0.01%)
USD	14,065,916	AUD	(20,703,581)	State Street Bank & Trust Co.	2/2/2024	(76,309)	(0.01%)
USD	52,707,470	GBP	(41,402,690)	State Street Bank & Trust Co.	2/2/2024	(82,152)	(0.01%)
USD	5,691,015	GBP	(4,538,168)	Morgan Stanley	3/1/2024	(94,240)	(0.01%)
USD	3,540,651	EUR	(3,291,470)	Toronto-Dominion Bank	3/1/2024	(95,272)	(0.01%)
USD	4,845,416	EUR	(4,472,795)	Bank of America	3/1/2024	(95,459)	(0.01%)
USD	5,321,386	EUR	(4,946,175)	Barclays Bank plc	3/1/2024	(142,406)	(0.01%)
USD	4,690,381	CAD	(6,387,175)	Standard Chartered Bank	3/1/2024	(153,525)	(0.02%)
USD	5,746,722	MXN	(100,612,374)	State Street Bank & Trust Co.	3/1/2024	(194,544)	(0.02%)
USD	42,679,034	GBP	(33,810,617)	Morgan Stanley	3/1/2024	(422,729)	(0.04%)
USD	14,720,140	AUD	(22,321,381)	State Street Bank & Trust Co.	4/1/2024	(511,348)	(0.05%)
USD	233,673,823	EUR	(213,803,757)	UBS AG	3/1/2024	(2,504,526)	(0.27%)
						<b>(4,460,236)</b>	<b>(0.47%)</b>

**Hedge Share Class Level Forward Currency Exchange Contracts 0.66% (31 December 2022: 1.28%)**

GBP	440,941,321	USD	(558,367,963)	UBS AG	3/1/2024	3,743,871	0.40%
EUR	149,015,470	USD	(162,816,836)	Toronto-Dominion Bank	3/1/2024	1,793,123	0.19%
GBP	17,685,364	USD	(22,395,560)	State Street Bank & Trust Co.	3/1/2024	149,735	0.02%
EUR	5,085,223	USD	(5,469,356)	UBS AG	3/1/2024	148,037	0.01%
AUD	6,040,107	USD	(4,009,073)	JPMorgan Chase Bank	4/1/2024	112,528	0.01%
CHF	3,191,021	USD	(3,682,809)	Toronto-Dominion Bank	4/1/2024	108,975	0.01%
CHF	3,953,142	USD	(4,625,094)	State Street Bank & Trust Co.	4/1/2024	72,292	0.01%
EUR	5,709,450	USD	(6,238,276)	State Street Bank & Trust Co.	3/1/2024	68,668	0.01%
GBP	2,912,501	USD	(3,654,324)	UBS AG	3/1/2024	58,531	0.01%
EUR	155,377,355	USD	(171,838,498)	UBS AG	2/2/2024	20,286	0.00%
GBP	1,022,555	USD	(1,283,630)	UBS AG	3/1/2024	19,923	0.00%
EUR	825,729	USD	(892,223)	Toronto-Dominion Bank	3/1/2024	19,918	0.00%
EUR	826,734	USD	(895,343)	UBS AG	3/1/2024	17,909	0.00%
GBP	472,314,375	USD	(602,204,607)	UBS AG	2/2/2024	9,831	0.00%
GBP	523,893	USD	(658,311)	UBS AG	3/1/2024	9,547	0.00%
GBP	411,281	USD	(515,261)	UBS AG	3/1/2024	9,039	0.00%
GBP	857,349	USD	(1,084,095)	UBS AG	3/1/2024	8,853	0.00%
GBP	953,147	USD	(1,206,273)	UBS AG	3/1/2024	8,798	0.00%
GBP	634,337	USD	(800,288)	UBS AG	3/1/2024	8,364	0.00%
GBP	594,887	USD	(751,738)	UBS AG	3/1/2024	6,623	0.00%
EUR	200,209	USD	(215,817)	UBS AG	3/1/2024	5,343	0.00%
AUD	238,429	USD	(158,260)	State Street Bank & Trust Co.	4/1/2024	4,438	0.00%
EUR	170,804	USD	(184,400)	UBS AG	3/1/2024	4,279	0.00%
GBP	237,230	USD	(298,393)	UBS AG	3/1/2024	4,028	0.00%
CHF	116,006	USD	(133,887)	BNP Paribas	4/1/2024	3,959	0.00%
EUR	291,315	USD	(318,221)	State Street Bank & Trust Co.	3/1/2024	3,580	0.00%
GBP	401,631	USD	(508,594)	UBS AG	3/1/2024	3,405	0.00%
CHF	7,229,190	USD	(8,615,194)	BNP Paribas	2/2/2024	2,691	0.00%
EUR	387,210	USD	(425,144)	UBS AG	3/1/2024	2,588	0.00%
EUR	200,911	USD	(219,521)	UBS AG	3/1/2024	2,415	0.00%
EUR	94,489	USD	(101,972)	UBS AG	3/1/2024	2,405	0.00%
GBP	395,156	USD	(501,918)	State Street Bank & Trust Co.	3/1/2024	1,827	0.00%
CHF	53,037	USD	(61,787)	State Street Bank & Trust Co.	4/1/2024	1,235	0.00%
EUR	187,009	USD	(205,560)	Standard Chartered Bank	3/1/2024	1,020	0.00%
GBP	332,721	USD	(423,159)	UBS AG	3/1/2024	994	0.00%
GBP	1,821,020	USD	(2,320,594)	HSBC Bank	3/1/2024	842	0.00%
EUR	4,805,385	USD	(5,314,535)	State Street Bank & Trust Co.	2/2/2024	575	0.00%
AUD	37,603	USD	(25,102)	Bank of America	4/1/2024	558	0.00%
GBP	682,082	USD	(869,007)	State Street Bank & Trust Co.	3/1/2024	511	0.00%
AUD	15,500	USD	(10,176)	UBS AG	4/1/2024	401	0.00%
AUD	6,357,783	USD	(4,342,537)	State Street Bank & Trust Co.	2/2/2024	344	0.00%
CHF	8,332	USD	(9,570)	BNP Paribas	4/1/2024	331	0.00%
GBP	15,033,713	USD	(19,168,180)	State Street Bank & Trust Co.	2/2/2024	238	0.00%
USD	36,824	EUR	(33,151)	State Street Bank & Trust Co.	3/1/2024	204	0.00%
AUD	41,000	USD	(27,777)	UBS AG	4/1/2024	201	0.00%
USD	602,106,365	GBP	(472,314,375)	UBS AG	3/1/2024	173	0.00%
EUR	21,200	USD	(23,309)	UBS AG	3/1/2024	109	0.00%
CHF	2,325	USD	(2,669)	State Street Bank & Trust Co.	4/1/2024	94	0.00%
AUD	4,000	USD	(2,649)	Bank of America	4/1/2024	81	0.00%
CHF	204,743	USD	(244,000)	State Street Bank & Trust Co.	2/2/2024	73	0.00%
AUD	11,000	USD	(7,444)	State Street Bank & Trust Co.	4/1/2024	62	0.00%
AUD	18,651	USD	(12,679)	BNP Paribas	4/1/2024	48	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	3,678	USD	(4,017)	UBS AG	3/1/2024	46	0.00%
USD	4,338,405	AUD	(6,357,783)	State Street Bank & Trust Co.	4/1/2024	31	0.00%
AUD	195,647	USD	(133,633)	State Street Bank & Trust Co.	2/2/2024	10	0.00%
EUR	81,993	USD	(90,680)	State Street Bank & Trust Co.	2/2/2024	10	0.00%
AUD	31,000	USD	(21,174)	State Street Bank & Trust Co.	2/2/2024	2	0.00%
GBP	31,272	USD	(39,872)	State Street Bank & Trust Co.	2/2/2024	—	0.00%
AUD	5,500	USD	(3,768)	State Street Bank & Trust Co.	4/1/2024	(15)	(0.00%)
USD	171,637,595	EUR	(155,377,355)	UBS AG	3/1/2024	(21)	(0.00%)
AUD	14,266	USD	(9,766)	BNP Paribas	4/1/2024	(32)	(0.00%)
USD	12,251	AUD	(18,000)	UBS AG	4/1/2024	(32)	(0.00%)
CHF	16,566	USD	(19,745)	Morgan Stanley	4/1/2024	(60)	(0.00%)
CHF	81,111	USD	(96,836)	Morgan Stanley	2/2/2024	(143)	(0.00%)
USD	73,396	EUR	(66,619)	UBS AG	3/1/2024	(194)	(0.00%)
GBP	161,295	USD	(205,976)	State Street Bank & Trust Co.	3/1/2024	(357)	(0.00%)
USD	51,673	GBP	(40,965)	UBS AG	3/1/2024	(549)	(0.00%)
EUR	134,566	USD	(149,448)	State Street Bank & Trust Co.	3/1/2024	(800)	(0.00%)
USD	8,589,307	CHF	(7,229,190)	BNP Paribas	4/1/2024	(898)	(0.00%)
USD	33,225	AUD	(50,273)	State Street Bank & Trust Co.	4/1/2024	(1,080)	(0.00%)
USD	244,573	GBP	(193,053)	UBS AG	3/1/2024	(1,530)	(0.00%)
GBP	1,113,421	USD	(1,421,044)	UBS AG	3/1/2024	(1,655)	(0.00%)
EUR	603,429	USD	(668,523)	HSBC Bank	3/1/2024	(1,945)	(0.00%)
USD	510,520	EUR	(463,976)	UBS AG	3/1/2024	(2,011)	(0.00%)
USD	130,009	CHF	(111,239)	Morgan Stanley	4/1/2024	(2,172)	(0.00%)
USD	564,985	EUR	(513,937)	State Street Bank & Trust Co.	3/1/2024	(2,735)	(0.00%)
USD	262,209	GBP	(208,142)	UBS AG	3/1/2024	(3,131)	(0.00%)
GBP	1,075,344	USD	(1,375,202)	State Street Bank & Trust Co.	3/1/2024	(4,353)	(0.00%)
USD	361,283	EUR	(332,964)	UBS AG	3/1/2024	(6,525)	(0.00%)
USD	930,857	EUR	(853,805)	State Street Bank & Trust Co.	3/1/2024	(12,299)	(0.00%)
USD	692,269	EUR	(640,739)	UBS AG	3/1/2024	(15,523)	(0.00%)
USD	1,051,862	EUR	(973,592)	UBS AG	3/1/2024	(23,617)	(0.00%)
USD	4,870,038	EUR	(4,501,288)	UBS AG	3/1/2024	(102,310)	(0.01%)
						<b>6,260,015</b>	<b>0.66%</b>

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Credit Default Swap Contracts (0.03%) (31 December 2022: (0.00%))</b>							
EUR	1,600,000	20/6/2028	Barclays Bank plc	Buying default protection on Unibail-Rodamco-Westfield SE, 1.38% 9/3/2026	1.00%	24,465	0.00%
EUR	1,400,000	20/6/2028	JPMorgan Chase Bank	Buying default protection on Unibail-Rodamco-Westfield SE, 1.38% 9/3/2026	1.00%	21,407	0.00%
EUR	1,100,000	20/12/2028	Morgan Stanley	Buying default protection on Standard Chartered plc, 4.05% 12/4/2026	1.00%	(14,431)	(0.00%)
EUR	10,000,000	20/6/2028	JPMorgan Chase Bank	Buying default protection on Bouygues SA, 1.38% 7/6/2027	1.00%	(328,822)	(0.03%)
						<b>(297,381)</b>	<b>(0.03%)</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>1,502,398</b>	<b>0.16%</b>
<b>Total Investments</b>						<b>920,461,969</b>	<b>97.79%</b>

		Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>		<b>20,767,026</b>	<b>2.21%</b>
<b>Net Assets</b>		<b>941,228,995</b>	<b>100.00%</b>

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	638,576,226	67.01%
(b)	Transferable securities dealt in on another regulated market	271,249,969	28.47%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	7,742,738	0.81%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	2,547,983	0.27%
(e)	Total OTC Financial Derivative Instruments	6,928,977	0.73%
(f)	Other assets	25,870,549	2.71%
<b>Total Assets</b>		<b>952,916,442</b>	<b>100.00%</b>

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	917,568,933	554,792,988
Financial Derivative Instruments	3,17	9,476,960	10,019,558
Cash	3	11,737,249	38,633,948
Unrealised Appreciation on Spot Currency Contracts		38,350	—
Receivables:			
Interest and Dividends		10,911,553	5,506,388
Capital Shares Issued		2,197,124	1,316,200
Investments Sold		979,366	17,412,543
Other Receivables		6,907	6,749
<b>Total Current Assets</b>		<b>952,916,442</b>	<b>627,688,374</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	6,583,924	5,957,338
Unrealised Depreciation on Spot Currency Contracts		—	28,056
Payables and Other Liabilities:			
Investments Purchased		612	31,834,199
Income Distribution Payable		2,316,371	921,258
Interest		20,312	7,633
Capital Shares Redeemed		1,146,746	12,357,639
Margin Cash Due to Broker	3	1,373,074	380,192
Management Fees Payable	12	246,408	152,172
<b>Total Current Liabilities</b>		<b>11,687,447</b>	<b>51,638,487</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>941,228,995</b>	<b>576,049,887</b>

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

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>Institutional AUD Hedged Acc</b>			
US (\$) Equivalent	3,599,504	3,339,380	44,494
Net Assets	5,275,158	4,924,250	61,198
Number of Shares Outstanding	51,529	51,529	547
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>102.37</b>	<b>95.56</b>	<b>111.88</b>
<b>Institutional AUD Hedged Dist<sup>2</sup></b>			
US (\$) Equivalent	858,828	1,104,891	1,808,353
Net Assets	1,258,633	1,629,272	2,487,247
Number of Shares Outstanding	14,724	19,601	24,985
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>85.48</b>	<b>83.12</b>	<b>99.55</b>
<b>Institutional CHF Hedged Acc<sup>3</sup></b>			
US (\$) Equivalent	8,833,156	429,021	—
Net Assets	7,434,426	396,930	—
Number of Shares Outstanding	81,066	4,538	—
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>91.71</b>	<b>87.47</b>	—
<b>Institutional EUR Hedged Acc</b>			
US (\$) Equivalent	141,262,615	151,910,805	178,081,281
Net Assets	127,879,978	142,338,541	156,596,274
Number of Shares Outstanding	1,203,844	1,430,760	1,332,002
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>106.23</b>	<b>99.48</b>	<b>117.56</b>
<b>Institutional EUR Hedged Dist<sup>4</sup></b>			
US (\$) Equivalent	35,007,053	—	—
Net Assets	31,690,629	—	—
Number of Shares Outstanding	304,450	—	—
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>104.09</b>	—	—
<b>Investor GBP Hedged Acc</b>			
US (\$) Equivalent	217,819,635	172,733,012	295,134,284
Net Assets	170,865,735	143,597,154	217,899,734
Number of Shares Outstanding	1,518,134	1,380,325	1,785,972
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>112.55</b>	<b>104.03</b>	<b>122.01</b>
<b>Investor GBP Hedged Dist</b>			
US (\$) Equivalent	80,958,792	122,217,662	117,740,317
Net Assets	63,507,055	101,602,515	86,928,510
Number of Shares Outstanding	689,494	1,142,014	812,772
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>92.11</b>	<b>88.97</b>	<b>106.95</b>
<b>Institutional GBP Hedged Acc<sup>3</sup></b>			
US (\$) Equivalent	195,607,944	42,785,749	—
Net Assets	153,442,068	35,568,834	—
Number of Shares Outstanding	1,591,017	398,968	—
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>96.44</b>	<b>89.15</b>	—
<b>Institutional GBP Hedged Dist<sup>4</sup></b>			
US (\$) Equivalent	121,146,985	—	—
Net Assets	95,032,152	—	—
Number of Shares Outstanding	918,066	—	—
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>103.51</b>	—	—
<b>Investor USD Hedged Acc</b>			
Net Assets	12,930,720	9,800,583	9,652,176
Number of Shares Outstanding	107,672	89,243	75,473
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>120.09</b>	<b>109.82</b>	<b>127.89</b>
<b>Institutional USD Hedged Acc</b>			
Net Assets	123,203,763	71,728,784	58,398,830
Number of Shares Outstanding	1,015,235	646,144	455,654
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>121.35</b>	<b>111.01</b>	<b>128.16</b>

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

2 The share class launched on 4 November 2021.

3 The share class launched on 8 February 2022.

4 The share class launched on 21 June 2023.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		36,126,845	14,154,449
Other Income		107,397	239,684
Net Gain/(Loss) on Financial Instruments		66,559,538	(149,012,142)
<b>Total Investment Income/(Loss)</b>		<b>102,793,780</b>	<b>(134,618,009)</b>
<b>Expenses</b>			
Management Fees	12	2,544,018	1,720,536
Transaction Fees and Commissions		60,856	21,853
<b>Total Expenses</b>		<b>2,604,874</b>	<b>1,742,389</b>
<b>Finance Costs</b>			
Interest Expense		660,491	104,273
Distribution	6	7,653,772	2,289,639
<b>Total Finance Costs</b>		<b>8,314,263</b>	<b>2,393,912</b>
<b>Net Investment Income/(Loss)</b>		<b>91,874,643</b>	<b>(138,754,310)</b>
Taxation	5	(127,133)	(6,199)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>91,747,510</b>	<b>(138,760,509)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	91,747,510	(138,760,509)
<b>Capital Transactions</b>		
Subscriptions	729,203,854	310,273,537
Redemptions	(455,772,256)	(256,322,876)
Total Capital Transactions	273,431,598	53,950,661
Total Increase/(Decrease) for the Year	365,179,108	(84,809,848)
<b>Net Assets</b>		
Beginning of Year	576,049,887	660,859,735
End of Year	941,228,995	576,049,887

# Vanguard Global Short-Term Bond Index Fund

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

## Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index, a market-weighted index of global government, government-related agency, corporate and securitised bonds, excluding US mortgage-backed securities, with maturities between 1 and 5 years.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of 2023 but through less aggressive hikes than in parts of 2022.
- The fund's benchmark, which is hedged to the US dollar, returned 5.95% for the 12 months ended 31 December 2023.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Canada did so as well. Other index heavyweights including Italy, South Korea, Spain and France were among the countries that outperformed the index.
- By sector, corporate bonds fared better than other parts of the market including government bonds and non-corporate bonds.
- By credit quality, bonds at the bottom of the investment-grade ladder did better than their higher-rated counterparts.

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

### Benchmark: Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
CHF Hedged Acc	1.49%	-1.09%	-0.72%
Benchmark <sup>2</sup>	1.60	-0.97	-0.62
Tracking Difference*	-0.11		
Institutional Plus CHF Hedged Acc	1.51%	-1.04%	-0.66%
Benchmark <sup>2</sup>	1.60	-0.97	-0.62
Tracking Difference*	-0.09		
EUR Hedged Acc	3.64%	-0.39%	-0.05%
Benchmark <sup>2</sup>	3.75	-0.27	0.03
Tracking Difference*	-0.11		
EUR Hedged Dist	—	—	3.27%
Benchmark	—	—	3.32
Tracking Difference*	—		
Investor EUR Hedged	3.64%	-0.40%	-0.07%
Benchmark <sup>2</sup>	3.75	-0.27	0.03
Tracking Difference*	-0.11		
Institutional Plus EUR Hedged Acc	3.69%	-0.34%	0.00%
Benchmark <sup>2</sup>	3.75	-0.27	0.03
Tracking Difference*	-0.06		
GBP Hedged Acc	5.13%	0.70%	0.92%
Benchmark <sup>2</sup>	5.26	0.83	1.01
Tracking Difference*	-0.13		
GBP Hedged Dist	5.13%	0.70%	0.92%
Benchmark <sup>2</sup>	5.26	0.83	1.01
Tracking Difference*	-0.13		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus GBP Hedged Acc	5.18%	0.75%	0.88%
Benchmark <sup>2</sup>	5.26	0.83	0.93
Tracking Difference*	-0.08		
Institutional Plus GBP Hedged Dist	5.18%	0.75%	0.89%
Benchmark <sup>2</sup>	5.26	0.83	0.93
Tracking Difference*	-0.08		
USD Hedged Acc	5.81%	1.46%	1.55%
Benchmark <sup>2</sup>	5.95	1.61	1.68
Tracking Difference*	-0.14		
USD Hedged Dist	5.81%	—	-0.03%
Benchmark	5.95	—	0.08
Tracking Difference*	-0.14		
Institutional Plus USD Hedged Acc	5.86%	1.51%	1.56%
Benchmark <sup>2</sup>	5.95	1.61	1.64
Tracking Difference*	-0.09		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: CHF Hedged Acc, Institutional Plus CHF Hedged Acc, EUR Hedged Acc, Investor EUR Hedged and Institutional Plus EUR Hedged Acc, 31 March 2014; EUR Hedged Dist, 3 October 2023; GBP Hedged Acc and GBP Hedged Dist, 31 January 2014; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 2 September 2014; USD Hedged Acc, 31 January 2014; USD Hedged Dist, 17 November 2020; Institutional Plus USD Hedged Acc, 10 March 2015.

<sup>2</sup> Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted Index Hedged through 28 April 2019; Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged thereafter.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 4.00% 29/2/2028	\$55,877,000	55,603,134	US Treasury Note 2.63% 31/5/2027	\$52,335,000	49,115,688
US Treasury Note 3.50% 31/1/2028	\$49,950,000	49,723,136	US Treasury Note 4.00% 29/2/2028	\$46,073,300	46,064,057
US Treasury Note 1.25% 30/4/2028	\$39,366,000	34,897,761	US Treasury Note 3.50% 31/1/2028	\$41,736,000	40,734,540
US Treasury Note 0.38% 31/12/2025	\$36,340,000	33,211,429	US Treasury Note 4.25% 30/9/2024	\$40,293,000	40,028,659
US Treasury Note 1.00% 31/7/2028	\$37,535,000	32,145,976	US Treasury Note 0.63% 15/10/2024	\$30,010,000	28,436,694
US Treasury Note 1.25% 30/6/2028	\$34,220,000	29,682,856	US Treasury Note 0.38% 31/12/2025	\$26,045,000	23,775,420
Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	€25,050,000	27,353,937	US Treasury Note 0.38% 15/8/2024	\$24,298,000	23,053,199
Italy Buoni Poliennali Del Tesoro 3.80% 15/4/2026	€24,556,000	27,157,477	US Treasury Note 1.13% 15/1/2025	\$23,934,000	22,935,749
US Treasury Note 1.13% 29/2/2028	\$30,094,000	26,303,094	Italy Buoni Poliennali Del Tesoro 0.00% 1/4/2026	€23,000,000	22,806,239
US Treasury Note 0.25% 30/9/2025	\$27,715,000	25,138,846	US Treasury Note 1.88% 28/2/2027	\$24,679,000	22,697,216
US Treasury Note 3.50% 30/4/2028	\$25,000,000	25,003,906	US Treasury Note 0.75% 15/11/2024	\$23,492,000	22,419,170
US Treasury Note 1.25% 31/5/2028	\$28,285,000	24,827,334	US Treasury Note 4.38% 31/8/2028	\$21,320,200	21,312,798
US Treasury Note 1.38% 31/10/2028	\$28,990,000	24,785,005	Bundesobligation 0.00% 16/4/2027	€21,150,000	20,548,326
US Treasury Note 4.38% 31/8/2028	\$24,715,000	24,780,456	Spain Government Bond 0.00% 31/5/2024	€19,523,000	20,353,758
US Treasury Note 1.25% 30/9/2028	\$27,955,000	23,817,713	US Treasury Note 1.25% 30/4/2028	\$22,585,000	19,951,306
US Treasury Note 1.13% 31/8/2028	\$27,740,000	23,801,300	US Treasury Note 0.38% 15/9/2024	\$20,336,000	19,355,562
US Treasury Note 0.75% 31/1/2028	\$27,445,000	23,452,249	United Kingdom Gilt 0.25% 31/1/2025	£16,170,512	19,225,710
US Treasury Note 3.63% 31/3/2028	\$22,633,000	22,613,552	US Treasury Note 2.00% 31/5/2024	\$19,482,000	18,876,232
French Republic Government Bond OAT 0.75% 25/5/2028	€23,000,000	22,408,426	Italy Buoni Poliennali Del Tesoro 5.00% 1/3/2025	€16,634,000	18,806,129
Bundesobligation 2.20% 13/4/2028	€21,000,000	22,377,104	US Treasury Note 1.25% 30/6/2028	\$20,440,000	17,824,002

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.83% (31 December 2022: 99.37%)</b>					
<b>Fixed Income 98.83% (31 December 2022: 99.37%)</b>					
<b>Andorra 0.03% (31 December 2022: 0.03%)</b>					
Andorra International Bond	€1,100,000	1.25%	23/2/2027	1,135,259	0.03%
				<b>1,135,259</b>	<b>0.03%</b>
<b>Australia 2.11% (31 December 2022: 2.19%)</b>					
APA Infrastructure Ltd.	\$225,000	4.20%	23/3/2025	221,622	0.01%
APA Infrastructure Ltd.	€500,000	2.00%	22/3/2027	527,605	0.01%
APA Infrastructure Ltd.	\$175,000	4.25%	15/7/2027	169,910	0.00%
Argentum Netherlands BV for Swiss Re Ltd.^	\$200,000	5.63%	15/8/2052	195,082	0.00%
Aurizon Finance Pty Ltd.	AUD1,670,000	3.00%	9/3/2028	1,025,379	0.02%
Aurizon Network Pty Ltd.	€500,000	3.13%	1/6/2026	547,186	0.01%
Australia & New Zealand Banking Group Ltd.	€2,017,000	3.44%	4/4/2025	2,230,764	0.05%
Australia & New Zealand Banking Group Ltd.	\$200,000	5.38%	3/7/2025	201,799	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.67%	3/10/2025	254,005	0.01%
Australia & New Zealand Banking Group Ltd.	\$500,000	5.09%	8/12/2025	502,919	0.01%
Australia & New Zealand Banking Group Ltd.	\$300,000	4.68%	15/6/2026	300,356	0.01%
Australia & New Zealand Banking Group Ltd.^	¥100,000,000	1.50%	1/9/2032	725,548	0.02%
Australia & New Zealand Banking Group Ltd.^	€100,000	5.10%	3/2/2033	113,529	0.00%
Australia Government Bond	AUD8,250,000	3.25%	21/4/2025	5,586,030	0.13%
Australia Government Bond	AUD7,350,000	0.25%	21/11/2025	4,702,671	0.11%
Australia Government Bond	AUD2,200,000	4.25%	21/4/2026	1,521,010	0.04%
Australia Government Bond	AUD8,600,000	0.50%	21/9/2026	5,400,473	0.13%
Australia Government Bond	AUD7,550,000	4.75%	21/4/2027	5,333,718	0.13%
Australia Government Bond	AUD4,500,000	2.75%	21/11/2027	2,975,616	0.07%
Australia Government Bond	AUD9,100,000	2.25%	21/5/2028	5,867,688	0.14%
Australia Government Bond	AUD5,500,000	2.75%	21/11/2028	3,605,018	0.08%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	139,906	0.00%
Bank of Queensland Ltd.	€1,516,000	1.84%	9/6/2027	1,613,511	0.04%
BHP Billiton Finance USA Ltd.	\$800,000	4.75%	28/2/2028	808,215	0.02%
Commonwealth Bank of Australia	\$250,000	3.21%	27/5/2025	244,266	0.01%
Commonwealth Bank of Australia	\$250,000	4.93%	9/12/2025	250,794	0.01%
Commonwealth Bank of Australia	\$600,000	1.13%	15/6/2026	550,945	0.01%
Commonwealth Bank of Australia	\$300,000	2.55%	14/3/2027	280,990	0.01%
Commonwealth Bank of Australia	AUD500,000	4.40%	18/8/2027	339,326	0.01%
Commonwealth Bank of Australia	AUD400,000	5.00%	13/1/2028	277,233	0.01%
Commonwealth Bank of Australia	AUD400,000	4.90%	17/8/2028	276,333	0.01%
Commonwealth Bank of Australia	\$375,000	5.07%	14/9/2028	383,289	0.01%
CSL Finance plc	\$200,000	3.85%	27/4/2027	194,669	0.00%
Export Finance & Insurance Corp.	\$200,000	4.63%	26/10/2027	203,296	0.00%
Glencore Capital Finance DAC	€400,000	1.13%	10/3/2028	406,974	0.01%
Glencore Finance Europe Ltd.	€200,000	3.13%	26/3/2026	244,983	0.01%
Glencore Finance Europe Ltd.	€300,000	1.50%	15/10/2026	315,579	0.01%
Glencore Funding LLC	\$400,000	1.63%	1/9/2025	378,091	0.01%
Macquarie Bank Ltd.	\$1,025,000	2.30%	22/1/2025	994,736	0.02%
Macquarie Bank Ltd.	\$150,000	5.21%	15/6/2026	150,762	0.00%
Macquarie Bank Ltd.	\$250,000	5.39%	7/12/2026	253,247	0.01%
Macquarie Group Ltd.^	\$200,000	5.11%	9/8/2026	199,282	0.00%
Macquarie Group Ltd.^	\$800,000	1.34%	12/1/2027	734,895	0.02%
Macquarie Group Ltd.	€1,000,000	0.35%	3/3/2028	977,140	0.02%
Macquarie Group Ltd.^	\$300,000	4.10%	21/6/2028	288,049	0.01%
National Australia Bank Ltd.	\$250,000	5.20%	13/5/2025	251,251	0.01%
National Australia Bank Ltd.	\$500,000	4.97%	12/1/2026	503,101	0.01%
National Australia Bank Ltd.	€200,000	0.75%	30/1/2026	210,941	0.01%
National Australia Bank Ltd.	\$1,164,000	2.50%	12/7/2026	1,104,710	0.03%
National Australia Bank Ltd.	£330,000	3.00%	4/9/2026	406,921	0.01%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	162,292	0.00%
National Australia Bank Ltd.	\$250,000	4.63%	22/11/2027	251,014	0.01%
National Australia Bank Ltd.	AUD900,000	4.95%	25/11/2027	622,449	0.01%
National Australia Bank Ltd.	\$250,000	4.94%	12/1/2028	252,661	0.01%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	135,408	0.00%
National Australia Bank Ltd.	\$250,000	4.90%	13/6/2028	252,486	0.01%
National Australia Bank Ltd.	€500,000	1.38%	30/8/2028	510,655	0.01%
National Australia Bank Ltd.	\$200,000	5.13%	28/11/2028	205,185	0.01%
National Australia Bank Ltd.^	CAD200,000	3.52%	12/6/2030	146,438	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Australia Bank Ltd.^	AUD500,000	6.32%	3/8/2032	350,929	0.01%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	205,954	0.01%
NBN Co., Ltd.	AUD1,000,000	1.00%	3/12/2025	636,823	0.02%
Nederlandse Waterschapsbank NV	AUD1,500,000	2.25%	4/9/2025	988,244	0.02%
New South Wales Treasury Corp.	AUD1,000,000	4.00%	20/5/2026	683,991	0.02%
New South Wales Treasury Corp.	AUD1,600,000	3.00%	20/5/2027	1,061,760	0.03%
New South Wales Treasury Corp.	AUD4,900,000	3.00%	20/3/2028	3,227,776	0.08%
Newcastle Coal Infrastructure Group Pty Ltd.	\$124,594	4.40%	29/9/2027	117,503	0.00%
Optus Finance Pty Ltd.	AUD200,000	1.60%	1/7/2025	130,584	0.00%
QBE Insurance Group Ltd.^	\$200,000	6.75%	2/12/2044	199,323	0.00%
Queensland Treasury Corp.	AUD1,300,000	4.75%	21/7/2025	896,375	0.02%
Queensland Treasury Corp.	AUD900,000	3.25%	21/7/2026	604,721	0.01%
Queensland Treasury Corp.	AUD1,800,000	2.75%	20/8/2027	1,182,323	0.03%
Queensland Treasury Corp.	AUD2,400,000	3.25%	21/7/2028	1,593,411	0.04%
Rio Tinto Finance USA Ltd.	\$175,000	7.13%	15/7/2028	192,942	0.00%
Santos Finance Ltd.	\$200,000	4.13%	14/9/2027	190,365	0.00%
Scentre Group Trust 1	£100,000	3.88%	16/7/2026	123,807	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$200,000	3.63%	28/1/2026	193,895	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.75%	11/4/2028	100,669	0.00%
Scentre Group Trust 2^	\$200,000	4.75%	24/9/2080	187,703	0.00%
South Australian Government Financing Authority	AUD2,000,000	3.00%	20/7/2026	1,335,499	0.03%
Stockland Trust	€500,000	1.63%	27/4/2026	524,506	0.01%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	138,543	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	136,201	0.00%
Toyota Finance Australia Ltd.	€100,000	0.06%	13/1/2025	106,603	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	135,789	0.00%
Toyota Finance Australia Ltd.	£200,000	3.92%	28/6/2027	250,892	0.01%
Transurban Finance Co. Pty Ltd.	€600,000	1.75%	29/3/2028	624,401	0.01%
Treasury Corp. of Victoria	AUD900,000	0.50%	20/11/2025	575,214	0.01%
Treasury Corp. of Victoria	AUD1,900,000	5.50%	17/11/2026	1,350,159	0.03%
Treasury Corp. of Victoria	AUD1,800,000	1.25%	19/11/2027	1,108,682	0.03%
Treasury Corp. of Victoria	AUD2,600,000	3.00%	20/10/2028	1,694,321	0.04%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	273,680	0.01%
Victoria Power Networks Finance Pty Ltd.	AUD600,000	1.60%	21/4/2026	381,089	0.01%
Western Australian Treasury Corp.	AUD2,200,000	5.00%	23/7/2025	1,523,017	0.04%
Western Australian Treasury Corp.	AUD1,200,000	3.00%	21/10/2026	799,995	0.02%
Western Australian Treasury Corp.	AUD900,000	3.25%	20/7/2028	597,817	0.01%
Westpac Banking Corp.	\$400,000	3.15%	16/1/2024	399,647	0.01%
Westpac Banking Corp.	€1,500,000	0.50%	16/1/2025	1,607,395	0.04%
Westpac Banking Corp.	\$450,000	2.00%	16/1/2025	436,040	0.01%
Westpac Banking Corp.	\$225,000	5.51%	17/11/2025	228,742	0.01%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	136,649	0.00%
Westpac Banking Corp.	\$750,000	2.85%	13/5/2026	720,467	0.02%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	128,124	0.00%
Westpac Banking Corp.	\$428,000	3.35%	8/3/2027	412,565	0.01%
Westpac Banking Corp.	€250,000	1.08%	5/4/2027	260,258	0.01%
Westpac Banking Corp.	\$500,000	4.04%	26/8/2027	493,867	0.01%
Westpac Banking Corp.	\$600,000	3.40%	25/1/2028	574,128	0.01%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	137,543	0.00%
Westpac Banking Corp.	\$375,000	4.18%	22/5/2028	369,763	0.01%
Westpac Banking Corp.	AUD900,000	5.00%	19/9/2028	624,242	0.01%
Westpac Banking Corp.	\$225,000	5.54%	17/11/2028	233,644	0.01%
Westpac Banking Corp.^	\$900,000	2.89%	4/2/2030	867,303	0.02%
Woodside Finance Ltd.	\$225,000	3.65%	5/3/2025	220,203	0.01%
Woodside Finance Ltd.	\$200,000	3.70%	15/9/2026	192,237	0.00%
Woodside Finance Ltd.	\$120,000	3.70%	15/3/2028	112,466	0.00%
Woolworths Group Ltd.	AUD200,000	1.85%	20/5/2025	131,449	0.00%
				<b>90,242,189</b>	<b>2.11%</b>
<b>Austria 0.77% (31 December 2022: 0.63%)</b>					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€3,200,000	3.38%	4/5/2026	3,566,161	0.08%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€1,300,000	0.01%	21/1/2028	1,285,890	0.03%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	98,309	0.00%
Erste Group Bank AG	€500,000	0.75%	5/2/2025	536,417	0.01%
Erste Group Bank AG	€100,000	0.05%	16/9/2025	104,412	0.00%
Erste Group Bank AG	€200,000	1.50%	7/4/2026	212,606	0.01%
Erste Group Bank AG^	€300,000	1.00%	10/6/2030	312,635	0.01%
HYPONOE Landesbank fuer Niederoesterreich und Wien AG	€1,000,000	1.38%	14/4/2025	1,068,695	0.03%
JAB Holdings BV	€500,000	1.75%	25/6/2026	532,528	0.01%
JAB Holdings BV	€500,000	2.50%	17/4/2027	539,825	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oesterreichische Kontrollbank AG	\$100,000	1.50%	12/2/2025	96,472	0.00%
Oesterreichische Kontrollbank AG	\$300,000	0.38%	17/9/2025	279,916	0.01%
Oesterreichische Kontrollbank AG	£600,000	0.50%	15/12/2025	710,925	0.02%
Oesterreichische Kontrollbank AG	\$120,000	4.13%	20/1/2026	119,441	0.00%
Oesterreichische Kontrollbank AG	\$160,000	5.00%	23/10/2026	163,581	0.00%
Oesterreichische Kontrollbank AG	\$1,000,000	3.63%	9/9/2027	984,960	0.02%
Oesterreichische Kontrollbank AG	\$300,000	4.25%	1/3/2028	301,951	0.01%
OMV AG^	€300,000	6.25%	Perpetual	342,881	0.01%
OMV AG	€800,000	3.50%	27/9/2027	903,707	0.02%
Raiffeisen Bank International AG	€500,000	0.25%	22/1/2025	531,134	0.01%
Raiffeisen Bank International AG	€500,000	5.75%	27/1/2028	590,974	0.01%
Raiffeisen Bank International AG^	€100,000	6.00%	15/9/2028	115,243	0.00%
Raiffeisen Bank International AG^	€100,000	7.38%	20/12/2032	116,256	0.00%
Raiffeisen Bank International AG^	€200,000	1.38%	17/6/2033	180,639	0.00%
Republic of Austria Government Bond	€2,000,000	4.85%	15/3/2026	2,320,944	0.06%
Republic of Austria Government Bond	€4,000,000	2.00%	15/7/2026	4,380,875	0.10%
Republic of Austria Government Bond	€6,000,000	0.75%	20/10/2026	6,343,208	0.15%
Republic of Austria Government Bond	€1,500,000	0.50%	20/4/2027	1,563,270	0.04%
Republic of Austria Government Bond	€2,000,000	6.25%	15/7/2027	2,500,038	0.06%
Republic of Austria Government Bond	€2,000,000	0.75%	20/2/2028	2,074,410	0.05%
Telekom Finanzmanagement GmbH	€200,000	1.50%	7/12/2026	212,832	0.01%
				<b>33,091,135</b>	<b>0.77%</b>
<b>Bahrain 0.00% (31 December 2022: 0.00%)</b>					
Gulf International Bank BSC	\$200,000	2.38%	23/9/2025	187,215	0.00%
				<b>187,215</b>	<b>0.00%</b>
<b>Belgium 0.96% (31 December 2022: 0.87%)</b>					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$535,000	3.65%	1/2/2026	525,115	0.01%
Anheuser-Busch InBev SA	£300,000	4.00%	24/9/2025	379,845	0.01%
Anheuser-Busch InBev SA	€300,000	2.70%	31/3/2026	327,874	0.01%
Anheuser-Busch InBev SA	€900,000	1.15%	22/1/2027	944,329	0.02%
Anheuser-Busch InBev SA	€800,000	1.13%	1/7/2027	834,354	0.02%
Anheuser-Busch InBev SA	€1,500,000	2.00%	17/3/2028	1,609,840	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$550,000	4.00%	13/4/2028	543,603	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$150,000	4.75%	23/1/2029	152,512	0.00%
Argenta Spaarbank NV^	€400,000	1.00%	13/10/2026	417,043	0.01%
Argenta Spaarbank NV^	€200,000	5.38%	29/11/2027	228,472	0.01%
Belfius Bank SA	€500,000	0.38%	2/9/2025	523,365	0.01%
Belfius Bank SA	€200,000	0.01%	15/10/2025	208,032	0.00%
Belfius Bank SA	€300,000	3.88%	12/6/2028	339,336	0.01%
Cofinimmo SA	€200,000	1.00%	24/1/2028	200,047	0.00%
Elia Transmission Belgium SA	€500,000	1.38%	14/1/2026	531,024	0.01%
Euroclear Bank SA	€200,000	0.13%	7/7/2025	210,878	0.00%
Euroclear Bank SA	€200,000	3.63%	13/10/2027	225,869	0.01%
ING Belgium SA	€3,300,000	3.38%	31/5/2027	3,716,775	0.09%
KBC Group NV^	€400,000	1.50%	29/3/2026	429,845	0.01%
KBC Group NV^	€1,200,000	4.50%	6/6/2026	1,339,936	0.03%
KBC Group NV^	€300,000	0.25%	1/3/2027	309,941	0.01%
KBC Group NV^	€400,000	0.13%	14/1/2029	386,651	0.01%
KBC Group NV^	\$300,000	5.80%	19/1/2029	304,915	0.01%
Kingdom of Belgium Government Bond	€6,700,000	0.80%	22/6/2025	7,201,757	0.17%
Kingdom of Belgium Government Bond	€3,000,000	1.00%	22/6/2026	3,208,218	0.08%
Kingdom of Belgium Government Bond	€2,300,000	0.80%	22/6/2027	2,419,900	0.06%
Kingdom of Belgium Government Bond	€8,000,000	0.00%	22/10/2027	8,130,095	0.19%
Kingdom of Belgium Government Bond	€4,600,000	0.80%	22/6/2028	4,779,104	0.11%
Region Wallonne Belgium	€300,000	0.25%	3/5/2026	312,269	0.01%
VGP NV	€200,000	1.63%	17/1/2027	193,489	0.00%
				<b>40,934,433</b>	<b>0.96%</b>
<b>Bermuda 0.01% (31 December 2022: 0.00%)</b>					
Athora Holding Ltd.	€200,000	6.63%	16/6/2028	228,306	0.01%
Bermuda Government International Bond	\$200,000	3.72%	25/1/2027	194,127	0.00%
Triton Container International Ltd.	\$125,000	2.05%	15/4/2026	114,367	0.00%
				<b>536,800</b>	<b>0.01%</b>
<b>Brazil 0.02% (31 December 2022: 0.01%)</b>					
Gerdau Trade, Inc.	\$200,000	4.88%	24/10/2027	197,175	0.00%
Raizen Fuels Finance SA	\$200,000	5.30%	20/1/2027	197,916	0.01%
Suzano Austria GmbH	\$200,000	5.75%	14/7/2026	202,037	0.01%
Suzano International Finance BV	\$19,000	4.00%	14/1/2025	18,580	0.00%
Suzano International Finance BV	\$150,000	5.50%	17/1/2027	151,793	0.00%
Vale Overseas Ltd.	\$100,000	6.25%	10/8/2026	102,394	0.00%
				<b>869,895</b>	<b>0.02%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Bulgaria 0.01% (31 December 2022: 0.00%)</b>					
Bulgaria Government International Bond	€500,000	3.00%	21/3/2028	546,343	0.01%
				<b>546,343</b>	<b>0.01%</b>
<b>Canada 4.69% (31 December 2022: 4.72%)</b>					
407 International, Inc.	CAD250,000	1.80%	22/5/2025	182,638	0.00%
407 International, Inc.	CAD200,000	4.22%	14/2/2028	151,344	0.00%
AIMCo Realty Investors LP	CAD105,000	3.37%	1/6/2027	77,048	0.00%
AIMCo Realty Investors LP	CAD130,000	3.04%	1/6/2028	93,284	0.00%
Alectra, Inc.	CAD200,000	2.49%	17/5/2027	144,104	0.00%
Algonquin Power Co.	CAD200,000	4.09%	17/2/2027	148,042	0.00%
Alimentation Couche-Tard, Inc.	CAD240,000	3.60%	2/6/2025	179,079	0.00%
Alimentation Couche-Tard, Inc.	\$360,000	3.55%	26/7/2027	345,574	0.01%
Allied Properties	CAD205,000	3.64%	21/4/2025	150,681	0.00%
Allied Properties	CAD130,000	1.73%	12/2/2026	90,641	0.00%
Allied Properties	CAD100,000	3.13%	15/5/2028	67,251	0.00%
AltaGas Ltd.	CAD380,000	2.16%	10/6/2025	277,316	0.01%
AltaGas Ltd.	CAD100,000	4.64%	15/5/2026	75,904	0.00%
AltaGas Ltd.	CAD400,000	2.08%	30/5/2028	273,508	0.01%
ARC Resources Ltd.	CAD65,000	2.35%	10/3/2026	47,006	0.00%
Athene Global Funding	CAD100,000	2.47%	9/6/2028	67,832	0.00%
Bank of Montreal	\$125,000	5.20%	12/12/2024	124,857	0.00%
Bank of Montreal	CAD575,000	2.37%	3/2/2025	423,403	0.01%
Bank of Montreal	\$800,000	1.85%	1/5/2025	767,573	0.02%
Bank of Montreal	\$400,000	3.70%	7/6/2025	392,317	0.01%
Bank of Montreal	\$500,000	3.75%	25/7/2025	491,738	0.01%
Bank of Montreal	\$200,000	5.92%	25/9/2025	203,122	0.01%
Bank of Montreal	CAD265,000	1.76%	10/3/2026	190,482	0.01%
Bank of Montreal	€1,900,000	1.00%	5/4/2026	2,007,937	0.05%
Bank of Montreal	CAD275,000	1.55%	28/5/2026	195,641	0.01%
Bank of Montreal	\$150,000	5.30%	5/6/2026	151,467	0.00%
Bank of Montreal	£400,000	1.00%	9/9/2026	465,853	0.01%
Bank of Montreal	CAD375,000	2.70%	9/12/2026	273,047	0.01%
Bank of Montreal^	\$800,000	0.95%	22/1/2027	738,380	0.02%
Bank of Montreal	\$300,000	2.65%	8/3/2027	282,509	0.01%
Bank of Montreal	CAD200,000	3.65%	1/4/2027	147,981	0.00%
Bank of Montreal	CAD275,000	4.31%	1/6/2027	207,577	0.01%
Bank of Montreal	\$100,000	4.70%	14/9/2027	100,242	0.00%
Bank of Montreal	CAD410,000	4.71%	7/12/2027	313,677	0.01%
Bank of Montreal	\$125,000	5.20%	1/2/2028	127,370	0.00%
Bank of Montreal	CAD800,000	3.19%	1/3/2028	585,774	0.01%
Bank of Montreal	CAD400,000	5.04%	29/5/2028	310,400	0.01%
Bank of Montreal	\$250,000	4.69%	28/6/2028	251,786	0.01%
Bank of Montreal	\$200,000	5.72%	25/9/2028	207,334	0.01%
Bank of Montreal^	CAD230,000	2.08%	17/6/2030	167,017	0.00%
Bank of Montreal^	CAD475,000	1.93%	22/7/2031	334,808	0.01%
Bank of Montreal^	CAD150,000	6.53%	27/10/2032	119,910	0.00%
Bank of Montreal^	\$250,000	3.80%	15/12/2032	229,837	0.01%
Bank of Nova Scotia	\$175,000	5.25%	6/12/2024	174,839	0.00%
Bank of Nova Scotia	CAD835,000	1.95%	10/1/2025	613,528	0.02%
Bank of Nova Scotia	CAD400,000	2.16%	3/2/2025	293,760	0.01%
Bank of Nova Scotia	\$261,000	2.20%	3/2/2025	253,086	0.01%
Bank of Nova Scotia	€1,000,000	0.01%	18/3/2025	1,060,901	0.03%
Bank of Nova Scotia	\$300,000	3.45%	11/4/2025	293,770	0.01%
Bank of Nova Scotia	\$250,000	3.19%	3/6/2025	243,986	0.01%
Bank of Nova Scotia	\$200,000	1.30%	11/6/2025	189,602	0.01%
Bank of Nova Scotia	\$200,000	5.45%	12/6/2025	200,904	0.01%
Bank of Nova Scotia	\$333,000	4.50%	16/12/2025	327,619	0.01%
Bank of Nova Scotia	\$706,000	2.70%	3/8/2026	668,849	0.02%
Bank of Nova Scotia	\$850,000	1.19%	13/10/2026	775,701	0.02%
Bank of Nova Scotia	CAD400,000	1.85%	2/11/2026	282,870	0.01%
Bank of Nova Scotia	CAD425,000	2.62%	2/12/2026	308,816	0.01%
Bank of Nova Scotia	\$300,000	1.95%	2/2/2027	276,386	0.01%
Bank of Nova Scotia	CAD750,000	2.95%	8/3/2027	543,442	0.01%
Bank of Nova Scotia	\$425,000	2.17%	9/3/2027	395,231	0.01%
Bank of Nova Scotia	\$300,000	2.95%	11/3/2027	284,029	0.01%
Bank of Nova Scotia	CAD480,000	1.40%	1/11/2027	328,228	0.01%
Bank of Nova Scotia	€1,180,000	3.25%	18/1/2028	1,320,516	0.03%
Bank of Nova Scotia	CAD415,000	3.10%	2/2/2028	303,039	0.01%
Bank of Nova Scotia^	CAD375,000	3.93%	3/5/2032	275,034	0.01%
BCI QuadReal Realty	CAD135,000	1.07%	4/2/2026	95,612	0.00%
bcIMC Realty Corp.	CAD240,000	2.84%	3/6/2025	177,317	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
bclMC Realty Corp.	CAD200,000	3.00%	31/3/2027	145,423	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD140,000	2.75%	29/1/2025	103,551	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD410,000	3.35%	12/3/2025	305,322	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD140,000	3.55%	2/3/2026	104,188	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.90%	12/8/2026	146,469	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD455,000	3.60%	29/9/2027	336,953	0.01%
Brookfield Corp.	\$41,000	4.00%	15/1/2025	40,360	0.00%
Brookfield Corp.	CAD320,000	4.82%	28/1/2026	242,858	0.01%
Brookfield Finance, Inc.	\$300,000	3.90%	25/1/2028	288,766	0.01%
Brookfield Infrastructure Finance ULC	CAD85,000	5.62%	14/11/2027	66,756	0.00%
Brookfield Renewable Partners ULC	CAD235,000	3.75%	2/6/2025	175,337	0.00%
Bruce Power LP	CAD95,000	3.97%	23/6/2026	71,295	0.00%
Bruce Power LP	CAD80,000	4.70%	21/12/2027	61,353	0.00%
CAE, Inc.	CAD100,000	5.54%	12/6/2028	78,184	0.00%
Cameco Corp.	CAD90,000	2.95%	21/10/2027	64,276	0.00%
Canada Government International Bond	\$375,000	1.63%	22/1/2025	363,467	0.01%
Canada Government International Bond	\$520,000	2.88%	28/4/2025	508,569	0.01%
Canada Government International Bond	\$700,000	0.75%	19/5/2026	646,327	0.02%
Canada Government International Bond	\$1,300,000	3.75%	26/4/2028	1,289,078	0.03%
Canada Housing Trust No 1	CAD975,000	2.55%	15/3/2025	724,034	0.02%
Canada Housing Trust No 1	CAD2,395,000	0.95%	15/6/2025	1,734,098	0.04%
Canada Housing Trust No 1	CAD2,785,000	1.95%	15/12/2025	2,033,082	0.05%
Canada Housing Trust No 1	CAD870,000	2.25%	15/12/2025	638,789	0.02%
Canada Housing Trust No 1	CAD2,200,000	1.25%	15/6/2026	1,570,815	0.04%
Canada Housing Trust No 1	CAD1,855,000	1.90%	15/9/2026	1,342,370	0.03%
Canada Housing Trust No 1	CAD1,000,000	1.10%	15/12/2026	705,154	0.02%
Canada Housing Trust No 1	CAD950,000	1.55%	15/12/2026	678,877	0.02%
Canada Housing Trust No 1	CAD3,825,000	2.35%	15/6/2027	2,789,452	0.07%
Canada Housing Trust No 1	CAD1,025,000	3.80%	15/6/2027	783,758	0.02%
Canada Housing Trust No 1	CAD1,875,000	3.60%	15/12/2027	1,429,065	0.03%
Canada Housing Trust No 1	CAD1,000,000	2.65%	15/3/2028	735,283	0.02%
Canada Housing Trust No 1	CAD1,350,000	3.10%	15/6/2028	1,010,463	0.02%
Canada Housing Trust No 1	CAD1,000,000	3.95%	15/6/2028	774,775	0.02%
Canada Post Corp.	CAD100,000	4.08%	16/7/2025	75,602	0.00%
Canadian Government Bond	CAD2,910,000	3.75%	1/2/2025	2,190,903	0.05%
Canadian Government Bond	CAD1,605,000	1.25%	1/3/2025	1,175,569	0.03%
Canadian Government Bond	CAD1,100,000	1.50%	1/4/2025	806,238	0.02%
Canadian Government Bond	CAD1,500,000	2.25%	1/6/2025	1,109,297	0.03%
Canadian Government Bond	CAD8,030,000	3.50%	1/8/2025	6,037,462	0.14%
Canadian Government Bond	CAD4,147,000	0.50%	1/9/2025	2,973,716	0.07%
Canadian Government Bond	CAD2,000,000	3.00%	1/10/2025	1,493,350	0.04%
Canadian Government Bond	CAD3,910,000	4.50%	1/11/2025	2,997,105	0.07%
Canadian Government Bond	CAD2,560,000	0.25%	1/3/2026	1,806,528	0.04%
Canadian Government Bond	CAD1,020,000	1.50%	1/6/2026	737,141	0.02%
Canadian Government Bond	CAD5,140,000	2.75%	1/9/2027	3,824,039	0.09%
Canadian Government Bond	CAD3,065,000	3.50%	1/3/2028	2,349,517	0.06%
Canadian Government Bond	CAD2,000,000	2.00%	1/6/2028	1,447,328	0.03%
Canadian Government Bond	CAD4,100,000	3.25%	1/9/2028	3,121,173	0.07%
Canadian Imperial Bank of Commerce	\$60,000	2.25%	28/1/2025	58,130	0.00%
Canadian Imperial Bank of Commerce	CAD600,000	2.75%	7/3/2025	443,533	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.30%	7/4/2025	293,069	0.01%
Canadian Imperial Bank of Commerce	CAD310,000	2.00%	17/4/2025	226,600	0.01%
Canadian Imperial Bank of Commerce	\$100,000	5.14%	28/4/2025	100,036	0.00%
Canadian Imperial Bank of Commerce	CAD225,000	3.30%	26/5/2025	167,659	0.00%
Canadian Imperial Bank of Commerce	\$500,000	0.95%	23/10/2025	466,549	0.01%
Canadian Imperial Bank of Commerce	CAD225,000	1.10%	19/1/2026	159,608	0.00%
Canadian Imperial Bank of Commerce	\$250,000	1.25%	22/6/2026	229,159	0.01%
Canadian Imperial Bank of Commerce	\$800,000	1.15%	8/7/2026	734,811	0.02%
Canadian Imperial Bank of Commerce	CAD470,000	1.70%	15/7/2026	334,598	0.01%
Canadian Imperial Bank of Commerce	\$100,000	5.62%	17/7/2026	101,917	0.00%
Canadian Imperial Bank of Commerce	CAD875,000	2.25%	7/1/2027	623,386	0.02%
Canadian Imperial Bank of Commerce	\$300,000	3.45%	7/4/2027	288,365	0.01%
Canadian Imperial Bank of Commerce	CAD690,000	4.95%	29/6/2027	530,619	0.01%
Canadian Imperial Bank of Commerce	CAD400,000	5.05%	7/10/2027	308,831	0.01%
Canadian Imperial Bank of Commerce	\$215,000	5.00%	28/4/2028	216,233	0.01%
Canadian Imperial Bank of Commerce	\$300,000	4.41%	8/6/2028	298,808	0.01%
Canadian Imperial Bank of Commerce	\$100,000	5.99%	3/10/2028	104,613	0.00%
Canadian Imperial Bank of Commerce^	CAD205,000	2.01%	21/7/2030	148,441	0.00%
Canadian Imperial Bank of Commerce^	CAD145,000	1.96%	21/4/2031	102,841	0.00%
Canadian Imperial Bank of Commerce^	CAD300,000	4.20%	7/4/2032	221,911	0.01%
Canadian Imperial Bank of Commerce^	CAD135,000	5.33%	20/1/2033	103,516	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Imperial Bank of Commerce <sup>^</sup>	CAD70,000	5.35%	20/4/2033	53,767	0.00%
Canadian National Railway Co.	CAD250,000	2.80%	22/9/2025	184,097	0.00%
Canadian Natural Resources Ltd.	\$129,000	3.90%	1/2/2025	126,903	0.00%
Canadian Natural Resources Ltd.	\$105,000	2.05%	15/7/2025	100,071	0.00%
Canadian Natural Resources Ltd.	CAD175,000	3.42%	1/12/2026	129,061	0.00%
Canadian Natural Resources Ltd.	\$240,000	3.85%	1/6/2027	233,101	0.01%
Canadian Pacific Railway Co.	\$500,000	1.35%	2/12/2024	482,092	0.01%
Canadian Pacific Railway Co.	\$193,000	2.90%	1/2/2025	188,017	0.01%
Canadian Pacific Railway Co.	\$400,000	1.75%	2/12/2026	369,181	0.01%
Canadian Pacific Railway Co.	CAD225,000	2.54%	28/2/2028	160,213	0.00%
Canadian Western Bank	CAD90,000	1.93%	16/4/2026	64,262	0.00%
Canadian Western Bank	CAD200,000	5.15%	2/9/2027	153,956	0.00%
Canadian Western Bank	CAD195,000	1.82%	16/12/2027	133,499	0.00%
Capital Power Corp.	CAD55,000	4.99%	23/1/2026	41,623	0.00%
CCL Industries, Inc.	\$150,000	3.25%	1/10/2026	142,448	0.00%
CDP Financial, Inc.	\$1,420,000	0.88%	10/6/2025	1,344,217	0.03%
CDP Financial, Inc.	\$925,000	4.50%	13/2/2026	924,800	0.02%
CDP Financial, Inc.	\$250,000	1.00%	26/5/2026	230,449	0.01%
CDP Financial, Inc.	\$650,000	1.75%	1/2/2027	601,825	0.01%
CDP Financial, Inc.	€1,200,000	1.13%	6/4/2027	1,260,477	0.03%
CDP Financial, Inc.	\$300,000	4.25%	25/7/2028	299,611	0.01%
Cenovus Energy, Inc.	CAD300,000	3.60%	10/3/2027	222,088	0.01%
Cenovus Energy, Inc.	\$65,000	4.25%	15/4/2027	63,483	0.00%
Cenovus Energy, Inc.	CAD180,000	3.50%	7/2/2028	131,719	0.00%
Central 1 Credit Union	CAD130,000	5.42%	29/9/2025	98,949	0.00%
Central 1 Credit Union <sup>^</sup>	CAD85,000	2.39%	30/6/2031	58,680	0.00%
CGI, Inc.	\$125,000	1.45%	14/9/2026	113,323	0.00%
Choice Properties	CAD50,000	3.55%	10/1/2025	37,268	0.00%
Choice Properties	CAD165,000	4.06%	24/11/2025	123,178	0.00%
Choice Properties	CAD55,000	2.85%	21/5/2027	39,433	0.00%
Choice Properties	CAD200,000	4.18%	8/3/2028	149,017	0.00%
CI Financial Corp.	CAD140,000	7.00%	2/12/2025	108,254	0.00%
City of Montreal Canada	CAD100,000	2.75%	1/9/2026	73,722	0.00%
City of Montreal Canada	CAD185,000	3.00%	1/9/2027	136,906	0.00%
City of Toronto Canada	CAD275,000	2.40%	7/6/2027	200,000	0.01%
CPPIB Capital, Inc.	\$250,000	1.25%	4/3/2025	239,898	0.01%
CPPIB Capital, Inc.	\$250,000	0.38%	29/7/2025	234,028	0.01%
CPPIB Capital, Inc.	£626,000	4.38%	2/3/2026	797,762	0.02%
CPPIB Capital, Inc.	\$250,000	0.88%	9/9/2026	228,525	0.01%
CPPIB Capital, Inc.	\$1,050,000	3.25%	15/6/2027	1,016,956	0.02%
CPPIB Capital, Inc.	AUD1,050,000	4.45%	1/9/2027	720,172	0.02%
CPPIB Capital, Inc.	CAD750,000	3.25%	8/3/2028	562,175	0.01%
CPPIB Capital, Inc.	AUD669,000	4.20%	2/5/2028	453,790	0.01%
CPPIB Capital, Inc.	CAD475,000	3.00%	15/6/2028	352,426	0.01%
CPPIB Capital, Inc.	\$300,000	4.25%	20/7/2028	300,740	0.01%
Crombie	CAD220,000	4.80%	31/1/2025	165,278	0.00%
CT	CAD170,000	3.53%	9/6/2025	125,850	0.00%
Daimler Truck Finance Canada, Inc.	CAD435,000	5.18%	19/9/2025	331,469	0.01%
Dollarama, Inc.	CAD340,000	1.87%	8/7/2026	242,896	0.01%
Dream Industrial	CAD300,000	1.66%	22/12/2025	214,356	0.01%
Dream Industrial	CAD110,000	2.06%	17/6/2027	75,928	0.00%
Dream Summit Industrial LP	CAD80,000	1.82%	1/4/2026	56,585	0.00%
Dream Summit Industrial LP	CAD90,000	2.44%	14/7/2028	61,388	0.00%
Element Fleet Management Corp.	\$200,000	6.27%	26/6/2026	203,223	0.01%
Element Fleet Management Corp.	\$125,000	6.32%	4/12/2028	129,097	0.00%
Emera US Finance LP	\$150,000	3.55%	15/6/2026	144,429	0.00%
Enbridge Gas, Inc.	CAD100,000	3.31%	11/9/2025	74,137	0.00%
Enbridge Gas, Inc.	CAD100,000	2.50%	5/8/2026	72,420	0.00%
Enbridge Gas, Inc.	CAD140,000	2.88%	22/11/2027	101,515	0.00%
Enbridge Pipelines, Inc.	CAD125,000	3.45%	29/9/2025	92,401	0.00%
Enbridge Pipelines, Inc.	CAD100,000	3.00%	10/8/2026	73,306	0.00%
Enbridge, Inc.	\$61,000	2.50%	15/1/2025	59,181	0.00%
Enbridge, Inc.	\$200,000	2.50%	14/2/2025	193,867	0.01%
Enbridge, Inc.	CAD75,000	2.44%	2/6/2025	55,044	0.00%
Enbridge, Inc.	\$400,000	1.60%	4/10/2026	366,321	0.01%
Enbridge, Inc.	\$100,000	5.90%	15/11/2026	102,689	0.00%
Enbridge, Inc.	\$485,000	4.25%	1/12/2026	479,048	0.01%
Enbridge, Inc.	CAD250,000	3.20%	8/6/2027	182,348	0.00%
Enbridge, Inc.	\$200,000	3.70%	15/7/2027	193,203	0.01%
Enbridge, Inc.	CAD125,000	5.70%	9/11/2027	98,903	0.00%
Enbridge, Inc.	CAD325,000	4.90%	26/5/2028	251,132	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge, Inc.	\$150,000	6.00%	15/11/2028	157,611	0.00%
ENMAX Corp.	CAD150,000	3.33%	2/6/2025	110,642	0.00%
Equitable Bank	CAD65,000	1.88%	26/11/2025	46,084	0.00%
Export Development Canada	€300,000	0.00%	27/1/2025	320,342	0.01%
Export Development Canada	\$675,000	3.38%	26/8/2025	663,155	0.02%
Export Development Canada	€1,000,000	0.25%	7/3/2026	1,049,402	0.03%
Export Development Canada	\$625,000	4.38%	29/6/2026	627,663	0.02%
Export Development Canada	€700,000	0.50%	25/2/2027	726,754	0.02%
Export Development Canada	\$550,000	3.00%	25/5/2027	531,052	0.01%
Export Development Canada	\$400,000	3.88%	14/2/2028	397,545	0.01%
Fairfax Financial Holdings Ltd.	CAD95,000	4.95%	3/3/2025	72,047	0.00%
Fairfax Financial Holdings Ltd.	CAD165,000	4.25%	6/12/2027	123,165	0.00%
Fairfax Financial Holdings Ltd.	\$275,000	4.85%	17/4/2028	271,015	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	2.05%	10/2/2025	192,887	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	4.40%	23/8/2025	197,443	0.01%
Federation des Caisses Desjardins du Quebec	€1,900,000	0.01%	24/9/2025	1,991,286	0.05%
Federation des Caisses Desjardins du Quebec	CAD155,000	5.20%	1/10/2025	118,380	0.00%
Federation des Caisses Desjardins du Quebec	CAD130,000	1.09%	21/1/2026	92,082	0.00%
Federation des Caisses Desjardins du Quebec	CAD300,000	1.59%	10/9/2026	212,169	0.01%
Federation des Caisses Desjardins du Quebec	\$250,000	1.20%	14/10/2026	228,214	0.01%
Federation des Caisses Desjardins du Quebec	CAD200,000	4.41%	19/5/2027	151,274	0.00%
Federation des Caisses Desjardins du Quebec	\$300,000	4.55%	23/8/2027	298,227	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	5.70%	14/3/2028	206,048	0.01%
Federation des Caisses Desjardins du Quebec	CAD200,000	5.48%	16/8/2028	158,176	0.00%
Federation des Caisses Desjardins du Quebec^	CAD230,000	2.86%	26/5/2030	168,615	0.00%
Federation des Caisses Desjardins du Quebec^	CAD215,000	1.99%	28/5/2031	152,086	0.00%
Federation des Caisses Desjardins du Quebec^	CAD200,000	5.04%	23/8/2032	151,816	0.00%
Finning International, Inc.	CAD100,000	4.45%	16/5/2028	76,063	0.00%
First Capital	CAD40,000	4.32%	31/7/2025	29,717	0.00%
First Capital	CAD75,000	3.60%	6/5/2026	54,621	0.00%
First Capital	CAD135,000	3.75%	12/7/2027	96,357	0.00%
Ford Credit Canada Co.	CAD255,000	6.78%	15/9/2025	197,509	0.01%
Ford Credit Canada Co.	CAD110,000	7.00%	10/2/2026	85,954	0.00%
Ford Credit Canada Co.	CAD140,000	2.96%	16/9/2026	100,054	0.00%
Fortis, Inc.	\$225,000	3.06%	4/10/2026	213,633	0.01%
Fortis, Inc.	CAD145,000	2.18%	15/5/2028	101,427	0.00%
General Motors Financial of Canada Ltd.	CAD105,000	5.20%	9/2/2028	80,561	0.00%
Gibson Energy, Inc.	CAD155,000	2.45%	14/7/2025	113,357	0.00%
Granite Holdings LP	CAD95,000	3.06%	4/6/2027	68,290	0.00%
Granite Holdings LP	CAD100,000	2.19%	30/8/2028	67,786	0.00%
Great-West Lifeco, Inc.	CAD95,000	3.34%	28/2/2028	69,722	0.00%
H&R	CAD200,000	2.63%	19/2/2027	139,697	0.00%
Honda Canada Finance, Inc.	CAD75,000	3.44%	23/5/2025	55,905	0.00%
Honda Canada Finance, Inc.	CAD125,000	1.34%	17/3/2026	88,640	0.00%
Honda Canada Finance, Inc.	CAD145,000	4.87%	23/9/2027	111,848	0.00%
Honda Canada Finance, Inc.	CAD150,000	1.65%	25/2/2028	102,469	0.00%
HSBC Bank Canada	CAD835,000	1.78%	20/5/2026	598,145	0.01%
HSBC Bank Canada	€900,000	0.01%	14/9/2026	920,802	0.02%
Hydro One, Inc.	CAD410,000	1.76%	28/2/2025	300,821	0.01%
Hydro One, Inc.	CAD170,000	4.91%	27/1/2028	133,220	0.00%
Hyundai Capital Canada, Inc.	CAD300,000	2.01%	12/5/2026	214,277	0.01%
Hyundai Capital Canada, Inc.	CAD95,000	5.57%	8/3/2028	74,317	0.00%
iA Financial Corp., Inc.^	CAD100,000	3.07%	24/9/2031	72,250	0.00%
iA Financial Corp., Inc.^	CAD100,000	3.19%	25/2/2032	72,062	0.00%
iA Financial Corp., Inc.^	CAD100,000	5.69%	20/6/2033	78,148	0.00%
IGM Financial, Inc.	CAD75,000	3.44%	26/1/2027	54,916	0.00%
Intact Financial Corp.	CAD105,000	2.85%	7/6/2027	76,070	0.00%
Intact Financial Corp.	CAD220,000	2.18%	18/5/2028	153,450	0.00%
Inter Pipeline Ltd.	CAD40,000	3.17%	24/3/2025	29,640	0.00%
Inter Pipeline Ltd.	CAD200,000	3.48%	16/12/2026	146,240	0.00%
Inter Pipeline Ltd.	CAD130,000	4.23%	1/6/2027	96,987	0.00%
Inter Pipeline Ltd.	CAD140,000	5.76%	17/2/2028	109,548	0.00%
John Deere Financial, Inc.	CAD250,000	4.95%	14/6/2027	194,792	0.01%
Laurentian Bank of Canada	CAD210,000	4.60%	2/9/2025	157,397	0.00%
Manulife Bank of Canada	CAD115,000	1.34%	26/2/2026	81,984	0.00%
Manulife Bank of Canada	CAD225,000	2.86%	16/2/2027	163,302	0.00%
Manulife Financial Corp.	\$367,000	2.48%	19/5/2027	340,456	0.01%
Manulife Financial Corp.^	CAD125,000	2.24%	12/5/2030	91,367	0.00%
Manulife Financial Corp.^	\$150,000	4.06%	24/2/2032	141,828	0.00%
Manulife Financial Corp.^	CAD250,000	5.41%	10/3/2033	193,724	0.01%
Metro, Inc.	CAD100,000	3.39%	6/12/2027	73,848	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Metropolitan Life Global Funding I	CAD105,000	5.18%	15/6/2026	81,011	0.00%
Municipal Finance Authority of British Columbia	CAD135,000	1.10%	1/6/2025	97,903	0.00%
Municipal Finance Authority of British Columbia	CAD170,000	2.65%	2/10/2025	125,694	0.00%
Municipal Finance Authority of British Columbia	CAD155,000	2.50%	19/4/2026	113,878	0.00%
Municipal Finance Authority of British Columbia	CAD200,000	3.35%	1/6/2027	150,173	0.00%
Municipal Finance Authority of British Columbia	CAD290,000	4.95%	1/12/2027	230,714	0.01%
National Bank of Canada	\$250,000	5.25%	17/1/2025	249,886	0.01%
National Bank of Canada	CAD355,000	2.58%	3/2/2025	261,873	0.01%
National Bank of Canada	CAD475,000	1.53%	15/6/2026	336,543	0.01%
National Bank of Canada	CAD370,000	1.57%	18/8/2026	266,771	0.01%
National Bank of Canada	€1,400,000	0.13%	27/1/2027	1,421,691	0.03%
National Bank of Canada	\$250,000	2.90%	6/4/2027	237,129	0.01%
National Bank of Canada	CAD360,000	5.22%	14/6/2028	281,266	0.01%
National Bank of Canada	\$250,000	5.60%	18/12/2028	256,565	0.01%
National Bank of Canada	CAD195,000	5.43%	16/8/2032	149,690	0.00%
NAV Canada	CAD255,000	0.94%	9/2/2026	181,091	0.00%
Nissan Canada, Inc.	CAD150,000	2.10%	22/9/2025	107,602	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD75,000	3.20%	24/4/2026	55,385	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	2.00%	1/12/2026	142,277	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.80%	1/6/2027	108,515	0.00%
Nutrien Ltd.	\$150,000	5.95%	7/11/2025	152,733	0.00%
Nutrien Ltd.	\$150,000	4.00%	15/12/2026	146,752	0.00%
Nutrien Ltd.	\$575,000	4.90%	27/3/2028	581,052	0.01%
OMERS Finance Trust	€1,000,000	0.45%	13/5/2025	1,064,260	0.03%
OMERS Finance Trust	\$250,000	1.10%	26/3/2026	231,598	0.01%
OMERS Finance Trust	CAD200,000	1.55%	21/4/2027	141,245	0.00%
OMERS Finance Trust	\$250,000	4.00%	20/4/2028	245,912	0.01%
OMERS Realty Corp.	CAD235,000	3.33%	5/6/2025	174,831	0.00%
OMERS Realty Corp.	CAD100,000	3.24%	4/10/2027	72,865	0.00%
Ontario Electricity Financial Corp.	CAD225,000	8.50%	26/5/2025	180,035	0.00%
Ontario Electricity Financial Corp.	CAD100,000	8.25%	22/6/2026	83,452	0.00%
Ontario Power Generation, Inc.	CAD115,000	1.17%	22/4/2026	81,096	0.00%
Ontario Power Generation, Inc.	CAD110,000	3.32%	4/10/2027	80,966	0.00%
Ontario Teachers' Finance Trust	\$500,000	1.38%	15/4/2025	478,400	0.01%
Ontario Teachers' Finance Trust	£100,000	1.13%	15/5/2026	117,996	0.00%
Ontario Teachers' Finance Trust	\$500,000	0.88%	21/9/2026	455,789	0.01%
Ontario Teachers' Finance Trust	\$850,000	3.00%	13/4/2027	814,892	0.02%
Ontario Teachers' Finance Trust	\$425,000	4.25%	25/4/2028	423,640	0.01%
OPB Finance Trust	CAD100,000	2.95%	2/2/2026	74,073	0.00%
OPB Finance Trust	CAD150,000	2.98%	25/1/2027	110,594	0.00%
Open Text Corp.	\$200,000	6.90%	1/12/2027	208,216	0.01%
Pembina Pipeline Corp.	CAD50,000	3.54%	3/2/2025	37,215	0.00%
Pembina Pipeline Corp.	CAD100,000	3.71%	11/8/2026	74,365	0.00%
Pembina Pipeline Corp.	CAD200,000	4.24%	15/6/2027	150,431	0.00%
Pembina Pipeline Corp.	CAD200,000	4.02%	27/3/2028	148,570	0.00%
Primaris	CAD100,000	5.93%	29/3/2028	77,175	0.00%
Province of Alberta Canada	€3,500,000	0.63%	18/4/2025	3,746,076	0.09%
Province of Alberta Canada	\$535,000	1.00%	20/5/2025	508,345	0.01%
Province of Alberta Canada	CAD595,000	2.35%	1/6/2025	439,397	0.01%
Province of Alberta Canada	CAD675,000	2.20%	1/6/2026	492,515	0.01%
Province of Alberta Canada	\$500,000	2.05%	17/8/2026	471,931	0.01%
Province of Alberta Canada	CAD1,390,000	2.55%	1/6/2027	1,018,069	0.02%
Province of Alberta Canada	\$500,000	3.30%	15/3/2028	483,229	0.01%
Province of British Columbia Canada	CAD845,000	2.85%	18/6/2025	628,166	0.02%
Province of British Columbia Canada	\$522,000	2.25%	2/6/2026	497,481	0.01%
Province of British Columbia Canada	CAD590,000	2.30%	18/6/2026	431,488	0.01%
Province of British Columbia Canada	\$200,000	0.90%	20/7/2026	183,788	0.00%
Province of British Columbia Canada	CAD615,000	2.55%	18/6/2027	450,559	0.01%
Province of British Columbia Canada	\$300,000	4.80%	15/11/2028	308,990	0.01%
Province of Manitoba Canada	CAD595,000	2.45%	2/6/2025	439,967	0.01%
Province of Manitoba Canada	CAD150,000	4.40%	5/9/2025	114,208	0.00%
Province of Manitoba Canada	CAD710,000	2.55%	2/6/2026	522,268	0.01%
Province of Manitoba Canada	\$529,000	2.13%	22/6/2026	501,788	0.01%
Province of Manitoba Canada	CAD275,000	2.60%	2/6/2027	201,690	0.01%
Province of Manitoba Canada	CAD400,000	3.00%	2/6/2028	296,735	0.01%
Province of New Brunswick Canada	CAD160,000	1.80%	14/8/2025	116,947	0.00%
Province of New Brunswick Canada	CAD215,000	2.60%	14/8/2026	158,265	0.00%
Province of New Brunswick Canada	CAD220,000	2.35%	14/8/2027	159,629	0.00%
Province of Newfoundland & Labrador Canada	CAD135,000	2.30%	2/6/2025	99,551	0.00%
Province of Newfoundland & Labrador Canada	CAD200,000	3.00%	2/6/2026	148,483	0.00%
Province of Newfoundland & Labrador Canada	CAD215,000	1.25%	2/6/2027	150,312	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Newfoundland & Labrador Canada	CAD305,000	3.85%	17/10/2027	232,841	0.01%
Province of Newfoundland & Labrador Canada	CAD300,000	2.85%	2/6/2028	220,221	0.01%
Province of Nova Scotia Canada	CAD1,500,000	2.10%	1/6/2027	1,082,123	0.03%
Province of Ontario Canada	CAD400,000	2.65%	5/2/2025	297,458	0.01%
Province of Ontario Canada	CAD2,930,000	2.60%	2/6/2025	2,171,601	0.05%
Province of Ontario Canada	CAD1,920,000	1.75%	8/9/2025	1,400,753	0.03%
Province of Ontario Canada	\$700,000	1.05%	14/4/2026	650,211	0.02%
Province of Ontario Canada	CAD3,100,000	2.40%	2/6/2026	2,273,157	0.05%
Province of Ontario Canada	CAD760,000	1.35%	8/9/2026	541,672	0.01%
Province of Ontario Canada	CAD600,000	1.85%	1/2/2027	431,345	0.01%
Province of Ontario Canada	\$1,550,000	3.10%	19/5/2027	1,496,653	0.04%
Province of Ontario Canada	CAD2,550,000	2.60%	2/6/2027	1,871,505	0.04%
Province of Ontario Canada	CAD400,000	1.05%	8/9/2027	277,377	0.01%
Province of Ontario Canada	CAD1,550,000	3.60%	8/3/2028	1,178,628	0.03%
Province of Ontario Canada	CAD2,000,000	2.90%	2/6/2028	1,478,873	0.04%
Province of Quebec Canada	\$564,000	1.50%	11/2/2025	543,728	0.01%
Province of Quebec Canada	CAD1,000,000	5.35%	1/6/2025	770,247	0.02%
Province of Quebec Canada	CAD735,000	2.60%	6/7/2025	544,669	0.01%
Province of Quebec Canada	\$700,000	0.60%	23/7/2025	658,221	0.02%
Province of Quebec Canada	CAD1,280,000	2.75%	1/9/2025	949,754	0.02%
Province of Quebec Canada	\$1,303,000	2.50%	20/4/2026	1,250,747	0.03%
Province of Quebec Canada	CAD1,800,000	2.50%	1/9/2026	1,323,577	0.03%
Province of Quebec Canada	£800,000	2.25%	15/9/2026	969,455	0.02%
Province of Quebec Canada	CAD1,210,000	2.75%	1/9/2027	893,384	0.02%
Province of Quebec Canada	\$275,000	3.63%	13/4/2028	269,568	0.01%
Province of Quebec Canada	CAD1,295,000	2.75%	1/9/2028	951,109	0.02%
Province of Saskatchewan Canada	CAD385,000	0.80%	2/9/2025	276,562	0.01%
Province of Saskatchewan Canada	CAD125,000	2.55%	2/6/2026	91,945	0.00%
Province of Saskatchewan Canada	CAD200,000	2.65%	2/6/2027	146,904	0.00%
PSP Capital, Inc.	CAD395,000	3.00%	5/11/2025	293,693	0.01%
PSP Capital, Inc.	CAD220,000	0.90%	15/6/2026	155,346	0.00%
PSP Capital, Inc.	\$600,000	3.50%	29/6/2027	585,232	0.01%
PSP Capital, Inc.	CAD220,000	1.50%	15/3/2028	153,569	0.00%
Regional Municipality of York	CAD165,000	2.35%	9/6/2027	119,778	0.00%
Reliance LP	CAD100,000	3.84%	15/3/2025	74,557	0.00%
Reliance LP	CAD200,000	3.75%	15/3/2026	147,467	0.00%
RioCan	CAD70,000	2.58%	12/2/2025	51,517	0.00%
RioCan	CAD300,000	1.97%	15/6/2026	211,729	0.01%
RioCan	CAD100,000	5.61%	6/10/2027	76,795	0.00%
Rogers Communications, Inc.	CAD250,000	3.10%	15/4/2025	185,213	0.00%
Rogers Communications, Inc.	CAD55,000	3.80%	1/3/2027	40,898	0.00%
Rogers Communications, Inc.	\$200,000	3.20%	15/3/2027	190,832	0.01%
Rogers Communications, Inc.	CAD700,000	3.65%	31/3/2027	517,857	0.01%
Royal Bank of Canada	\$250,000	1.60%	21/1/2025	240,926	0.01%
Royal Bank of Canada	\$200,000	3.38%	14/4/2025	196,104	0.01%
Royal Bank of Canada	CAD210,000	1.94%	1/5/2025	153,506	0.00%
Royal Bank of Canada	\$300,000	3.40%	9/6/2025	293,808	0.01%
Royal Bank of Canada	\$400,000	1.15%	10/6/2025	379,301	0.01%
Royal Bank of Canada	€3,300,000	0.63%	10/9/2025	3,501,066	0.08%
Royal Bank of Canada	CAD600,000	3.37%	29/9/2025	445,028	0.01%
Royal Bank of Canada	\$175,000	4.88%	12/1/2026	175,500	0.00%
Royal Bank of Canada	\$325,000	4.65%	27/1/2026	322,353	0.01%
Royal Bank of Canada	\$750,000	1.20%	27/4/2026	692,603	0.02%
Royal Bank of Canada	CAD270,000	1.59%	4/5/2026	192,666	0.01%
Royal Bank of Canada	CAD300,000	5.34%	23/6/2026	231,866	0.01%
Royal Bank of Canada	\$200,000	1.15%	14/7/2026	182,943	0.00%
Royal Bank of Canada	£400,000	1.00%	9/9/2026	466,711	0.01%
Royal Bank of Canada	\$200,000	1.05%	14/9/2026	182,244	0.00%
Royal Bank of Canada	CAD700,000	5.24%	2/11/2026	541,846	0.01%
Royal Bank of Canada	\$400,000	1.40%	2/11/2026	365,967	0.01%
Royal Bank of Canada	\$300,000	4.85%	14/12/2026	302,331	0.01%
Royal Bank of Canada	CAD800,000	2.33%	28/1/2027	571,680	0.01%
Royal Bank of Canada	\$500,000	2.60%	24/3/2027	470,686	0.01%
Royal Bank of Canada	\$351,000	3.63%	4/5/2027	339,063	0.01%
Royal Bank of Canada	£300,000	3.63%	14/6/2027	370,678	0.01%
Royal Bank of Canada	AUD400,000	4.50%	13/7/2027	271,832	0.01%
Royal Bank of Canada	CAD600,000	4.61%	26/7/2027	457,972	0.01%
Royal Bank of Canada	\$200,000	4.24%	3/8/2027	197,822	0.01%
Royal Bank of Canada	\$175,000	6.00%	1/11/2027	183,420	0.00%
Royal Bank of Canada	\$175,000	4.90%	12/1/2028	177,033	0.00%
Royal Bank of Canada	CAD465,000	4.64%	17/1/2028	355,491	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	£200,000	5.00%	24/1/2028	257,912	0.01%
Royal Bank of Canada	CAD700,000	4.63%	1/5/2028	535,389	0.01%
Royal Bank of Canada	AUD500,000	5.70%	4/10/2028	351,001	0.01%
Royal Bank of Canada^	CAD225,000	2.09%	30/6/2030	163,502	0.00%
Royal Bank of Canada^	CAD300,000	2.14%	3/11/2031	211,143	0.01%
Royal Bank of Canada^	CAD275,000	2.94%	3/5/2032	196,022	0.01%
Royal Bank of Canada^	CAD200,000	1.67%	28/1/2033	135,320	0.00%
Royal Bank of Canada^	CAD380,000	5.01%	1/2/2033	288,956	0.01%
Sagen MI Canada, Inc.	CAD200,000	2.96%	1/3/2027	139,564	0.00%
Saputo, Inc.	CAD60,000	3.60%	14/8/2025	44,651	0.00%
Saputo, Inc.	CAD130,000	1.42%	19/6/2026	91,727	0.00%
Saputo, Inc.	CAD200,000	2.24%	16/6/2027	141,367	0.00%
SmartCentres	CAD185,000	1.74%	16/12/2025	131,333	0.00%
SmartCentres	CAD80,000	3.83%	21/12/2027	57,750	0.00%
SmartCentres	CAD65,000	5.35%	29/5/2028	49,562	0.00%
St Marys Cement, Inc. Canada	\$200,000	5.75%	28/1/2027	202,141	0.01%
Sun Life Financial, Inc.^	CAD125,000	2.46%	18/11/2031	89,158	0.00%
Sun Life Financial, Inc.^	CAD225,000	2.58%	10/5/2032	159,574	0.00%
TELUS Corp.	CAD170,000	3.75%	17/1/2025	127,141	0.00%
TELUS Corp.	CAD175,000	3.75%	10/3/2026	130,758	0.00%
TELUS Corp.	CAD165,000	2.75%	8/7/2026	120,495	0.00%
TELUS Corp.	CAD170,000	2.35%	27/1/2028	119,593	0.00%
Teranet Holdings LP	CAD275,000	3.54%	11/6/2025	202,876	0.01%
Thomson Reuters Corp.	CAD460,000	2.24%	14/5/2025	337,154	0.01%
TMX Group Ltd.	CAD135,000	3.78%	5/6/2028	100,464	0.00%
Toromont Industries Ltd.	CAD100,000	3.84%	27/10/2027	74,447	0.00%
Toronto-Dominion Bank	CAD390,000	1.94%	13/3/2025	285,844	0.01%
Toronto-Dominion Bank	\$800,000	3.77%	6/6/2025	786,965	0.02%
Toronto-Dominion Bank	\$100,000	1.15%	12/6/2025	94,679	0.00%
Toronto-Dominion Bank	\$400,000	3.82%	25/7/2025	393,643	0.01%
Toronto-Dominion Bank	AUD200,000	4.50%	28/7/2025	136,419	0.00%
Toronto-Dominion Bank	CAD600,000	2.67%	9/9/2025	440,142	0.01%
Toronto-Dominion Bank	CAD540,000	1.13%	9/12/2025	384,742	0.01%
Toronto-Dominion Bank	\$300,000	5.10%	9/1/2026	302,076	0.01%
Toronto-Dominion Bank	CAD400,000	4.34%	27/1/2026	302,246	0.01%
Toronto-Dominion Bank	€2,000,000	3.88%	13/3/2026	2,249,613	0.05%
Toronto-Dominion Bank	\$400,000	1.20%	3/6/2026	367,239	0.01%
Toronto-Dominion Bank	\$200,000	4.70%	5/6/2026	200,314	0.01%
Toronto-Dominion Bank	CAD800,000	5.42%	10/7/2026	619,798	0.02%
Toronto-Dominion Bank	\$250,000	5.53%	17/7/2026	254,797	0.01%
Toronto-Dominion Bank	\$100,000	5.26%	11/12/2026	101,969	0.00%
Toronto-Dominion Bank	CAD200,000	2.26%	7/1/2027	142,727	0.00%
Toronto-Dominion Bank	€200,000	0.50%	18/1/2027	204,544	0.01%
Toronto-Dominion Bank	\$525,000	2.80%	10/3/2027	495,794	0.01%
Toronto-Dominion Bank	£400,000	2.88%	5/4/2027	483,730	0.01%
Toronto-Dominion Bank	\$200,000	3.30%	20/4/2027	191,922	0.01%
Toronto-Dominion Bank	CAD550,000	4.21%	1/6/2027	414,126	0.01%
Toronto-Dominion Bank	\$600,000	4.11%	8/6/2027	589,441	0.01%
Toronto-Dominion Bank	€800,000	2.55%	3/8/2027	864,623	0.02%
Toronto-Dominion Bank	\$200,000	4.69%	15/9/2027	200,047	0.01%
Toronto-Dominion Bank	CAD110,000	5.38%	21/10/2027	86,083	0.00%
Toronto-Dominion Bank	\$600,000	5.16%	10/1/2028	610,758	0.01%
Toronto-Dominion Bank	CAD740,000	4.48%	18/1/2028	562,176	0.01%
Toronto-Dominion Bank	CAD600,000	1.89%	8/3/2028	415,074	0.01%
Toronto-Dominion Bank	\$250,000	5.52%	17/7/2028	257,391	0.01%
Toronto-Dominion Bank	\$400,000	5.14%	13/9/2028	410,530	0.01%
Toronto-Dominion Bank	AUD1,000,000	4.95%	15/9/2028	689,071	0.02%
Toronto-Dominion Bank^	CAD410,000	3.11%	22/4/2030	302,520	0.01%
Toronto-Dominion Bank^	CAD130,000	4.86%	4/3/2031	98,726	0.00%
Toronto-Dominion Bank^	CAD500,000	3.06%	26/1/2032	359,646	0.01%
Toyota Credit Canada, Inc.	CAD290,000	2.11%	26/2/2025	213,365	0.01%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	142,098	0.00%
Toyota Credit Canada, Inc.	CAD200,000	5.16%	12/7/2028	157,247	0.00%
TransCanada Pipelines Ltd.	CAD190,000	3.30%	17/7/2025	140,971	0.00%
TransCanada Pipelines Ltd.	CAD455,000	3.80%	5/4/2027	338,525	0.01%
TransCanada Pipelines Ltd.	CAD275,000	7.90%	15/4/2027	225,508	0.01%
VW Credit Canada, Inc.	CAD115,000	5.75%	21/9/2026	89,599	0.00%
VW Credit Canada, Inc.	CAD100,000	5.73%	20/9/2028	79,298	0.00%
Westcoast Energy, Inc.	CAD100,000	3.77%	8/12/2025	74,470	0.00%
WSP Global, Inc.	CAD110,000	2.41%	19/4/2028	77,026	0.00%
				<b>200,379,087</b>	<b>4.69%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Chile 0.11% (31 December 2022: 0.12%)</b>					
Banco de Credito e Inversiones SA	\$200,000	3.50%	12/10/2027	188,853	0.00%
Banco Santander Chile	\$200,000	2.70%	10/1/2025	193,898	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,500,000,000	4.50%	1/3/2026	1,715,969	0.04%
Bonos de la Tesoreria de la Republica en pesos	CLP325,000,000	5.00%	1/10/2028	372,049	0.01%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	186,323	0.00%
Cencosud SA	\$200,000	5.15%	12/2/2025	197,921	0.01%
Chile Government International Bond	€500,000	1.75%	20/1/2026	534,037	0.01%
Chile Government International Bond	\$400,000	3.13%	21/1/2026	387,678	0.01%
Chile Government International Bond	\$400,000	3.24%	6/2/2028	380,600	0.01%
Colbun SA	\$200,000	3.95%	11/10/2027	191,592	0.00%
Empresa Nacional del Petroleo	\$200,000	3.75%	5/8/2026	189,913	0.00%
Enel Americas SA	\$150,000	4.00%	25/10/2026	145,999	0.00%
Enel Chile SA	\$200,000	4.88%	12/6/2028	196,862	0.01%
				<b>4,881,694</b>	<b>0.11%</b>
<b>China 1.58% (31 December 2022: 1.74%)</b>					
Agricultural Bank of China Ltd.	\$200,000	2.00%	1/3/2025	193,418	0.00%
Agricultural Bank of China Ltd.	\$575,000	1.25%	17/6/2026	529,380	0.01%
Agricultural Development Bank of China	CNY10,000,000	2.25%	22/4/2025	1,408,999	0.03%
Agricultural Development Bank of China	CNY5,000,000	3.45%	23/9/2025	717,923	0.02%
Agricultural Development Bank of China	CNY8,000,000	3.35%	24/3/2026	1,152,974	0.03%
Agricultural Development Bank of China	CNY5,000,000	2.74%	23/2/2027	711,514	0.02%
Agricultural Development Bank of China	CNY6,000,000	2.50%	24/8/2027	846,694	0.02%
Alibaba Group Holding Ltd.	\$450,000	3.40%	6/12/2027	426,608	0.01%
Amipeace Ltd.	\$400,000	2.50%	5/12/2024	390,327	0.01%
Baidu, Inc.	\$200,000	3.08%	7/4/2025	194,679	0.01%
Baidu, Inc.	\$200,000	4.13%	30/6/2025	196,729	0.01%
Baidu, Inc.	\$200,000	3.63%	6/7/2027	191,798	0.00%
Baidu, Inc.	\$200,000	4.38%	29/3/2028	196,320	0.01%
Bank of China Ltd.	\$575,000	3.88%	30/6/2025	566,226	0.01%
Bank of China Ltd.	\$200,000	4.75%	5/12/2025	199,371	0.01%
Bank of China Ltd.	\$200,000	3.50%	20/4/2027	194,017	0.00%
Bank of Communications Co., Ltd.	\$200,000	4.88%	28/2/2026	200,373	0.01%
BCEG HongKong Co., Ltd.	\$200,000	2.22%	2/7/2026	185,450	0.00%
Beijing Gas Singapore Capital Corp.	\$200,000	1.88%	18/1/2025	193,138	0.00%
Beijing State-Owned Assets Management Hong Kong Co., Ltd.	\$200,000	4.13%	26/5/2025	196,369	0.01%
BOC Aviation Ltd.	\$200,000	2.63%	17/1/2025	194,467	0.01%
BOC Aviation Ltd.	\$300,000	3.25%	29/4/2025	292,035	0.01%
BOC Aviation Ltd.	\$290,000	3.88%	27/4/2026	282,010	0.01%
BOC Aviation Ltd.	\$200,000	4.50%	23/5/2028	196,001	0.01%
BOCOM International Blossom Ltd.	\$300,000	1.75%	28/6/2026	275,711	0.01%
Bright Galaxy International Ltd.	\$200,000	3.25%	15/7/2026	177,083	0.00%
CCBL Cayman 1 Corp., Ltd.	\$200,000	1.99%	21/7/2025	190,690	0.00%
CCBL Cayman 1 Corp., Ltd.	\$200,000	1.80%	22/7/2026	184,650	0.00%
CCCI Treasure Ltd.^	\$200,000	3.65%	Perpetual	189,672	0.00%
CDBL Funding 1	\$200,000	4.25%	2/12/2024	197,792	0.01%
CDBL Funding 2	\$275,000	2.75%	2/3/2025	267,380	0.01%
Central Plaza Development Ltd.	\$200,000	4.65%	19/1/2026	160,701	0.00%
CGNPC International Ltd.	\$400,000	3.75%	11/12/2027	387,386	0.01%
Chalco Hong Kong Investment Co., Ltd.	\$200,000	2.10%	28/7/2026	185,885	0.00%
Charming Light Investments Ltd.	\$200,000	4.38%	21/12/2027	190,155	0.00%
Chengdu Communications Investment Group Co., Ltd.	\$200,000	2.20%	1/12/2024	192,631	0.00%
China Cinda 2020 I Management Ltd.	\$200,000	3.25%	28/1/2027	188,048	0.00%
China Cinda 2020 I Management Ltd.	\$300,000	2.50%	20/1/2028	269,029	0.01%
China Cinda Finance 2015 I Ltd.	\$600,000	4.25%	23/4/2025	589,588	0.01%
China Cinda Finance 2017 I Ltd.	\$200,000	4.75%	8/2/2028	195,424	0.01%
China Clean Energy Development Ltd.	\$200,000	4.00%	5/11/2025	196,180	0.01%
China Construction Bank Corp.	\$200,000	3.13%	17/5/2025	195,306	0.01%
China Construction Bank Corp.	\$250,000	1.46%	22/4/2026	232,700	0.01%
China Construction Bank Corp.	\$200,000	4.50%	31/5/2026	199,268	0.01%
China Construction Bank Corp.^	\$450,000	2.45%	24/6/2030	430,937	0.01%
China Construction Bank Corp.^	\$350,000	2.85%	21/1/2032	330,895	0.01%
China Development Bank	CNY6,000,000	3.23%	10/1/2025	854,731	0.02%
China Development Bank	CNY5,000,000	3.34%	14/7/2025	715,716	0.02%
China Development Bank	\$400,000	1.00%	27/10/2025	373,971	0.01%
China Development Bank	CNY10,000,000	3.30%	3/3/2026	1,438,862	0.03%
China Development Bank	CNY5,000,000	2.83%	10/9/2026	713,552	0.02%
China Development Bank	CNY5,000,000	3.43%	14/1/2027	726,072	0.02%
China Development Bank	\$200,000	2.00%	16/2/2027	187,267	0.00%
China Development Bank	CNY5,000,000	2.65%	24/2/2027	710,224	0.02%
China Development Bank	CNY5,000,000	2.69%	16/6/2027	710,717	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Development Bank	CNY5,000,000	4.24%	24/8/2027	747,807	0.02%
China Development Bank	CNY8,000,000	2.52%	25/5/2028	1,130,369	0.03%
China Development Bank Financial Leasing Co., Ltd.^	\$200,000	2.88%	28/9/2030	189,004	0.00%
China Government Bond	CNY8,000,000	1.99%	9/4/2025	1,124,853	0.03%
China Government Bond	CNY7,000,000	3.02%	22/10/2025	1,001,923	0.02%
China Government Bond	CNY6,100,000	2.46%	15/2/2026	863,566	0.02%
China Government Bond	CNY5,000,000	3.03%	11/3/2026	717,528	0.02%
China Government Bond	CNY4,000,000	2.69%	12/8/2026	569,595	0.01%
China Government Bond	CNY9,000,000	2.48%	15/4/2027	1,273,264	0.03%
China Government Bond	CNY19,200,000	2.44%	15/10/2027	2,712,614	0.06%
China Government Bond	CNY23,500,000	2.64%	15/1/2028	3,344,911	0.08%
China Government Bond	CNY5,000,000	2.91%	14/10/2028	721,201	0.02%
China Government International Bond	\$350,000	0.55%	21/10/2025	326,602	0.01%
China Government International Bond	€500,000	0.00%	25/11/2025	518,901	0.01%
China Government International Bond	\$275,000	1.25%	26/10/2026	253,104	0.01%
China Great Wall International Holdings III Ltd.	\$200,000	3.88%	31/8/2027	181,271	0.00%
China Great Wall International Holdings V Ltd.	\$200,000	2.88%	23/11/2026	178,716	0.00%
China Great Wall International Holdings VI Ltd.	\$200,000	4.25%	28/4/2025	194,110	0.01%
China Huadian Overseas Development 2018 Ltd.^	\$200,000	3.38%	Perpetual	193,297	0.00%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.^	\$200,000	3.08%	Perpetual	190,927	0.00%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$200,000	2.60%	10/12/2024	195,364	0.01%
China Mengniu Dairy Co., Ltd.	\$300,000	1.88%	17/6/2025	285,669	0.01%
China Merchants Bank Co., Ltd.	\$200,000	1.20%	10/9/2025	187,575	0.00%
China Merchants Finance Co., Ltd.	\$200,000	4.75%	3/8/2025	198,674	0.01%
China Overseas Finance Cayman VII Ltd.	\$200,000	4.75%	26/4/2028	193,306	0.00%
China Southern Power Grid International Finance BVI Co., Ltd.	\$200,000	3.50%	8/5/2027	193,758	0.00%
China State Construction Finance Cayman I Ltd.^	\$200,000	3.40%	Perpetual	189,327	0.00%
China State Construction Finance Cayman III Ltd.^	\$200,000	4.00%	Perpetual	196,620	0.01%
China Taiping Insurance Holdings Co., Ltd.^	\$400,000	6.40%	Perpetual	416,541	0.01%
Chinalco Capital Holdings Ltd.	\$200,000	2.13%	3/6/2026	186,574	0.00%
Chouzhou International Investment Ltd.	\$500,000	4.00%	18/2/2025	488,437	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$250,000	5.49%	1/3/2026	252,354	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	5.44%	18/7/2026	202,087	0.01%
CITIC Ltd.	\$200,000	3.70%	14/6/2026	194,334	0.01%
CITIC Ltd.	\$250,000	3.88%	28/2/2027	243,767	0.01%
CITIC Ltd.	\$200,000	4.00%	11/1/2028	194,411	0.01%
CMB International Leasing Management Ltd.	\$300,000	1.88%	12/8/2025	284,356	0.01%
CMB International Leasing Management Ltd.	\$200,000	1.75%	16/9/2026	182,623	0.00%
CMHI Finance BVI Co., Ltd.	\$200,000	4.00%	1/6/2027	195,684	0.01%
CNAC HK Finbridge Co., Ltd.	\$225,000	4.88%	14/3/2025	223,625	0.01%
CNAC HK Finbridge Co., Ltd.	\$200,000	2.00%	22/9/2025	188,961	0.00%
CNAC HK Finbridge Co., Ltd.	\$400,000	4.13%	19/7/2027	386,684	0.01%
CNAC HK Finbridge Co., Ltd.	\$200,000	5.13%	14/3/2028	199,746	0.01%
CNOOC Finance 2015 USA LLC	\$350,000	3.50%	5/5/2025	343,490	0.01%
CNOOC Finance 2015 USA LLC	\$200,000	4.38%	2/5/2028	199,171	0.01%
CNPC Global Capital Ltd.	\$200,000	1.35%	23/6/2025	189,902	0.00%
Coastal Emerald Ltd.	\$200,000	4.10%	15/6/2025	194,670	0.01%
Contemporary Ruiding Development Ltd.	\$200,000	1.88%	17/9/2025	189,319	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	1.50%	9/9/2026	181,995	0.00%
COSL Singapore Capital Ltd.	\$200,000	4.50%	30/7/2025	198,181	0.01%
CSCIF Asia Ltd.	\$500,000	1.75%	4/8/2025	473,762	0.01%
Dianjian Haiyu Ltd.^	\$200,000	4.25%	Perpetual	192,329	0.00%
Elect Global Investments Ltd.^	\$200,000	4.10%	Perpetual	175,139	0.00%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	197,801	0.01%
Export-Import Bank of China	CNY10,000,000	3.43%	23/10/2025	1,438,496	0.03%
Export-Import Bank of China	CNY12,000,000	3.22%	14/5/2026	1,724,554	0.04%
Export-Import Bank of China	\$650,000	3.88%	16/5/2026	641,950	0.02%
Export-Import Bank of China	\$200,000	3.38%	14/3/2027	194,823	0.01%
Export-Import Bank of China	\$200,000	3.25%	28/11/2027	192,971	0.00%
Far East Horizon Ltd.	\$200,000	4.25%	26/10/2026	180,846	0.00%
Franshion Brilliant Ltd.	\$200,000	3.20%	9/4/2026	166,178	0.00%
Fujian Zhanglong Group Co., Ltd.	\$200,000	4.80%	20/6/2025	195,823	0.01%
Geely Finance Hong Kong Ltd.	\$200,000	3.00%	5/3/2025	192,151	0.00%
Guangzhou Development District Holding Group Co., Ltd.	\$200,000	2.85%	19/1/2027	181,739	0.00%
Guoren Property & Casualty Insurance Co., Ltd.	\$200,000	3.35%	1/6/2026	175,246	0.00%
Haitong International Securities Group Ltd.	\$350,000	2.13%	20/5/2026	320,648	0.01%
Henan Railway Construction & Investment Group Co., Ltd.	\$200,000	2.20%	26/1/2025	191,259	0.00%
Hengjian International Investment Ltd.	\$500,000	1.88%	23/6/2025	474,158	0.01%
Horse Gallop Finance Ltd.	\$200,000	1.70%	28/7/2025	189,164	0.00%
Huafa 2020 I Co., Ltd.	\$200,000	2.80%	4/11/2025	182,942	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Huarong Finance II Co., Ltd.	\$250,000	5.50%	16/1/2025	246,557	0.01%
Huarong Finance II Co., Ltd.	\$200,000	5.00%	19/11/2025	193,233	0.00%
Huarong Finance II Co., Ltd.	\$200,000	4.63%	3/6/2026	190,080	0.00%
ICBCIL Finance Co., Ltd.	\$300,000	2.13%	27/1/2025	290,384	0.01%
ICBCIL Finance Co., Ltd.	\$200,000	3.63%	19/5/2026	193,868	0.00%
ICBCIL Finance Co., Ltd.	\$300,000	2.25%	2/11/2026	278,503	0.01%
Industrial & Commercial Bank of China Ltd.	\$250,000	2.95%	1/6/2025	243,271	0.01%
Industrial & Commercial Bank of China Ltd.	\$700,000	1.20%	9/9/2025	658,094	0.02%
Industrial & Commercial Bank of China Ltd.	\$200,000	4.88%	21/9/2025	198,760	0.01%
Industrial & Commercial Bank of China Ltd.	\$600,000	1.63%	28/10/2026	551,600	0.01%
Industrial Bank Co., Ltd.	\$200,000	3.25%	18/5/2025	195,746	0.01%
Inventive Global Investments Ltd.	\$400,000	1.65%	3/9/2025	376,387	0.01%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	194,829	0.01%
Jinan Urban Construction International Investment Co., Ltd.	\$200,000	2.40%	23/9/2026	180,825	0.00%
Joy Treasure Assets Holdings, Inc.	\$500,000	1.88%	17/11/2025	466,065	0.01%
Lenovo Group Ltd.	\$400,000	5.83%	27/1/2028	408,114	0.01%
Meituan	\$200,000	2.13%	28/10/2025	188,558	0.00%
Pioneer Reward Ltd.	\$200,000	2.38%	3/3/2025	193,637	0.00%
Pioneer Reward Ltd.	\$200,000	5.25%	9/8/2026	202,083	0.01%
Powerchina Roadbridge Group British Virgin Islands Ltd. ^	\$200,000	3.08%	Perpetual	189,594	0.00%
Prosus NV	\$200,000	3.26%	19/1/2027	185,114	0.00%
Prosus NV	\$200,000	4.85%	6/7/2027	193,077	0.00%
Rongshi International Finance Ltd.	\$200,000	3.63%	4/5/2027	194,375	0.01%
SDG Finance Ltd.	\$200,000	2.80%	25/8/2026	183,751	0.00%
Shanghai Pudong Development Bank Co., Ltd.	\$200,000	3.25%	14/7/2025	195,049	0.01%
Shaoxing City Investment Group Ltd.	\$400,000	2.50%	19/8/2026	362,916	0.01%
Sinochem Offshore Capital Co., Ltd.	\$200,000	1.63%	29/10/2025	187,260	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	1.50%	23/9/2026	181,231	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	2.25%	24/11/2026	184,033	0.00%
Sinopec Group Overseas Development 2014 Ltd.	\$100,000	4.38%	10/4/2024	99,780	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$200,000	3.25%	13/9/2027	191,973	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$500,000	2.15%	13/5/2025	481,319	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$275,000	1.45%	8/1/2026	257,517	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	4.25%	12/9/2028	198,451	0.01%
SPIC MTN Co., Ltd.	\$250,000	1.63%	27/7/2025	237,070	0.01%
State Elite Global Ltd.	\$200,000	1.50%	29/9/2026	183,204	0.00%
State Grid Overseas Investment BVI Ltd.	\$200,000	1.00%	5/8/2025	188,067	0.00%
State Grid Overseas Investment BVI Ltd.	€500,000	0.80%	5/8/2026	515,483	0.01%
State Grid Overseas Investment BVI Ltd.	\$200,000	1.13%	8/9/2026	182,144	0.00%
State Grid Overseas Investment BVI Ltd.	\$500,000	3.50%	4/5/2027	485,425	0.01%
State Grid Overseas Investment BVI Ltd.	\$200,000	4.25%	2/5/2028	198,760	0.01%
Sunny Optical Technology Group Co., Ltd.	\$200,000	5.95%	17/7/2026	202,265	0.01%
Talent Yield International Ltd.	\$300,000	2.00%	6/5/2026	279,859	0.01%
Tencent Holdings Ltd.	\$600,000	1.81%	26/1/2026	562,191	0.01%
Tencent Holdings Ltd.	\$650,000	3.60%	19/1/2028	617,941	0.01%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.70%	10/6/2025	196,565	0.01%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	1.30%	22/9/2025	188,237	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.15%	2/6/2026	192,933	0.00%
Tingyi Cayman Islands Holding Corp.	\$200,000	1.63%	24/9/2025	187,973	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	\$200,000	3.15%	12/5/2025	162,796	0.00%
Vertex Capital Investment Ltd.	\$200,000	2.85%	28/7/2026	178,897	0.00%
Vigorous Champion International Ltd.	\$240,000	2.75%	2/6/2025	229,655	0.01%
Westwood Group Holdings Ltd.	\$200,000	2.80%	20/1/2026	182,242	0.00%
Yunda Holding Investment Ltd.	\$200,000	2.25%	19/8/2025	183,118	0.00%
Zhejiang Seaport International Co., Ltd.	\$200,000	1.98%	17/3/2026	187,228	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	178,497	0.00%
Zhongsheng Group Holdings Ltd.	\$200,000	3.00%	13/1/2026	185,984	0.00%
				<b>67,450,358</b>	<b>1.58%</b>
<b>Colombia 0.12% (31 December 2022: 0.06%)</b>					
Colombian TES	COP3,500,000,000	6.25%	26/11/2025	856,749	0.02%
Colombian TES	COP5,825,000,000	7.50%	26/8/2026	1,437,651	0.03%
Colombian TES	COP3,795,000,000	5.75%	3/11/2027	866,368	0.02%
Colombian TES	COP6,975,600,000	6.00%	28/4/2028	1,588,610	0.04%
SURA Asset Management SA	\$200,000	4.38%	11/4/2027	191,617	0.01%
				<b>4,940,995</b>	<b>0.12%</b>
<b>Croatia 0.04% (31 December 2022: 0.07%)</b>					
Croatia Government International Bond	€1,700,000	3.00%	11/3/2025	1,868,168	0.04%
				<b>1,868,168</b>	<b>0.04%</b>
<b>Czech Republic 0.29% (31 December 2022: 0.17%)</b>					
Ceska sporitelna A.S. ^	€200,000	5.74%	8/3/2028	228,068	0.01%
CEZ A.S.	€300,000	4.88%	16/4/2025	335,584	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CEZ A.S.	€500,000	0.88%	2/12/2026	510,847	0.01%
CPI Property Group SA	€200,000	2.75%	12/5/2026	183,815	0.00%
CPI Property Group SA	€200,000	1.63%	23/4/2027	161,841	0.00%
CPI Property Group SA	€100,000	2.75%	22/1/2028	89,332	0.00%
Czech Republic Government Bond	CZK58,000,000	1.25%	14/2/2025	2,494,913	0.06%
Czech Republic Government Bond	CZK21,500,000	2.40%	17/9/2025	928,605	0.02%
Czech Republic Government Bond	CZK31,600,000	6.00%	26/2/2026	1,470,362	0.03%
Czech Republic Government Bond	CZK70,000,000	1.00%	26/6/2026	2,899,580	0.07%
Czech Republic Government Bond	CZK35,000,000	0.25%	10/2/2027	1,396,707	0.03%
EP Infrastructure A.S.	€250,000	1.70%	30/7/2026	247,387	0.01%
EPH Financing International A.S.	€1,150,000	6.65%	13/11/2028	1,290,103	0.03%
UniCredit Bank Czech Republic & Slovakia A.S.	€300,000	3.75%	20/6/2028	338,734	0.01%
				<b>12,575,878</b>	<b>0.29%</b>
<b>Denmark 0.63% (31 December 2022: 0.59%)</b>					
AP Moller-Maersk A/S	€1,500,000	1.75%	16/3/2026	1,603,606	0.04%
Carlsberg Breweries A/S	€400,000	0.38%	30/6/2027	402,830	0.01%
Carlsberg Breweries A/S	€600,000	4.00%	5/10/2028	687,129	0.02%
Danfoss Finance I BV	€400,000	0.13%	28/4/2026	410,441	0.01%
Danske Bank A/S	€200,000	0.63%	26/5/2025	212,380	0.00%
Danske Bank A/S^	\$400,000	1.62%	11/9/2026	373,285	0.01%
Danske Bank A/S^	\$200,000	6.26%	22/9/2026	203,237	0.00%
Danske Bank A/S^	€1,000,000	4.00%	12/1/2027	1,113,376	0.03%
Danske Bank A/S^	€500,000	2.25%	14/1/2028	582,146	0.01%
Danske Bank A/S^	\$500,000	4.30%	1/4/2028	483,946	0.01%
Danske Bank A/S^	€200,000	1.38%	12/2/2030	213,006	0.00%
Danske Bank A/S^	€300,000	1.50%	2/9/2030	316,081	0.01%
Danske Bank A/S^	€213,000	4.63%	13/4/2027	269,332	0.01%
Danske Mortgage Bank plc	€700,000	0.01%	24/11/2026	715,086	0.02%
Denmark Government Bond	DKK27,000,000	1.75%	15/11/2025	3,950,580	0.09%
Denmark Government Bond	DKK18,500,000	0.50%	15/11/2027	2,582,330	0.06%
Denmark Government International Bond	\$350,000	5.00%	14/11/2025	353,719	0.01%
Jyske Bank A/S^	€100,000	5.00%	26/10/2028	114,857	0.00%
Kommunekredit	\$300,000	0.63%	10/6/2025	283,151	0.01%
Kommunekredit	€2,000,000	0.63%	11/5/2026	2,109,883	0.05%
Nordea Kredit Realkreditaktieselskab	DKK10,000,000	1.00%	1/4/2026	1,427,294	0.03%
Nordea Kredit Realkreditaktieselskab	DKK20,000,000	1.00%	1/4/2027	2,817,428	0.06%
Nykredit Realkredit A/S	DKK15,000,000	2.00%	1/1/2025	2,194,709	0.05%
Nykredit Realkredit A/S	€300,000	0.25%	13/1/2026	311,177	0.01%
Nykredit Realkredit A/S	DKK10,000,000	1.00%	1/7/2026	1,423,394	0.03%
Nykredit Realkredit A/S	€500,000	4.00%	17/7/2028	559,319	0.01%
Nykredit Realkredit A/S^	€300,000	0.88%	28/7/2031	302,305	0.01%
Pandora A/S	€600,000	4.50%	10/4/2028	687,878	0.02%
Sydbank A/S^	€400,000	0.50%	10/11/2026	414,429	0.01%
				<b>27,118,334</b>	<b>0.63%</b>
<b>Estonia 0.01% (31 December 2022: 0.03%)</b>					
Luminor Bank A/S^	€500,000	0.54%	23/9/2026	507,116	0.01%
				<b>507,116</b>	<b>0.01%</b>
<b>Finland 0.56% (31 December 2022: 0.55%)</b>					
Balder Finland OYJ	€100,000	1.00%	18/1/2027	93,575	0.00%
Castellum Helsinki Finance Holding Abp	€800,000	2.00%	24/3/2025	852,798	0.02%
Finland Government Bond	€2,000,000	0.50%	15/4/2026	2,116,105	0.05%
Finland Government Bond	€2,000,000	2.75%	4/7/2028	2,253,688	0.05%
Finland Government Bond	€2,534,000	2.88%	15/4/2029	2,875,335	0.07%
Finnvera OYJ	\$300,000	1.13%	27/10/2026	275,336	0.01%
Finnvera OYJ	\$200,000	4.00%	15/6/2028	199,110	0.00%
Fortum OYJ	€750,000	1.63%	27/2/2026	798,198	0.02%
Kojamo OYJ	€100,000	0.88%	28/5/2029	87,425	0.00%
Kuntarahoitus OYJ	€1,100,000	0.00%	22/4/2025	1,168,394	0.03%
Kuntarahoitus OYJ	\$200,000	0.63%	20/3/2026	184,359	0.00%
Kuntarahoitus OYJ	\$250,000	0.88%	2/9/2026	228,927	0.01%
Kuntarahoitus OYJ	\$200,000	4.13%	15/12/2027	200,210	0.01%
Nordea Bank Abp	\$300,000	0.75%	28/8/2025	279,923	0.01%
Nordea Bank Abp	\$200,000	4.75%	22/9/2025	199,163	0.00%
Nordea Bank Abp^	€400,000	3.63%	10/2/2026	440,713	0.01%
Nordea Bank Abp^	€300,000	6.00%	2/6/2026	386,560	0.01%
Nordea Bank Abp	€700,000	1.13%	16/2/2027	726,370	0.02%
Nordea Bank Abp	\$200,000	5.38%	22/9/2027	203,384	0.01%
Nordea Bank Abp	€300,000	4.13%	5/5/2028	342,115	0.01%
Nordea Bank Abp^	€800,000	0.63%	18/8/2031	812,211	0.02%
Nordea Bank Abp^	\$200,000	4.63%	13/9/2033	188,142	0.00%
Nordea Kiinnitysluottopankki OYJ	€1,400,000	0.25%	18/3/2026	1,461,153	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
OP Corporate Bank plc	£300,000	3.38%	14/1/2026	372,671	0.01%
OP Corporate Bank plc	€830,000	0.25%	24/3/2026	856,270	0.02%
OP Corporate Bank plc	€100,000	0.60%	18/1/2027	101,351	0.00%
OP Corporate Bank plc	€1,000,000	4.13%	18/4/2027	1,136,324	0.03%
OP Corporate Bank plc	€300,000	0.38%	16/6/2028	292,134	0.01%
OP Corporate Bank plc^	€300,000	1.63%	9/6/2030	316,706	0.01%
OP Mortgage Bank	€2,360,000	3.13%	20/10/2028	2,648,171	0.06%
Stora Enso OYJ	€500,000	2.50%	21/3/2028	531,156	0.01%
Teollisuuden Voima OYJ	€500,000	1.13%	9/3/2026	521,525	0.01%
Teollisuuden Voima OYJ	€500,000	2.63%	31/3/2027	532,091	0.01%
UPM-Kymmene OYJ	\$150,000	7.45%	26/11/2027	158,365	0.00%
				<b>23,839,958</b>	<b>0.56%</b>
<b>France 6.85% (31 December 2022: 6.69%)</b>					
Agence Francaise de Developpement EPIC	€1,500,000	0.00%	25/3/2025	1,594,050	0.04%
Agence Francaise de Developpement EPIC	€400,000	1.25%	18/6/2025	484,392	0.01%
Agence Francaise de Developpement EPIC	\$800,000	0.63%	22/1/2026	740,472	0.02%
Agence Francaise de Developpement EPIC	€1,700,000	0.25%	21/7/2026	1,764,130	0.04%
Agence Francaise de Developpement EPIC	\$200,000	4.00%	21/9/2027	197,960	0.00%
Agence France Locale	€1,000,000	0.13%	20/6/2026	1,035,034	0.02%
Airbus SE	€600,000	1.38%	9/6/2026	637,956	0.02%
ALD SA	€100,000	1.25%	2/3/2026	105,409	0.00%
ALD SA	€100,000	4.25%	18/1/2027	112,932	0.00%
ALD SA	€300,000	4.00%	5/7/2027	338,651	0.01%
APRR SA	€100,000	1.88%	15/1/2025	108,430	0.00%
Arkema SA^	€200,000	1.50%	Perpetual	204,361	0.00%
Arkema SA	€200,000	1.50%	20/1/2025	216,169	0.01%
Arval Service Lease SA	€200,000	4.13%	13/4/2026	223,542	0.01%
Arval Service Lease SA	€400,000	4.75%	22/5/2027	458,460	0.01%
AXA SA^	\$500,000	5.13%	17/1/2047	488,655	0.01%
AXA SA^	€500,000	3.38%	6/7/2047	540,726	0.01%
AXA SA^	£160,000	6.69%	Perpetual	207,157	0.00%
AXA SA^	£400,000	5.45%	Perpetual	504,042	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.25%	14/1/2025	538,346	0.01%
Banque Federative du Credit Mutuel SA	€400,000	1.00%	23/5/2025	426,983	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	4.52%	13/7/2025	198,200	0.00%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	17/7/2025	211,901	0.01%
Banque Federative du Credit Mutuel SA	£600,000	5.00%	19/1/2026	767,096	0.02%
Banque Federative du Credit Mutuel SA	\$900,000	4.94%	26/1/2026	896,305	0.02%
Banque Federative du Credit Mutuel SA	€500,000	2.38%	24/3/2026	540,091	0.01%
Banque Federative du Credit Mutuel SA	€900,000	0.01%	11/5/2026	923,781	0.02%
Banque Federative du Credit Mutuel SA	\$300,000	5.90%	13/7/2026	306,111	0.01%
Banque Federative du Credit Mutuel SA	£100,000	1.50%	7/10/2026	117,654	0.00%
Banque Federative du Credit Mutuel SA	\$200,000	4.75%	13/7/2027	198,635	0.00%
Banque Federative du Credit Mutuel SA	€1,000,000	3.13%	14/9/2027	1,100,908	0.03%
Banque Federative du Credit Mutuel SA	€1,000,000	3.88%	26/1/2028	1,120,938	0.03%
Banque Federative du Credit Mutuel SA	€1,100,000	3.88%	14/2/2028	1,246,446	0.03%
Banque Federative du Credit Mutuel SA	£500,000	5.38%	25/5/2028	659,635	0.02%
Banque Federative du Credit Mutuel SA	\$200,000	5.79%	13/7/2028	206,715	0.00%
Banque Federative du Credit Mutuel SA^	€600,000	3.88%	16/6/2032	654,656	0.02%
BNP Paribas SA	€700,000	2.38%	17/2/2025	762,320	0.02%
BNP Paribas SA	£500,000	3.38%	23/1/2026	618,143	0.01%
BNP Paribas SA	€300,000	1.63%	23/2/2026	321,351	0.01%
BNP Paribas SA	\$200,000	4.38%	12/5/2026	195,053	0.00%
BNP Paribas SA^	€500,000	0.50%	4/6/2026	528,243	0.01%
BNP Paribas SA^	\$700,000	2.22%	9/6/2026	668,308	0.02%
BNP Paribas SA^	€500,000	2.13%	23/1/2027	536,604	0.01%
BNP Paribas SA	\$345,000	4.63%	13/3/2027	338,184	0.01%
BNP Paribas SA^	€1,100,000	0.25%	13/4/2027	1,127,644	0.03%
BNP Paribas SA^	\$350,000	1.68%	30/6/2027	320,683	0.01%
BNP Paribas SA	\$300,000	3.50%	16/11/2027	283,284	0.01%
BNP Paribas SA^	\$325,000	2.59%	20/1/2028	300,731	0.01%
BNP Paribas SA	\$465,000	4.40%	14/8/2028	453,018	0.01%
BNP Paribas SA^	\$700,000	5.13%	13/1/2029	704,686	0.02%
BNP Paribas SA^	€1,700,000	3.88%	23/2/2029	1,920,625	0.05%
BNP Paribas SA^	€300,000	1.13%	17/4/2029	299,137	0.01%
BNP Paribas SA^	\$200,000	5.34%	12/6/2029	202,833	0.00%
BNP Paribas SA^	CAD200,000	2.54%	13/7/2029	136,210	0.00%
BNP Paribas SA	£600,000	6.00%	18/8/2029	808,748	0.02%
BNP Paribas SA^	€500,000	1.13%	15/1/2032	503,650	0.01%
BNP Paribas SA^	€200,000	2.50%	31/3/2032	209,098	0.00%
BNP Paribas SA^	\$300,000	4.38%	1/3/2033	282,416	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bouygues SA	€1,000,000	1.38%	7/6/2027	1,051,845	0.02%
BPCE SA	\$400,000	4.50%	15/3/2025	392,261	0.01%
BPCE SA	€700,000	0.63%	28/4/2025	744,569	0.02%
BPCE SA	AUD300,000	5.20%	29/9/2025	204,613	0.00%
BPCE SA	\$300,000	1.00%	20/1/2026	276,380	0.01%
BPCE SA	€400,000	3.63%	17/4/2026	445,661	0.01%
BPCE SA	\$400,000	4.75%	19/7/2027	395,042	0.01%
BPCE SA^	\$650,000	2.05%	19/10/2027	590,739	0.01%
BPCE SA	\$375,000	3.50%	23/10/2027	351,378	0.01%
BPCE SA^	€1,400,000	0.50%	14/1/2028	1,411,619	0.03%
BPCE SA	\$250,000	5.13%	18/1/2028	249,652	0.01%
BPCE SA	€500,000	4.13%	10/7/2028	572,795	0.01%
BPCE SA^	\$500,000	6.71%	19/10/2029	526,700	0.01%
BPCE SA^	€100,000	2.25%	2/3/2032	103,430	0.00%
BPCE SA^	€200,000	5.75%	1/6/2033	233,503	0.01%
BPCE SFH SA	€2,500,000	3.25%	12/4/2028	2,812,389	0.07%
Bpifrance SACA	€1,000,000	0.88%	25/11/2026	1,050,826	0.02%
Bpifrance SACA	€1,600,000	2.13%	29/11/2027	1,736,975	0.04%
Caisse Centrale du Credit Immobilier de France SA	€100,000	0.05%	25/3/2025	106,248	0.00%
Caisse d'Amortissement de la Dette Sociale	\$1,000,000	0.38%	23/9/2025	932,040	0.02%
Caisse d'Amortissement de la Dette Sociale	€500,000	0.13%	15/12/2025	588,668	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,050,000	4.00%	25/1/2026	1,042,317	0.02%
Caisse d'Amortissement de la Dette Sociale	\$400,000	0.63%	18/2/2026	369,805	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,900,000	0.00%	25/2/2026	3,027,673	0.07%
Caisse d'Amortissement de la Dette Sociale	\$650,000	4.88%	19/9/2026	660,751	0.02%
Caisse d'Amortissement de la Dette Sociale	\$1,400,000	1.25%	28/10/2026	1,290,374	0.03%
Caisse d'Amortissement de la Dette Sociale	€1,200,000	2.88%	25/5/2027	1,339,749	0.03%
Caisse d'Amortissement de la Dette Sociale	\$1,100,000	3.75%	24/5/2028	1,085,290	0.03%
Caisse d'Amortissement de la Dette Sociale	€1,200,000	3.00%	25/5/2028	1,352,207	0.03%
Caisse des Depots et Consignations	€200,000	0.01%	15/9/2025	210,038	0.01%
Caisse des Depots et Consignations	€800,000	0.01%	1/6/2026	829,018	0.02%
Caisse Francaise de Financement Local	€3,400,000	0.75%	11/1/2027	3,537,940	0.08%
Capgemini SE	€300,000	0.63%	23/6/2025	318,360	0.01%
Capgemini SE	€400,000	1.63%	15/4/2026	427,889	0.01%
Carrefour Banque SA	€100,000	0.11%	14/6/2025	105,256	0.00%
Carrefour SA	€200,000	1.25%	3/6/2025	214,324	0.01%
Carrefour SA	€200,000	1.88%	30/10/2026	213,565	0.01%
Carrefour SA	€200,000	2.63%	15/12/2027	216,691	0.01%
Cie de Financement Foncier SA	€1,000,000	1.13%	24/6/2025	1,073,097	0.03%
Cie de Financement Foncier SA	€2,400,000	0.01%	15/7/2026	2,471,397	0.06%
Cie de Saint-Gobain SA	€500,000	1.00%	17/3/2025	537,376	0.01%
Cie de Saint-Gobain SA	€400,000	2.38%	4/10/2027	433,246	0.01%
Cie Generale des Etablissements Michelin SCA	€1,000,000	0.88%	3/9/2025	1,064,052	0.02%
CNP Assurances SACA	€100,000	0.38%	8/3/2028	97,550	0.00%
CNP Assurances SACA^	€200,000	4.50%	10/6/2047	222,919	0.01%
Cofiroute SA	€400,000	0.38%	7/2/2025	427,035	0.01%
Covivio Hotels SACA	€400,000	1.88%	24/9/2025	426,140	0.01%
Credit Agricole Assurances SA^	€500,000	4.50%	Perpetual	549,768	0.01%
Credit Agricole Assurances SA^	€300,000	4.25%	Perpetual	329,516	0.01%
Credit Agricole Assurances SA^	€300,000	2.63%	29/1/2048	308,055	0.01%
Credit Agricole Home Loan SFH SA	€2,000,000	3.25%	28/9/2026	2,239,634	0.05%
Credit Agricole Home Loan SFH SA	€600,000	3.38%	4/9/2028	679,817	0.02%
Credit Agricole Public Sector SCF SA	€500,000	0.25%	31/10/2026	514,955	0.01%
Credit Agricole SA	€1,000,000	1.38%	13/3/2025	1,077,269	0.03%
Credit Agricole SA	\$590,000	4.38%	17/3/2025	580,607	0.01%
Credit Agricole SA^	€500,000	1.00%	22/4/2026	532,938	0.01%
Credit Agricole SA^	\$450,000	1.91%	16/6/2026	427,096	0.01%
Credit Agricole SA	\$250,000	4.13%	10/1/2027	242,636	0.01%
Credit Agricole SA	\$450,000	2.02%	11/1/2027	413,863	0.01%
Credit Agricole SA^	\$350,000	1.25%	26/1/2027	322,175	0.01%
Credit Agricole SA^	€200,000	1.88%	22/4/2027	213,061	0.01%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	698,472	0.02%
Credit Agricole SA	€500,000	3.38%	28/7/2027	556,191	0.01%
Credit Agricole SA^	€1,000,000	0.63%	12/1/2028	1,015,820	0.02%
Credit Agricole SA	\$250,000	5.30%	12/7/2028	255,388	0.01%
Credit Agricole SA^	\$250,000	6.32%	3/10/2029	262,156	0.01%
Credit Agricole SA^	€500,000	1.63%	5/6/2030	533,678	0.01%
Credit Agricole SA^	€500,000	5.50%	28/8/2033	579,942	0.01%
Credit Mutuel Arkea SA	€1,200,000	3.38%	19/9/2027	1,331,030	0.03%
Credit Mutuel Home Loan SFH SA	€500,000	0.13%	9/4/2025	530,977	0.01%
Credit Mutuel Home Loan SFH SA	€1,300,000	0.63%	4/3/2027	1,345,310	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Mutuel Home Loan SFH SA	€500,000	2.38%	8/2/2028	544,412	0.01%
Danone SA	€500,000	1.00%	26/3/2025	536,645	0.01%
Danone SA	\$400,000	2.95%	2/11/2026	382,110	0.01%
Dassault Systemes SE	€100,000	0.13%	16/9/2026	102,950	0.00%
Dexia Credit Local SA	€2,000,000	0.50%	17/1/2025	2,146,086	0.05%
Dexia Credit Local SA	£700,000	1.25%	21/7/2025	845,707	0.02%
Dexia Credit Local SA	€2,000,000	0.00%	21/1/2028	1,994,851	0.05%
Electricite de France SA	\$170,000	3.63%	13/10/2025	166,170	0.00%
Electricite de France SA	€400,000	3.88%	12/1/2027	450,385	0.01%
Electricite de France SA	€1,100,000	3.75%	5/6/2027	1,239,234	0.03%
Electricite de France SA	\$300,000	5.70%	23/5/2028	310,124	0.01%
Electricite de France SA	£500,000	6.25%	30/5/2028	677,174	0.02%
ELO SACA	€200,000	2.88%	29/1/2026	214,859	0.01%
Engie SA	€2,300,000	1.75%	27/3/2028	2,410,291	0.06%
EssilorLuxottica SA	€1,000,000	0.38%	5/1/2026	1,048,891	0.02%
French Republic Government Bond OAT	€16,582,000	0.00%	25/2/2025	17,720,514	0.42%
French Republic Government Bond OAT <sup>1</sup>	€10,400,000	0.50%	25/5/2025	11,146,382	0.26%
French Republic Government Bond OAT	€3,000,000	6.00%	25/10/2025	3,515,742	0.08%
French Republic Government Bond OAT <sup>1</sup>	€8,500,000	1.00%	25/11/2025	9,140,602	0.21%
French Republic Government Bond OAT	€13,554,000	0.00%	25/2/2026	14,240,235	0.33%
French Republic Government Bond OAT	€8,331,000	3.50%	25/4/2026	9,436,687	0.22%
French Republic Government Bond OAT	€8,100,000	2.50%	24/9/2026	8,984,565	0.21%
French Republic Government Bond OAT <sup>1</sup>	€7,800,000	0.25%	25/11/2026	8,137,358	0.19%
French Republic Government Bond OAT <sup>1</sup>	€12,427,740	0.00%	25/2/2027	12,801,361	0.30%
French Republic Government Bond OAT	€11,391,361	1.00%	25/5/2027	12,077,442	0.28%
French Republic Government Bond OAT	€2,000,000	2.75%	25/10/2027	2,250,152	0.05%
French Republic Government Bond OAT	€8,780,000	0.75%	25/2/2028	9,138,766	0.21%
French Republic Government Bond OAT	€16,000,000	0.75%	25/5/2028	16,599,193	0.39%
French Republic Government Bond OAT <sup>1</sup>	€14,100,000	0.75%	25/11/2028	14,523,856	0.34%
Gecina SA	€200,000	1.38%	30/6/2027	210,370	0.01%
GELF Bond Issuer I SA	€200,000	1.63%	20/10/2026	210,023	0.01%
Holding d'Infrastructures de Transport SASU	€300,000	1.63%	27/11/2027	310,657	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	€785,000	0.13%	16/9/2025	814,695	0.02%
HSBC SFH France SA	€2,000,000	0.75%	22/3/2027	2,073,402	0.05%
ICADE	€200,000	1.75%	10/6/2026	210,899	0.01%
ICADE	€200,000	1.63%	28/2/2028	205,436	0.00%
Kering SA	€400,000	3.63%	5/9/2027	451,883	0.01%
Klepierre SA	€500,000	1.88%	19/2/2026	537,395	0.01%
La Banque Postale SA <sup>^</sup>	€100,000	0.50%	17/6/2026	105,546	0.00%
La Banque Postale SA <sup>^</sup>	€900,000	1.00%	9/2/2028	914,718	0.02%
La Mondiale SAM <sup>^</sup>	€300,000	5.05%	Perpetual	331,200	0.01%
L'Oreal SA	€1,300,000	2.88%	19/5/2028	1,443,306	0.03%
LVMH Moet Hennessy Louis Vuitton SE	€500,000	0.00%	11/2/2026	520,674	0.01%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	234,359	0.01%
Mercialys SA	€400,000	1.80%	27/2/2026	422,238	0.01%
MMB SCF SACA	€1,000,000	0.75%	31/10/2025	1,058,736	0.02%
MMS USA Holdings, Inc.	€500,000	1.25%	13/6/2028	510,177	0.01%
Orange SA <sup>^</sup>	€700,000	5.00%	Perpetual	789,280	0.02%
Orange SA <sup>^</sup>	€200,000	2.38%	Perpetual	214,823	0.01%
Orange SA	€300,000	1.00%	12/9/2025	319,432	0.01%
Orange SA	£200,000	5.25%	5/12/2025	258,876	0.01%
Orange SA	€200,000	0.00%	29/6/2026	205,719	0.00%
Orange SA	€100,000	1.25%	7/7/2027	104,662	0.00%
Orano SA	€100,000	5.38%	15/5/2027	115,535	0.00%
Pernod Ricard SA	€300,000	1.13%	7/4/2025	322,038	0.01%
Pernod Ricard SA	€400,000	3.75%	15/9/2027	453,183	0.01%
RCI Banque SA	€242,000	4.13%	1/12/2025	269,256	0.01%
RCI Banque SA	€700,000	4.63%	2/10/2026	793,376	0.02%
RCI Banque SA	€325,000	1.13%	15/1/2027	335,976	0.01%
RCI Banque SA	€268,000	4.50%	6/4/2027	304,124	0.01%
RCI Banque SA	€750,000	4.88%	14/6/2028	871,863	0.02%
RTE Reseau de Transport d'Electricite SADIR	€600,000	1.63%	27/11/2025	644,769	0.02%
Safran SA	€400,000	0.13%	16/3/2026	413,819	0.01%
Sanofi SA	€1,000,000	1.00%	1/4/2025	1,073,031	0.03%
Sanofi SA	€200,000	0.88%	6/4/2025	214,363	0.01%
Sanofi SA	€300,000	0.50%	13/1/2027	310,979	0.01%
Schneider Electric SE	€500,000	0.88%	11/3/2025	537,994	0.01%
Schneider Electric SE	€300,000	3.38%	6/4/2025	331,630	0.01%
Schneider Electric SE	€100,000	1.00%	9/4/2027	104,620	0.00%
Schneider Electric SE	€100,000	3.25%	9/11/2027	112,166	0.00%
SCOR SE <sup>^</sup>	€500,000	3.00%	8/6/2046	536,667	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SCOR SE^	€200,000	3.63%	27/5/2048	217,509	0.01%
SNCF Reseau	€800,000	1.13%	19/5/2027	840,646	0.02%
Societe Generale SA	\$315,000	2.63%	22/1/2025	305,201	0.01%
Societe Generale SA^	\$975,000	2.23%	21/1/2026	936,537	0.02%
Societe Generale SA	€700,000	0.88%	1/7/2026	726,565	0.02%
Societe Generale SA	\$565,000	4.25%	19/8/2026	542,546	0.01%
Societe Generale SA^	€1,000,000	0.13%	17/11/2026	1,036,965	0.02%
Societe Generale SA^	\$500,000	1.49%	14/12/2026	460,312	0.01%
Societe Generale SA^	\$300,000	6.45%	12/1/2027	305,039	0.01%
Societe Generale SA	€200,000	0.75%	25/1/2027	203,198	0.00%
Societe Generale SA	€500,000	4.13%	2/6/2027	566,595	0.01%
Societe Generale SA^	\$450,000	1.79%	9/6/2027	409,743	0.01%
Societe Generale SA	€500,000	0.25%	8/7/2027	497,250	0.01%
Societe Generale SA^	\$300,000	6.45%	10/1/2029	310,627	0.01%
Societe Generale SA^	€700,000	4.75%	28/9/2029	805,792	0.02%
Societe Generale SA^	€400,000	1.13%	30/6/2031	406,252	0.01%
Societe Generale SFH SA	€1,700,000	3.63%	31/7/2026	1,916,315	0.04%
Societe Generale SFH SA	€1,200,000	0.01%	2/12/2026	1,226,721	0.03%
Sodexo SA	€800,000	0.75%	27/4/2025	853,913	0.02%
Sodexo, Inc.	\$200,000	1.63%	16/4/2026	185,228	0.00%
Suez SACA	€400,000	1.88%	24/5/2027	422,684	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	107,733	0.00%
TDF Infrastructure SASU	€1,200,000	5.63%	21/7/2028	1,393,640	0.03%
Thales SA	€700,000	4.13%	18/10/2028	808,197	0.02%
TotalEnergies Capital International SA	€400,000	1.75%	7/7/2025	490,567	0.01%
TotalEnergies Capital International SA	€600,000	2.50%	25/3/2026	655,023	0.02%
TotalEnergies SE^	€400,000	3.37%	Perpetual	430,433	0.01%
UNEDIC A.S.SEO	€4,000,000	1.25%	28/3/2027	4,241,480	0.10%
Unibail-Rodamco-Westfield SE	€800,000	2.13%	9/4/2025	866,575	0.02%
Unibail-Rodamco-Westfield SE^	€100,000	2.88%	Perpetual	97,000	0.00%
Unibail-Rodamco-Westfield SE	€500,000	2.50%	4/6/2026	544,013	0.01%
Unibail-Rodamco-Westfield SE	€200,000	1.00%	27/2/2027	206,276	0.00%
Unibail-Rodamco-Westfield SE	€200,000	0.63%	4/5/2027	202,034	0.00%
Veolia Environnement SA	€100,000	1.00%	3/4/2025	107,270	0.00%
Veolia Environnement SA	€500,000	0.00%	14/1/2027	504,866	0.01%
Veolia Environnement SA	€500,000	1.25%	2/4/2027	523,542	0.01%
Vivendi SE	€100,000	0.63%	11/6/2025	106,248	0.00%
Wendel SE	€300,000	2.50%	9/2/2027	320,739	0.01%
				<b>292,677,557</b>	<b>6.85%</b>
<b>Germany 6.79% (31 December 2022: 6.52%)</b>					
Aareal Bank AG	€300,000	0.50%	7/4/2027	293,258	0.01%
Allianz Finance II BV	€400,000	0.00%	22/11/2026	410,001	0.01%
Allianz SE^	€100,000	4.60%	7/9/2038	113,184	0.00%
Allianz SE^	€600,000	2.24%	7/7/2045	643,165	0.02%
alstria office-AG	€200,000	0.50%	26/9/2025	190,711	0.00%
Amprion GmbH	€1,500,000	3.88%	7/9/2028	1,708,932	0.04%
Aroundtown SA^	€100,000	1.63%	Perpetual	35,649	0.00%
Aroundtown SA	€300,000	0.00%	16/7/2026	278,190	0.01%
Aroundtown SA	€500,000	0.38%	15/4/2027	443,930	0.01%
Aroundtown SA	€100,000	1.63%	31/1/2028	89,690	0.00%
Bayer AG	€300,000	4.00%	26/8/2026	335,920	0.01%
Bayer AG	€700,000	0.75%	6/1/2027	717,997	0.02%
Bayer US Finance II LLC	\$125,000	5.50%	15/8/2025	123,914	0.00%
Bayer US Finance II LLC	\$325,000	4.25%	15/12/2025	316,486	0.01%
Bayer US Finance II LLC	\$300,000	4.38%	15/12/2028	285,567	0.01%
Berlin Hyp AG	€1,700,000	3.38%	7/3/2028	1,934,579	0.05%
Berlin Hyp AG	€1,604,000	3.38%	23/8/2028	1,830,747	0.04%
BMW Canada, Inc.	CAD350,000	0.99%	14/1/2025	254,728	0.01%
BMW Finance NV	€400,000	0.00%	11/1/2026	417,113	0.01%
BMW US Capital LLC	\$50,000	3.90%	9/4/2025	49,415	0.00%
BMW US Capital LLC	\$450,000	2.80%	11/4/2026	432,293	0.01%
BMW US Capital LLC	\$575,000	3.30%	6/4/2027	551,825	0.01%
BMW US Capital LLC	\$175,000	5.05%	11/8/2028	178,295	0.00%
Bundesobligation	€11,888,000	0.00%	11/4/2025	12,685,775	0.30%
Bundesobligation	€2,044,016	0.00%	10/10/2025	2,164,851	0.05%
Bundesobligation	€6,486,000	0.00%	9/10/2026	6,761,487	0.16%
Bundesobligation	€8,350,000	0.00%	16/4/2027	8,638,924	0.20%
Bundesobligation	€21,000,000	2.20%	13/4/2028	23,418,564	0.55%
Bundesobligation	€15,000,000	2.40%	19/10/2028	16,912,070	0.40%
Bundesrepublik Deutschland Bundesanleihe	€1,500,000	1.00%	15/8/2025	1,617,001	0.04%
Bundesrepublik Deutschland Bundesanleihe	€5,277,000	0.00%	15/8/2026	5,517,834	0.13%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bundesrepublik Deutschland Bundesanleihe	€5,000,000	0.00%	15/11/2027	5,122,463	0.12%
Bundesrepublik Deutschland Bundesanleihe	€900,000	0.50%	15/2/2028	939,003	0.02%
Bundesrepublik Deutschland Bundesanleihe	€5,000,000	0.00%	15/11/2028	5,040,633	0.12%
Bundesschatzanweisungen	€12,000,000	2.50%	13/3/2025	13,203,204	0.31%
Bundesschatzanweisungen	€3,000,000	2.80%	12/6/2025	3,319,934	0.08%
Bundesschatzanweisungen	€10,000,000	3.10%	18/9/2025	11,152,143	0.26%
Clearstream Banking AG	€100,000	0.00%	1/12/2025	104,562	0.00%
Commerzbank AG^	€600,000	4.63%	21/3/2028	678,279	0.02%
Commerzbank AG	€1,000,000	0.88%	18/4/2028	1,025,968	0.02%
Continental AG	€800,000	4.00%	1/6/2028	911,934	0.02%
Covestro AG	€200,000	0.88%	3/2/2026	211,727	0.01%
Daimler Truck Finance North America LLC	\$200,000	5.60%	8/8/2025	201,338	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.40%	20/9/2028	203,879	0.00%
Daimler Truck International Finance BV	€400,000	3.88%	19/6/2026	449,309	0.01%
Deutsche Apotheker-und Aerztebank eG	€1,000,000	0.50%	14/2/2025	1,070,010	0.03%
Deutsche Bahn Finance GmbH^	€100,000	0.95%	Perpetual	105,493	0.00%
Deutsche Bahn Finance GmbH	€650,000	3.50%	20/9/2027	738,315	0.02%
Deutsche Bank AG	\$250,000	4.50%	1/4/2025	245,519	0.01%
Deutsche Bank AG	\$253,000	4.10%	13/1/2026	246,446	0.01%
Deutsche Bank AG	€200,000	2.63%	12/2/2026	216,755	0.01%
Deutsche Bank AG	\$200,000	1.69%	19/3/2026	186,171	0.00%
Deutsche Bank AG^	€100,000	1.38%	10/6/2026	107,070	0.00%
Deutsche Bank AG^	£400,000	4.00%	24/6/2026	495,627	0.01%
Deutsche Bank AG^	\$500,000	6.12%	14/7/2026	505,144	0.01%
Deutsche Bank AG^	€500,000	1.38%	3/9/2026	528,975	0.01%
Deutsche Bank AG^	\$400,000	2.13%	24/11/2026	374,900	0.01%
Deutsche Bank AG^	\$200,000	7.15%	13/7/2027	207,750	0.01%
Deutsche Bank AG	€2,200,000	2.25%	20/9/2027	2,393,759	0.06%
Deutsche Bank AG	€500,000	4.00%	29/11/2027	567,816	0.01%
Deutsche Bank AG^	\$483,000	2.55%	7/1/2028	443,581	0.01%
Deutsche Bank AG^	€600,000	1.88%	23/2/2028	622,947	0.01%
Deutsche Bank AG^	€300,000	3.25%	24/5/2028	324,325	0.01%
Deutsche Bank AG^	€200,000	5.38%	11/1/2029	231,225	0.01%
Deutsche Bank AG^	\$325,000	6.72%	18/1/2029	340,386	0.01%
Deutsche Bank AG^	\$275,000	6.82%	20/11/2029	289,304	0.01%
Deutsche Bank AG^	€400,000	5.63%	19/5/2031	447,036	0.01%
Deutsche Bank AG^	€300,000	4.00%	24/6/2032	318,703	0.01%
Deutsche Bank AG^	\$200,000	4.88%	1/12/2032	186,913	0.00%
Deutsche Boerse AG	€200,000	0.00%	22/2/2026	207,556	0.01%
Deutsche Boerse AG^	€100,000	2.00%	23/6/2048	99,898	0.00%
Deutsche Kreditbank AG	€1,000,000	0.01%	23/2/2026	1,024,743	0.02%
Deutsche Lufthansa AG	€800,000	3.75%	11/2/2028	870,337	0.02%
Deutsche Pfandbriefbank AG	\$200,000	0.50%	19/1/2024	199,545	0.00%
Deutsche Pfandbriefbank AG	€1,000,000	1.00%	13/4/2026	1,056,687	0.02%
Deutsche Pfandbriefbank AG	€1,700,000	0.01%	25/8/2026	1,740,279	0.04%
Deutsche Telekom International Finance BV	\$500,000	3.60%	19/1/2027	485,181	0.01%
Deutsche Telekom International Finance BV	€500,000	1.38%	30/1/2027	531,034	0.01%
Deutsche Telekom International Finance BV	€1,000,000	1.50%	3/4/2028	1,048,061	0.02%
Deutsche Wohnen SE	€100,000	1.00%	30/4/2025	105,799	0.00%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€100,000	2.50%	25/1/2027	95,034	0.00%
DZ HYP AG	€500,000	0.01%	12/9/2025	525,628	0.01%
DZ HYP AG	€600,000	0.01%	26/10/2026	614,142	0.01%
DZ HYP AG	€2,143,000	3.25%	30/7/2027	2,413,623	0.06%
E.ON International Finance BV	€500,000	1.00%	13/4/2025	535,587	0.01%
E.ON SE	€500,000	3.50%	12/1/2028	565,181	0.01%
EEW Energy from Waste GmbH	€300,000	0.36%	30/6/2026	302,524	0.01%
EMD Finance LLC	\$50,000	3.25%	19/3/2025	48,811	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€700,000	1.63%	5/8/2029	695,302	0.02%
EnBW International Finance BV	€2,100,000	0.63%	17/4/2025	2,236,220	0.05%
EnBW International Finance BV	€200,000	3.63%	22/11/2026	224,828	0.01%
Evonik Industries AG	€500,000	2.25%	25/9/2027	534,124	0.01%
Fresenius Finance Ireland plc	€500,000	0.00%	1/10/2025	520,104	0.01%
Fresenius Medical Care US Finance III, Inc.	\$300,000	1.88%	1/12/2026	270,859	0.01%
Gemeinsame Deutsche Bundeslaender	€2,000,000	0.01%	8/10/2027	2,017,908	0.05%
Grand City Properties SA	€300,000	1.38%	3/8/2026	305,389	0.01%
Grand City Properties SA	€300,000	0.13%	11/1/2028	278,103	0.01%
Grenke Finance plc	€300,000	3.95%	9/7/2025	328,842	0.01%
Hamburg Commercial Bank AG^	€800,000	0.50%	22/9/2026	814,001	0.02%
Hamburg Commercial Bank AG	€1,400,000	0.01%	19/1/2027	1,421,759	0.03%
Hannover Rueck SE^	€700,000	3.38%	Perpetual	759,546	0.02%
Heidelberg Materials AG	€700,000	1.50%	7/2/2025	758,795	0.02%

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Heidelberg Materials Finance Luxembourg SA	€400,000	1.63%	7/4/2026	429,261	0.01%
Heidelberg Materials Finance Luxembourg SA	€600,000	1.75%	24/4/2028	632,139	0.02%
Heraeus Finance GmbH	€100,000	2.63%	9/6/2027	107,251	0.00%
Investitionsbank Berlin	€1,600,000	3.13%	13/9/2028	1,815,350	0.04%
KFW	\$850,000	1.25%	31/1/2025	818,894	0.02%
KFW	€5,500,000	0.00%	18/2/2025	5,872,191	0.14%
KFW	€3,000,000	0.01%	31/3/2025	3,194,883	0.08%
KFW	\$500,000	3.13%	10/6/2025	490,045	0.01%
KFW	€1,000,000	0.13%	30/6/2025	1,061,962	0.03%
KFW	£750,000	1.13%	4/7/2025	909,318	0.02%
KFW	\$900,000	0.38%	18/7/2025	844,900	0.02%
KFW	\$550,000	5.13%	29/9/2025	556,102	0.01%
KFW	\$1,300,000	0.63%	22/1/2026	1,207,042	0.03%
KFW	£1,026,000	4.13%	18/2/2026	1,305,348	0.03%
KFW	CAD300,000	0.75%	19/2/2026	212,391	0.01%
KFW	\$650,000	3.63%	1/4/2026	641,805	0.02%
KFW	€4,430,000	0.00%	15/6/2026	4,608,555	0.11%
KFW	\$875,000	4.63%	7/8/2026	884,708	0.02%
KFW	AUD2,500,000	3.20%	11/9/2026	1,664,814	0.04%
KFW	€4,000,000	0.00%	30/9/2026	4,133,003	0.10%
KFW	\$1,500,000	1.00%	1/10/2026	1,380,190	0.03%
KFW	€500,000	0.00%	30/4/2027	510,244	0.01%
KFW	€800,000	0.01%	5/5/2027	816,744	0.02%
KFW	\$1,730,000	3.00%	20/5/2027	1,671,499	0.04%
KFW	€2,761,000	1.25%	30/6/2027	2,932,579	0.07%
KFW	£1,000,000	3.75%	30/7/2027	1,269,614	0.03%
KFW	£1,500,000	0.75%	7/12/2027	1,703,349	0.04%
KFW	\$800,000	3.75%	15/2/2028	792,095	0.02%
KFW	\$500,000	2.88%	3/4/2028	477,707	0.01%
KFW	\$875,000	3.88%	15/6/2028	870,124	0.02%
KFW	€3,000,000	0.75%	28/6/2028	3,082,895	0.07%
KFW	€870,000	3.13%	7/6/2030	999,256	0.02%
Land Baden-Wuerttemberg	€675,000	0.01%	8/4/2025	718,001	0.02%
Land Berlin	€4,000,000	0.63%	20/3/2026	4,231,389	0.10%
Landesbank Baden-Wuerttemberg	\$500,000	3.25%	4/11/2026	561,028	0.01%
Landesbank Baden-Wuerttemberg	€900,000	0.38%	18/2/2027	901,062	0.02%
Landesbank Hessen-Thueringen Girozentrale	€1,000,000	0.38%	12/5/2025	1,059,176	0.03%
Landesbank Hessen-Thueringen Girozentrale	€1,800,000	0.01%	19/7/2027	1,813,183	0.04%
Landesbank Hessen-Thueringen Girozentrale	€2,200,000	3.38%	20/1/2028	2,499,240	0.06%
Landeskreditbank Baden-Wuerttemberg Foerderbank	\$800,000	0.50%	8/12/2025	741,839	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£600,000	0.63%	15/12/2025	712,983	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£100,000	1.00%	15/12/2026	116,921	0.00%
Landwirtschaftliche Rentenbank	\$900,000	0.50%	27/5/2025	849,853	0.02%
Landwirtschaftliche Rentenbank	\$400,000	0.88%	30/3/2026	371,213	0.01%
Landwirtschaftliche Rentenbank	AUD1,500,000	4.75%	6/5/2026	1,037,568	0.02%
Landwirtschaftliche Rentenbank	\$1,237,000	1.75%	27/7/2026	1,164,182	0.03%
Landwirtschaftliche Rentenbank	€3,800,000	0.38%	14/2/2028	3,864,516	0.09%
Landwirtschaftliche Rentenbank	\$525,000	3.88%	14/6/2028	522,641	0.01%
LANXESS AG	€300,000	1.00%	7/10/2026	311,974	0.01%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	103,406	0.00%
LEG Immobilien SE	€200,000	0.88%	28/11/2027	199,849	0.00%
LFA Foerderbank Bayern	€2,000,000	1.00%	1/3/2028	2,080,723	0.05%
Mercedes-Benz Finance Canada, Inc.	CAD140,000	1.65%	22/9/2025	101,178	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD210,000	5.14%	29/6/2026	162,053	0.00%
Mercedes-Benz Finance North America LLC	\$650,000	0.75%	1/3/2024	644,786	0.02%
Mercedes-Benz Finance North America LLC	\$200,000	4.95%	30/3/2025	200,059	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	5.38%	26/11/2025	151,468	0.00%
Mercedes-Benz Finance North America LLC	\$200,000	1.45%	2/3/2026	186,560	0.00%
Mercedes-Benz Finance North America LLC	\$175,000	4.80%	30/3/2026	175,148	0.00%
Mercedes-Benz Finance North America LLC	\$175,000	5.20%	3/8/2026	177,311	0.00%
Mercedes-Benz Finance North America LLC	\$325,000	5.25%	29/11/2027	332,125	0.01%
Mercedes-Benz Finance North America LLC	\$175,000	4.80%	30/3/2028	176,741	0.00%
Mercedes-Benz Finance North America LLC	\$200,000	5.10%	3/8/2028	203,944	0.01%
Mercedes-Benz International Finance BV	€402,000	2.00%	22/8/2026	434,834	0.01%
Mercedes-Benz International Finance BV	€1,100,000	0.63%	6/5/2027	1,131,286	0.03%
Merck Financial Services GmbH	€1,000,000	0.13%	16/7/2025	1,051,342	0.02%
Niedersachsen Invest GmbH	€400,000	0.00%	16/7/2025	421,993	0.01%
Norddeutsche Landesbank-Girozentrale	€300,000	0.01%	23/9/2026	307,999	0.01%
NRW Bank	\$1,000,000	4.50%	9/6/2025	995,956	0.02%
NRW Bank	\$200,000	0.88%	9/3/2026	185,421	0.00%
NRW Bank	€2,000,000	0.25%	16/3/2027	2,056,923	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NRW Bank	€1,009,000	3.13%	30/8/2028	1,145,498	0.03%
Robert Bosch GmbH	€700,000	3.63%	2/6/2027	789,716	0.02%
RWE AG	€290,000	2.50%	24/8/2025	315,904	0.01%
Santander Consumer Bank AG	€900,000	4.50%	30/6/2026	1,016,460	0.02%
Siemens Financieringsmaatschappij NV	€100,000	2.25%	10/3/2025	109,006	0.00%
Siemens Financieringsmaatschappij NV	€200,000	2.75%	10/9/2025	248,824	0.01%
Siemens Financieringsmaatschappij NV	\$600,000	1.20%	11/3/2026	557,711	0.01%
Siemens Financieringsmaatschappij NV	\$475,000	6.13%	17/8/2026	492,471	0.01%
Siemens Financieringsmaatschappij NV	€1,100,000	0.63%	25/2/2027	1,136,660	0.03%
Siemens Financieringsmaatschappij NV	\$500,000	3.40%	16/3/2027	482,654	0.01%
Siemens Financieringsmaatschappij NV	\$550,000	1.70%	11/3/2028	493,426	0.01%
Sirius Real Estate Ltd.	€100,000	1.13%	22/6/2026	99,599	0.00%
State of Hesse	€1,000,000	0.00%	10/3/2025	1,065,483	0.03%
State of Hesse	€1,000,000	0.00%	10/9/2026	1,032,842	0.02%
State of Hesse	€800,000	1.75%	5/7/2027	862,471	0.02%
State of Lower Saxony	€1,000,000	0.13%	7/3/2025	1,067,534	0.03%
State of Lower Saxony	€1,000,000	0.00%	15/9/2025	1,054,919	0.02%
State of Lower Saxony	€1,700,000	0.01%	25/11/2027	1,708,258	0.04%
State of Lower Saxony	€1,800,000	2.88%	18/4/2028	2,020,307	0.05%
State of North Rhine-Westphalia Germany	€500,000	0.00%	5/5/2025	530,972	0.01%
State of North Rhine-Westphalia Germany	€2,200,000	3.00%	27/1/2028	2,481,780	0.06%
State of North Rhine-Westphalia Germany	€2,000,000	0.95%	13/3/2028	2,078,378	0.05%
State of Rhineland-Palatinate	€1,000,000	0.38%	26/1/2027	1,035,688	0.02%
State of Saxony-Anhalt	€1,900,000	0.01%	9/11/2026	1,956,363	0.05%
State of Schleswig-Holstein Germany	€500,000	0.01%	16/7/2025	529,072	0.01%
Talanx AG <sup>^</sup>	€200,000	2.25%	5/12/2047	206,038	0.01%
Traton Finance Luxembourg SA	€800,000	0.13%	24/3/2025	844,954	0.02%
Traton Finance Luxembourg SA	€300,000	4.13%	22/11/2025	333,919	0.01%
Traton Finance Luxembourg SA	€500,000	4.50%	23/11/2026	564,247	0.01%
UniCredit Bank GmbH	€2,200,000	0.63%	20/11/2025	2,329,752	0.05%
UniCredit Bank GmbH	€1,000,000	0.01%	28/9/2026	1,025,467	0.02%
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	227,111	0.01%
Volkswagen Bank GmbH	€500,000	4.25%	7/1/2026	558,892	0.01%
Volkswagen Bank GmbH	€1,500,000	4.38%	3/5/2028	1,708,490	0.04%
Volkswagen Financial Services AG	€297,000	0.25%	31/1/2025	316,372	0.01%
Volkswagen Financial Services AG	€400,000	0.00%	12/2/2025	424,332	0.01%
Volkswagen Financial Services AG	€500,000	3.00%	6/4/2025	548,945	0.01%
Volkswagen Financial Services AG	€200,000	0.13%	12/2/2027	200,601	0.00%
Volkswagen Financial Services NV	€400,000	3.25%	13/4/2027	482,707	0.01%
Volkswagen Financial Services NV	€200,000	2.13%	18/1/2028	227,374	0.01%
Volkswagen Group of America Finance LLC	\$200,000	4.63%	13/11/2025	197,784	0.00%
Volkswagen Group of America Finance LLC	\$200,000	1.25%	24/11/2025	185,757	0.00%
Volkswagen International Finance NV <sup>^</sup>	€800,000	3.50%	Perpetual	859,491	0.02%
Volkswagen International Finance NV <sup>^</sup>	€300,000	3.75%	Perpetual	310,405	0.01%
Volkswagen International Finance NV	€200,000	4.13%	15/11/2025	223,679	0.01%
Volkswagen International Finance NV	€500,000	3.88%	29/3/2026	556,413	0.01%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	422,338	0.01%
Volkswagen Leasing GmbH	€500,000	1.38%	20/1/2025	538,873	0.01%
Volkswagen Leasing GmbH	€500,000	0.25%	12/1/2026	517,880	0.01%
Volkswagen Leasing GmbH	€680,000	4.50%	25/3/2026	767,600	0.02%
Volkswagen Leasing GmbH	€500,000	0.38%	20/7/2026	512,133	0.01%
Vonovia Finance BV	€300,000	1.13%	8/9/2025	317,228	0.01%
Vonovia Finance BV	€400,000	0.63%	9/7/2026	412,081	0.01%
Vonovia Finance BV	€700,000	0.63%	7/10/2027	692,114	0.02%
Vonovia SE	€300,000	0.00%	1/12/2025	308,991	0.01%
Vonovia SE	€500,000	4.75%	23/5/2027	572,758	0.01%
VW Credit Canada, Inc.	CAD140,000	1.50%	23/9/2025	100,407	0.00%
VW Credit Canada, Inc.	CAD255,000	2.45%	10/12/2026	181,844	0.00%
Wintershall Dea Finance BV	€300,000	0.84%	25/9/2025	315,820	0.01%
				<b>289,904,996</b>	<b>6.79%</b>
<b>Hong Kong 0.16% (31 December 2022: 0.14%)</b>					
AIA Group Ltd. <sup>^</sup>	\$200,000	2.70%	Perpetual	182,190	0.00%
AIA Group Ltd.	\$200,000	3.20%	11/3/2025	195,974	0.00%
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	206,411	0.01%
Airport Authority <sup>^</sup>	\$200,000	2.10%	Perpetual	186,719	0.00%
Airport Authority	\$200,000	4.88%	12/1/2026	201,023	0.01%
Airport Authority	\$200,000	4.75%	12/1/2028	202,682	0.01%
Bank of Communications Hong Kong Ltd. <sup>^</sup>	\$250,000	2.30%	8/7/2031	231,650	0.01%
Bank of East Asia Ltd. <sup>^</sup>	\$250,000	6.75%	15/3/2027	251,031	0.01%
Bank of East Asia Ltd. <sup>^</sup>	\$250,000	4.00%	29/5/2030	235,298	0.01%
Bank of East Asia Ltd. <sup>^</sup>	\$250,000	4.88%	22/4/2032	225,947	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Castle Peak Power Finance Co., Ltd.	\$200,000	3.25%	25/7/2027	191,652	0.00%
China Life Insurance Overseas Co., Ltd.^	\$400,000	5.35%	15/8/2033	404,445	0.01%
CLP Power HK Finance Ltd.^	\$300,000	3.55%	Perpetual	291,075	0.01%
Dah Sing Bank Ltd.^	\$250,000	3.00%	2/11/2031	225,752	0.01%
HKT Capital No 4 Ltd.	\$400,000	3.00%	14/7/2026	380,747	0.01%
Hong Kong Government Bond Programme	HKD8,000,000	1.25%	29/6/2027	958,656	0.02%
Hong Kong Government International Bond	\$400,000	4.38%	11/1/2026	400,484	0.01%
Hong Kong Government International Bond	\$400,000	4.50%	11/1/2028	407,529	0.01%
Hong Kong Mortgage Corp., Ltd.	\$300,000	4.88%	13/9/2028	306,828	0.01%
Hongkong Electric Finance Ltd.	\$200,000	2.88%	3/5/2026	191,332	0.00%
HPHT Finance 21 Ltd.	\$200,000	2.00%	19/3/2026	187,334	0.00%
MTR Corp. CI Ltd.	\$200,000	2.50%	2/11/2026	189,217	0.00%
Nan Fung Treasury Ltd.	\$200,000	3.88%	3/10/2027	183,155	0.00%
Zhejiang Energy International Ltd.	\$200,000	1.74%	20/7/2026	184,151	0.00%
				<b>6,621,282</b>	<b>0.16%</b>
<b>Hungary 0.20% (31 December 2022: 0.16%)</b>					
Hungary Government Bond	HUF622,140,000	2.50%	24/10/2024	1,733,434	0.04%
Hungary Government Bond	HUF200,000,000	1.00%	26/11/2025	525,555	0.01%
Hungary Government Bond	HUF300,000,000	9.50%	21/10/2026	939,439	0.02%
Hungary Government Bond	HUF630,000,000	3.00%	27/10/2027	1,657,813	0.04%
Hungary Government Bond	HUF300,000,000	6.75%	22/10/2028	900,443	0.02%
Hungary Government International Bond	€1,000,000	1.25%	22/10/2025	1,060,526	0.02%
Hungary Government International Bond	€267,000	5.00%	22/2/2027	307,506	0.01%
Hungary Government International Bond	\$335,000	6.13%	22/5/2028	348,400	0.01%
Magyar Export-Import Bank Zrt	\$250,000	6.13%	4/12/2027	254,807	0.01%
MFB Magyar Fejlesztési Bank Zrt	€250,000	1.38%	24/6/2025	264,423	0.01%
MFB Magyar Fejlesztési Bank Zrt	\$225,000	6.50%	29/6/2028	231,973	0.01%
MVM Energetika Zrt	\$200,000	7.50%	9/6/2028	208,974	0.00%
				<b>8,433,293</b>	<b>0.20%</b>
<b>India 0.08% (31 December 2022: 0.10%)</b>					
ABJA Investment Co. Pte Ltd.	\$200,000	5.45%	24/1/2028	200,107	0.01%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	179,592	0.00%
Adani Transmission Step-One Ltd.	\$200,000	4.00%	3/8/2026	183,484	0.00%
Bharti Airtel Ltd.	\$500,000	4.38%	10/6/2025	493,454	0.01%
BPRL International Singapore Pte Ltd.	\$200,000	4.38%	18/1/2027	194,896	0.00%
Export-Import Bank of India	\$200,000	3.38%	5/8/2026	192,448	0.00%
Export-Import Bank of India	\$200,000	3.88%	1/2/2028	192,049	0.00%
HDFC Bank Ltd.	\$200,000	5.69%	2/3/2026	202,511	0.01%
ICICI Bank Ltd.	\$200,000	4.00%	18/3/2026	195,599	0.01%
REC Ltd.	\$200,000	3.50%	12/12/2024	196,212	0.01%
REC Ltd.	\$200,000	3.88%	7/7/2027	191,530	0.00%
REC Ltd.	\$200,000	4.63%	22/3/2028	195,557	0.00%
REC Ltd.	\$200,000	5.63%	11/4/2028	203,120	0.01%
Reliance Industries Ltd.	\$100,000	4.13%	28/1/2025	98,804	0.00%
Reliance Industries Ltd.	\$250,000	3.67%	30/11/2027	238,954	0.01%
State Bank of India	\$300,000	1.80%	13/7/2026	277,111	0.01%
				<b>3,435,428</b>	<b>0.08%</b>
<b>Indonesia 0.54% (31 December 2022: 0.62%)</b>					
Bank Mandiri Persero Tbk PT	\$200,000	5.50%	4/4/2026	200,988	0.01%
Freeport Indonesia PT	\$200,000	4.76%	14/4/2027	197,423	0.01%
Indonesia Government International Bond	\$400,000	4.13%	15/1/2025	396,228	0.01%
Indonesia Government International Bond	€100,000	1.75%	24/4/2025	107,190	0.00%
Indonesia Government International Bond	\$1,250,000	4.75%	8/1/2026	1,250,798	0.03%
Indonesia Government International Bond	¥200,000,000	0.57%	27/5/2026	1,410,601	0.03%
Indonesia Government International Bond	€500,000	1.45%	18/9/2026	520,767	0.01%
Indonesia Government International Bond	€500,000	0.90%	14/2/2027	507,386	0.01%
Indonesia Government International Bond	\$200,000	4.15%	20/9/2027	196,982	0.01%
Indonesia Government International Bond	\$625,000	3.50%	11/1/2028	599,021	0.01%
Indonesia Government International Bond	\$200,000	4.55%	11/1/2028	199,754	0.01%
Indonesia Treasury Bond	IDR83,300,000,000	5.50%	15/4/2026	5,312,297	0.12%
Indonesia Treasury Bond	IDR32,000,000,000	8.38%	15/9/2026	2,179,985	0.05%
Indonesia Treasury Bond	IDR83,500,000,000	5.13%	15/4/2027	5,232,640	0.12%
Indonesia Treasury Bond	IDR7,000,000,000	7.00%	15/5/2027	462,363	0.01%
Indonesia Treasury Bond	IDR20,000,000,000	6.38%	15/8/2028	1,295,707	0.03%
Pelabuhan Indonesia Persero PT	\$200,000	4.25%	5/5/2025	196,557	0.00%
Pertamina Geothermal Energy PT	\$200,000	5.15%	27/4/2028	200,730	0.01%
Pertamina Persero PT	\$200,000	1.40%	9/2/2026	185,430	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$250,000	2.30%	23/6/2025	240,776	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$350,000	4.55%	29/3/2026	350,134	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	1.50%	9/6/2026	185,364	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$400,000	4.15%	29/3/2027	395,964	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perusahaan Penerbit SBSN Indonesia III	\$350,000	4.40%	6/6/2027	348,664	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$350,000	4.40%	1/3/2028	348,691	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$300,000	4.13%	15/5/2027	293,265	0.01%
PT Tower Bersama Infrastructure Tbk	\$200,000	2.75%	20/1/2026	187,230	0.00%
				<b>23,002,935</b>	<b>0.54%</b>
<b>Ireland 0.57% (31 December 2022: 0.46%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$424,000	3.50%	15/1/2025	414,741	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$400,000	6.50%	15/7/2025	405,951	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.45%	1/10/2025	147,273	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	1.75%	30/1/2026	464,938	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.45%	3/4/2026	147,288	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$405,000	2.45%	29/10/2026	375,157	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$600,000	3.65%	21/7/2027	570,420	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.63%	15/10/2027	147,370	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$300,000	3.88%	23/1/2028	285,996	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	5.75%	6/6/2028	460,810	0.01%
AIB Group plc^	€300,000	2.25%	4/4/2028	317,805	0.01%
AIB Group plc^	€200,000	5.75%	16/2/2029	237,463	0.01%
AIB Group plc^	\$200,000	6.61%	13/9/2029	210,649	0.01%
Avolon Holdings Funding Ltd.	\$300,000	2.88%	15/2/2025	289,703	0.01%
Avolon Holdings Funding Ltd.	\$200,000	5.50%	15/1/2026	198,666	0.00%
Avolon Holdings Funding Ltd.	\$300,000	2.13%	21/2/2026	278,225	0.01%
Avolon Holdings Funding Ltd.	\$200,000	4.38%	1/5/2026	193,856	0.00%
Avolon Holdings Funding Ltd.	\$500,000	3.25%	15/2/2027	463,072	0.01%
Avolon Holdings Funding Ltd.	\$575,000	2.53%	18/11/2027	510,018	0.01%
Bank of Ireland Group plc^	\$200,000	6.25%	16/9/2026	202,216	0.00%
Bank of Ireland Group plc^	€700,000	4.88%	16/7/2028	808,442	0.02%
Bank of Ireland Group plc^	£300,000	7.59%	6/12/2032	399,004	0.01%
Bank of Ireland Group plc^	€400,000	6.75%	1/3/2033	477,464	0.01%
CRH America Finance, Inc.	\$200,000	3.40%	9/5/2027	190,904	0.00%
CRH America Finance, Inc.	\$300,000	3.95%	4/4/2028	289,976	0.01%
CRH SMW Finance DAC	€200,000	1.25%	5/11/2026	210,502	0.01%
CRH SMW Finance DAC	€500,000	4.00%	11/7/2027	567,569	0.01%
DAA Finance plc	€1,500,000	1.55%	7/6/2028	1,547,319	0.04%
Dell Bank International DAC	€500,000	0.50%	27/10/2026	510,968	0.01%
ESB Finance DAC	€1,000,000	4.00%	3/10/2028	1,145,410	0.03%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	101,146	0.00%
Ireland Government Bond	€2,000,000	5.40%	13/3/2025	2,269,541	0.05%
Ireland Government Bond	€2,400,000	1.00%	15/5/2026	2,573,977	0.06%
Ireland Government Bond	€1,500,000	0.20%	15/5/2027	1,552,213	0.04%
Ireland Government Bond	€1,600,000	0.90%	15/5/2028	1,677,655	0.04%
Linde plc	€400,000	0.00%	30/9/2026	407,991	0.01%
Linde plc	€700,000	1.00%	31/3/2027	730,894	0.02%
NIE Finance plc	€500,000	2.50%	27/10/2025	610,774	0.01%
Park Aerospace Holdings Ltd.	\$35,000	5.50%	15/2/2024	34,943	0.00%
Ryanair DAC	€500,000	2.88%	15/9/2025	546,985	0.01%
Ryanair DAC	€400,000	0.88%	25/5/2026	417,134	0.01%
SMBC Aviation Capital Finance DAC	\$400,000	5.45%	3/5/2028	402,199	0.01%
Smurfit Kappa Acquisitions ULC	€600,000	2.88%	15/1/2026	652,972	0.02%
				<b>24,447,599</b>	<b>0.57%</b>
<b>Israel 0.23% (31 December 2022: 0.23%)</b>					
Bank Leumi Le-Israel BM	\$200,000	5.13%	27/7/2027	196,816	0.01%
Israel Discount Bank Ltd.	\$200,000	5.38%	26/1/2028	194,644	0.00%
Israel Electric Corp., Ltd.	\$225,000	4.25%	14/8/2028	210,242	0.01%
Israel Government Bond-Fixed	ILS6,800,000	0.50%	30/4/2025	1,813,412	0.04%
Israel Government Bond-Fixed	ILS2,000,000	1.75%	31/8/2025	540,361	0.01%
Israel Government Bond-Fixed	ILS18,415,000	0.50%	27/2/2026	4,796,327	0.11%
Israel Government Bond-Fixed	ILS4,000,000	2.25%	28/9/2028	1,049,685	0.03%
Israel Government International Bond	\$448,000	2.88%	16/3/2026	427,024	0.01%
Israel Government International Bond	€500,000	1.50%	18/1/2027	511,983	0.01%
Israel Government International Bond	\$200,000	3.25%	17/1/2028	186,928	0.00%
				<b>9,927,422</b>	<b>0.23%</b>
<b>Italy 3.98% (31 December 2022: 4.10%)</b>					
A2A SpA	€500,000	1.75%	25/2/2025	541,502	0.01%
ACEA SpA	€260,000	0.00%	28/9/2025	270,724	0.01%
AMCO - Asset Management Co. SpA	€1,500,000	1.38%	27/1/2025	1,612,367	0.04%
Assicurazioni Generali SpA^	€200,000	4.60%	Perpetual	219,907	0.01%
Assicurazioni Generali SpA^	€250,000	5.50%	27/10/2047	286,911	0.01%
ASTM SpA	€300,000	1.00%	25/11/2026	308,910	0.01%
Autostrade per l'Italia SpA	€400,000	1.75%	1/2/2027	418,284	0.01%
Banco BPM SpA	€500,000	3.88%	18/9/2026	562,404	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco BPM SpA	€508,000	4.63%	29/11/2027	578,459	0.01%
BPER Banca	€616,000	3.75%	22/10/2028	697,944	0.02%
Cassa Depositi e Prestiti SpA	\$500,000	5.75%	5/5/2026	499,498	0.01%
Cassa Depositi e Prestiti SpA	€800,000	3.50%	19/9/2027	890,129	0.02%
Credit Agricole Italia SpA	€500,000	1.13%	21/3/2025	537,102	0.01%
Enel Finance International NV	\$200,000	4.25%	15/6/2025	196,992	0.00%
Enel Finance International NV	€400,000	0.25%	17/11/2025	418,222	0.01%
Enel Finance International NV	€900,000	0.00%	28/5/2026	922,265	0.02%
Enel Finance International NV	\$400,000	1.38%	12/7/2026	364,643	0.01%
Enel Finance International NV	\$275,000	3.63%	25/5/2027	262,729	0.01%
Enel Finance International NV	\$300,000	4.63%	15/6/2027	296,662	0.01%
Enel Finance International NV	£100,000	1.00%	20/10/2027	112,426	0.00%
Enel Finance International NV	\$200,000	3.50%	6/4/2028	187,477	0.00%
Enel SpA^	€150,000	6.38%	Perpetual	173,085	0.00%
Enel SpA^	€300,000	3.50%	Perpetual	325,405	0.01%
Enel SpA^	€500,000	1.38%	Perpetual	482,253	0.01%
Eni SpA^	€400,000	2.00%	Perpetual	402,885	0.01%
Eni SpA^	€200,000	2.63%	Perpetual	212,009	0.01%
Eni SpA	€900,000	1.00%	14/3/2025	965,172	0.02%
Eni SpA	€400,000	0.38%	14/6/2028	393,367	0.01%
Eni SpA	\$215,000	4.75%	12/9/2028	214,455	0.01%
ENI SpA	€290,000	3.63%	19/5/2027	325,271	0.01%
Ferrovie dello Stato Italiane SpA	€800,000	3.75%	14/4/2027	892,058	0.02%
Intesa Sanpaolo SpA	€250,000	2.13%	26/5/2025	270,648	0.01%
Intesa Sanpaolo SpA	\$200,000	7.00%	21/11/2025	204,951	0.00%
Intesa Sanpaolo SpA	\$200,000	3.88%	14/7/2027	186,500	0.00%
Intesa Sanpaolo SpA^	€800,000	5.00%	8/3/2028	914,247	0.02%
Intesa Sanpaolo SpA	€500,000	0.75%	16/3/2028	497,526	0.01%
Intesa Sanpaolo SpA	€703,000	3.63%	30/6/2028	796,328	0.02%
Italy Buoni Poliennali Del Tesoro	€23,150,000	3.40%	28/3/2025	25,641,051	0.60%
Italy Buoni Poliennali Del Tesoro	€1,685,000	1.50%	1/6/2025	1,821,863	0.04%
Italy Buoni Poliennali Del Tesoro	€6,657,000	1.20%	15/8/2025	7,149,602	0.17%
Italy Buoni Poliennali Del Tesoro	€4,969,000	3.60%	29/9/2025	5,546,271	0.13%
Italy Buoni Poliennali Del Tesoro	€5,957,000	3.50%	15/1/2026	6,664,919	0.16%
Italy Buoni Poliennali Del Tesoro	€5,000,000	4.50%	1/3/2026	5,714,430	0.13%
Italy Buoni Poliennali Del Tesoro	€19,556,000	3.80%	15/4/2026	22,072,019	0.52%
Italy Buoni Poliennali Del Tesoro	€7,500,000	0.00%	1/8/2026	7,716,903	0.18%
Italy Buoni Poliennali Del Tesoro	€5,000,000	3.85%	15/9/2026	5,671,077	0.13%
Italy Buoni Poliennali Del Tesoro	€3,958,000	0.85%	15/1/2027	4,128,652	0.10%
Italy Buoni Poliennali Del Tesoro	€7,240,000	1.10%	1/4/2027	7,580,635	0.18%
Italy Buoni Poliennali Del Tesoro	€1,500,000	2.05%	1/8/2027	1,613,989	0.04%
Italy Buoni Poliennali Del Tesoro	€9,197,000	0.95%	15/9/2027	9,494,725	0.22%
Italy Buoni Poliennali Del Tesoro	€2,000,000	2.65%	1/12/2027	2,192,048	0.05%
Italy Buoni Poliennali Del Tesoro	€8,400,000	3.40%	1/4/2028	9,452,369	0.22%
Italy Buoni Poliennali Del Tesoro	€15,684,000	3.80%	1/8/2028	17,920,261	0.42%
Mediobanca Banca di Credito Finanziario SpA^	€500,000	4.75%	14/3/2028	570,781	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€200,000	4.63%	7/2/2029	229,945	0.01%
Republic of Italy Government International Bond	\$862,000	1.25%	17/2/2026	797,019	0.02%
Republic of Italy Government International Bond	£1,000,000	6.00%	4/8/2028	1,338,293	0.03%
Snam SpA	€400,000	0.00%	15/8/2025	419,119	0.01%
Snam SpA	€800,000	3.38%	5/12/2026	890,486	0.02%
UniCredit SpA	€300,000	0.33%	19/1/2026	312,044	0.01%
UniCredit SpA^	\$350,000	2.57%	22/9/2026	329,319	0.01%
UniCredit SpA	€4,146,000	3.38%	31/1/2027	4,637,262	0.11%
UniCredit SpA^	\$215,000	1.98%	3/6/2027	196,537	0.00%
UniCredit SpA^	€750,000	2.20%	22/7/2027	800,345	0.02%
UniCredit SpA^	€490,000	0.93%	18/1/2028	502,601	0.01%
UniCredit SpA^	€500,000	4.80%	17/1/2029	578,073	0.01%
UniCredit SpA^	€500,000	4.45%	16/2/2029	565,048	0.01%
				<b>169,989,403</b>	<b>3.98%</b>
<b>Japan 5.24% (31 December 2022: 6.49%)</b>					
Aeon Co., Ltd.	¥100,000,000	0.80%	17/8/2028	707,923	0.02%
Asahi Group Holdings Ltd.	¥100,000,000	0.28%	6/3/2026	709,221	0.02%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.07%	10/7/2025	708,292	0.02%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.05%	27/7/2026	705,873	0.02%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.44%	17/8/2028	709,448	0.02%
Dai-ichi Life Insurance Co., Ltd.^	\$550,000	4.00%	Perpetual	527,556	0.01%
Development Bank of Japan, Inc.	£500,000	1.25%	31/1/2025	612,256	0.01%
Development Bank of Japan, Inc.	\$200,000	1.75%	18/2/2025	192,949	0.00%
Development Bank of Japan, Inc.	\$200,000	0.50%	27/8/2025	186,515	0.00%
Development Bank of Japan, Inc.	€2,350,000	0.01%	9/9/2025	2,467,472	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Development Bank of Japan, Inc.	€600,000	2.13%	1/9/2026	650,985	0.02%
Development Bank of Japan, Inc.	\$225,000	5.13%	1/9/2026	228,583	0.01%
Development Bank of Japan, Inc.	\$200,000	1.25%	20/10/2026	183,165	0.00%
Development Bank of Japan, Inc.	\$500,000	3.25%	28/4/2027	482,086	0.01%
East Nippon Expressway Co., Ltd.	¥170,000,000	0.07%	20/6/2025	1,204,181	0.03%
Fast Retailing Co., Ltd.	¥100,000,000	0.75%	18/12/2025	715,761	0.02%
Honda Motor Co., Ltd.	\$675,000	2.53%	10/3/2027	637,140	0.02%
Japan Bank for International Cooperation	\$900,000	2.88%	14/4/2025	877,695	0.02%
Japan Bank for International Cooperation	\$700,000	0.63%	15/7/2025	657,193	0.02%
Japan Bank for International Cooperation	\$500,000	3.88%	16/9/2025	492,728	0.01%
Japan Bank for International Cooperation	\$470,000	4.25%	26/1/2026	467,354	0.01%
Japan Bank for International Cooperation	\$275,000	4.25%	27/4/2026	273,234	0.01%
Japan Bank for International Cooperation	\$500,000	2.25%	4/11/2026	470,384	0.01%
Japan Bank for International Cooperation	\$810,000	2.88%	1/6/2027	771,950	0.02%
Japan Bank for International Cooperation	\$500,000	4.38%	5/10/2027	501,124	0.01%
Japan Bank for International Cooperation	\$500,000	2.75%	16/11/2027	471,970	0.01%
Japan Bank for International Cooperation	€600,000	3.13%	15/2/2028	673,325	0.02%
Japan Bank for International Cooperation	\$150,000	4.63%	19/7/2028	152,003	0.00%
Japan Bank for International Cooperation	\$200,000	4.88%	18/10/2028	205,518	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥90,000,000	0.45%	31/3/2025	640,361	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥300,000,000	0.56%	31/7/2025	2,139,910	0.05%
Japan Expressway Holding & Debt Repayment Agency	¥116,000,000	0.17%	29/10/2027	822,614	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	2.25%	20/12/2027	764,499	0.02%
Japan Expressway Holding and Debt Repayment Agency	¥200,000,000	0.16%	31/5/2028	1,414,321	0.03%
Japan Finance Organization for Municipalities	\$225,000	5.13%	1/9/2026	228,289	0.01%
Japan Finance Organization for Municipalities	¥115,000,000	0.17%	15/10/2027	815,618	0.02%
Japan Finance Organization for Municipalities	\$800,000	4.13%	27/4/2028	788,310	0.02%
Japan Government Bond	¥680,000,000	0.01%	1/1/2025	4,825,654	0.11%
Japan Government Bond	¥800,000,000	0.01%	1/2/2025	5,677,601	0.13%
Japan Government Bond	¥200,000,000	0.01%	1/3/2025	1,419,142	0.03%
Japan Government Bond	¥555,000,000	0.10%	20/3/2025	3,942,564	0.09%
Japan Government Bond	¥230,000,000	0.40%	20/3/2025	1,640,070	0.04%
Japan Government Bond	¥1,015,600,000	0.01%	1/4/2025	7,206,788	0.17%
Japan Government Bond	¥400,000,000	0.01%	1/5/2025	2,838,173	0.07%
Japan Government Bond	¥660,000,000	0.01%	1/6/2025	4,682,338	0.11%
Japan Government Bond	¥1,174,000,000	0.10%	20/6/2025	8,341,809	0.20%
Japan Government Bond	¥200,000,000	0.40%	20/6/2025	1,427,250	0.03%
Japan Government Bond	¥300,000,000	0.01%	1/8/2025	2,128,580	0.05%
Japan Government Bond	¥350,000,000	0.01%	1/9/2025	2,482,406	0.06%
Japan Government Bond	¥1,020,000,000	0.10%	20/9/2025	7,246,542	0.17%
Japan Government Bond	¥600,000,000	0.01%	1/12/2025	4,254,246	0.10%
Japan Government Bond	¥983,000,000	0.10%	20/12/2025	6,984,041	0.16%
Japan Government Bond	¥130,000,000	0.30%	20/12/2025	927,199	0.02%
Japan Government Bond	¥481,000,000	0.01%	20/3/2026	3,409,876	0.08%
Japan Government Bond	¥478,000,000	0.01%	20/6/2026	3,388,102	0.08%
Japan Government Bond	¥160,000,000	0.10%	20/6/2026	1,136,969	0.03%
Japan Government Bond	¥542,000,000	0.01%	20/9/2026	3,840,199	0.09%
Japan Government Bond	¥205,000,000	0.10%	20/9/2026	1,456,476	0.03%
Japan Government Bond	¥620,000,000	0.01%	20/12/2026	4,389,397	0.10%
Japan Government Bond	¥180,000,000	0.10%	20/12/2026	1,278,684	0.03%
Japan Government Bond	¥520,000,000	0.01%	20/3/2027	3,680,271	0.09%
Japan Government Bond	¥455,000,000	0.10%	20/3/2027	3,230,405	0.08%
Japan Government Bond	¥770,000,000	0.01%	20/6/2027	5,444,720	0.13%
Japan Government Bond	¥210,000,000	0.10%	20/6/2027	1,490,257	0.03%
Japan Government Bond	¥940,000,000	0.10%	20/9/2027	6,666,047	0.16%
Japan Government Bond	¥130,000,000	2.10%	20/9/2027	989,892	0.02%
Japan Government Bond	¥100,000,000	2.20%	20/9/2027	764,136	0.02%
Japan Government Bond	¥760,000,000	0.20%	20/12/2027	5,403,703	0.13%
Japan Government Bond	¥455,000,000	2.10%	20/12/2027	3,477,467	0.08%
Japan Government Bond	¥400,000,000	0.10%	20/12/2027	2,835,253	0.07%
Japan Government Bond	¥380,000,000	0.30%	20/12/2027	2,712,968	0.06%
Japan Government Bond	¥1,895,250,000	0.10%	20/3/2028	13,412,075	0.31%
Japan Government Bond	¥520,000,000	0.20%	20/3/2028	3,693,903	0.09%
Japan Government Bond	¥600,000,000	0.10%	20/6/2028	4,241,575	0.10%
Japan Government Bond	¥580,000,000	0.30%	20/6/2028	4,134,731	0.10%
Japan Government Bond	¥321,600,000	0.20%	20/6/2028	2,282,931	0.05%
Japan Government Bond	¥670,000,000	0.40%	20/9/2028	4,792,741	0.11%
Japan Government Bond	¥300,000,000	0.30%	20/9/2028	2,136,010	0.05%
Japan International Cooperation Agency	\$600,000	3.25%	25/5/2027	577,017	0.01%
Japan International Cooperation Agency	\$150,000	4.00%	23/5/2028	147,745	0.00%
Kansai Electric Power Co., Inc.	¥200,000,000	0.47%	25/5/2027	1,419,180	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kubota Corp.	¥100,000,000	0.30%	2/6/2027	706,980	0.02%
Major Joint Local Government Bond	¥100,000,000	0.55%	25/7/2025	711,752	0.02%
Major Joint Local Government Bond	¥200,000,000	0.08%	24/4/2026	1,417,389	0.03%
Major Joint Local Government Bond	¥130,000,000	0.25%	25/2/2027	923,962	0.02%
Major Joint Local Government Bond	¥200,000,000	0.21%	24/12/2027	1,417,579	0.03%
Major Joint Local Government Bond	¥200,000,000	0.24%	25/2/2028	1,417,565	0.03%
Meiji Yasuda Life Insurance Co. ^	\$900,000	5.20%	20/10/2045	888,686	0.02%
Mitsubishi Corp.	\$250,000	1.13%	15/7/2026	227,952	0.01%
Mitsubishi HC Capital, Inc.	\$200,000	3.56%	28/2/2024	199,278	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$325,000	2.19%	25/2/2025	313,983	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$390,000	3.78%	2/3/2025	383,563	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$325,000	5.72%	20/2/2026	326,367	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$525,000	3.85%	1/3/2026	512,737	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$700,000	5.54%	17/4/2026	701,845	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$1,426,000	2.76%	13/9/2026	1,345,759	0.03%
Mitsubishi UFJ Financial Group, Inc. ^	€200,000	0.34%	8/6/2027	205,341	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$730,000	1.54%	20/7/2027	667,214	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	\$425,000	4.08%	19/4/2028	413,380	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$500,000	5.02%	20/7/2028	500,507	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$200,000	5.35%	13/9/2028	202,895	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	¥100,000,000	1.03%	7/3/2029	713,274	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	\$700,000	5.24%	19/4/2029	709,504	0.02%
Mizuho Financial Group, Inc.	\$500,000	4.35%	20/10/2025	488,351	0.01%
Mizuho Financial Group, Inc.	€300,000	0.18%	13/4/2026	309,074	0.01%
Mizuho Financial Group, Inc.	€500,000	1.63%	8/4/2027	522,955	0.01%
Mizuho Financial Group, Inc. ^	\$400,000	1.55%	9/7/2027	365,678	0.01%
Mizuho Financial Group, Inc. ^	\$350,000	5.41%	13/9/2028	354,419	0.01%
Mizuho Financial Group, Inc. ^	\$800,000	5.67%	27/5/2029	818,495	0.02%
Mizuho Financial Group, Inc. ^	\$250,000	5.78%	6/7/2029	257,337	0.01%
Nidec Corp.	€100,000	0.05%	30/3/2026	101,940	0.00%
Nissan Motor Acceptance Co. LLC	\$175,000	1.85%	16/9/2026	157,415	0.00%
Nissan Motor Co., Ltd.	\$300,000	3.52%	17/9/2025	289,056	0.01%
Nissan Motor Co., Ltd.	\$500,000	4.35%	17/9/2027	478,518	0.01%
Nomura Holdings, Inc.	\$300,000	5.10%	3/7/2025	298,130	0.01%
Nomura Holdings, Inc.	\$625,000	1.65%	14/7/2026	571,361	0.01%
Nomura Holdings, Inc.	\$300,000	5.39%	6/7/2027	300,991	0.01%
Nomura Holdings, Inc.	\$500,000	6.07%	12/7/2028	516,633	0.01%
Nomura Holdings, Inc.	\$200,000	2.17%	14/7/2028	175,694	0.00%
NTT Finance Corp.	€100,000	0.01%	3/3/2025	106,024	0.00%
NTT Finance Corp.	€100,000	0.08%	13/12/2025	104,060	0.00%
NTT Finance Corp.	¥100,000,000	0.18%	19/12/2025	707,263	0.02%
NTT Finance Corp.	\$350,000	1.16%	3/4/2026	323,124	0.01%
NTT Finance Corp.	\$500,000	4.37%	27/7/2027	495,075	0.01%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	¥100,000,000	0.23%	30/11/2026	711,603	0.02%
ORIX Corp.	€200,000	1.92%	20/4/2026	214,351	0.01%
ORIX Corp.	€100,000	4.48%	1/6/2028	116,023	0.00%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	706,079	0.02%
Sumitomo Life Insurance Co. ^	\$250,000	4.00%	14/9/2077	235,439	0.01%
Sumitomo Mitsui Banking Corp.	\$200,000	2.44%	18/6/2024	197,043	0.00%
Sumitomo Mitsui Banking Corp.	€500,000	0.01%	10/9/2025	521,808	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.35%	15/1/2025	194,115	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	1.47%	8/7/2025	236,606	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	0.95%	12/1/2026	460,705	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.78%	9/3/2026	292,510	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.88%	13/7/2026	204,593	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	1.40%	17/9/2026	910,255	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.17%	14/1/2027	369,997	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$375,000	5.52%	13/1/2028	383,894	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$325,000	3.54%	17/1/2028	309,324	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.80%	13/7/2028	207,154	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$450,000	1.90%	17/9/2028	393,918	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	2.55%	10/3/2025	193,754	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$50,000	1.55%	25/3/2026	46,354	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	1.35%	16/9/2026	363,592	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$500,000	2.80%	10/3/2027	469,159	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	539,631	0.01%
Takeda Pharmaceutical Co., Ltd.	€1,000,000	0.75%	9/7/2027	1,023,077	0.02%
Takeda Pharmaceutical Co., Ltd.	\$200,000	5.00%	26/11/2028	203,017	0.00%
Tokyo Metropolitan Government	¥150,000,000	0.08%	18/9/2026	1,061,797	0.02%
Toyota Finance Corp.	¥200,000,000	0.06%	15/4/2026	1,411,590	0.03%
Toyota Motor Corp.	\$150,000	1.34%	25/3/2026	139,836	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Corp.	\$100,000	5.28%	13/7/2026	101,787	0.00%
Toyota Motor Corp.	\$100,000	5.12%	13/7/2028	103,752	0.00%
Toyota Motor Finance Netherlands BV	£420,000	0.75%	19/12/2025	499,248	0.01%
Toyota Motor Finance Netherlands BV	£180,000	4.63%	8/6/2026	229,937	0.01%
West Nippon Expressway Co., Ltd.	¥400,000,000	0.04%	18/9/2026	2,822,868	0.07%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.32%	17/9/2027	708,746	0.02%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.39%	25/5/2028	708,803	0.02%
				<b>223,656,409</b>	<b>5.24%</b>
<b>Jordan 0.00% (31 December 2022: 0.00%)</b>					
Hikma Finance USA LLC	\$200,000	3.25%	9/7/2025	191,289	0.00%
				<b>191,289</b>	<b>0.00%</b>
<b>Kazakhstan 0.03% (31 December 2022: 0.04%)</b>					
Development Bank of Kazakhstan JSC	\$200,000	5.75%	12/5/2025	200,156	0.01%
Kazakhstan Government International Bond	\$600,000	5.13%	21/7/2025	607,663	0.01%
KazMunayGas National Co. JSC	\$200,000	4.75%	19/4/2027	194,953	0.01%
QazaqGaz NC JSC	\$200,000	4.38%	26/9/2027	192,546	0.00%
				<b>1,195,318</b>	<b>0.03%</b>
<b>Kuwait 0.05% (31 December 2022: 0.05%)</b>					
Burgan Bank SAK^	\$200,000	2.75%	15/12/2031	168,375	0.00%
Kuwait International Government Bond	\$1,050,000	3.50%	20/3/2027	1,025,488	0.02%
MEGlobal BV	\$225,000	4.25%	3/11/2026	217,745	0.01%
MEGlobal BV	\$200,000	2.63%	28/4/2028	179,822	0.00%
NBK SPC Ltd.^	\$200,000	1.63%	15/9/2027	181,320	0.01%
NBK Tier 1 Financing 2 Ltd.^	\$200,000	4.50%	Perpetual	191,815	0.01%
				<b>1,964,565</b>	<b>0.05%</b>
<b>Latvia 0.03% (31 December 2022: 0.01%)</b>					
Latvia Government International Bond	€383,000	3.88%	25/3/2027	435,079	0.01%
Latvia Government International Bond	€638,000	3.50%	17/1/2028	719,435	0.02%
				<b>1,154,514</b>	<b>0.03%</b>
<b>Luxembourg 0.07% (31 December 2022: 0.06%)</b>					
Acef Holding SCA	€100,000	0.75%	14/6/2028	95,019	0.00%
ArcelorMittal SA	\$300,000	4.55%	11/3/2026	295,533	0.01%
ArcelorMittal SA	€100,000	4.88%	26/9/2026	114,043	0.00%
ArcelorMittal SA	\$175,000	6.55%	29/11/2027	183,711	0.00%
AXA Logistics Europe Master SCA	€400,000	0.38%	15/11/2026	401,490	0.01%
Blackstone Property Partners Europe Holdings Sarl	£100,000	2.00%	20/10/2025	118,513	0.00%
Blackstone Property Partners Europe Holdings Sarl	€300,000	1.00%	20/10/2026	297,282	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.00%	4/5/2028	185,524	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€100,000	0.50%	27/1/2028	97,598	0.00%
Logicor Financing Sarl	€100,000	0.63%	17/11/2025	102,991	0.00%
Logicor Financing Sarl	€347,000	1.63%	15/7/2027	352,277	0.01%
SELP Finance Sarl	€200,000	3.75%	10/8/2027	220,966	0.01%
Traton Finance Luxembourg SA	€300,000	4.25%	16/5/2028	340,762	0.01%
				<b>2,805,709</b>	<b>0.07%</b>
<b>Macau 0.02% (31 December 2022: 0.00%)</b>					
Sands China Ltd.	\$375,000	5.38%	8/8/2025	369,442	0.01%
Sands China Ltd.	\$200,000	4.30%	8/1/2026	192,140	0.00%
Sands China Ltd.	\$200,000	2.55%	8/3/2027	181,322	0.00%
Sands China Ltd.	\$200,000	5.65%	8/8/2028	197,258	0.01%
				<b>940,162</b>	<b>0.02%</b>
<b>Malaysia 0.41% (31 December 2022: 0.45%)</b>					
CIMB Bank Bhd	\$200,000	2.13%	20/7/2027	183,108	0.00%
GohI Capital Ltd.	\$275,000	4.25%	24/1/2027	264,905	0.01%
Khazanah Global Sukuk Bhd	\$500,000	4.69%	1/6/2028	502,528	0.01%
Malaysia Government Bond	MYR3,500,000	3.96%	15/9/2025	769,036	0.02%
Malaysia Government Bond	MYR33,650,000	3.91%	15/7/2026	7,400,299	0.17%
Malaysia Government Bond	MYR9,000,000	3.90%	30/11/2026	1,981,858	0.05%
Malaysia Government Bond	MYR11,500,000	3.90%	16/11/2027	2,533,373	0.06%
Malaysia Government Bond	MYR11,975,000	3.52%	20/4/2028	2,600,112	0.06%
Malaysia Sovereign Sukuk Bhd	\$200,000	3.04%	22/4/2025	196,110	0.01%
Malaysia Sukuk Global Bhd	\$250,000	3.18%	27/4/2026	243,177	0.01%
MISC Capital Two Labuan Ltd.	\$200,000	3.75%	6/4/2027	192,518	0.00%
Petronas Capital Ltd.	\$200,000	3.50%	18/3/2025	196,511	0.01%
Petronas Energy Canada Ltd.	\$200,000	2.11%	23/3/2028	181,545	0.00%
TNB Global Ventures Capital Bhd	\$200,000	3.24%	19/10/2026	190,552	0.00%
				<b>17,435,632</b>	<b>0.41%</b>
<b>Mexico 0.51% (31 December 2022: 0.51%)</b>					
America Movil SAB de CV	£600,000	5.00%	27/10/2026	774,096	0.02%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	\$150,000	4.38%	11/4/2027	144,611	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander Mexico SA Institucion de Banca Multiple Grupo					
Financiero Santand	\$300,000	5.38%	17/4/2025	298,956	0.01%
BBVA Bancomer SA	\$200,000	1.88%	18/9/2025	187,785	0.00%
El Puerto de Liverpool SAB de CV	\$200,000	3.88%	6/10/2026	191,568	0.00%
Mexican Bonos	MXN26,000,000	10.00%	5/12/2024	1,527,878	0.04%
Mexican Bonos	MXN30,500,000	5.00%	6/3/2025	1,704,106	0.04%
Mexican Bonos	MXN84,500,000	5.75%	5/3/2026	4,601,661	0.11%
Mexican Bonos	MXN15,000,000	7.00%	3/9/2026	833,880	0.02%
Mexican Bonos	MXN67,500,000	5.50%	4/3/2027	3,564,664	0.08%
Mexican Bonos	MXN71,500,000	7.50%	3/6/2027	4,003,554	0.09%
Mexico City Airport Trust	\$500,000	4.25%	31/10/2026	482,526	0.01%
Mexico Government International Bond	\$400,000	3.90%	27/4/2025	396,096	0.01%
Mexico Government International Bond	\$600,000	4.13%	21/1/2026	595,178	0.01%
Mexico Government International Bond	€500,000	1.63%	8/4/2026	530,789	0.01%
Mexico Government International Bond	\$200,000	4.15%	28/3/2027	198,218	0.01%
Mexico Government International Bond	\$200,000	3.75%	11/1/2028	192,846	0.00%
Mexico Government International Bond	\$400,000	5.40%	9/2/2028	409,768	0.01%
Mexico Government International Bond	€500,000	1.75%	17/4/2028	513,302	0.01%
Orbia Advance Corp. SAB de CV	\$200,000	4.00%	4/10/2027	189,297	0.00%
Sigma Alimentos SA de CV	\$200,000	4.13%	2/5/2026	194,439	0.01%
Southern Copper Corp.	\$200,000	3.88%	23/4/2025	195,869	0.01%
Trust Fibra Uno	\$200,000	5.25%	30/1/2026	195,225	0.01%
				21,926,312	0.51%
<b>Netherlands 1.89% (31 December 2022: 1.50%)</b>					
ABB Finance BV	€119,000	3.25%	16/1/2027	132,977	0.00%
ABN AMRO Bank NV	€500,000	3.75%	20/4/2025	554,396	0.01%
ABN AMRO Bank NV	€1,200,000	1.25%	28/5/2025	1,285,046	0.03%
ABN AMRO Bank NV	€1,000,000	3.63%	10/1/2026	1,113,484	0.03%
ABN AMRO Bank NV	£200,000	5.25%	26/5/2026	256,947	0.01%
ABN AMRO Bank NV	€500,000	3.88%	21/12/2026	563,577	0.01%
ABN AMRO Bank NV	€200,000	2.38%	1/6/2027	215,041	0.01%
ABN AMRO Bank NV^	\$600,000	6.34%	18/9/2027	612,460	0.01%
ABN AMRO Bank NV	€700,000	4.00%	16/1/2028	792,955	0.02%
ABN AMRO Bank NV	£500,000	5.13%	22/2/2028	647,969	0.02%
ABN AMRO Bank NV	€300,000	4.38%	20/10/2028	343,629	0.01%
ABN AMRO Bank NV^	€300,000	5.13%	22/2/2033	340,894	0.01%
ABN AMRO Bank NV^	€400,000	5.50%	21/9/2033	462,324	0.01%
Achmea Bank NV	€300,000	0.01%	16/6/2025	316,456	0.01%
Aegon Ltd.^	\$200,000	5.50%	11/4/2048	190,490	0.00%
Alcoa Nederland Holding BV	\$200,000	5.50%	15/12/2027	194,896	0.00%
ASML Holding NV	€1,000,000	3.50%	6/12/2025	1,113,446	0.03%
ASR Nederland NV^	€400,000	5.13%	29/9/2045	446,507	0.01%
Athora Netherlands NV^	€200,000	2.25%	15/7/2031	196,762	0.00%
BNG Bank NV	€1,300,000	0.05%	2/4/2025	1,384,386	0.03%
BNG Bank NV	AUD756,000	1.90%	26/11/2025	492,999	0.01%
BNG Bank NV	\$350,000	5.25%	26/10/2026	359,438	0.01%
BNG Bank NV	€3,000,000	2.75%	4/10/2027	3,351,949	0.08%
BNG Bank NV	\$1,074,000	3.50%	19/5/2028	1,048,482	0.02%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	115,777	0.00%
Cooperatieve Rabobank UA	\$250,000	1.38%	10/1/2025	240,610	0.01%
Cooperatieve Rabobank UA	\$332,000	4.38%	4/8/2025	326,029	0.01%
Cooperatieve Rabobank UA^	\$625,000	1.34%	24/6/2026	589,172	0.01%
Cooperatieve Rabobank UA	\$500,000	3.75%	21/7/2026	479,286	0.01%
Cooperatieve Rabobank UA	CHF300,000	3.13%	15/9/2026	371,496	0.01%
Cooperatieve Rabobank UA	\$250,000	5.50%	5/10/2026	255,898	0.01%
Cooperatieve Rabobank UA^	€1,000,000	0.38%	1/12/2027	1,013,269	0.02%
Cooperatieve Rabobank UA^	\$250,000	1.98%	15/12/2027	228,129	0.01%
Cooperatieve Rabobank UA^	€400,000	4.63%	27/1/2028	457,530	0.01%
Cooperatieve Rabobank UA^	\$250,000	3.65%	6/4/2028	238,316	0.01%
Cooperatieve Rabobank UA^	£500,000	1.88%	12/7/2028	580,255	0.01%
Cooperatieve Rabobank UA^	\$250,000	4.66%	22/8/2028	245,668	0.01%
CTP NV	€100,000	0.50%	21/6/2025	104,025	0.00%
CTP NV	€200,000	2.13%	1/10/2025	212,161	0.01%
CTP NV	€200,000	0.88%	20/1/2026	204,851	0.00%
CTP NV	€100,000	0.63%	27/9/2026	99,376	0.00%
Daimler Truck International Finance BV	€200,000	1.25%	6/4/2025	214,804	0.01%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	211,407	0.01%
de Volksbank NV	€200,000	0.25%	22/6/2026	203,313	0.00%
de Volksbank NV	€400,000	4.63%	23/11/2027	454,519	0.01%
de Volksbank NV^	€200,000	1.75%	22/10/2030	207,975	0.01%
DSM BV	€500,000	0.75%	28/9/2026	524,865	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Euronext NV	€155,000	0.13%	17/5/2026	159,208	0.00%
Euronext NV	€100,000	1.13%	12/6/2029	100,862	0.00%
Heineken NV	€500,000	1.63%	30/3/2025	540,641	0.01%
ING Bank NV	€2,000,000	3.00%	15/2/2026	2,216,552	0.05%
ING Groep NV^	\$200,000	3.87%	28/3/2026	196,031	0.00%
ING Groep NV	\$400,000	3.95%	29/3/2027	387,350	0.01%
ING Groep NV^	\$300,000	1.73%	1/4/2027	277,582	0.01%
ING Groep NV^	\$400,000	6.08%	11/9/2027	408,304	0.01%
ING Groep NV^	\$400,000	4.02%	28/3/2028	389,642	0.01%
ING Groep NV^	€500,000	0.25%	18/2/2029	479,275	0.01%
ING Groep NV^	€800,000	0.88%	9/6/2032	793,675	0.02%
ING Groep NV^	£200,000	6.25%	20/5/2033	256,799	0.01%
ING Groep NV^	€400,000	4.13%	24/8/2033	443,341	0.01%
ING Groep NV^	€300,000	4.50%	23/5/2029	341,545	0.01%
JDE Peet's NV	€600,000	0.00%	16/1/2026	619,550	0.01%
Koninklijke Ahold Delhaize NV	€200,000	3.50%	4/4/2028	225,519	0.01%
Koninklijke Philips NV	€600,000	1.88%	5/5/2027	632,580	0.02%
LeasePlan Corp. NV	€500,000	0.25%	7/9/2026	507,378	0.01%
Louis Dreyfus Co. Finance BV	€500,000	1.63%	28/4/2028	512,966	0.01%
Nationale-Nederlanden Bank NV	€400,000	0.38%	26/2/2025	425,701	0.01%
Nationale-Nederlanden Bank NV	€1,800,000	3.63%	16/10/2026	2,030,062	0.05%
Nederlandse Waterschapsbank NV	\$700,000	1.75%	15/1/2025	677,847	0.02%
Nederlandse Waterschapsbank NV	\$200,000	0.50%	2/12/2025	185,508	0.00%
Nederlandse Waterschapsbank NV	€1,000,000	0.88%	30/9/2026	1,167,981	0.03%
Nederlandse Waterschapsbank NV	€1,400,000	2.75%	9/11/2027	1,561,111	0.04%
Nederlandse Waterschapsbank NV	\$200,000	4.00%	1/6/2028	199,158	0.00%
Netherlands Government Bond	€2,500,000	0.25%	15/7/2025	2,666,665	0.06%
Netherlands Government Bond	€5,000,000	0.00%	15/1/2026	5,262,989	0.12%
Netherlands Government Bond	€3,000,000	0.50%	15/7/2026	3,174,262	0.07%
Netherlands Government Bond	€1,500,000	0.75%	15/7/2027	1,579,905	0.04%
Netherlands Government Bond	€3,500,000	5.50%	15/1/2028	4,358,782	0.10%
Netherlands Government Bond	€8,000,000	0.75%	15/7/2028	8,316,616	0.19%
NIBC Bank NV	€500,000	0.25%	9/9/2026	505,118	0.01%
NN Group NV^	€600,000	4.50%	Perpetual	660,172	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$1,000,000	3.15%	1/5/2027	949,693	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$100,000	4.40%	1/6/2027	98,793	0.00%
Rentokil Initial Finance BV	€1,500,000	3.88%	27/6/2027	1,688,864	0.04%
Repsol International Finance BV^	€200,000	3.75%	Perpetual	216,284	0.01%
Royal Schiphol Group NV	€204,000	0.00%	22/4/2025	215,502	0.01%
Sartorius Finance BV	€1,100,000	4.25%	14/9/2026	1,242,260	0.03%
Shell International Finance BV	\$820,000	3.25%	11/5/2025	804,420	0.02%
Shell International Finance BV	€500,000	2.50%	24/3/2026	547,464	0.01%
Shell International Finance BV	\$500,000	2.88%	10/5/2026	481,636	0.01%
Shell International Finance BV	€300,000	0.13%	8/11/2027	299,549	0.01%
Shell International Finance BV	€500,000	1.25%	12/5/2028	515,961	0.01%
Stedin Holding NV	€1,560,000	0.00%	16/11/2026	1,575,493	0.04%
TenneT Holding BV	€500,000	1.00%	13/6/2026	533,736	0.01%
TenneT Holding BV	€1,700,000	1.63%	17/11/2026	1,836,292	0.04%
TenneT Holding BV	€600,000	3.88%	28/10/2028	691,396	0.02%
Toyota Motor Finance Netherlands BV	€129,000	0.00%	27/10/2025	134,542	0.00%
Toyota Motor Finance Netherlands BV	€200,000	3.38%	13/1/2026	221,776	0.01%
Universal Music Group NV	€200,000	3.00%	30/6/2027	221,036	0.01%
Viterra Finance BV	€107,000	0.38%	24/9/2025	111,607	0.00%
Viterra Finance BV	\$200,000	2.00%	21/4/2026	185,432	0.00%
Volkswagen International Finance NV^	€500,000	7.50%	Perpetual	600,604	0.01%
Volkswagen International Finance NV	€600,000	3.13%	28/3/2025	658,783	0.02%
Wolters Kluwer NV	€100,000	3.00%	23/9/2026	110,661	0.00%
Wolters Kluwer NV	€500,000	0.25%	30/3/2028	495,681	0.01%
				<b>80,694,383</b>	<b>1.89%</b>
<b>New Zealand 0.28% (31 December 2022: 0.39%)</b>					
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	17/7/2027	190,622	0.00%
ANZ New Zealand Int'l Ltd.	\$215,000	5.36%	14/8/2028	219,685	0.01%
ASB Bank Ltd.	\$200,000	5.35%	15/6/2026	201,663	0.01%
ASB Bank Ltd.	NZD200,000	5.93%	16/11/2026	129,892	0.00%
Bank of New Zealand	\$350,000	2.29%	27/1/2027	324,129	0.01%
Bank of New Zealand	\$250,000	4.85%	7/2/2028	249,363	0.01%
BNZ International Funding Ltd.	€1,500,000	0.63%	3/7/2025	1,592,109	0.04%
New Zealand Government Bond	NZD1,960,000	2.75%	15/4/2025	1,206,594	0.03%
New Zealand Government Bond	NZD3,000,000	0.50%	15/5/2026	1,734,522	0.04%
New Zealand Government Bond	NZD3,300,000	4.50%	15/4/2027	2,103,591	0.05%
New Zealand Government Bond	NZD4,000,000	0.25%	15/5/2028	2,138,450	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
New Zealand Local Government Funding Agency Bond	NZD1,000,000	2.25%	15/4/2024	627,042	0.01%
New Zealand Local Government Funding Agency Bond	NZD1,000,000	2.75%	15/4/2025	613,600	0.01%
Westpac New Zealand Ltd.	\$200,000	4.90%	15/2/2028	199,769	0.00%
Westpac Securities NZ Ltd.	€330,000	0.43%	14/12/2026	335,044	0.01%
				<b>11,866,075</b>	<b>0.28%</b>
<b>Norway 0.51% (31 December 2022: 0.62%)</b>					
Aker BP A.S.A	\$175,000	2.00%	15/7/2026	161,309	0.00%
Aker BP A.S.A	\$150,000	5.60%	13/6/2028	152,746	0.00%
DNB Bank A.S.A^	\$200,000	5.90%	9/10/2026	201,958	0.00%
DNB Bank A.S.A^	€1,120,000	3.63%	16/2/2027	1,241,111	0.03%
DNB Bank A.S.A^	€900,000	4.00%	17/8/2027	1,118,615	0.03%
DNB Bank A.S.A^	€100,000	3.13%	21/9/2027	110,114	0.00%
DNB Bank A.S.A^	€100,000	0.38%	18/1/2028	101,219	0.00%
DNB Bank A.S.A^	€300,000	4.00%	14/3/2029	341,558	0.01%
DNB Bank A.S.A^	€726,000	4.63%	1/11/2029	842,906	0.02%
DNB Bank A.S.A^	€250,000	4.63%	28/2/2033	282,770	0.01%
Eika Boligkreditt A.S.	€1,000,000	0.38%	26/2/2025	1,067,652	0.03%
Equinor A.S.A	\$400,000	2.88%	6/4/2025	390,606	0.01%
Equinor A.S.A	\$600,000	1.75%	22/1/2026	567,618	0.01%
Equinor A.S.A	\$489,000	3.00%	6/4/2027	468,094	0.01%
Kommunalbanken A.S.	\$1,000,000	0.88%	12/3/2025	955,104	0.02%
Kommunalbanken A.S.	€150,000	0.25%	15/12/2025	176,751	0.00%
Kommunalbanken A.S.	\$200,000	0.50%	13/1/2026	184,904	0.00%
Kommunalbanken A.S.	\$1,000,000	1.50%	20/1/2027	922,615	0.02%
Kommunalbanken A.S.	\$225,000	5.13%	1/3/2027	231,112	0.01%
Kommunalbanken A.S.	\$650,000	4.00%	19/1/2028	646,806	0.02%
Kommunalbanken A.S.	\$276,000	4.50%	1/9/2028	280,589	0.01%
Norway Government Bond	NOK6,000,000	1.75%	13/3/2025	576,379	0.01%
Norway Government Bond	NOK20,000,000	1.50%	19/2/2026	1,886,084	0.04%
Norway Government Bond	NOK14,000,000	1.75%	17/2/2027	1,313,694	0.03%
Norway Government Bond	NOK11,000,000	2.00%	26/4/2028	1,028,963	0.02%
Santander Consumer Bank A.S.	€200,000	0.13%	25/2/2025	212,019	0.01%
Santander Consumer Bank A.S.	€300,000	0.13%	14/4/2026	307,063	0.01%
SpareBank 1 SR-Bank A.S.A	€600,000	0.25%	9/11/2026	609,040	0.01%
Sparebanken Vest Boligkreditt A.S.	€2,000,000	0.01%	24/11/2025	2,090,863	0.05%
SR-Boligkreditt A.S.	€2,800,000	0.01%	8/10/2026	2,868,243	0.07%
Variable Energi A.S.A	\$245,000	7.50%	15/1/2028	260,411	0.01%
Yara International A.S.A	\$225,000	4.75%	1/6/2028	219,460	0.01%
				<b>21,818,376</b>	<b>0.51%</b>
<b>Panama 0.03% (31 December 2022: 0.05%)</b>					
Banco General SA	\$200,000	4.13%	7/8/2027	187,608	0.00%
Panama Government International Bond	\$455,000	3.75%	16/3/2025	442,105	0.01%
Panama Government International Bond	\$250,000	3.75%	17/4/2026	233,779	0.01%
Panama Government International Bond	\$200,000	8.88%	30/9/2027	217,585	0.01%
Panama Government International Bond	\$200,000	3.88%	17/3/2028	184,476	0.00%
				<b>1,265,553</b>	<b>0.03%</b>
<b>Peru 0.08% (31 December 2022: 0.09%)</b>					
Banco de Credito del Peru SA	\$150,000	2.70%	11/1/2025	145,575	0.00%
Banco de Credito del Peru SA^	\$150,000	3.13%	1/7/2030	141,916	0.00%
Banco de Credito del Peru SA^	\$100,000	3.25%	30/9/2031	91,268	0.00%
Banco Internacional del Peru SAA Interbank	\$150,000	3.25%	4/10/2026	140,192	0.00%
Fondo MIVIVIENDA SA	\$225,000	4.63%	12/4/2027	219,350	0.01%
InRetail Consumer	\$200,000	3.25%	22/3/2028	179,074	0.00%
Kallpa Generacion SA	\$200,000	4.88%	24/5/2026	196,464	0.01%
Peru Government Bond	PEN1,500,000	8.20%	12/8/2026	430,407	0.01%
Peru Government Bond	PEN2,500,000	6.35%	12/8/2028	690,874	0.02%
Peruvian Government International Bond	\$400,000	7.35%	21/7/2025	412,971	0.01%
Peruvian Government International Bond	\$200,000	2.39%	23/1/2026	190,147	0.00%
Peruvian Government International Bond	€500,000	2.75%	30/1/2026	540,922	0.01%
Transportadora de Gas del Peru SA	\$200,000	4.25%	30/4/2028	196,141	0.01%
				<b>3,575,301</b>	<b>0.08%</b>
<b>Philippines 0.06% (31 December 2022: 0.08%)</b>					
Bangko Sentral ng Pilipinas International Bond	\$200,000	8.60%	15/6/2027	217,933	0.01%
Philippine Government International Bond	\$300,000	10.63%	16/3/2025	319,511	0.01%
Philippine Government International Bond	€573,000	0.25%	28/4/2025	603,080	0.01%
Philippine Government International Bond	\$200,000	5.50%	30/3/2026	203,320	0.01%
Philippine Government International Bond	\$200,000	3.23%	29/3/2027	191,879	0.00%
Philippine Government International Bond	€100,000	0.88%	17/5/2027	101,264	0.00%
Philippine Government International Bond	\$400,000	5.17%	13/10/2027	408,282	0.01%
Philippine Government International Bond	\$200,000	3.00%	1/2/2028	188,699	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Power Sector Assets & Liabilities Management Corp.	\$200,000	7.39%	2/12/2024	203,364	0.01%
				<b>2,437,332</b>	<b>0.06%</b>
<b>Poland 0.41% (31 December 2022: 0.44%)</b>					
Bank Gospodarstwa Krajowego	€500,000	4.00%	8/9/2027	562,533	0.01%
Bank Gospodarstwa Krajowego	\$200,000	6.25%	31/10/2028	211,262	0.01%
ORLEN SA	€200,000	1.13%	27/5/2028	199,257	0.00%
Republic of Poland Government Bond	PLN12,000,000	0.75%	25/4/2025	2,889,348	0.07%
Republic of Poland Government Bond	PLN2,000,000	3.25%	25/7/2025	495,190	0.01%
Republic of Poland Government Bond	PLN7,000,000	2.50%	25/7/2026	1,677,105	0.04%
Republic of Poland Government Bond	PLN5,000,000	0.25%	25/10/2026	1,118,174	0.03%
Republic of Poland Government Bond	PLN19,300,000	3.75%	25/5/2027	4,729,716	0.11%
Republic of Poland Government Bond	PLN13,723,000	7.50%	25/7/2028	3,841,454	0.09%
Republic of Poland Government International Bond	€459,000	0.00%	10/2/2025	488,671	0.01%
Republic of Poland Government International Bond	\$300,000	3.25%	6/4/2026	290,736	0.01%
Republic of Poland Government International Bond	€500,000	1.13%	7/8/2026	524,108	0.01%
Republic of Poland Government International Bond	\$275,000	5.50%	16/11/2027	285,269	0.01%
				<b>17,312,823</b>	<b>0.41%</b>
<b>Portugal 0.28% (31 December 2022: 0.32%)</b>					
EDP Finance BV	€700,000	2.00%	22/4/2025	759,073	0.02%
EDP Finance BV	€1,000,000	1.63%	26/1/2026	1,068,346	0.03%
EDP Finance BV	\$270,000	1.71%	24/1/2028	239,656	0.01%
Fidelidade - Compania de Seguros SA^	€100,000	4.25%	4/9/2031	98,488	0.00%
Floene Energias SA	€500,000	4.88%	3/7/2028	572,770	0.01%
Portugal Obrigacoes do Tesouro OT	€3,200,000	2.88%	15/10/2025	3,560,606	0.08%
Portugal Obrigacoes do Tesouro OT	€1,321,000	2.88%	21/7/2026	1,484,470	0.04%
Portugal Obrigacoes do Tesouro OT	€3,800,000	0.70%	15/10/2027	3,966,845	0.09%
				<b>11,750,254</b>	<b>0.28%</b>
<b>Qatar 0.09% (31 December 2022: 0.12%)</b>					
CBQ Finance Ltd.	\$400,000	2.00%	12/5/2026	368,709	0.01%
Doha Finance Ltd.	\$200,000	2.38%	31/3/2026	184,336	0.00%
MAR Sukuk Ltd.	\$200,000	2.21%	2/9/2025	189,058	0.00%
Ooredoo International Finance Ltd.	\$200,000	5.00%	19/10/2025	199,471	0.01%
Ooredoo International Finance Ltd.	\$200,000	3.88%	31/1/2028	194,447	0.01%
Qatar Government International Bond	\$400,000	3.40%	16/4/2025	392,244	0.01%
Qatar Government International Bond	\$650,000	3.25%	2/6/2026	631,642	0.02%
Qatar Government International Bond	\$600,000	4.50%	23/4/2028	607,542	0.01%
QatarEnergy	\$275,000	1.38%	12/9/2026	252,616	0.01%
QNB Finance Ltd.	\$250,000	2.63%	12/5/2025	240,207	0.01%
QNB Finance Ltd.	\$200,000	1.38%	26/1/2026	184,855	0.00%
QNB Finance Ltd.	\$200,000	2.75%	12/2/2027	186,555	0.00%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$172,850	5.84%	30/9/2027	175,550	0.00%
				<b>3,807,232</b>	<b>0.09%</b>
<b>Romania 0.28% (31 December 2022: 0.14%)</b>					
NE Property BV	€100,000	1.88%	9/10/2026	100,908	0.00%
NE Property BV	€200,000	3.38%	14/7/2027	208,103	0.01%
Romania Government Bond	RON4,000,000	4.75%	24/2/2025	876,039	0.02%
Romania Government Bond	RON5,000,000	3.50%	25/11/2025	1,060,504	0.03%
Romania Government Bond	RON1,480,000	3.25%	24/6/2026	307,411	0.01%
Romania Government Bond	RON2,300,000	5.80%	26/7/2027	504,713	0.01%
Romania Government Bond	RON7,000,000	4.15%	26/1/2028	1,444,710	0.03%
Romania Government Bond	RON5,000,000	8.75%	30/10/2028	1,223,797	0.03%
Romanian Government International Bond	€600,000	2.75%	29/10/2025	649,694	0.02%
Romanian Government International Bond	€500,000	2.75%	26/2/2026	542,667	0.01%
Romanian Government International Bond	€800,000	5.00%	27/9/2026	906,973	0.02%
Romanian Government International Bond	\$250,000	3.00%	27/2/2027	232,807	0.01%
Romanian Government International Bond	€500,000	2.38%	19/4/2027	520,607	0.01%
Romanian Government International Bond	\$200,000	5.25%	25/11/2027	198,767	0.00%
Romanian Government International Bond	\$350,000	6.63%	17/2/2028	362,377	0.01%
Romanian Government International Bond	€500,000	2.13%	7/3/2028	501,134	0.01%
Romanian Government International Bond	€1,000,000	2.88%	26/5/2028	1,032,612	0.02%
Romanian Government International Bond	€1,000,000	5.50%	18/9/2028	1,134,540	0.03%
				<b>11,808,363</b>	<b>0.28%</b>
<b>Russia 0.00% (31 December 2022: 0.00%)</b>					
Vnesheconombank Via VEB Finance plc	\$200,000	6.80%	22/11/2025	12,872	0.00%
				<b>12,872</b>	<b>0.00%</b>
<b>Saudi Arabia 0.19% (31 December 2022: 0.24%)</b>					
AL Rajhi Sukuk Ltd.	\$200,000	4.75%	5/4/2028	199,113	0.00%
ANB Sukuk Ltd.^	\$300,000	3.33%	28/10/2030	286,457	0.01%
Banque Saudi Fransi	\$200,000	4.75%	31/5/2028	197,984	0.00%
BSF Finance	\$200,000	5.50%	23/11/2027	202,935	0.01%
Gaci First Investment Co.	\$200,000	5.00%	13/10/2027	202,024	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KSA Sukuk Ltd.	\$850,000	3.63%	20/4/2027	827,248	0.02%
Riyad Sukuk Ltd.^	\$200,000	3.17%	25/2/2030	192,774	0.00%
SA Global Sukuk Ltd.	\$400,000	1.60%	17/6/2026	371,354	0.01%
SABIC Capital II BV	\$300,000	4.50%	10/10/2028	297,272	0.01%
Saudi Arabian Oil Co.	\$300,000	1.63%	24/11/2025	282,369	0.01%
Saudi Electricity Global Sukuk Co. 4	\$300,000	4.72%	27/9/2028	301,198	0.01%
Saudi Electricity Global Sukuk Co. 5	\$200,000	1.74%	17/9/2025	189,038	0.00%
Saudi Government International Bond	\$750,000	4.00%	17/4/2025	738,825	0.02%
Saudi Government International Bond	\$925,000	3.25%	26/10/2026	892,706	0.02%
Saudi Government International Bond	\$350,000	2.50%	3/2/2027	329,178	0.01%
Saudi Government International Bond	\$1,100,000	4.75%	18/1/2028	1,112,032	0.03%
Saudi Government International Bond	\$1,000,000	3.63%	4/3/2028	968,065	0.02%
Suci Second Investment Co.	\$475,000	6.00%	25/10/2028	502,232	0.01%
				<b>8,092,804</b>	<b>0.19%</b>
<b>Singapore 0.32% (31 December 2022: 0.34%)</b>					
Clifford Capital Pte Ltd.	AUD300,000	4.75%	31/8/2028	208,760	0.00%
DBS Bank Ltd.	\$300,000	2.38%	17/3/2027	280,751	0.01%
DBS Group Holdings Ltd.^	\$250,000	3.30%	Perpetual	241,282	0.01%
DBS Group Holdings Ltd.	\$300,000	1.19%	15/3/2027	270,420	0.01%
Oversea-Chinese Banking Corp., Ltd.^	\$200,000	1.83%	10/9/2030	188,144	0.00%
Oversea-Chinese Banking Corp., Ltd.^	\$200,000	4.60%	15/6/2032	197,307	0.00%
Singapore Government Bond	SGD1,900,000	0.50%	1/11/2025	1,369,990	0.03%
Singapore Government Bond	SGD1,400,000	2.13%	1/6/2026	1,037,975	0.02%
Singapore Government Bond	SGD2,730,000	1.25%	1/11/2026	1,975,403	0.05%
Singapore Government Bond	SGD2,800,000	3.50%	1/3/2027	2,161,672	0.05%
Singapore Government Bond	SGD2,120,000	2.88%	1/9/2027	1,615,792	0.04%
Singapore Government Bond	SGD1,500,000	2.88%	1/8/2028	1,146,988	0.03%
Temasek Financial I Ltd.	SGD2,000,000	3.79%	5/3/2025	1,518,468	0.04%
Temasek Financial I Ltd.	€500,000	3.25%	15/2/2027	558,094	0.01%
United Overseas Bank Ltd.	\$350,000	3.06%	7/4/2025	342,594	0.01%
United Overseas Bank Ltd.^	\$400,000	2.00%	14/10/2031	364,732	0.01%
				<b>13,478,372</b>	<b>0.32%</b>
<b>Slovakia 0.15% (31 December 2022: 0.04%)</b>					
Slovakia Government Bond	€1,645,000	0.25%	14/5/2025	1,746,898	0.04%
Slovakia Government Bond	€2,500,000	0.13%	17/6/2027	2,520,632	0.06%
Slovakia Government Bond	€1,000,000	1.00%	12/6/2028	1,023,504	0.02%
Slovenska Sporitelna A.S.	€1,200,000	3.25%	12/1/2026	1,326,044	0.03%
				<b>6,617,078</b>	<b>0.15%</b>
<b>Slovenia 0.03% (31 December 2022: 0.03%)</b>					
Slovenia Government Bond	€1,100,000	0.00%	13/2/2026	1,143,550	0.03%
				<b>1,143,550</b>	<b>0.03%</b>
<b>South Africa 0.01% (31 December 2022: 0.02%)</b>					
Anglo American Capital plc	\$200,000	4.88%	14/5/2025	198,511	0.01%
Anglo American Capital plc	\$200,000	4.75%	10/4/2027	197,475	0.00%
Anglo American Capital plc	\$200,000	4.50%	15/3/2028	194,509	0.00%
				<b>590,495</b>	<b>0.01%</b>
<b>South Korea 2.10% (31 December 2022: 2.03%)</b>					
Export-Import Bank of Korea	\$200,000	1.25%	18/1/2025	192,785	0.00%
Export-Import Bank of Korea	\$700,000	2.88%	21/1/2025	686,017	0.02%
Export-Import Bank of Korea	\$200,000	5.38%	18/9/2025	202,090	0.01%
Export-Import Bank of Korea	\$900,000	0.63%	9/2/2026	825,674	0.02%
Export-Import Bank of Korea	\$250,000	2.63%	26/5/2026	237,890	0.01%
Export-Import Bank of Korea	€885,000	3.50%	7/6/2026	987,235	0.02%
Export-Import Bank of Korea	\$200,000	1.63%	18/1/2027	183,592	0.00%
Export-Import Bank of Korea	\$200,000	4.25%	15/9/2027	198,046	0.00%
Export-Import Bank of Korea	\$400,000	5.00%	11/1/2028	407,443	0.01%
Export-Import Bank of Korea	\$200,000	5.13%	18/9/2028	205,297	0.01%
GS Caltex Corp.	\$200,000	5.38%	7/8/2028	202,170	0.01%
Hana Bank	\$200,000	1.25%	16/12/2026	180,120	0.00%
Hana Bank	\$200,000	3.25%	30/3/2027	191,241	0.00%
Hanwha Life Insurance Co., Ltd.^	\$200,000	3.38%	4/2/2032	184,035	0.00%
Hyundai Assan Otomotiv Sanayi ve Ticaret A.S.	\$200,000	1.63%	12/7/2026	181,751	0.00%
Hyundai Capital America	\$25,000	4.30%	1/2/2024	24,973	0.00%
Hyundai Capital America	\$250,000	2.65%	10/2/2025	242,589	0.01%
Hyundai Capital America	\$150,000	5.80%	26/6/2025	150,867	0.00%
Hyundai Capital America	\$500,000	1.80%	15/10/2025	470,172	0.01%
Hyundai Capital America	\$200,000	1.30%	8/1/2026	184,647	0.00%
Hyundai Capital America	\$100,000	5.50%	30/3/2026	100,525	0.00%
Hyundai Capital America	\$100,000	1.50%	15/6/2026	91,320	0.00%
Hyundai Capital America	\$150,000	5.65%	26/6/2026	151,136	0.00%
Hyundai Capital America	\$500,000	1.65%	17/9/2026	454,692	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Capital America	\$200,000	3.50%	2/11/2026	190,625	0.00%
Hyundai Capital America	\$350,000	2.38%	15/10/2027	315,621	0.01%
Hyundai Capital America	\$100,000	5.60%	30/3/2028	101,442	0.00%
Hyundai Capital America	\$500,000	2.00%	15/6/2028	436,789	0.01%
Hyundai Capital America	\$350,000	5.68%	26/6/2028	356,847	0.01%
Hyundai Capital Services, Inc.	\$250,000	1.25%	8/2/2026	229,879	0.01%
Industrial Bank of Korea	\$200,000	1.04%	22/6/2025	188,995	0.00%
Industrial Bank of Korea	\$200,000	5.38%	4/10/2028	207,015	0.01%
Kia Corp.	\$250,000	1.75%	16/10/2026	228,272	0.01%
Kookmin Bank	€600,000	0.05%	15/7/2025	630,010	0.02%
Kookmin Bank	\$200,000	2.38%	15/2/2027	186,534	0.00%
Kookmin Bank	€1,260,000	4.00%	13/4/2027	1,431,542	0.03%
Korea Development Bank	\$600,000	0.75%	25/1/2025	574,688	0.01%
Korea Development Bank	\$1,000,000	1.75%	18/2/2025	966,364	0.02%
Korea Development Bank	\$200,000	5.38%	23/10/2026	203,780	0.01%
Korea Development Bank	\$300,000	2.25%	24/2/2027	280,087	0.01%
Korea Development Bank	\$475,000	4.38%	15/2/2028	473,787	0.01%
Korea East-West Power Co., Ltd.	\$200,000	1.75%	6/5/2025	191,433	0.00%
Korea Electric Power Corp.	\$200,000	1.13%	15/6/2025	189,282	0.00%
Korea Electric Power Corp.	\$200,000	5.38%	31/7/2026	202,271	0.01%
Korea Electric Power Corp.	\$200,000	4.00%	14/6/2027	195,333	0.00%
Korea Expressway Corp.	\$200,000	3.63%	18/5/2025	196,382	0.00%
Korea Gas Corp.	\$250,000	3.50%	2/7/2026	242,089	0.01%
Korea Gas Corp.	\$200,000	3.88%	13/7/2027	195,078	0.00%
Korea Gas Corp.	\$200,000	4.88%	5/7/2028	202,088	0.01%
Korea Housing Finance Corp.	€1,000,000	0.01%	7/7/2025	1,049,281	0.02%
Korea Housing Finance Corp.	\$200,000	5.38%	15/11/2026	203,594	0.01%
Korea Housing Finance Corp.	€1,330,000	4.08%	25/9/2027	1,517,808	0.04%
Korea Housing Finance Corp.	\$200,000	4.63%	24/2/2028	199,663	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	\$300,000	1.25%	27/4/2026	276,178	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	\$200,000	5.00%	18/7/2028	202,169	0.01%
Korea International Bond	€220,000	0.00%	16/9/2025	229,904	0.01%
Korea International Bond	\$125,000	5.63%	3/11/2025	126,696	0.00%
Korea International Bond	\$345,000	2.75%	19/1/2027	330,435	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$200,000	1.75%	15/4/2026	184,646	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$200,000	5.38%	11/5/2028	201,640	0.01%
Korea National Oil Corp.	\$200,000	4.75%	3/4/2026	199,328	0.01%
Korea National Oil Corp.	\$450,000	2.50%	24/10/2026	421,879	0.01%
Korea South-East Power Co., Ltd.	\$200,000	1.00%	3/2/2026	184,496	0.00%
Korea Southern Power Co., Ltd.	\$200,000	0.75%	27/1/2026	183,657	0.00%
Korea Treasury Bond	KRW7,650,000,000	1.50%	10/3/2025	5,840,575	0.14%
Korea Treasury Bond	KRW4,500,000,000	3.38%	10/3/2025	3,530,848	0.08%
Korea Treasury Bond	KRW5,000,000,000	3.13%	10/6/2025	3,879,790	0.09%
Korea Treasury Bond	KRW6,760,000,000	1.13%	10/9/2025	5,082,593	0.12%
Korea Treasury Bond	KRW10,900,000,000	4.25%	10/12/2025	8,646,437	0.20%
Korea Treasury Bond	KRW2,000,000,000	2.25%	10/12/2025	1,526,314	0.04%
Korea Treasury Bond	KRW5,500,000,000	1.25%	10/3/2026	4,109,595	0.10%
Korea Treasury Bond	KRW1,500,000,000	1.88%	10/6/2026	1,129,570	0.03%
Korea Treasury Bond	KRW6,400,000,000	1.75%	10/9/2026	4,813,279	0.11%
Korea Treasury Bond	KRW3,300,000,000	1.50%	10/12/2026	2,443,103	0.06%
Korea Treasury Bond	KRW9,300,000,000	2.38%	10/3/2027	7,098,319	0.17%
Korea Treasury Bond	KRW7,500,000,000	3.13%	10/9/2027	5,860,642	0.14%
Korea Treasury Bond	KRW10,750,000,000	3.25%	10/3/2028	8,447,909	0.20%
Korea Treasury Bond	KRW2,000,000,000	3.50%	10/9/2028	1,592,898	0.04%
KT Corp.	\$200,000	1.38%	21/1/2027	180,348	0.00%
Kyobo Life Insurance Co., Ltd.^	\$200,000	5.90%	15/6/2052	197,507	0.00%
LG Chem Ltd.	\$500,000	1.38%	7/7/2026	456,138	0.01%
NongHyup Bank	\$200,000	4.25%	6/7/2027	196,736	0.00%
NongHyup Bank	\$200,000	4.88%	3/7/2028	201,174	0.01%
POSCO	\$200,000	2.50%	17/1/2025	194,426	0.00%
POSCO	\$200,000	4.38%	4/8/2025	197,324	0.00%
POSCO	\$200,000	5.75%	17/1/2028	205,207	0.01%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	12/4/2028	198,159	0.00%
Shinhan Card Co., Ltd.	\$200,000	2.50%	27/1/2027	184,480	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	1.35%	10/1/2026	185,856	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	199,979	0.01%
Shinhan Financial Group Co., Ltd.^	\$600,000	3.34%	5/2/2030	583,634	0.01%
SK Battery America, Inc.	\$300,000	2.13%	26/1/2026	277,163	0.01%
SK Hynix, Inc.	\$600,000	1.50%	19/1/2026	552,755	0.01%
SK On Co., Ltd.	\$200,000	5.38%	11/5/2026	201,198	0.01%
SK Telecom Co., Ltd.	\$100,000	6.63%	20/7/2027	105,743	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Woori Bank	\$200,000	0.75%	1/2/2026	183,466	0.00%
Woori Bank	\$200,000	4.88%	26/1/2028	200,972	0.01%
				<b>89,768,051</b>	<b>2.10%</b>
<b>Spain 2.93% (31 December 2022: 2.62%)</b>					
Abanca Corp Bancaria SA^	€200,000	5.25%	14/9/2028	229,071	0.01%
Abertis Infraestructuras SA	€200,000	0.63%	15/7/2025	211,569	0.01%
Abertis Infraestructuras SA	€200,000	3.38%	27/11/2026	243,392	0.01%
Abertis Infraestructuras SA	€300,000	4.13%	31/1/2028	340,870	0.01%
Abertis Infraestructuras SA	€800,000	1.13%	26/3/2028	809,526	0.02%
Adif Alta Velocidad	€500,000	1.25%	4/5/2026	531,229	0.01%
Adif Alta Velocidad	€1,000,000	3.50%	30/7/2028	1,130,496	0.03%
Autonomous Community of Madrid Spain	€1,000,000	1.83%	30/4/2025	1,084,155	0.03%
Autonomous Community of Madrid Spain	€1,000,000	1.77%	30/4/2028	1,059,075	0.02%
Banco Bilbao Vizcaya Argentaria SA	€500,000	4.00%	25/2/2025	555,541	0.01%
Banco Bilbao Vizcaya Argentaria SA	€500,000	1.38%	14/5/2025	535,794	0.01%
Banco Bilbao Vizcaya Argentaria SA	€800,000	1.75%	26/11/2025	859,710	0.02%
Banco Bilbao Vizcaya Argentaria SA^	\$400,000	5.86%	14/9/2026	402,171	0.01%
Banco Bilbao Vizcaya Argentaria SA	€700,000	3.13%	17/7/2027	781,172	0.02%
Banco Bilbao Vizcaya Argentaria SA^	€500,000	5.75%	15/9/2033	580,873	0.01%
Banco de Sabadell SA	€300,000	3.50%	28/8/2026	335,890	0.01%
Banco de Sabadell SA^	€500,000	1.13%	11/3/2027	524,183	0.01%
Banco de Sabadell SA^	€200,000	5.13%	10/11/2028	232,243	0.01%
Banco Santander SA	€1,000,000	1.13%	17/1/2025	1,074,778	0.03%
Banco Santander SA	€2,000,000	0.01%	27/2/2025	2,125,656	0.05%
Banco Santander SA	\$200,000	3.50%	24/3/2025	195,740	0.00%
Banco Santander SA	\$400,000	5.15%	18/8/2025	397,882	0.01%
Banco Santander SA	\$800,000	5.18%	19/11/2025	792,994	0.02%
Banco Santander SA	€300,000	1.38%	5/1/2026	317,859	0.01%
Banco Santander SA	\$200,000	1.85%	25/3/2026	185,260	0.00%
Banco Santander SA	€400,000	3.25%	4/4/2026	439,089	0.01%
Banco Santander SA	\$1,000,000	5.29%	18/8/2027	1,002,470	0.02%
Banco Santander SA	€1,600,000	2.38%	8/9/2027	1,739,230	0.04%
Banco Santander SA^	\$225,000	6.53%	7/11/2027	232,941	0.01%
Banco Santander SA	€1,600,000	3.88%	16/1/2028	1,809,602	0.04%
Banco Santander SA^	\$600,000	4.18%	24/3/2028	577,194	0.01%
Banco Santander SA	\$400,000	5.59%	8/8/2028	408,248	0.01%
Banco Santander SA	\$225,000	6.61%	7/11/2028	239,728	0.01%
Banco Santander SA^	€100,000	2.25%	4/10/2032	110,058	0.00%
Banco Santander SA^	€300,000	5.75%	23/8/2033	347,491	0.01%
Bankinter SA	€500,000	1.00%	5/2/2025	536,911	0.01%
Bankinter SA	€300,000	0.63%	6/10/2027	301,621	0.01%
CaixaBank SA^	€500,000	0.38%	18/11/2026	519,832	0.01%
CaixaBank SA^	\$200,000	6.68%	13/9/2027	205,004	0.01%
CaixaBank SA^	€900,000	0.75%	26/5/2028	906,319	0.02%
CaixaBank SA^	\$200,000	6.21%	18/1/2029	204,308	0.00%
CaixaBank SA^	€700,000	5.00%	19/7/2029	808,467	0.02%
CaixaBank SA^	€700,000	1.25%	18/6/2031	719,703	0.02%
CaixaBank SA^	€300,000	6.25%	23/2/2033	349,673	0.01%
Caja Rural de Navarra SCC	€900,000	3.00%	26/4/2027	996,203	0.02%
Ferrovial Emisiones SA	€100,000	1.38%	31/3/2025	107,520	0.00%
Fondo de Titulizacion Del Deficit Del Sistema Electrico FTA	€300,000	0.01%	17/9/2025	315,223	0.01%
Iberdrola International BV^	€500,000	1.87%	Perpetual	519,819	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	2.00%	17/4/2026	213,799	0.01%
Merlin Properties Socimi SA	€900,000	1.75%	26/5/2025	966,192	0.02%
Naturgy Finance BV	€100,000	0.88%	15/5/2025	106,497	0.00%
Red Electrica Financiaciones SAU	€200,000	1.25%	13/3/2027	210,766	0.01%
Redexis Gas Finance BV	€100,000	1.88%	28/5/2025	107,632	0.00%
Repsol International Finance BV	€500,000	0.25%	2/8/2027	500,196	0.01%
Santander Consumer Finance SA	€800,000	0.38%	17/1/2025	854,530	0.02%
Santander Consumer Finance SA	€300,000	0.00%	23/2/2026	309,203	0.01%
Spain Government Bond	€4,400,000	0.00%	31/1/2025	4,703,637	0.11%
Spain Government Bond	€4,788,000	1.60%	30/4/2025	5,195,320	0.12%
Spain Government Bond	€7,000,000	0.00%	31/5/2025	7,419,948	0.17%
Spain Government Bond	€15,694,000	0.00%	31/1/2026	16,410,227	0.38%
Spain Government Bond	€4,000,000	1.95%	30/4/2026	4,351,764	0.10%
Spain Government Bond	€3,761,000	2.80%	31/5/2026	4,171,350	0.10%
Spain Government Bond	€15,200,000	0.00%	31/1/2027	15,538,806	0.36%
Spain Government Bond	€4,000,000	0.80%	30/7/2027	4,160,211	0.10%
Spain Government Bond	€2,000,000	1.45%	31/10/2027	2,123,848	0.05%
Spain Government Bond	€11,750,000	0.00%	31/1/2028	11,724,904	0.27%
Spain Government Bond	€3,600,000	1.40%	30/4/2028	3,794,508	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Spain Government Bond	€6,120,000	1.40%	30/7/2028	6,433,076	0.15%
Spain Government Bond	€4,400,000	5.15%	31/10/2028	5,430,257	0.13%
Telefonica Emisiones SA	£100,000	5.38%	2/2/2026	128,922	0.00%
Telefonica Emisiones SA	€500,000	1.46%	13/4/2026	533,053	0.01%
Unicaja Banco SA^	€300,000	5.13%	21/2/2029	340,278	0.01%
Werfen SA	€500,000	4.63%	6/6/2028	562,797	0.01%
				<b>125,225,504</b>	<b>2.93%</b>
<b>Supranational 3.52% (31 December 2022: 3.45%)</b>					
Africa Finance Corp.	\$400,000	3.13%	16/6/2025	382,066	0.01%
Africa Finance Corp.	\$200,000	4.38%	17/4/2026	192,161	0.00%
African Development Bank	\$300,000	0.88%	23/3/2026	278,546	0.01%
African Development Bank	£900,000	0.50%	22/6/2026	1,047,422	0.02%
African Development Bank	\$1,200,000	0.88%	22/7/2026	1,103,724	0.03%
African Development Bank	\$300,000	4.63%	4/1/2027	304,328	0.01%
African Development Bank	€500,000	0.50%	22/3/2027	518,555	0.01%
African Development Bank	\$125,000	4.38%	3/11/2027	126,375	0.00%
African Development Bank	\$375,000	4.38%	14/3/2028	379,724	0.01%
Arab Petroleum Investments Corp.	\$400,000	1.46%	30/6/2025	376,894	0.01%
Arab Petroleum Investments Corp.	\$200,000	1.48%	6/10/2026	182,140	0.00%
Asian Development Bank	CAD400,000	1.63%	28/1/2025	293,642	0.01%
Asian Development Bank	AUD1,925,000	3.75%	12/3/2025	1,304,211	0.03%
Asian Development Bank	\$2,000,000	0.63%	29/4/2025	1,898,428	0.04%
Asian Development Bank	\$1,530,000	2.88%	6/5/2025	1,495,450	0.04%
Asian Development Bank	\$275,000	4.63%	13/6/2025	275,305	0.01%
Asian Development Bank	AUD2,000,000	3.70%	17/6/2025	1,353,687	0.03%
Asian Development Bank	€500,000	0.35%	16/7/2025	531,272	0.01%
Asian Development Bank	£1,032,000	6.13%	15/8/2025	1,345,232	0.03%
Asian Development Bank	\$400,000	0.38%	3/9/2025	373,863	0.01%
Asian Development Bank	\$800,000	4.25%	9/1/2026	799,507	0.02%
Asian Development Bank	\$500,000	0.50%	4/2/2026	462,488	0.01%
Asian Development Bank	CAD685,000	4.40%	13/7/2026	526,252	0.01%
Asian Development Bank	\$867,000	2.63%	12/1/2027	830,304	0.02%
Asian Development Bank	\$1,125,000	1.50%	20/1/2027	1,041,498	0.02%
Asian Development Bank	\$2,000,000	3.13%	20/8/2027	1,937,772	0.05%
Asian Development Bank	\$600,000	3.75%	25/4/2028	593,452	0.01%
Asian Development Bank	\$775,000	4.50%	25/8/2028	790,897	0.02%
Asian Infrastructure Investment Bank	\$200,000	0.50%	28/5/2025	188,779	0.00%
Asian Infrastructure Investment Bank	\$1,000,000	3.38%	29/6/2025	981,714	0.02%
Asian Infrastructure Investment Bank	\$370,000	0.50%	27/1/2026	341,887	0.01%
Asian Infrastructure Investment Bank	\$370,000	4.88%	14/9/2026	376,168	0.01%
Asian Infrastructure Investment Bank	£800,000	1.13%	15/9/2026	944,938	0.02%
Asian Infrastructure Investment Bank	\$500,000	3.75%	14/9/2027	493,626	0.01%
Asian Infrastructure Investment Bank	\$525,000	4.00%	18/1/2028	522,232	0.01%
Asian Infrastructure Investment Bank	€800,000	3.00%	14/2/2028	897,631	0.02%
Asian Infrastructure Investment Bank	AUD2,000,000	4.00%	17/5/2028	1,328,467	0.03%
Concentrix Corp.	\$150,000	6.65%	2/8/2026	153,734	0.00%
Corp. Andina de Fomento	€500,000	1.63%	3/6/2025	536,637	0.01%
Corp. Andina de Fomento	\$200,000	1.63%	23/9/2025	188,537	0.00%
Corp. Andina de Fomento	€270,000	0.25%	4/2/2026	278,644	0.01%
Corp. Andina de Fomento	\$150,000	4.75%	1/4/2026	148,954	0.00%
Corp. Andina de Fomento	\$150,000	2.25%	8/2/2027	138,409	0.00%
Corp. Andina de Fomento	\$200,000	6.00%	26/4/2027	206,919	0.01%
Corp. Andina de Fomento	€1,773,000	4.50%	7/3/2028	2,042,990	0.05%
Council Of Europe Development Bank	\$125,000	1.38%	27/2/2025	120,284	0.00%
Council Of Europe Development Bank	\$1,600,000	3.00%	16/6/2025	1,563,465	0.04%
Council Of Europe Development Bank	\$250,000	3.75%	25/5/2026	247,266	0.01%
Council Of Europe Development Bank	\$200,000	0.88%	22/9/2026	183,109	0.00%
Council Of Europe Development Bank	\$280,000	3.63%	26/1/2028	275,631	0.01%
European Bank for Reconstruction & Development	\$25,000	1.50%	13/2/2025	24,121	0.00%
European Bank for Reconstruction & Development	\$300,000	0.50%	19/5/2025	283,501	0.01%
European Bank for Reconstruction & Development	\$400,000	0.50%	25/11/2025	371,849	0.01%
European Bank for Reconstruction & Development	\$300,000	0.50%	28/1/2026	277,620	0.01%
European Bank for Reconstruction & Development	\$675,000	4.38%	9/3/2028	684,548	0.02%
European Financial Stability Facility	€2,400,000	0.00%	15/10/2025	2,531,019	0.06%
European Financial Stability Facility	€2,000,000	0.40%	31/5/2026	2,104,563	0.05%
European Financial Stability Facility	€1,400,000	0.00%	20/7/2026	1,452,157	0.03%
European Financial Stability Facility	€1,357,000	2.75%	17/8/2026	1,508,266	0.04%
European Financial Stability Facility	€1,100,000	0.75%	3/5/2027	1,152,469	0.03%
European Financial Stability Facility	€2,800,000	2.38%	11/4/2028	3,088,926	0.07%
European Financial Stability Facility	€301,000	3.00%	15/12/2028	340,884	0.01%
European Financial Stability Facility	€2,960,000	3.50%	11/4/2029	3,431,951	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Investment Bank	\$1,645,000	1.88%	10/2/2025	1,595,708	0.04%
European Investment Bank	\$768,000	1.63%	14/3/2025	741,137	0.02%
European Investment Bank	€3,000,000	0.00%	25/3/2025	3,197,980	0.08%
European Investment Bank	SEK15,000,000	1.25%	12/5/2025	1,446,890	0.03%
European Investment Bank	€2,000,000	0.38%	16/7/2025	2,132,108	0.05%
European Investment Bank	\$1,263,000	0.63%	25/7/2025	1,190,009	0.03%
European Investment Bank	\$2,500,000	2.75%	15/8/2025	2,433,463	0.06%
European Investment Bank	€2,500,000	0.00%	13/3/2026	2,618,613	0.06%
European Investment Bank	\$1,036,000	0.38%	26/3/2026	952,334	0.02%
European Investment Bank	€3,000,000	0.38%	15/5/2026	3,159,702	0.07%
European Investment Bank	£1,500,000	1.00%	21/9/2026	1,771,780	0.04%
European Investment Bank	€1,000,000	0.10%	15/10/2026	1,037,854	0.02%
European Investment Bank	AUD300,000	1.80%	19/1/2027	191,133	0.00%
European Investment Bank	\$475,000	1.38%	15/3/2027	437,040	0.01%
European Investment Bank	€3,600,000	0.38%	15/9/2027	3,698,923	0.09%
European Investment Bank	\$500,000	3.25%	15/11/2027	486,417	0.01%
European Investment Bank	\$1,000,000	3.88%	15/3/2028	995,889	0.02%
European Investment Bank	\$750,000	4.50%	16/10/2028	766,781	0.02%
European Stability Mechanism	\$300,000	0.38%	10/9/2025	280,241	0.01%
European Stability Mechanism	€1,211,000	1.00%	23/9/2025	1,300,469	0.03%
European Stability Mechanism	€500,000	0.00%	15/12/2026	514,527	0.01%
European Stability Mechanism	€2,000,000	0.75%	15/3/2027	2,097,665	0.05%
European Stability Mechanism	€2,500,000	1.00%	23/6/2027	2,631,073	0.06%
European Union	€8,109,154	0.80%	4/7/2025	8,691,212	0.20%
European Union	€210,000	0.00%	4/11/2025	221,663	0.01%
European Union	€2,373,000	0.00%	6/7/2026	2,464,790	0.06%
European Union	€6,959,966	2.75%	5/10/2026	7,747,762	0.18%
European Union	€3,172,784	2.00%	4/10/2027	3,453,175	0.08%
European Union	€2,280,000	0.00%	2/6/2028	2,273,543	0.05%
European Union	€556,000	3.13%	5/12/2028	632,964	0.02%
IDB Trust Services Ltd.	\$500,000	0.91%	25/6/2025	471,532	0.01%
Inter-American Development Bank	\$733,000	2.13%	15/1/2025	713,567	0.02%
Inter-American Development Bank	\$274,000	1.75%	14/3/2025	264,698	0.01%
Inter-American Development Bank	\$1,000,000	0.88%	3/4/2025	954,112	0.02%
Inter-American Development Bank	\$300,000	0.63%	15/7/2025	282,782	0.01%
Inter-American Development Bank	CAD475,000	0.75%	15/10/2025	339,295	0.01%
Inter-American Development Bank	£500,000	1.25%	15/12/2025	602,717	0.01%
Inter-American Development Bank	\$1,000,000	0.88%	20/4/2026	927,389	0.02%
Inter-American Development Bank	\$550,000	4.50%	15/5/2026	553,665	0.01%
Inter-American Development Bank	\$211,000	2.00%	2/6/2026	200,273	0.01%
Inter-American Development Bank	\$240,000	2.00%	23/7/2026	227,333	0.01%
Inter-American Development Bank	\$800,000	1.50%	13/1/2027	741,207	0.02%
Inter-American Development Bank	\$440,000	4.38%	1/2/2027	443,527	0.01%
Inter-American Development Bank	\$1,000,000	2.38%	7/7/2027	945,459	0.02%
Inter-American Development Bank	\$1,000,000	0.63%	16/9/2027	884,319	0.02%
Inter-American Development Bank	\$920,000	4.00%	12/1/2028	918,813	0.02%
Inter-American Investment Corp.	\$225,000	4.13%	15/2/2028	224,605	0.01%
Inter-American Investment Corp.	\$300,000	4.75%	19/9/2028	307,582	0.01%
International Bank for Reconstruction & Development	\$400,000	1.63%	15/1/2025	387,440	0.01%
International Bank for Reconstruction & Development	CAD130,000	1.90%	16/1/2025	95,772	0.00%
International Bank for Reconstruction & Development	\$1,300,000	0.75%	11/3/2025	1,241,467	0.03%
International Bank for Reconstruction & Development	\$1,500,000	0.63%	22/4/2025	1,425,398	0.03%
International Bank for Reconstruction & Development	CAD400,000	0.75%	2/7/2025	288,118	0.01%
International Bank for Reconstruction & Development	\$1,400,000	0.38%	28/7/2025	1,313,033	0.03%
International Bank for Reconstruction & Development	\$500,000	2.50%	29/7/2025	484,975	0.01%
International Bank for Reconstruction & Development	\$550,000	0.50%	28/10/2025	512,708	0.01%
International Bank for Reconstruction & Development	CAD600,000	0.63%	14/1/2026	424,765	0.01%
International Bank for Reconstruction & Development	\$2,836,000	0.88%	15/7/2026	2,613,223	0.06%
International Bank for Reconstruction & Development	NZD1,000,000	2.88%	30/11/2026	604,456	0.01%
International Bank for Reconstruction & Development	CAD200,000	1.80%	19/1/2027	143,310	0.00%
International Bank for Reconstruction & Development	\$750,000	3.13%	15/6/2027	727,298	0.02%
International Bank for Reconstruction & Development	NZD1,400,000	4.25%	29/7/2027	878,361	0.02%
International Bank for Reconstruction & Development	\$1,000,000	0.75%	24/11/2027	882,331	0.02%
International Bank for Reconstruction & Development	AUD1,500,000	4.40%	13/1/2028	1,033,668	0.02%
International Bank for Reconstruction & Development	\$2,000,000	4.50%	26/6/2028	2,001,624	0.05%
International Bank for Reconstruction & Development	\$1,025,000	3.50%	12/7/2028	1,003,943	0.02%
International Bank for Reconstruction & Development	£2,700,000	0.63%	14/7/2028	3,011,565	0.07%
International Bank for Reconstruction & Development	\$950,000	4.63%	1/8/2028	974,545	0.02%
International Development Association	\$500,000	0.38%	23/9/2025	466,385	0.01%
International Development Association	\$200,000	0.88%	28/4/2026	185,093	0.00%
International Development Association	\$425,000	4.88%	1/11/2028	440,600	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Finance Corp.	\$500,000	0.38%	16/7/2025	469,534	0.01%
International Finance Corp.	\$500,000	3.63%	15/9/2025	493,232	0.01%
International Finance Corp.	AUD1,000,000	3.20%	22/7/2026	666,717	0.02%
International Finance Corp.	CAD125,000	4.50%	21/8/2026	96,403	0.00%
International Finance Corp.	£500,000	0.88%	15/9/2026	586,702	0.01%
International Finance Corp.	\$200,000	4.38%	15/1/2027	201,633	0.01%
International Finance Corp.	CAD300,000	1.85%	28/1/2027	215,297	0.01%
International Finance Corp.	\$200,000	4.50%	13/7/2028	204,272	0.01%
Isdb Trust Services NO 2 Sarl	\$800,000	1.26%	31/3/2026	744,173	0.02%
Isdb Trust Services NO 2 Sarl	\$200,000	3.21%	28/4/2027	193,194	0.00%
Isdb Trust Services NO 2 Sarl	\$200,000	4.75%	27/10/2027	203,058	0.01%
Isdb Trust Services NO 2 Sarl	\$1,000,000	4.60%	14/3/2028	1,011,300	0.02%
New Development Bank	\$400,000	0.63%	29/9/2025	369,582	0.01%
New Development Bank	\$1,000,000	5.13%	26/4/2026	1,002,120	0.02%
Nordic Investment Bank	\$200,000	0.38%	11/9/2025	186,843	0.00%
Nordic Investment Bank	\$200,000	5.00%	15/10/2025	202,003	0.01%
Nordic Investment Bank	\$200,000	0.50%	21/1/2026	185,196	0.00%
Nordic Investment Bank	\$200,000	3.38%	8/9/2027	195,424	0.01%
Nordic Investment Bank	\$625,000	4.38%	14/3/2028	633,248	0.02%
				<b>150,322,819</b>	<b>3.52%</b>
<b>Sweden 1.43% (31 December 2022: 1.43%)</b>					
Akelius Residential Property AB	£100,000	2.38%	15/8/2025	120,069	0.00%
Akelius Residential Property Financing BV	€400,000	1.00%	17/1/2028	380,214	0.01%
Castellum AB	€500,000	0.75%	4/9/2026	499,991	0.01%
Danske Hypotek AB	SEK16,000,000	3.50%	15/12/2027	1,625,265	0.04%
EQT AB	€200,000	2.38%	6/4/2028	208,456	0.01%
Essity Capital BV	€320,000	3.00%	21/9/2026	352,525	0.01%
Fastighets AB Balder	€100,000	1.25%	28/1/2028	89,926	0.00%
Heimstaden Bostad Treasury BV	€100,000	0.25%	13/10/2024	103,960	0.00%
Heimstaden Bostad Treasury BV	€200,000	0.63%	24/7/2025	195,837	0.00%
Heimstaden Bostad Treasury BV	€600,000	1.00%	13/4/2028	474,623	0.01%
Kommuninvest I Sverige AB	\$300,000	2.75%	1/3/2025	293,021	0.01%
Kommuninvest I Sverige AB	\$200,000	5.25%	16/4/2025	201,266	0.00%
Kommuninvest I Sverige AB	SEK15,000,000	1.00%	12/5/2025	1,444,224	0.03%
Kommuninvest I Sverige AB	SEK6,000,000	3.00%	1/9/2025	593,525	0.01%
Kommuninvest I Sverige AB	\$200,000	0.63%	15/9/2025	187,266	0.00%
Kommuninvest I Sverige AB	\$800,000	4.25%	10/12/2025	796,545	0.02%
Kommuninvest I Sverige AB	SEK10,000,000	0.38%	10/6/2026	934,302	0.02%
Kommuninvest I Sverige AB	SEK15,000,000	0.50%	15/6/2027	1,380,754	0.03%
Kommuninvest I Sverige AB	\$200,000	4.63%	29/9/2028	204,998	0.00%
Lansforsakringar Bank AB	€500,000	0.05%	15/4/2026	510,502	0.01%
Lansforsakringar Hypotek AB	SEK20,000,000	1.00%	15/9/2027	1,857,444	0.04%
Nordea Hypotek AB	SEK12,000,000	1.00%	17/9/2025	1,148,118	0.03%
Nordea Hypotek AB	SEK10,000,000	0.50%	16/9/2026	931,248	0.02%
Nordea Hypotek AB	SEK42,000,000	1.00%	16/6/2027	3,916,653	0.09%
Nordea Hypotek AB	SEK20,000,000	3.50%	20/9/2028	2,036,880	0.05%
Sagax AB	€200,000	2.25%	13/3/2025	214,887	0.01%
Sagax AB	€200,000	1.13%	30/1/2027	198,702	0.00%
SBAB Bank AB	€500,000	1.88%	10/12/2025	536,733	0.01%
Skandinaviska Enskilda Banken AB	SEK20,000,000	1.00%	17/12/2025	1,905,965	0.04%
Skandinaviska Enskilda Banken AB	\$300,000	1.20%	9/9/2026	272,556	0.01%
Skandinaviska Enskilda Banken AB	SEK10,000,000	0.50%	16/12/2026	926,140	0.02%
Skandinaviska Enskilda Banken AB	€1,000,000	0.75%	9/8/2027	1,004,878	0.02%
Skandinaviska Enskilda Banken AB	€800,000	3.75%	7/2/2028	893,458	0.02%
Skandinaviska Enskilda Banken AB	€517,000	3.25%	4/5/2028	582,504	0.01%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	339,389	0.01%
Stadshypotek AB	€500,000	0.50%	11/7/2025	531,082	0.01%
Stadshypotek AB	€2,100,000	0.38%	13/3/2026	2,196,655	0.05%
Stadshypotek AB	SEK28,000,000	0.50%	1/6/2026	2,623,646	0.06%
Stadshypotek AB	SEK46,000,000	2.50%	1/12/2027	4,505,998	0.11%
Svensk Exportkredit AB	\$700,000	0.63%	14/5/2025	661,930	0.02%
Svensk Exportkredit AB	\$825,000	4.00%	15/7/2025	816,872	0.02%
Svensk Exportkredit AB	\$283,000	4.63%	28/11/2025	283,190	0.01%
Svensk Exportkredit AB	€100,000	0.13%	15/12/2025	117,450	0.00%
Svensk Exportkredit AB	\$250,000	4.38%	13/2/2026	249,643	0.01%
Svensk Exportkredit AB	\$200,000	4.88%	14/9/2026	202,961	0.00%
Svensk Exportkredit AB	\$1,000,000	2.25%	22/3/2027	940,371	0.02%
Svensk Exportkredit AB	€1,000,000	2.00%	30/6/2027	1,079,898	0.03%
Svensk Exportkredit AB	\$250,000	4.13%	14/6/2028	249,789	0.01%
Svenska Handelsbanken AB	€420,000	1.00%	15/4/2025	450,168	0.01%
Svenska Handelsbanken AB	\$500,000	3.65%	10/6/2025	490,566	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Svenska Handelsbanken AB	€300,000	3.75%	5/5/2026	335,599	0.01%
Svenska Handelsbanken AB	\$400,000	3.95%	10/6/2027	389,498	0.01%
Svenska Handelsbanken AB	€1,000,000	3.38%	17/2/2028	1,114,837	0.03%
Svenska Handelsbanken AB	AUD500,000	5.00%	2/3/2028	343,717	0.01%
Svenska Handelsbanken AB	\$500,000	5.50%	15/6/2028	508,038	0.01%
Sveriges Sakerstallda Obligationer AB	SEK30,000,000	0.50%	11/6/2025	2,860,687	0.07%
Swedbank AB	€200,000	0.75%	5/5/2025	212,982	0.01%
Swedbank AB	\$250,000	5.47%	15/6/2026	253,279	0.01%
Swedbank AB	€200,000	0.25%	2/11/2026	203,875	0.00%
Swedbank AB	€300,000	1.30%	17/2/2027	308,504	0.01%
Swedbank AB <sup>^</sup>	€320,000	0.30%	20/5/2027	326,560	0.01%
Swedbank AB	€500,000	2.10%	25/5/2027	531,628	0.01%
Swedbank AB	\$200,000	5.34%	20/9/2027	200,466	0.00%
Swedbank AB	€200,000	4.25%	11/7/2028	226,980	0.01%
Swedbank AB <sup>^</sup>	€200,000	3.63%	23/8/2032	215,975	0.01%
Swedbank AB <sup>^</sup>	£700,000	7.27%	15/11/2032	921,096	0.02%
Swedbank Hypotek AB	SEK14,000,000	1.00%	18/3/2026	1,330,914	0.03%
Sweden Government Bond	SEK20,000,000	2.50%	12/5/2025	1,974,254	0.05%
Sweden Government Bond	SEK15,000,000	1.00%	12/11/2026	1,436,823	0.03%
Sweden Government Bond	SEK40,000,000	0.75%	12/5/2028	3,755,718	0.09%
Telia Co. AB	€200,000	3.00%	7/9/2027	221,534	0.01%
Telia Co. AB <sup>^</sup>	€200,000	4.63%	21/12/2082	220,363	0.01%
Vattenfall AB	€189,000	3.75%	18/10/2026	212,330	0.01%
Volvo Treasury AB	€100,000	1.63%	18/9/2025	107,335	0.00%
				<b>60,976,035</b>	<b>1.43%</b>
<b>Switzerland 1.09% (31 December 2022: 1.03%)</b>					
Adecco Group AG	CHF500,000	2.38%	17/11/2027	609,643	0.01%
Argentum Netherlands BV for Swiss Life AG <sup>^</sup>	€400,000	4.38%	Perpetual	437,679	0.01%
Argentum Netherlands BV for Swiss Re Ltd. <sup>^</sup>	\$300,000	5.75%	15/8/2050	296,657	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	€400,000	3.50%	1/10/2046	435,032	0.01%
Cloverie plc for Zurich Insurance Co., Ltd. <sup>^</sup>	\$225,000	5.63%	24/6/2046	222,857	0.01%
Credit Suisse AG	\$275,000	7.95%	9/1/2025	280,976	0.01%
Credit Suisse AG	\$400,000	3.70%	21/2/2025	391,770	0.01%
Credit Suisse AG	\$250,000	2.95%	9/4/2025	242,240	0.01%
Credit Suisse AG	€500,000	0.25%	5/1/2026	518,285	0.01%
Credit Suisse AG	£300,000	7.75%	10/3/2026	402,497	0.01%
Credit Suisse AG	\$300,000	1.25%	7/8/2026	272,126	0.01%
Credit Suisse AG	€400,000	5.50%	20/8/2026	464,361	0.01%
Credit Suisse AG	\$250,000	5.00%	9/7/2027	250,022	0.01%
Credit Suisse AG	\$475,000	7.50%	15/2/2028	520,633	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG <sup>^</sup>	€100,000	3.38%	29/9/2047	105,388	0.00%
ELM BV for Swiss Reinsurance Co., Ltd. <sup>^</sup>	€700,000	2.60%	Perpetual	746,817	0.02%
Holcim Finance Luxembourg SA	€200,000	0.50%	29/11/2026	205,912	0.00%
Holcim Finance Luxembourg SA	€1,000,000	0.13%	19/7/2027	1,001,451	0.02%
Lunar Funding V for Swisscom AG	\$300,000	1.13%	12/10/2026	315,307	0.01%
Nestle Finance International Ltd.	€1,000,000	0.00%	14/6/2026	1,036,240	0.02%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	523,319	0.01%
Nestle Holdings, Inc.	\$220,000	3.50%	24/9/2025	216,015	0.01%
Novartis Capital Corp.	\$105,000	1.75%	14/2/2025	101,647	0.00%
Novartis Capital Corp.	\$1,003,000	3.10%	17/5/2027	965,332	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.13%	6/5/2025	1,165,896	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,000,000	0.25%	18/1/2027	3,448,698	0.08%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,200,000	0.50%	5/5/2028	2,521,843	0.06%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF4,500,000	0.00%	27/1/2027	5,129,767	0.12%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,000,000	0.00%	21/6/2028	2,238,760	0.05%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	635,429	0.02%
Roche Holdings, Inc.	\$200,000	0.99%	5/3/2026	185,405	0.00%
Roche Holdings, Inc.	\$300,000	1.93%	13/12/2028	267,620	0.01%
Swiss Confederation Government Bond	CHF700,000	1.50%	24/7/2025	836,700	0.02%
Swiss Confederation Government Bond	CHF3,700,000	1.25%	28/5/2026	4,425,677	0.10%
Tyco Electronics Group SA	€300,000	0.00%	14/2/2025	318,811	0.01%
UBS AG	\$200,000	1.38%	13/1/2025	192,006	0.00%
UBS AG	\$225,000	5.80%	11/9/2025	227,653	0.01%
UBS AG	€300,000	0.01%	31/3/2026	308,689	0.01%
UBS AG	\$425,000	5.65%	11/9/2028	440,840	0.01%
UBS AG	AUD900,000	5.81%	24/11/2028	636,027	0.02%
UBS Group AG	\$419,000	3.75%	26/3/2025	410,462	0.01%
UBS Group AG	\$500,000	4.13%	24/9/2025	488,914	0.01%
UBS Group AG <sup>^</sup>	€1,700,000	0.25%	29/1/2026	1,799,758	0.04%
UBS Group AG <sup>^</sup>	€500,000	3.25%	2/4/2026	547,410	0.01%
UBS Group AG	\$400,000	4.13%	15/4/2026	390,167	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG <sup>^</sup>	\$550,000	2.19%	5/6/2026	523,353	0.01%
UBS Group AG <sup>^</sup>	€900,000	2.13%	13/10/2026	965,922	0.02%
UBS Group AG <sup>^</sup>	€1,000,000	0.25%	3/11/2026	1,036,169	0.02%
UBS Group AG <sup>^</sup>	\$400,000	5.71%	12/1/2027	401,515	0.01%
UBS Group AG <sup>^</sup>	\$500,000	1.36%	30/1/2027	458,821	0.01%
UBS Group AG <sup>^</sup>	\$400,000	1.31%	2/2/2027	366,502	0.01%
UBS Group AG <sup>^</sup>	€400,000	1.00%	24/6/2027	414,814	0.01%
UBS Group AG <sup>^</sup>	\$500,000	4.70%	5/8/2027	492,420	0.01%
UBS Group AG <sup>^</sup>	\$430,000	1.49%	10/8/2027	388,601	0.01%
UBS Group AG <sup>^</sup>	£200,000	7.00%	30/9/2027	265,436	0.01%
UBS Group AG	\$400,000	4.28%	9/1/2028	386,732	0.01%
UBS Group AG <sup>^</sup>	€300,000	0.65%	14/1/2028	302,864	0.01%
UBS Group AG	\$400,000	4.25%	23/3/2028	386,004	0.01%
UBS Group AG <sup>^</sup>	\$200,000	4.75%	12/5/2028	196,789	0.00%
UBS Group AG <sup>^</sup>	£300,000	2.25%	9/6/2028	346,783	0.01%
UBS Group AG <sup>^</sup>	\$500,000	6.44%	11/8/2028	518,710	0.01%
UBS Group AG <sup>^</sup>	\$450,000	3.87%	12/1/2029	424,464	0.01%
UBS Group AG <sup>^</sup>	€1,100,000	7.75%	1/3/2029	1,400,273	0.03%
UBS Group AG <sup>^</sup>	\$200,000	6.25%	22/9/2029	208,231	0.00%
				<b>46,663,141</b>	<b>1.09%</b>
<b>Taiwan 0.03% (31 December 2022: 0.03%)</b>					
TSMC Arizona Corp.	\$200,000	1.75%	25/10/2026	184,562	0.00%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	195,804	0.00%
TSMC Global Ltd.	\$500,000	0.75%	28/9/2025	465,343	0.01%
TSMC Global Ltd.	\$400,000	1.25%	23/4/2026	369,624	0.01%
TSMC Global Ltd.	\$200,000	4.38%	22/7/2027	199,165	0.01%
				<b>1,414,498</b>	<b>0.03%</b>
<b>Thailand 0.30% (31 December 2022: 0.29%)</b>					
Bangkok Bank PCL	\$200,000	4.30%	15/6/2027	196,058	0.01%
Bangkok Bank PCL	\$200,000	5.30%	21/9/2028	203,290	0.01%
Export Import Bank of Thailand	\$200,000	1.46%	15/10/2025	187,312	0.00%
Kasikornbank PCL	\$200,000	5.46%	7/3/2028	203,893	0.01%
Muang Thai Life Assurance PCL <sup>^</sup>	\$200,000	3.55%	27/1/2037	183,469	0.00%
Thailand Government Bond	THB44,700,000	0.95%	17/6/2025	1,283,944	0.03%
Thailand Government Bond	THB20,000,000	3.85%	12/12/2025	602,623	0.01%
Thailand Government Bond	THB107,000,000	2.35%	17/6/2026	3,134,524	0.07%
Thailand Government Bond	THB20,000,000	6.15%	7/7/2026	639,892	0.02%
Thailand Government Bond	THB50,000,000	2.13%	17/12/2026	1,455,570	0.03%
Thailand Government Bond	THB35,000,000	2.25%	17/3/2027	1,021,050	0.02%
Thailand Government Bond	THB28,000,000	1.00%	17/6/2027	782,385	0.02%
Thailand Government Bond	THB95,000,000	2.65%	17/6/2028	2,809,639	0.07%
				<b>12,703,649</b>	<b>0.30%</b>
<b>United Arab Emirates 0.21% (31 December 2022: 0.23%)</b>					
Abu Dhabi Commercial Bank PJSC	\$200,000	3.50%	31/3/2027	190,261	0.00%
Abu Dhabi Commercial Bank PJSC	\$200,000	4.50%	14/9/2027	196,272	0.00%
Abu Dhabi Government International Bond	\$700,000	2.50%	16/4/2025	678,976	0.02%
Abu Dhabi Government International Bond	\$400,000	3.13%	3/5/2026	388,007	0.01%
Abu Dhabi Government International Bond	\$725,000	3.13%	11/10/2027	695,606	0.02%
Abu Dhabi Government International Bond	\$375,000	1.63%	2/6/2028	336,613	0.01%
Abu Dhabi National Energy Co. PJSC	\$200,000	4.38%	23/4/2025	197,740	0.01%
Abu Dhabi National Energy Co. PJSC	\$250,000	4.38%	22/6/2026	247,711	0.01%
BOS Funding Ltd.	\$200,000	7.00%	14/3/2028	207,611	0.01%
DAE Funding LLC	\$200,000	3.38%	20/3/2028	184,104	0.00%
DAE Sukuk Dific Ltd.	\$200,000	3.75%	15/2/2026	192,136	0.00%
DIB Sukuk Ltd.	\$200,000	2.95%	16/1/2026	191,420	0.00%
DIB Sukuk Ltd.	\$300,000	1.96%	22/6/2026	278,378	0.01%
DIB Sukuk Ltd.	\$400,000	5.49%	30/11/2027	408,003	0.01%
DP World Crescent Ltd.	\$300,000	4.85%	26/9/2028	298,879	0.01%
El Sukuk Co., Ltd.	\$200,000	2.08%	2/11/2026	183,353	0.00%
Emaar Sukuk Ltd.	\$200,000	3.64%	15/9/2026	191,189	0.00%
Emirates Development Bank PJSC	\$200,000	1.64%	15/6/2026	183,340	0.00%
Emirates NBD Bank PJSC	\$225,000	1.64%	13/1/2026	209,297	0.01%
Emirates NBD Bank PJSC	\$200,000	5.63%	21/10/2027	203,237	0.01%
Emirates Telecommunications Group Co. PJSC	€500,000	2.75%	18/6/2026	541,006	0.01%
First Abu Dhabi Bank PJSC <sup>^</sup>	\$200,000	4.50%	Perpetual	191,144	0.00%
First Abu Dhabi Bank PJSC	£220,000	0.88%	9/12/2025	256,516	0.01%
First Abu Dhabi Bank PJSC	€500,000	1.63%	7/4/2027	518,043	0.01%
First Abu Dhabi Bank PJSC	\$200,000	5.13%	13/10/2027	201,351	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$145,485	1.75%	30/9/2027	136,832	0.00%
MAF Sukuk Ltd.	\$200,000	4.50%	3/11/2025	196,531	0.01%
Mashreqbank PSC <sup>^</sup>	\$200,000	7.88%	24/2/2033	208,136	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MDGH GMTN RSC Ltd.	\$200,000	2.50%	21/5/2026	189,552	0.00%
National Central Cooling Co. PJSC	\$200,000	2.50%	21/10/2027	178,491	0.00%
NBK Tier 1 Ltd.^	\$200,000	3.63%	Perpetual	180,361	0.00%
RAK Capital	\$400,000	3.09%	31/3/2025	387,431	0.01%
SIB Sukuk Co. III Ltd.	\$200,000	2.85%	23/6/2025	191,058	0.00%
				<b>9,038,585</b>	<b>0.21%</b>
<b>United Kingdom 3.81% (31 December 2022: 3.52%)</b>					
AA Bond Co., Ltd.	£200,000	6.27%	31/7/2025	254,894	0.01%
abrdn plc	\$200,000	4.25%	30/6/2028	175,326	0.00%
Affinity Water Finance 2004 plc	£1,200,000	5.88%	13/7/2026	1,560,249	0.04%
Anglian Water Services Financing plc	£338,000	1.63%	10/8/2025	407,943	0.01%
Anglian Water Services Financing plc	£400,000	4.50%	22/2/2026	505,931	0.01%
Annington Funding plc	£200,000	2.65%	12/7/2025	243,428	0.01%
Ashtead Capital, Inc.	\$200,000	1.50%	12/8/2026	181,378	0.00%
Ashtead Capital, Inc.	\$200,000	4.00%	1/5/2028	188,017	0.00%
Assura Financing plc	£100,000	3.00%	19/7/2028	118,055	0.00%
Astrazeneca Finance LLC	\$1,000,000	1.20%	28/5/2026	925,615	0.02%
Astrazeneca Finance LLC	\$800,000	1.75%	28/5/2028	716,586	0.02%
AstraZeneca plc	\$324,000	3.38%	16/11/2025	317,030	0.01%
AstraZeneca plc	\$289,000	0.70%	8/4/2026	266,135	0.01%
Aviva plc^	€500,000	3.38%	4/12/2045	538,502	0.01%
Barclays plc	\$1,179,000	3.65%	16/3/2025	1,152,653	0.03%
Barclays plc^	€300,000	1.38%	24/1/2026	321,865	0.01%
Barclays plc^	\$700,000	2.85%	7/5/2026	675,713	0.02%
Barclays plc	\$627,000	5.20%	12/5/2026	622,697	0.01%
Barclays plc^	\$200,000	5.30%	9/8/2026	199,250	0.00%
Barclays plc^	\$400,000	7.33%	2/11/2026	413,053	0.01%
Barclays plc^	\$400,000	5.83%	9/5/2027	403,460	0.01%
Barclays plc^	\$400,000	2.28%	24/11/2027	366,880	0.01%
Barclays plc^	€240,000	0.88%	28/1/2028	243,374	0.01%
Barclays plc	\$400,000	4.84%	9/5/2028	390,061	0.01%
Barclays plc^	\$600,000	5.50%	9/8/2028	603,166	0.01%
Barclays plc^	\$600,000	7.39%	2/11/2028	641,207	0.02%
Barclays plc^	€500,000	0.58%	9/8/2029	475,416	0.01%
Barclays plc^	\$200,000	6.49%	13/9/2029	208,595	0.01%
Barclays plc^	£952,000	7.09%	6/11/2029	1,293,124	0.03%
Barclays plc^	£300,000	3.75%	22/11/2030	363,774	0.01%
Barclays plc^	€300,000	1.13%	22/3/2031	305,339	0.01%
Barclays plc^	£400,000	8.41%	14/11/2032	543,724	0.01%
BAT Capital Corp.	\$100,000	2.79%	6/9/2024	97,952	0.00%
BAT Capital Corp.	\$400,000	3.22%	6/9/2026	382,764	0.01%
BAT Capital Corp.	\$200,000	4.70%	2/4/2027	197,961	0.00%
BAT Capital Corp.	\$297,000	3.56%	15/8/2027	283,654	0.01%
BAT Capital Corp.	\$400,000	2.26%	25/3/2028	357,823	0.01%
BAT International Finance plc	\$1,009,000	1.67%	25/3/2026	937,105	0.02%
BAT International Finance plc	€167,000	1.25%	13/3/2027	171,538	0.00%
BAT International Finance plc	\$300,000	4.45%	16/3/2028	295,362	0.01%
BP Capital Markets plc^	€700,000	3.25%	Perpetual	746,638	0.02%
BP Capital Markets plc^	£300,000	4.25%	Perpetual	359,443	0.01%
BP Capital Markets plc	CAD50,000	3.47%	15/5/2025	37,282	0.00%
BP Capital Markets plc	€400,000	2.21%	25/9/2026	432,135	0.01%
BP Capital Markets plc	€1,050,000	1.57%	16/2/2027	1,107,295	0.03%
BP Capital Markets plc	\$275,000	3.28%	19/9/2027	264,544	0.01%
BP Capital Markets plc	€1,400,000	2.52%	7/4/2028	1,518,166	0.04%
BP Capital Markets plc	€800,000	1.59%	3/7/2028	830,201	0.02%
BUPA Finance plc	£100,000	5.00%	8/12/2026	125,331	0.00%
CK Hutchison Group Telecom Finance SA	€500,000	0.75%	17/4/2026	520,510	0.01%
CK Hutchison International 21 Ltd.	\$675,000	1.50%	15/4/2026	625,741	0.01%
CK Hutchison International 23 Ltd.	\$200,000	4.75%	21/4/2028	200,396	0.00%
Clydesdale Bank plc	€1,600,000	2.50%	22/6/2027	1,737,198	0.04%
Clydesdale Bank plc	€211,000	3.75%	22/8/2028	240,888	0.01%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	211,542	0.01%
Coca-Cola Europacific Partners plc	€2,100,000	1.50%	8/11/2027	2,191,911	0.05%
Coventry Building Society^	£300,000	7.00%	7/11/2027	396,720	0.01%
Diageo Capital plc	\$200,000	5.20%	24/10/2025	201,766	0.00%
Diageo Capital plc	\$200,000	5.30%	24/10/2027	206,571	0.01%
Diageo Capital plc	\$200,000	3.88%	18/5/2028	195,773	0.00%
Diageo Finance plc	€500,000	2.38%	20/5/2026	539,135	0.01%
Diageo Finance plc	€300,000	1.75%	12/10/2026	360,058	0.01%
DS Smith plc	€200,000	0.88%	12/9/2026	206,126	0.01%
easyJet plc	€700,000	0.88%	11/6/2025	743,218	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Gatwick Funding Ltd.	£300,000	6.13%	2/3/2026	390,993	0.01%
GlaxoSmithKline Capital plc	£800,000	1.25%	12/10/2028	910,406	0.02%
GlaxoSmithKline Capital, Inc.	\$400,000	3.88%	15/5/2028	394,925	0.01%
GSK Capital BV	€248,000	3.00%	28/11/2027	276,149	0.01%
Haleon Netherlands Capital BV	€400,000	1.25%	29/3/2026	423,899	0.01%
Hammerson plc	£80,000	6.00%	23/2/2026	101,594	0.00%
Heathrow Funding Ltd.	CAD245,000	3.25%	21/5/2025	181,305	0.00%
Heathrow Funding Ltd.	€2,073,000	1.50%	12/10/2025	2,218,154	0.05%
Heathrow Funding Ltd.	£100,000	6.75%	3/12/2026	134,022	0.00%
Heathrow Funding Ltd.	CAD200,000	2.69%	13/10/2027	141,842	0.00%
Heathrow Funding Ltd.	£700,000	2.63%	16/3/2028	793,437	0.02%
HSBC Holdings plc	\$700,000	4.25%	18/8/2025	684,982	0.02%
HSBC Holdings plc	\$800,000	4.30%	8/3/2026	786,903	0.02%
HSBC Holdings plc^	\$300,000	3.00%	10/3/2026	291,015	0.01%
HSBC Holdings plc^	\$300,000	1.65%	18/4/2026	285,125	0.01%
HSBC Holdings plc^	\$600,000	4.29%	12/9/2026	587,421	0.01%
HSBC Holdings plc	¥100,000,000	1.21%	25/9/2026	706,448	0.02%
HSBC Holdings plc^	£1,000,000	2.26%	13/11/2026	1,208,324	0.03%
HSBC Holdings plc^	€400,000	0.31%	13/11/2026	416,327	0.01%
HSBC Holdings plc^	\$1,250,000	1.59%	24/5/2027	1,145,839	0.03%
HSBC Holdings plc^	£300,000	1.75%	24/7/2027	351,256	0.01%
HSBC Holdings plc^	\$500,000	5.89%	14/8/2027	507,063	0.01%
HSBC Holdings plc^	€1,000,000	4.75%	10/3/2028	1,145,703	0.03%
HSBC Holdings plc^	\$600,000	4.76%	9/6/2028	591,573	0.01%
HSBC Holdings plc^	\$400,000	5.21%	11/8/2028	399,848	0.01%
HSBC Holdings plc	£500,000	6.75%	11/9/2028	680,117	0.02%
HSBC Holdings plc^	\$800,000	2.01%	22/9/2028	712,157	0.02%
HSBC Holdings plc^	\$475,000	7.39%	3/11/2028	508,949	0.01%
HSBC Holdings plc^	\$500,000	6.16%	9/3/2029	516,642	0.01%
HSBC Holdings plc^	\$600,000	2.21%	17/8/2029	523,796	0.01%
HSBC Holdings plc^	€800,000	6.36%	16/11/2032	950,925	0.02%
Imperial Brands Finance plc	\$200,000	6.13%	27/7/2027	205,206	0.00%
Informa plc	£100,000	3.13%	5/7/2026	122,040	0.00%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	101,927	0.00%
International Distributions Services plc	€500,000	5.25%	14/9/2028	573,245	0.01%
Investec plc^	£200,000	1.88%	16/7/2028	218,504	0.01%
Leeds Building Society^	£350,000	1.50%	16/3/2027	408,791	0.01%
Legal & General Group plc^	\$200,000	5.25%	21/3/2047	192,507	0.00%
Lloyds Banking Group plc	\$628,000	4.58%	10/12/2025	615,158	0.01%
Lloyds Banking Group plc^	\$600,000	3.51%	18/3/2026	585,768	0.01%
Lloyds Banking Group plc^	\$200,000	4.72%	11/8/2026	197,397	0.00%
Lloyds Banking Group plc^	\$800,000	5.99%	7/8/2027	814,523	0.02%
Lloyds Banking Group plc	€700,000	1.50%	12/9/2027	730,598	0.02%
Lloyds Banking Group plc^	\$950,000	3.75%	18/3/2028	909,594	0.02%
Lloyds Banking Group plc^	\$900,000	5.87%	6/3/2029	922,539	0.02%
Lloyds Banking Group plc^	AUD500,000	7.09%	31/8/2033	356,337	0.01%
Logicor 2019-1 UK plc	£200,000	1.88%	17/11/2026	234,504	0.01%
London & Quadrant Housing Trust	£300,000	2.63%	5/5/2026	363,464	0.01%
London Stock Exchange Group plc	€400,000	1.75%	6/12/2027	423,166	0.01%
Lseg Netherlands BV	€250,000	0.00%	6/4/2025	264,706	0.01%
Mead Johnson Nutrition Co.	\$200,000	4.13%	15/11/2025	197,294	0.00%
Motability Operations Group plc	€800,000	0.88%	14/3/2025	857,671	0.02%
Motability Operations Group plc	€400,000	0.38%	3/1/2026	417,981	0.01%
Motability Operations Group plc	£800,000	4.38%	8/2/2027	1,019,308	0.02%
Narragansett Electric Co.	\$165,000	3.92%	1/8/2028	159,552	0.00%
National Grid Electricity Distribution plc	£300,000	3.50%	16/10/2026	369,455	0.01%
National Grid Electricity Transmission plc	€100,000	0.19%	20/1/2025	106,557	0.00%
National Grid plc	€1,300,000	2.18%	30/6/2026	1,396,168	0.03%
National Grid plc	€400,000	0.16%	20/1/2028	391,413	0.01%
National Grid plc	\$100,000	5.60%	12/6/2028	103,100	0.00%
Nationwide Building Society	\$500,000	1.00%	28/8/2025	466,573	0.01%
Nationwide Building Society^	€700,000	1.50%	8/3/2026	752,582	0.02%
Nationwide Building Society	\$550,000	1.50%	13/10/2026	500,058	0.01%
Nationwide Building Society	€694,000	4.50%	1/11/2026	790,727	0.02%
Nationwide Building Society	\$600,000	5.26%	10/11/2026	611,199	0.01%
Nationwide Building Society	€500,000	2.00%	28/4/2027	531,087	0.01%
Nationwide Building Society^	£200,000	6.18%	7/12/2027	262,007	0.01%
Nationwide Building Society^	\$200,000	2.97%	16/2/2028	185,933	0.00%
Nationwide Building Society^	\$200,000	4.30%	8/3/2029	191,550	0.00%
Nationwide Building Society^	\$250,000	4.13%	18/10/2032	225,785	0.01%
NatWest Group plc^	€500,000	1.75%	2/3/2026	537,804	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Group plc	\$234,000	4.80%	5/4/2026	232,036	0.01%
NatWest Group plc^	£300,000	2.88%	19/9/2026	366,317	0.01%
NatWest Group plc^	\$200,000	7.47%	10/11/2026	206,966	0.01%
NatWest Group plc^	\$500,000	5.85%	2/3/2027	504,605	0.01%
NatWest Group plc^	\$300,000	1.64%	14/6/2027	273,953	0.01%
NatWest Group plc^	€100,000	4.70%	14/3/2028	113,668	0.00%
NatWest Group plc^	€200,000	4.77%	16/2/2029	229,747	0.01%
NatWest Group plc^	\$375,000	4.89%	18/5/2029	368,600	0.01%
NatWest Group plc^	\$200,000	5.81%	13/9/2029	205,249	0.00%
NatWest Group plc^	£100,000	3.62%	14/8/2030	121,983	0.00%
NatWest Group plc^	£400,000	2.11%	28/11/2031	454,269	0.01%
NatWest Group plc^	€300,000	1.04%	14/9/2032	292,769	0.01%
NatWest Markets plc	\$600,000	3.48%	22/3/2025	587,870	0.01%
NatWest Markets plc	AUD300,000	5.05%	12/8/2025	204,212	0.00%
NatWest Markets plc	€800,000	1.38%	2/3/2027	831,719	0.02%
NatWest Markets plc	£300,000	6.38%	8/11/2027	403,064	0.01%
NatWest Markets plc	€300,000	4.25%	13/1/2028	342,534	0.01%
NatWest Markets plc	AUD200,000	5.90%	23/8/2028	139,723	0.00%
NewRiver plc	£100,000	3.50%	7/3/2028	117,038	0.00%
Phoenix Group Holdings plc	£258,000	6.63%	18/12/2025	335,818	0.01%
Phoenix Group Holdings plc	\$200,000	5.38%	6/7/2027	190,936	0.00%
Places For People Treasury plc	£100,000	2.88%	17/8/2026	121,184	0.00%
Principality Building Society	£100,000	8.63%	12/7/2028	137,944	0.00%
Prs Finance plc	£178,099	1.75%	24/11/2026	213,026	0.01%
RAC Bond Co. plc	£200,000	4.87%	6/5/2026	247,658	0.01%
Reckitt Benckiser Treasury Services plc	\$475,000	3.00%	26/6/2027	450,831	0.01%
Reckitt Benckiser Treasury Services plc	€3,000,000	3.63%	14/9/2028	3,427,124	0.08%
RELX Capital, Inc.	€300,000	1.30%	12/5/2025	321,997	0.01%
RELX Finance BV	€500,000	0.50%	10/3/2028	500,886	0.01%
Reynolds American, Inc.	\$197,000	4.45%	12/6/2025	194,733	0.00%
Rothesay Life plc^	\$200,000	4.88%	Perpetual	161,171	0.00%
Rothesay Life plc	£500,000	3.38%	12/7/2026	602,145	0.01%
Sage Group plc	€632,000	3.82%	15/2/2028	718,019	0.02%
Santander UK Group Holdings plc^	\$400,000	1.67%	14/6/2027	364,098	0.01%
Santander UK Group Holdings plc^	\$250,000	3.82%	3/11/2028	234,924	0.01%
Santander UK Group Holdings plc^	\$400,000	6.53%	10/1/2029	414,371	0.01%
Santander UK Group Holdings plc^	£100,000	2.42%	17/1/2029	113,869	0.00%
Santander UK plc	€1,000,000	0.50%	10/1/2025	1,071,591	0.03%
Santander UK plc	£500,000	5.75%	2/3/2026	650,381	0.02%
Santander UK plc	\$200,000	3.21%	12/6/2026	193,303	0.00%
Santander UK plc	€1,800,000	1.13%	12/3/2027	1,879,458	0.04%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	105,629	0.00%
Skipton Building Society^	£300,000	2.00%	2/10/2026	358,693	0.01%
South Eastern Power Networks plc	£500,000	5.50%	5/6/2026	649,449	0.02%
Southern Gas Networks plc	£200,000	2.50%	3/2/2025	247,390	0.01%
Southern Water Services Finance Ltd.	£100,000	1.63%	30/3/2027	112,491	0.00%
SSE plc^	€200,000	4.00%	Perpetual	214,242	0.01%
SSE plc^	€200,000	3.13%	Perpetual	209,444	0.01%
SSE plc	€500,000	1.25%	16/4/2025	536,238	0.01%
Standard Chartered plc^	\$300,000	2.82%	30/1/2026	290,171	0.01%
Standard Chartered plc^	\$200,000	6.17%	9/1/2027	203,059	0.00%
Standard Chartered plc^	\$500,000	7.77%	16/11/2028	539,596	0.01%
Standard Chartered plc^	\$425,000	6.30%	9/1/2029	436,144	0.01%
Standard Chartered plc^	\$500,000	3.52%	12/2/2030	481,220	0.01%
Tesco Corporate Treasury Services plc	€400,000	0.88%	29/5/2026	418,522	0.01%
Thames Water Utilities Finance plc	€400,000	4.00%	18/4/2027	427,641	0.01%
Tritax EuroBox plc	€200,000	0.95%	2/6/2026	200,973	0.00%
Unilever Capital Corp.	\$513,000	2.00%	28/7/2026	483,341	0.01%
Unilever Finance Netherlands BV	€800,000	1.25%	25/3/2025	861,642	0.02%
United Kingdom Gilt	£2,984,488	0.25%	31/1/2025	3,641,226	0.09%
United Kingdom Gilt	£3,823,000	5.00%	7/3/2025	4,915,779	0.12%
United Kingdom Gilt	£7,548,029	3.50%	22/10/2025	9,545,395	0.22%
United Kingdom Gilt	£18,626,941	4.13%	29/1/2027	24,113,729	0.56%
United Kingdom Gilt	£15,200,000	4.50%	7/6/2028	20,205,067	0.47%
Virgin Money UK plc^	£200,000	3.38%	24/4/2026	243,881	0.01%
Virgin Money UK plc^	€200,000	4.63%	29/10/2028	220,402	0.01%
Virgin Money UK plc^	£100,000	5.13%	11/12/2030	122,322	0.00%
Vodafone Group plc	\$350,000	4.13%	30/5/2025	345,674	0.01%
Vodafone Group plc	€400,000	1.88%	11/9/2025	430,704	0.01%
Vodafone Group plc	€100,000	1.13%	20/11/2025	106,339	0.00%
Vodafone Group plc	€600,000	2.20%	25/8/2026	650,231	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vodafone Group plc	€800,000	1.50%	24/7/2027	843,414	0.02%
Weir Group plc	\$200,000	2.20%	13/5/2026	185,736	0.00%
Wellcome Trust Ltd.	€100,000	1.13%	21/1/2027	105,199	0.00%
WPP Finance 2016	€600,000	1.38%	20/3/2025	644,337	0.02%
WPP Finance SA	€335,000	4.13%	30/5/2028	381,710	0.01%
Yorkshire Power Finance Ltd.	£800,000	7.25%	4/8/2028	1,119,227	0.03%
				<b>162,764,150</b>	<b>3.81%</b>
<b>United States 41.09% (31 December 2022: 41.91%)</b>					
3M Co.	\$132,000	2.65%	15/4/2025	127,948	0.00%
3M Co.	\$248,000	2.25%	19/9/2026	232,069	0.01%
7-Eleven, Inc.	\$425,000	0.95%	10/2/2026	392,790	0.01%
7-Eleven, Inc.	\$175,000	1.30%	10/2/2028	153,021	0.00%
Abbott Laboratories	\$830,000	2.95%	15/3/2025	813,003	0.02%
AbbVie, Inc.	\$625,000	3.80%	15/3/2025	617,106	0.01%
AbbVie, Inc.	\$575,000	3.20%	14/5/2026	557,922	0.01%
AbbVie, Inc.	\$1,075,000	2.95%	21/11/2026	1,030,973	0.02%
AbbVie, Inc.	\$475,000	4.25%	14/11/2028	472,823	0.01%
Adobe, Inc.	\$1,300,000	2.15%	1/2/2027	1,219,496	0.03%
AEP Texas, Inc.	\$100,000	3.95%	1/6/2028	96,370	0.00%
AES Corp.	\$100,000	3.30%	15/7/2025	96,412	0.00%
AES Corp.	\$325,000	1.38%	15/1/2026	300,729	0.01%
AES Corp.	\$145,000	5.45%	1/6/2028	147,270	0.00%
Aflac, Inc.	\$100,000	1.13%	15/3/2026	92,302	0.00%
Aflac, Inc.	\$75,000	2.88%	15/10/2026	71,318	0.00%
Agree LP	\$50,000	2.00%	15/6/2028	43,394	0.00%
Air Lease Corp.	\$150,000	3.38%	1/7/2025	145,278	0.00%
Air Lease Corp.	\$700,000	2.88%	15/1/2026	667,323	0.02%
Air Lease Corp.	\$500,000	3.75%	1/6/2026	483,103	0.01%
Air Lease Corp.	\$300,000	1.88%	15/8/2026	276,265	0.01%
Air Lease Corp.	\$300,000	2.20%	15/1/2027	274,914	0.01%
Air Lease Corp.	\$200,000	3.63%	1/12/2027	189,335	0.00%
Air Products & Chemicals, Inc.	\$300,000	1.85%	15/5/2027	276,521	0.01%
Air Products & Chemicals, Inc.	€1,000,000	0.50%	5/5/2028	997,759	0.02%
Aircastle Ltd.	\$200,000	5.25%	11/8/2025	197,281	0.01%
Aircastle Ltd.	\$100,000	4.25%	15/6/2026	96,748	0.00%
Aircastle Ltd.	\$150,000	2.85%	26/1/2028	133,602	0.00%
Aircastle Ltd.	\$100,000	6.50%	18/7/2028	102,035	0.00%
Alabama Power Co.	\$100,000	3.75%	1/9/2027	97,881	0.00%
Albemarle Corp.	\$175,000	4.65%	1/6/2027	171,997	0.00%
Alexander Funding Trust II	\$110,000	7.47%	31/7/2028	115,538	0.00%
Alexandria Real Estate Equities, Inc.	\$500,000	4.30%	15/1/2026	491,917	0.01%
Allegion US Holding Co., Inc.	\$110,000	3.55%	1/10/2027	104,423	0.00%
Alliant Energy Finance LLC	\$65,000	4.25%	15/6/2028	63,509	0.00%
Allstate Corp.	\$100,000	3.28%	15/12/2026	96,607	0.00%
Ally Financial, Inc.	\$400,000	4.63%	30/3/2025	394,799	0.01%
Ally Financial, Inc.	\$100,000	4.75%	9/6/2027	96,399	0.00%
Ally Financial, Inc.	\$100,000	7.10%	15/11/2027	104,229	0.00%
Ally Financial, Inc. ^	\$150,000	6.99%	13/6/2029	155,157	0.00%
Alphabet, Inc.	\$300,000	0.45%	15/8/2025	281,601	0.01%
Altria Group, Inc.	\$250,000	2.35%	6/5/2025	241,138	0.01%
Amazon.com, Inc.	\$200,000	3.00%	13/4/2025	195,872	0.01%
Amazon.com, Inc.	\$200,000	0.80%	3/6/2025	189,553	0.00%
Amazon.com, Inc.	\$275,000	4.60%	1/12/2025	275,990	0.01%
Amazon.com, Inc.	\$575,000	1.00%	12/5/2026	531,347	0.01%
Amazon.com, Inc.	\$750,000	3.30%	13/4/2027	728,330	0.02%
Amazon.com, Inc.	\$250,000	3.15%	22/8/2027	240,252	0.01%
Amazon.com, Inc.	\$610,000	4.55%	1/12/2027	618,969	0.01%
Amazon.com, Inc.	\$500,000	1.65%	12/5/2028	450,192	0.01%
Ameren Corp.	\$125,000	5.70%	1/12/2026	127,903	0.00%
Ameren Corp.	\$100,000	1.95%	15/3/2027	91,653	0.00%
Ameren Corp.	\$165,000	1.75%	15/3/2028	145,967	0.00%
Ameren Illinois Co.	\$90,000	3.80%	15/5/2028	87,673	0.00%
American Airlines 2015-1 Class A Pass Through Trust	\$287,631	3.38%	1/5/2027	263,363	0.01%
American Electric Power Co., Inc.	\$300,000	5.70%	15/8/2025	302,237	0.01%
American Electric Power Co., Inc.	\$100,000	1.00%	1/11/2025	92,881	0.00%
American Electric Power Co., Inc.	\$100,000	5.75%	1/11/2027	103,530	0.00%
American Electric Power Co., Inc.	\$120,000	3.20%	13/11/2027	114,301	0.00%
American Electric Power Co., Inc. ^	\$150,000	3.88%	15/2/2062	126,828	0.00%
American Express Co.	\$317,000	3.63%	5/12/2024	311,763	0.01%
American Express Co.	\$750,000	2.25%	4/3/2025	725,741	0.02%
American Express Co.	\$600,000	3.95%	1/8/2025	590,421	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Express Co.	\$245,000	4.20%	6/11/2025	242,185	0.01%
American Express Co. ^	\$200,000	4.99%	1/5/2026	199,530	0.01%
American Express Co. ^	\$175,000	6.34%	30/10/2026	178,522	0.00%
American Express Co.	\$700,000	2.55%	4/3/2027	655,796	0.02%
American Express Co.	\$350,000	3.30%	3/5/2027	334,586	0.01%
American Express Co. ^	\$200,000	5.39%	28/7/2027	202,345	0.01%
American Express Co. ^	\$275,000	5.28%	27/7/2029	280,516	0.01%
American Honda Finance Corp.	\$250,000	1.50%	13/1/2025	241,203	0.01%
American Honda Finance Corp.	\$200,000	4.60%	17/4/2025	199,427	0.01%
American Honda Finance Corp.	\$100,000	1.20%	8/7/2025	94,857	0.00%
American Honda Finance Corp.	\$100,000	1.00%	10/9/2025	94,027	0.00%
American Honda Finance Corp.	\$150,000	5.25%	7/7/2026	152,679	0.00%
American Honda Finance Corp.	€685,000	3.75%	25/10/2027	776,219	0.02%
American Honda Finance Corp.	\$350,000	2.00%	24/3/2028	317,301	0.01%
American Honda Finance Corp.	\$205,000	5.13%	7/7/2028	211,495	0.01%
American Honda Finance Corp.	\$150,000	5.65%	15/11/2028	157,056	0.00%
American International Group, Inc. ^	\$150,000	5.75%	1/4/2048	148,273	0.00%
American Tower Corp.	\$500,000	1.60%	15/4/2026	462,487	0.01%
American Tower Corp.	€300,000	1.95%	22/5/2026	319,629	0.01%
American Tower Corp.	\$400,000	1.45%	15/9/2026	364,771	0.01%
American Tower Corp.	\$300,000	3.13%	15/1/2027	283,758	0.01%
American Tower Corp.	€200,000	0.45%	15/1/2027	202,058	0.01%
American Tower Corp.	€200,000	0.40%	15/2/2027	201,335	0.01%
American Tower Corp.	\$175,000	3.55%	15/7/2027	168,025	0.00%
American Tower Corp.	€200,000	0.50%	15/1/2028	197,029	0.01%
American Tower Corp.	\$500,000	1.50%	31/1/2028	437,177	0.01%
American Water Capital Corp.	\$105,000	3.40%	1/3/2025	102,785	0.00%
American Water Capital Corp.	\$120,000	2.95%	1/9/2027	113,436	0.00%
American Water Capital Corp.	\$135,000	3.75%	1/9/2028	129,963	0.00%
Ameriprise Financial, Inc.	\$810,000	3.00%	2/4/2025	789,896	0.02%
Ameriprise Financial, Inc.	\$100,000	5.70%	15/12/2028	104,832	0.00%
Amgen, Inc.	\$1,175,000	5.25%	2/3/2025	1,177,738	0.03%
Amgen, Inc.	\$350,000	5.51%	2/3/2026	350,156	0.01%
Amgen, Inc.	\$399,000	2.60%	19/8/2026	379,118	0.01%
Amgen, Inc.	\$500,000	2.20%	21/2/2027	464,869	0.01%
Amgen, Inc.	\$1,325,000	5.15%	2/3/2028	1,354,774	0.03%
Amgen, Inc.	\$300,000	1.65%	15/8/2028	265,291	0.01%
Amphenol Corp.	\$30,000	2.05%	1/3/2025	28,971	0.00%
Analog Devices, Inc.	\$500,000	2.95%	1/4/2025	489,290	0.01%
Aon Corp./Aon Global Holdings plc	\$300,000	2.85%	28/5/2027	283,442	0.01%
Aon Global Ltd.	\$400,000	3.88%	15/12/2025	391,672	0.01%
Apache Corp.	\$70,000	4.38%	15/10/2028	66,353	0.00%
Apollo Management Holdings LP ^	\$90,000	4.95%	14/1/2050	84,775	0.00%
Appalachian Power Co.	\$200,000	3.30%	1/6/2027	190,178	0.00%
Apple, Inc.	\$485,000	1.13%	11/5/2025	462,507	0.01%
Apple, Inc.	\$350,000	0.55%	20/8/2025	329,154	0.01%
Apple, Inc.	\$1,200,000	0.70%	8/2/2026	1,111,657	0.03%
Apple, Inc.	\$240,000	3.25%	23/2/2026	234,249	0.01%
Apple, Inc.	\$500,000	2.05%	11/9/2026	471,443	0.01%
Apple, Inc.	\$630,000	3.35%	9/2/2027	613,624	0.01%
Apple, Inc.	\$1,700,000	3.20%	11/5/2027	1,646,293	0.04%
Apple, Inc.	\$750,000	1.20%	8/2/2028	667,709	0.02%
Apple, Inc.	\$1,500,000	1.40%	5/8/2028	1,328,534	0.03%
Applied Materials, Inc.	\$300,000	3.30%	1/4/2027	290,733	0.01%
Aptiv plc/Aptiv Corp.	\$325,000	2.40%	18/2/2025	314,312	0.01%
Archer-Daniels-Midland Co.	\$301,000	2.50%	11/8/2026	286,628	0.01%
Ares Capital Corp.	\$70,000	4.25%	1/3/2025	68,353	0.00%
Ares Capital Corp.	\$100,000	3.25%	15/7/2025	95,801	0.00%
Ares Capital Corp.	\$150,000	3.88%	15/1/2026	144,189	0.00%
Ares Capital Corp.	\$392,000	2.15%	15/7/2026	357,204	0.01%
Ares Capital Corp.	\$500,000	7.00%	15/1/2027	514,745	0.01%
Ares Capital Corp.	\$250,000	2.88%	15/6/2028	221,519	0.01%
Ares Finance Co. III LLC ^	\$200,000	4.13%	30/6/2051	169,748	0.00%
Arizona Public Service Co.	\$80,000	2.95%	15/9/2027	75,573	0.00%
Arrow Electronics, Inc.	\$50,000	4.00%	1/4/2025	49,063	0.00%
Assured Guaranty US Holdings, Inc.	\$100,000	6.13%	15/9/2028	104,845	0.00%
Astrazeneca Finance LLC	\$175,000	4.88%	3/3/2028	178,402	0.00%
AT&T, Inc.	€250,000	3.55%	18/11/2025	277,671	0.01%
AT&T, Inc.	CAD165,000	4.00%	25/11/2025	123,207	0.00%
AT&T, Inc.	\$325,000	5.54%	20/2/2026	325,230	0.01%
AT&T, Inc.	\$650,000	1.70%	25/3/2026	608,117	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	€500,000	1.80%	5/9/2026	533,182	0.01%
AT&T, Inc.	£250,000	5.50%	15/3/2027	326,530	0.01%
AT&T, Inc.	\$1,000,000	1.65%	1/2/2028	890,494	0.02%
AT&T, Inc.	\$500,000	4.10%	15/2/2028	488,885	0.01%
AT&T, Inc.	€300,000	1.60%	19/5/2028	311,052	0.01%
Athene Global Funding	\$200,000	1.00%	16/4/2024	197,064	0.01%
Athene Global Funding	\$485,000	2.50%	14/1/2025	467,440	0.01%
Athene Global Funding	CAD205,000	3.13%	10/3/2025	150,836	0.00%
Athene Global Funding	CAD65,000	2.10%	24/9/2025	46,640	0.00%
Athene Global Funding	\$300,000	1.45%	8/1/2026	276,255	0.01%
Athene Global Funding	€400,000	0.37%	10/9/2026	404,486	0.01%
Athene Global Funding	€350,000	0.83%	8/1/2027	357,128	0.01%
Athene Holding Ltd.	\$225,000	4.13%	12/1/2028	215,169	0.01%
Atmos Energy Corp.	\$95,000	3.00%	15/6/2027	90,568	0.00%
AutoNation, Inc.	\$100,000	3.80%	15/11/2027	93,882	0.00%
AutoZone, Inc.	\$150,000	3.63%	15/4/2025	147,289	0.00%
AutoZone, Inc.	\$100,000	5.05%	15/7/2026	100,541	0.00%
AutoZone, Inc.	\$175,000	3.75%	1/6/2027	169,980	0.00%
AutoZone, Inc.	\$175,000	4.50%	1/2/2028	174,040	0.00%
AutoZone, Inc.	\$125,000	6.25%	1/11/2028	132,860	0.00%
AvalonBay Communities, Inc.	\$75,000	2.90%	15/10/2026	71,421	0.00%
AvalonBay Communities, Inc.	\$387,000	3.35%	15/5/2027	370,399	0.01%
Avangrid, Inc.	\$88,000	3.15%	1/12/2024	85,998	0.00%
Avangrid, Inc.	\$250,000	3.20%	15/4/2025	243,087	0.01%
Avery Dennison Corp.	\$100,000	4.88%	6/12/2028	101,268	0.00%
Aviation Capital Group LLC	\$225,000	5.50%	15/12/2024	223,743	0.01%
Aviation Capital Group LLC	\$50,000	4.88%	1/10/2025	49,017	0.00%
Aviation Capital Group LLC	\$325,000	6.25%	15/4/2028	330,974	0.01%
Aviation Capital Group LLC	\$110,000	6.75%	25/10/2028	114,611	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$250,000	5.25%	15/1/2029	251,017	0.01%
Bain Capital Specialty Finance, Inc.	\$325,000	2.55%	13/10/2026	293,483	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$200,000	2.06%	15/12/2026	187,085	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$240,000	3.34%	15/12/2027	229,652	0.01%
BANK 2017	\$2,000,000	3.54%	15/11/2054	1,884,963	0.04%
BANK 2017	\$225,000	3.39%	15/6/2060	212,259	0.01%
BANK 2018	\$39,422	4.13%	15/9/2060	38,486	0.00%
Bank of America Corp.	\$137,000	4.00%	22/1/2025	135,136	0.00%
Bank of America Corp.^	\$1,200,000	1.53%	6/12/2025	1,153,392	0.03%
Bank of America Corp.^	\$918,000	3.37%	23/1/2026	896,647	0.02%
Bank of America Corp.^	\$150,000	2.02%	13/2/2026	144,113	0.00%
Bank of America Corp.	\$700,000	4.45%	3/3/2026	691,754	0.02%
Bank of America Corp.^	CAD120,000	3.52%	24/3/2026	89,177	0.00%
Bank of America Corp.^	\$600,000	3.38%	2/4/2026	583,975	0.01%
Bank of America Corp.^	€500,000	0.81%	9/5/2026	530,818	0.01%
Bank of America Corp.^	\$1,750,000	1.32%	19/6/2026	1,647,206	0.04%
Bank of America Corp.^	\$400,000	4.83%	22/7/2026	397,033	0.01%
Bank of America Corp.^	\$950,000	1.20%	24/10/2026	882,374	0.02%
Bank of America Corp.^	€970,000	1.95%	27/10/2026	1,040,315	0.02%
Bank of America Corp.	£300,000	4.25%	10/12/2026	379,265	0.01%
Bank of America Corp.^	\$600,000	5.08%	20/1/2027	598,941	0.01%
Bank of America Corp.^	\$250,000	1.66%	11/3/2027	231,275	0.01%
Bank of America Corp.^	\$700,000	3.56%	23/4/2027	673,970	0.02%
Bank of America Corp.^	€300,000	1.78%	4/5/2027	318,382	0.01%
Bank of America Corp.^	CAD100,000	1.98%	15/9/2027	70,695	0.00%
Bank of America Corp.	\$800,000	4.18%	25/11/2027	778,026	0.02%
Bank of America Corp.^	\$800,000	2.55%	4/2/2028	741,281	0.02%
Bank of America Corp.^	CAD425,000	3.62%	16/3/2028	312,274	0.01%
Bank of America Corp.^	€1,200,000	1.66%	25/4/2028	1,252,744	0.03%
Bank of America Corp.^	\$2,350,000	4.38%	27/4/2028	2,296,947	0.05%
Bank of America Corp.	€300,000	4.13%	12/6/2028	341,759	0.01%
Bank of America Corp.^	\$600,000	4.95%	22/7/2028	599,480	0.01%
Bank of America Corp.^	\$675,000	6.20%	10/11/2028	704,882	0.02%
Bank of America Corp.^	\$1,300,000	3.42%	20/12/2028	1,223,901	0.03%
Bank of America Corp.^	\$650,000	3.97%	5/3/2029	620,813	0.02%
Bank of America Corp.^	CAD300,000	2.60%	4/4/2029	209,821	0.01%
Bank of America Corp.^	\$2,000,000	5.20%	25/4/2029	2,012,207	0.05%
Bank of America Corp.^	£400,000	1.67%	2/6/2029	447,965	0.01%
Bank of America NA	\$325,000	5.65%	18/8/2025	329,176	0.01%
Bank of America NA	\$325,000	5.53%	18/8/2026	331,008	0.01%
Bank of New York Mellon Corp.	\$250,000	1.60%	24/4/2025	239,997	0.01%
Bank of New York Mellon Corp.	\$200,000	3.95%	18/11/2025	196,434	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of New York Mellon Corp.	\$261,000	2.80%	4/5/2026	249,967	0.01%
Bank of New York Mellon Corp.^	\$300,000	4.41%	24/7/2026	296,827	0.01%
Bank of New York Mellon Corp.	\$235,000	2.45%	17/8/2026	221,863	0.01%
Bank of New York Mellon Corp.	\$300,000	2.05%	26/1/2027	278,858	0.01%
Bank of New York Mellon Corp.^	\$200,000	4.95%	26/4/2027	199,961	0.01%
Bank of New York Mellon Corp.	\$350,000	3.25%	16/5/2027	335,469	0.01%
Bank of New York Mellon Corp.^	\$300,000	3.44%	7/2/2028	288,783	0.01%
Bank of New York Mellon Corp.^	\$300,000	5.80%	25/10/2028	311,039	0.01%
Bank of New York Mellon Corp.^	\$425,000	4.54%	1/2/2029	422,312	0.01%
Bank of New York Mellon Corp.^	\$225,000	6.32%	25/10/2029	238,803	0.01%
Baxalta, Inc.	\$120,000	4.00%	23/6/2025	118,047	0.00%
BBCMS Mortgage Trust 2017	\$200,000	3.67%	15/2/2050	190,232	0.00%
Becton Dickinson & Co.	\$14,000	3.73%	15/12/2024	13,776	0.00%
Becton Dickinson & Co.	€300,000	0.03%	13/8/2025	313,821	0.01%
Becton Dickinson & Co.	\$350,000	3.70%	6/6/2027	339,197	0.01%
Becton Dickinson & Co.	\$175,000	4.69%	13/2/2028	175,819	0.00%
Becton Dickinson Euro Finance Sarl	€800,000	1.21%	4/6/2026	843,594	0.02%
Benchmark 2018-B2 Mortgage Trust^	\$4,000,000	3.88%	15/2/2051	3,757,217	0.09%
Benchmark 2018-B3 Mortgage Trust	\$84,135	3.85%	10/4/2051	78,037	0.00%
Benchmark 2018-B7 Mortgage Trust	\$870,029	4.38%	15/5/2053	850,169	0.02%
Berkshire Hathaway Energy Co.	\$78,000	3.50%	1/2/2025	76,786	0.00%
Berkshire Hathaway Energy Co.	\$120,000	3.25%	15/4/2028	114,002	0.00%
Berkshire Hathaway, Inc.	\$1,000,000	3.13%	15/3/2026	972,056	0.02%
Berry Global, Inc.	\$425,000	1.57%	15/1/2026	395,218	0.01%
Berry Global, Inc.	\$449,000	1.65%	15/1/2027	404,712	0.01%
Berry Global, Inc.	€200,000	1.50%	15/1/2027	206,748	0.01%
BGC Group, Inc.	\$100,000	8.00%	25/5/2028	104,933	0.00%
Biogen, Inc.	\$350,000	4.05%	15/9/2025	344,259	0.01%
Bio-Rad Laboratories, Inc.	\$200,000	3.30%	15/3/2027	189,975	0.00%
Black Hills Corp.	\$155,000	5.95%	15/3/2028	160,663	0.00%
Blackstone Holdings Finance Co. LLC	€600,000	1.00%	5/10/2026	620,582	0.02%
Blackstone Holdings Finance Co. LLC	\$350,000	5.90%	3/11/2027	362,739	0.01%
Blackstone Private Credit Fund	\$500,000	2.70%	15/1/2025	482,673	0.01%
Blackstone Private Credit Fund	\$300,000	4.70%	24/3/2025	294,784	0.01%
Blackstone Private Credit Fund	\$200,000	7.05%	29/9/2025	203,647	0.01%
Blackstone Private Credit Fund	\$100,000	7.30%	27/11/2028	103,646	0.00%
Blackstone Secured Lending Fund	\$300,000	2.75%	16/9/2026	274,797	0.01%
Blackstone Secured Lending Fund	\$200,000	2.85%	30/9/2028	173,387	0.00%
Blue Owl Capital Corp.	\$59,000	4.00%	30/3/2025	57,337	0.00%
Blue Owl Capital Corp.	\$75,000	4.25%	15/1/2026	72,487	0.00%
Blue Owl Capital Corp.	\$435,000	3.40%	15/7/2026	404,481	0.01%
Blue Owl Capital Corp.	\$200,000	2.63%	15/1/2027	180,256	0.00%
Blue Owl Credit Income Corp.	\$300,000	5.50%	21/3/2025	295,639	0.01%
Blue Owl Credit Income Corp.	\$75,000	3.13%	23/9/2026	68,463	0.00%
Blue Owl Credit Income Corp.	\$100,000	4.70%	8/2/2027	94,573	0.00%
Blue Owl Credit Income Corp.	\$150,000	7.75%	16/9/2027	154,984	0.00%
Blue Owl Credit Income Corp.	\$125,000	7.95%	13/6/2028	129,286	0.00%
Blue Owl Technology Finance Corp.	\$150,000	4.75%	15/12/2025	141,822	0.00%
Blue Owl Technology Finance Corp.	\$150,000	2.50%	15/1/2027	131,020	0.00%
Boardwalk Pipelines LP	\$155,000	4.45%	15/7/2027	151,857	0.00%
Boeing Co.	\$775,000	4.88%	1/5/2025	771,479	0.02%
Boeing Co.	\$1,550,000	2.20%	4/2/2026	1,464,724	0.03%
Boeing Co.	\$438,000	2.80%	1/3/2027	412,650	0.01%
Boeing Co.	\$750,000	5.04%	1/5/2027	756,942	0.02%
Boeing Co.	\$700,000	3.25%	1/3/2028	657,905	0.02%
Booking Holdings, Inc.	€1,100,000	0.10%	8/3/2025	1,167,728	0.03%
Booking Holdings, Inc.	\$500,000	3.60%	1/6/2026	490,398	0.01%
Booking Holdings, Inc.	€200,000	4.00%	15/11/2026	226,968	0.01%
Booking Holdings, Inc.	\$100,000	3.55%	15/3/2028	96,529	0.00%
BorgWarner, Inc.	\$70,000	2.65%	1/7/2027	64,898	0.00%
Boston Gas Co.	\$95,000	3.15%	1/8/2027	88,621	0.00%
Boston Properties LP	\$200,000	2.75%	1/10/2026	185,537	0.00%
Boston Properties LP	\$525,000	6.75%	1/12/2027	550,408	0.01%
Boston Scientific Corp.	\$450,000	1.90%	1/6/2025	430,941	0.01%
BP Capital Markets America, Inc.	\$1,020,000	3.80%	21/9/2025	1,006,249	0.02%
BP Capital Markets America, Inc.	\$979,000	3.41%	11/2/2026	956,337	0.02%
BP Capital Markets America, Inc.	\$190,000	3.12%	4/5/2026	183,855	0.00%
BP Capital Markets America, Inc.	\$370,000	3.02%	16/1/2027	354,401	0.01%
BP Capital Markets America, Inc.	\$115,000	3.59%	14/4/2027	111,594	0.00%
BP Capital Markets America, Inc.	\$385,000	4.23%	6/11/2028	382,908	0.01%
Brighthouse Financial Global Funding	\$160,000	1.75%	13/1/2025	152,931	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brighthouse Financial Global Funding	\$100,000	1.55%	24/5/2026	91,602	0.00%
Brighthouse Financial, Inc.	\$300,000	3.70%	22/6/2027	283,722	0.01%
Bristol-Myers Squibb Co.	\$750,000	3.20%	15/6/2026	727,932	0.02%
Brixmor Operating Partnership LP	\$200,000	3.85%	1/2/2025	195,881	0.01%
Brixmor Operating Partnership LP	\$600,000	4.13%	15/6/2026	580,855	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$500,000	3.13%	15/1/2025	490,763	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$600,000	3.50%	15/1/2028	575,466	0.01%
Broadcom, Inc.	\$611,000	3.46%	15/9/2026	590,445	0.01%
Broadcom, Inc.	\$1,000,000	1.95%	15/2/2028	898,453	0.02%
Brooklyn Union Gas Co.	\$150,000	4.63%	5/8/2027	146,221	0.00%
Brown-Forman Corp.	\$12,000	3.50%	15/4/2025	11,777	0.00%
Bunge Ltd. Finance Corp.	\$150,000	1.63%	17/8/2025	141,757	0.00%
Bunge Ltd. Finance Corp.	\$198,000	3.25%	15/8/2026	190,064	0.00%
Burlington Northern Santa Fe LLC	\$600,000	3.25%	15/6/2027	578,707	0.01%
California Earthquake Authority	\$100,000	5.60%	1/7/2027	100,831	0.00%
Campbell Soup Co.	\$43,000	3.95%	15/3/2025	42,337	0.00%
Campbell Soup Co.	\$211,000	3.30%	19/3/2025	205,921	0.01%
Campbell Soup Co.	\$265,000	4.15%	15/3/2028	259,655	0.01%
Cantor Fitzgerald LP	\$100,000	7.20%	12/12/2028	102,529	0.00%
Capital One Financial Corp.	\$246,000	3.20%	5/2/2025	240,138	0.01%
Capital One Financial Corp.	\$231,000	4.25%	30/4/2025	227,740	0.01%
Capital One Financial Corp.	\$339,000	4.20%	29/10/2025	332,838	0.01%
Capital One Financial Corp.^	\$350,000	2.64%	3/3/2026	335,405	0.01%
Capital One Financial Corp.	\$675,000	3.75%	28/7/2026	646,574	0.02%
Capital One Financial Corp.^	\$225,000	7.15%	29/10/2027	233,640	0.01%
Capital One Financial Corp.^	\$600,000	1.88%	2/11/2027	539,512	0.01%
Capital One Financial Corp.^	\$300,000	4.93%	10/5/2028	294,877	0.01%
Capital One Financial Corp.^	\$300,000	5.47%	1/2/2029	300,066	0.01%
Capital One Financial Corp.^	\$600,000	6.31%	8/6/2029	615,518	0.01%
Cargill, Inc.	\$250,000	3.50%	22/4/2025	245,706	0.01%
Cargill, Inc.	\$125,000	4.88%	10/10/2025	125,523	0.00%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	184,821	0.00%
Cargill, Inc.	\$175,000	4.50%	24/6/2026	174,561	0.00%
Carlisle Cos, Inc.	\$35,000	3.50%	1/12/2024	34,334	0.00%
Carrier Global Corp.	\$200,000	2.24%	15/2/2025	193,501	0.01%
Carrier Global Corp.	\$350,000	5.80%	30/11/2025	354,850	0.01%
Caterpillar Financial Services Corp.	\$175,000	5.15%	11/8/2025	176,302	0.00%
Caterpillar Financial Services Corp.	\$300,000	0.90%	2/3/2026	278,117	0.01%
Caterpillar Financial Services Corp.	\$200,000	4.35%	15/5/2026	199,593	0.01%
Caterpillar Financial Services Corp.	\$100,000	1.15%	14/9/2026	91,826	0.00%
Caterpillar Financial Services Corp.	\$500,000	1.70%	8/1/2027	462,363	0.01%
Caterpillar Financial Services Corp.	\$175,000	3.60%	12/8/2027	170,976	0.00%
CBRE Services, Inc.	\$125,000	4.88%	1/3/2026	124,919	0.00%
CCRE15 Commercial Mortgage Trust 2014^	\$25,000	4.56%	10/2/2047	22,074	0.00%
CCRE19 Commercial Mortgage Trust 2014	\$400,000	3.80%	10/8/2047	395,890	0.01%
CCRE22 Commercial Mortgage Trust 2015^	\$250,000	3.60%	10/3/2048	240,516	0.01%
CCRE24 Commercial Mortgage Trust 2015	\$61,656	3.43%	10/8/2048	59,905	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$350,000	3.76%	10/8/2048	338,658	0.01%
CCRE25 Commercial Mortgage Trust 2015	\$196,709	3.51%	10/8/2048	190,904	0.00%
CCRE26 Commercial Mortgage Trust 2015	\$100,000	3.63%	10/10/2048	96,568	0.00%
CCRE27 Commercial Mortgage Trust 2015	\$178,579	3.40%	10/10/2048	175,272	0.00%
CCRE4 Commercial Mortgage Trust 2012	\$3,296	2.85%	15/10/2045	3,112	0.00%
CD 2017-CD4 Mortgage Trust^	\$625,000	3.51%	10/5/2050	584,812	0.01%
CDW LLC/CDW Finance Corp.	\$100,000	4.13%	1/5/2025	98,054	0.00%
CDW LLC/CDW Finance Corp.	\$750,000	2.67%	1/12/2026	702,258	0.02%
Celanese US Holdings LLC	€200,000	1.25%	11/2/2025	214,534	0.01%
Celanese US Holdings LLC	\$82,000	6.05%	15/3/2025	82,459	0.00%
Celanese US Holdings LLC	€400,000	4.78%	19/7/2026	449,471	0.01%
Celanese US Holdings LLC	\$150,000	1.40%	5/8/2026	136,752	0.00%
Celanese US Holdings LLC	\$300,000	6.17%	15/7/2027	307,736	0.01%
Celanese US Holdings LLC	\$200,000	6.35%	15/11/2028	209,711	0.01%
Cencora, Inc.	\$100,000	3.45%	15/12/2027	96,352	0.00%
Centene Corp.	\$1,000,000	4.25%	15/12/2027	965,860	0.02%
CenterPoint Energy Houston Electric LLC	\$65,000	2.40%	1/9/2026	61,233	0.00%
CenterPoint Energy Houston Electric LLC	\$100,000	3.00%	1/2/2027	95,313	0.00%
CenterPoint Energy Resources Corp.	\$180,000	5.25%	1/3/2028	184,611	0.00%
CenterPoint Energy Resources Corp.	\$75,000	4.00%	1/4/2028	73,031	0.00%
CenterPoint Energy Transition Bond Co. IV LLC	\$47,401	3.03%	15/10/2025	46,696	0.00%
CenterPoint Energy, Inc.	\$200,000	1.45%	1/6/2026	184,190	0.00%
CenterPoint Energy, Inc.	\$100,000	5.25%	10/8/2026	100,915	0.00%
CF Industries, Inc.	\$350,000	4.50%	1/12/2026	344,070	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charles Schwab Corp.	\$100,000	4.20%	24/3/2025	98,855	0.00%
Charles Schwab Corp.	\$250,000	3.63%	1/4/2025	245,533	0.01%
Charles Schwab Corp.	\$600,000	0.90%	11/3/2026	550,120	0.01%
Charles Schwab Corp.	\$400,000	1.15%	13/5/2026	366,809	0.01%
Charles Schwab Corp.	\$215,000	5.88%	24/8/2026	220,498	0.01%
Charles Schwab Corp.	\$400,000	2.45%	3/3/2027	372,379	0.01%
Charles Schwab Corp.^	\$450,000	5.64%	19/5/2029	462,038	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$900,000	4.91%	23/7/2025	891,603	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	6.15%	10/11/2026	230,144	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$675,000	3.75%	15/2/2028	637,748	0.02%
Cheniere Corpus Christi Holdings LLC	\$268,000	5.88%	31/3/2025	268,645	0.01%
Cheniere Corpus Christi Holdings LLC	\$270,000	5.13%	30/6/2027	271,231	0.01%
Chevron Corp.	\$480,000	1.55%	11/5/2025	460,294	0.01%
Chevron Corp.	\$325,000	2.95%	16/5/2026	314,340	0.01%
Chevron Corp.	\$400,000	2.00%	11/5/2027	371,498	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$200,000	3.40%	1/12/2026	192,065	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$125,000	3.70%	1/6/2028	119,284	0.00%
Chevron USA, Inc.	\$400,000	1.02%	12/8/2027	356,118	0.01%
Chubb INA Holdings, Inc.	\$300,000	3.15%	15/3/2025	293,486	0.01%
Chubb INA Holdings, Inc.	\$400,000	3.35%	3/5/2026	389,288	0.01%
Chubb INA Holdings, Inc.	€500,000	0.88%	15/6/2027	517,234	0.01%
Chubb INA Holdings, Inc.	€300,000	1.55%	15/3/2028	312,707	0.01%
Cigna Group	\$300,000	3.25%	15/4/2025	292,806	0.01%
Cigna Group	\$407,000	4.13%	15/11/2025	401,938	0.01%
Cigna Group	\$175,000	4.50%	25/2/2026	173,751	0.00%
Cigna Group	\$200,000	1.25%	15/3/2026	185,399	0.00%
Cigna Group	\$475,000	3.40%	1/3/2027	457,813	0.01%
Cigna Group	\$200,000	3.05%	15/10/2027	189,763	0.00%
Cigna Group	\$750,000	4.38%	15/10/2028	744,093	0.02%
Cintas Corp. No 2	\$179,000	3.70%	1/4/2027	175,224	0.00%
Cisco Systems, Inc.	\$200,000	2.95%	28/2/2026	193,672	0.01%
Citadel Finance LLC	\$250,000	3.38%	9/3/2026	231,592	0.01%
Citibank NA	\$300,000	5.86%	29/9/2025	305,070	0.01%
Citibank NA	\$525,000	5.49%	4/12/2026	534,751	0.01%
Citibank NA	\$550,000	5.80%	29/9/2028	574,274	0.01%
Citigroup Commercial Mortgage Trust 2014	\$100,000	3.64%	10/10/2047	98,220	0.00%
Citigroup Commercial Mortgage Trust 2015	\$700,000	3.82%	10/11/2048	675,523	0.02%
Citigroup Commercial Mortgage Trust 2015	\$456,300	3.52%	10/9/2058	441,232	0.01%
Citigroup Commercial Mortgage Trust 2018	\$254,540	3.79%	10/3/2051	253,560	0.01%
Citigroup, Inc.	€500,000	1.75%	28/1/2025	540,371	0.01%
Citigroup, Inc.	\$900,000	3.88%	26/3/2025	883,486	0.02%
Citigroup, Inc.	CAD100,000	4.09%	9/6/2025	74,663	0.00%
Citigroup, Inc.^	\$675,000	2.01%	25/1/2026	648,582	0.02%
Citigroup, Inc.	\$306,000	4.60%	9/3/2026	302,099	0.01%
Citigroup, Inc.^	\$400,000	3.11%	8/4/2026	388,931	0.01%
Citigroup, Inc.	\$622,000	3.40%	1/5/2026	600,394	0.01%
Citigroup, Inc.^	\$1,000,000	1.12%	28/1/2027	919,149	0.02%
Citigroup, Inc.^	\$750,000	1.46%	9/6/2027	686,393	0.02%
Citigroup, Inc.	\$700,000	4.45%	29/9/2027	683,823	0.02%
Citigroup, Inc.^	€500,000	0.50%	8/10/2027	510,405	0.01%
Citigroup, Inc.^	\$700,000	3.89%	10/1/2028	677,222	0.02%
Citigroup, Inc.^	\$800,000	3.07%	24/2/2028	753,895	0.02%
Citigroup, Inc.^	\$600,000	4.66%	24/5/2028	596,229	0.01%
Citigroup, Inc.^	\$500,000	3.67%	24/7/2028	476,687	0.01%
Citigroup, Inc.	\$450,000	4.13%	25/7/2028	432,301	0.01%
Citigroup, Inc.^	€500,000	3.71%	22/9/2028	560,407	0.01%
Citigroup, Inc.^	\$500,000	3.52%	27/10/2028	472,693	0.01%
Citizens Bank NA^	\$250,000	4.58%	9/8/2028	237,499	0.01%
Citizens Financial Group, Inc.	\$200,000	4.30%	3/12/2025	195,014	0.01%
Cleco Corporate Holdings LLC	\$105,000	3.74%	1/5/2026	101,302	0.00%
Cleveland Electric Illuminating Co.	\$75,000	3.50%	1/4/2028	70,419	0.00%
Clorox Co.	\$175,000	3.10%	1/10/2027	165,403	0.00%
CME Group, Inc.	\$8,000	3.00%	15/3/2025	7,830	0.00%
CMS Energy Corp.	\$760,000	3.45%	15/8/2027	723,849	0.02%
CNA Financial Corp.	\$500,000	3.45%	15/8/2027	478,131	0.01%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	201,143	0.01%
CNH Industrial Capital LLC	\$100,000	1.45%	15/7/2026	91,811	0.00%
CNH Industrial Capital LLC	\$175,000	4.55%	10/4/2028	172,688	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CNO Global Funding	\$375,000	1.65%	6/1/2025	358,798	0.01%
Coca-Cola Co.	\$691,000	2.90%	25/5/2027	661,540	0.02%
Coca-Cola Co.	\$175,000	1.50%	5/3/2028	157,752	0.00%
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2025	171,290	0.00%
Colgate-Palmolive Co.	\$175,000	4.80%	2/3/2026	177,256	0.00%
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2027	168,933	0.00%
Colgate-Palmolive Co.	\$175,000	4.60%	1/3/2028	179,401	0.00%
Columbia Pipeline Group, Inc.	\$223,000	4.50%	1/6/2025	220,300	0.01%
Columbia Pipelines Holding Co. LLC	\$65,000	6.06%	15/8/2026	66,522	0.00%
Columbia Pipelines Holding Co. LLC	\$155,000	6.04%	15/8/2028	160,118	0.00%
Comcast Corp.	\$267,000	3.38%	15/8/2025	260,961	0.01%
Comcast Corp.	\$707,000	3.95%	15/10/2025	697,887	0.02%
Comcast Corp.	\$400,000	3.15%	1/3/2026	388,329	0.01%
Comcast Corp.	€800,000	0.00%	14/9/2026	815,101	0.02%
Comcast Corp.	\$500,000	3.30%	1/4/2027	481,345	0.01%
Comcast Corp.	€100,000	0.25%	20/5/2027	101,271	0.00%
Comcast Corp.	\$750,000	3.15%	15/2/2028	715,152	0.02%
Comcast Corp.	\$850,000	4.15%	15/10/2028	838,235	0.02%
CommonSpirit Health	\$200,000	1.55%	1/10/2025	187,141	0.00%
Commonwealth Edison Co.	\$160,000	2.55%	15/6/2026	152,393	0.00%
Conagra Brands, Inc.	\$204,000	4.60%	1/11/2025	202,191	0.01%
Conagra Brands, Inc.	\$225,000	1.38%	1/11/2027	197,740	0.01%
Conagra Brands, Inc.	\$150,000	4.85%	1/11/2028	149,919	0.00%
Concentrix Corp.	\$150,000	6.60%	2/8/2028	154,663	0.00%
Connecticut Light & Power Co.	\$200,000	0.75%	1/12/2025	185,365	0.00%
ConocoPhillips Co.	\$22,000	2.40%	7/3/2025	21,377	0.00%
Conopco, Inc.	\$60,000	7.25%	15/12/2026	64,335	0.00%
Consolidated Edison Co. of New York, Inc.	\$130,000	3.80%	15/5/2028	125,648	0.00%
Constellation Brands, Inc.	\$450,000	4.35%	9/5/2027	446,404	0.01%
Constellation Brands, Inc.	\$175,000	3.60%	15/2/2028	168,068	0.00%
Constellation Energy Generation LLC	\$200,000	3.25%	1/6/2025	194,260	0.01%
Constellation Energy Generation LLC	\$140,000	5.60%	1/3/2028	144,193	0.00%
Continental Resources, Inc.	\$200,000	2.27%	15/11/2026	184,136	0.00%
Continental Resources, Inc.	\$185,000	4.38%	15/1/2028	179,088	0.00%
Corebridge Financial, Inc.	\$200,000	3.50%	4/4/2025	195,115	0.01%
Corebridge Financial, Inc.	\$225,000	3.65%	5/4/2027	216,679	0.01%
Corebridge Financial, Inc.^	\$400,000	6.88%	15/12/2052	398,800	0.01%
Costco Wholesale Corp.	\$1,207,000	3.00%	18/5/2027	1,162,257	0.03%
Coterra Energy, Inc.	\$125,000	3.90%	15/5/2027	120,851	0.00%
Cox Communications, Inc.	\$750,000	3.50%	15/8/2027	713,356	0.02%
CR28 Commercial Mortgage Trust 2016	\$175,000	3.76%	10/2/2049	168,553	0.00%
CRH America, Inc.	\$200,000	3.88%	18/5/2025	196,353	0.01%
Crown Castle, Inc.	\$500,000	1.35%	15/7/2025	472,127	0.01%
Crown Castle, Inc.	\$1,050,000	2.90%	15/3/2027	982,801	0.02%
CSAIL 2015-C3 Commercial Mortgage Trust	\$75,000	3.72%	15/8/2048	72,236	0.00%
CSAIL 2015-C4 Commercial Mortgage Trust	\$400,000	3.81%	15/11/2048	386,657	0.01%
CSX Corp.	\$600,000	3.80%	1/3/2028	589,581	0.01%
CubeSmart LP	\$200,000	3.13%	1/9/2026	189,802	0.00%
CVS Health Corp.	\$959,000	3.88%	20/7/2025	941,896	0.02%
CVS Health Corp.	\$300,000	5.00%	20/2/2026	301,337	0.01%
CVS Health Corp.	\$200,000	3.00%	15/8/2026	191,276	0.00%
CVS Health Corp.	\$809,000	3.63%	1/4/2027	784,341	0.02%
CVS Health Corp.	\$475,000	1.30%	21/8/2027	422,130	0.01%
CVS Health Corp.	\$1,575,000	4.30%	25/3/2028	1,548,156	0.04%
Daimler Truck Finance North America LLC	\$175,000	5.20%	17/1/2025	174,923	0.00%
Daimler Truck Finance North America LLC	\$175,000	5.15%	16/1/2026	175,527	0.00%
Daimler Truck Finance North America LLC	\$300,000	2.00%	14/12/2026	276,140	0.01%
Daimler Truck Finance North America LLC	\$300,000	5.13%	19/1/2028	301,939	0.01%
DC1 Commercial Mortgage Trust 2015	\$125,000	3.35%	10/2/2048	121,284	0.00%
DCP Midstream Operating LP	\$165,000	5.63%	15/7/2027	169,164	0.00%
Deere & Co.	\$75,000	2.75%	15/4/2025	73,151	0.00%
Dell International LLC/EMC Corp.	\$900,000	5.85%	15/7/2025	909,273	0.02%
Dell International LLC/EMC Corp.	\$724,000	6.02%	15/6/2026	740,903	0.02%
Dell International LLC/EMC Corp.	\$175,000	5.25%	1/2/2028	179,526	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$750,000	4.75%	20/10/2028	737,341	0.02%
Diamondback Energy, Inc.	\$200,000	3.25%	1/12/2026	194,041	0.01%
Digital Euro Finco LLC	€150,000	2.50%	16/1/2026	161,330	0.00%
Digital Euro Finco LLC	€800,000	1.13%	9/4/2028	799,770	0.02%
Digital Realty Trust LP	\$150,000	3.70%	15/8/2027	144,771	0.00%
Digital Realty Trust LP	\$275,000	5.55%	15/1/2028	280,443	0.01%
Digital Stout Holding LLC	£100,000	4.25%	17/1/2025	126,091	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Discover Financial Services	\$419,000	3.75%	4/3/2025	409,358	0.01%
Discover Financial Services	\$238,000	4.50%	30/1/2026	234,748	0.01%
Discovery Communications LLC	\$850,000	3.45%	15/3/2025	828,340	0.02%
Discovery Communications LLC	\$536,000	3.95%	15/6/2025	523,521	0.01%
Discovery Communications LLC	\$632,000	3.95%	20/3/2028	601,993	0.01%
Dollar General Corp.	\$125,000	3.88%	15/4/2027	121,204	0.00%
Dollar General Corp.	\$250,000	4.63%	1/11/2027	248,443	0.01%
Dollar General Corp.	\$175,000	5.20%	5/7/2028	177,460	0.00%
Dollar Tree, Inc.	\$225,000	4.00%	15/5/2025	221,010	0.01%
Dollar Tree, Inc.	\$250,000	4.20%	15/5/2028	244,634	0.01%
Dominion Energy, Inc.	\$100,000	1.45%	15/4/2026	92,695	0.00%
Dominion Energy, Inc.	\$140,000	2.85%	15/8/2026	132,003	0.00%
Dominion Energy, Inc.	\$200,000	3.60%	15/3/2027	191,943	0.00%
Dover Corp.	€600,000	1.25%	9/11/2026	631,378	0.02%
Dover Corp.	€300,000	0.75%	4/11/2027	303,353	0.01%
Dow Chemical Co.	\$20,000	4.55%	30/11/2025	19,787	0.00%
Dow Chemical Co.	€500,000	0.50%	15/3/2027	506,736	0.01%
DTE Electric Co.	\$115,000	1.90%	1/4/2028	103,458	0.00%
DTE Energy Co.	\$420,000	1.05%	1/6/2025	395,842	0.01%
DTE Energy Co.	\$205,000	4.88%	1/6/2028	206,748	0.01%
Duke Energy Carolinas LLC	\$115,000	2.95%	1/12/2026	111,066	0.00%
Duke Energy Corp.	\$100,000	5.00%	8/12/2025	100,344	0.00%
Duke Energy Corp.	\$330,000	2.65%	1/9/2026	313,147	0.01%
Duke Energy Corp.	\$55,000	3.15%	15/8/2027	52,025	0.00%
Duke Energy Corp.	\$100,000	5.00%	8/12/2027	101,165	0.00%
Duke Energy Corp.	\$210,000	4.30%	15/3/2028	206,970	0.01%
Duke Energy Corp.^	\$100,000	3.25%	15/1/2082	78,277	0.00%
Duke Energy Florida LLC	\$1,520,000	3.20%	15/1/2027	1,469,297	0.03%
Duke Energy Florida Project Finance LLC	\$85,855	2.54%	1/9/2029	80,313	0.00%
DuPont de Nemours, Inc.	\$175,000	4.49%	15/11/2025	173,903	0.00%
Duquesne Light Holdings, Inc.	\$60,000	3.62%	1/8/2027	55,963	0.00%
DXC Technology Co.	€1,100,000	1.75%	15/1/2026	1,173,020	0.03%
DXC Technology Co.	\$850,000	1.80%	15/9/2026	775,399	0.02%
East Ohio Gas Co.	\$90,000	1.30%	15/6/2025	85,113	0.00%
Eastman Chemical Co.	\$196,000	3.80%	15/3/2025	192,650	0.00%
Eaton Capital UnLtd Co.	€500,000	0.13%	8/3/2026	518,349	0.01%
Eaton Corp.	\$550,000	4.35%	18/5/2028	551,428	0.01%
eBay, Inc.	\$350,000	1.90%	11/3/2025	336,594	0.01%
eBay, Inc.	\$150,000	5.90%	22/11/2025	152,575	0.00%
eBay, Inc.	\$125,000	1.40%	10/5/2026	115,805	0.00%
eBay, Inc.	\$150,000	5.95%	22/11/2027	156,703	0.00%
Ecolab, Inc.	\$90,000	2.70%	1/11/2026	86,192	0.00%
Ecolab, Inc.	\$75,000	1.65%	1/2/2027	68,967	0.00%
Ecolab, Inc.	\$150,000	5.25%	15/1/2028	155,029	0.00%
Edison International	\$300,000	4.95%	15/4/2025	297,956	0.01%
Edison International	\$70,000	5.75%	15/6/2027	71,560	0.00%
Edison International	\$125,000	4.13%	15/3/2028	120,756	0.00%
Edwards Lifesciences Corp.	\$150,000	4.30%	15/6/2028	147,836	0.00%
EIDP, Inc.	\$175,000	4.50%	15/5/2026	174,493	0.00%
Elevance Health, Inc.	\$300,000	5.35%	15/10/2025	302,205	0.01%
Elevance Health, Inc.	\$175,000	4.90%	8/2/2026	174,735	0.00%
Elevance Health, Inc.	\$150,000	1.50%	15/3/2026	139,942	0.00%
Elevance Health, Inc.	\$300,000	3.65%	1/12/2027	291,156	0.01%
Emerson Electric Co.	\$100,000	0.88%	15/10/2026	90,747	0.00%
Emerson Electric Co.	\$200,000	2.00%	21/12/2028	179,350	0.00%
Enel Finance America LLC	\$200,000	7.10%	14/10/2027	213,474	0.01%
Energy Transfer LP	\$500,000	4.05%	15/3/2025	492,164	0.01%
Energy Transfer LP	\$190,000	2.90%	15/5/2025	184,255	0.00%
Energy Transfer LP	\$365,000	5.95%	1/12/2025	369,147	0.01%
Energy Transfer LP	\$180,000	4.75%	15/1/2026	178,765	0.00%
Energy Transfer LP	\$100,000	3.90%	15/7/2026	97,211	0.00%
Energy Transfer LP	\$215,000	6.05%	1/12/2026	221,040	0.01%
Energy Transfer LP	\$125,000	4.40%	15/3/2027	122,305	0.00%
Energy Transfer LP	\$100,000	4.20%	15/4/2027	97,198	0.00%
Energy Transfer LP	\$230,000	5.50%	1/6/2027	233,056	0.01%
Energy Transfer LP	\$135,000	4.00%	1/10/2027	130,134	0.00%
Energy Transfer LP	\$330,000	5.55%	15/2/2028	337,356	0.01%
Energy Transfer LP	\$170,000	4.95%	15/5/2028	169,341	0.00%
Energy Transfer LP	\$185,000	4.95%	15/6/2028	184,566	0.00%
Enstar Finance LLC^	\$40,000	5.75%	1/9/2040	37,790	0.00%
Enstar Finance LLC^	\$100,000	5.50%	15/1/2042	84,962	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Entergy Arkansas LLC	\$125,000	3.50%	1/4/2026	121,589	0.00%
Entergy Arkansas LLC	\$120,000	4.00%	1/6/2028	116,664	0.00%
Entergy Corp.	\$135,000	1.90%	15/6/2028	119,569	0.00%
Entergy Louisiana LLC	\$100,000	2.40%	1/10/2026	93,643	0.00%
Entergy Louisiana LLC	\$90,000	3.12%	1/9/2027	85,004	0.00%
Entergy Louisiana LLC	\$85,000	3.25%	1/4/2028	79,863	0.00%
Entergy Mississippi LLC	\$75,000	2.85%	1/6/2028	69,367	0.00%
Enterprise Products Operating LLC	\$70,000	3.75%	15/2/2025	69,078	0.00%
Enterprise Products Operating LLC	\$125,000	5.05%	10/1/2026	126,215	0.00%
Enterprise Products Operating LLC	\$333,000	3.70%	15/2/2026	328,256	0.01%
Enterprise Products Operating LLC	\$900,000	3.95%	15/2/2027	886,186	0.02%
Enterprise Products Operating LLC <sup>^</sup>	\$190,000	5.25%	16/8/2077	182,473	0.00%
Enterprise Products Operating LLC <sup>^</sup>	\$125,000	5.38%	15/2/2078	112,078	0.00%
EOG Resources, Inc.	\$155,000	4.15%	15/1/2026	153,563	0.00%
EPR Properties	\$500,000	4.50%	1/4/2025	492,413	0.01%
EPR Properties	\$100,000	4.75%	15/12/2026	95,870	0.00%
EPR Properties	\$200,000	4.50%	1/6/2027	187,977	0.00%
EQT Corp.	\$120,000	3.13%	15/5/2026	113,871	0.00%
EQT Corp.	\$175,000	3.90%	1/10/2027	167,542	0.00%
EQT Corp.	\$150,000	5.70%	1/4/2028	152,453	0.00%
Equifax, Inc.	\$50,000	2.60%	1/12/2024	48,673	0.00%
Equifax, Inc.	\$500,000	2.60%	15/12/2025	477,005	0.01%
Equifax, Inc.	\$500,000	5.10%	1/6/2028	504,457	0.01%
Equinix, Inc.	\$100,000	1.25%	15/7/2025	94,164	0.00%
Equinix, Inc.	\$100,000	1.45%	15/5/2026	92,399	0.00%
Equinix, Inc.	\$525,000	1.55%	15/3/2028	461,403	0.01%
Equitable Financial Life Global Funding	\$140,000	1.40%	7/7/2025	131,886	0.00%
Equitable Financial Life Global Funding	\$200,000	1.00%	9/1/2026	183,267	0.00%
Equitable Financial Life Global Funding	\$100,000	1.30%	12/7/2026	90,198	0.00%
Equitable Financial Life Global Funding	\$450,000	1.80%	8/3/2028	394,663	0.01%
Equitable Financial Life Global Funding	€200,000	0.60%	16/6/2028	196,451	0.01%
Equitable Holdings, Inc.	\$50,000	7.00%	1/4/2028	53,328	0.00%
Equitable Holdings, Inc.	\$300,000	4.35%	20/4/2028	290,063	0.01%
ERAC USA Finance LLC	\$600,000	3.80%	1/11/2025	585,538	0.01%
ERAC USA Finance LLC	\$900,000	4.60%	1/5/2028	895,798	0.02%
ERP Operating LP	\$300,000	3.50%	1/3/2028	286,804	0.01%
Essex Portfolio LP	\$60,000	3.50%	1/4/2025	58,734	0.00%
Essex Portfolio LP	\$170,000	3.63%	1/5/2027	162,184	0.00%
Estee Lauder Cos, Inc.	\$50,000	2.00%	1/12/2024	48,572	0.00%
Estee Lauder Cos, Inc.	\$175,000	4.38%	15/5/2028	174,878	0.00%
Euronet Worldwide, Inc.	€200,000	1.38%	22/5/2026	207,035	0.01%
Evergy Kansas Central, Inc.	\$140,000	2.55%	1/7/2026	132,647	0.00%
Evergy Missouri West, Inc.	\$55,000	5.15%	15/12/2027	55,374	0.00%
Eversource Energy	\$400,000	4.60%	1/7/2027	396,966	0.01%
Eversource Energy	\$360,000	5.45%	1/3/2028	370,316	0.01%
Exelon Corp.	\$80,000	3.95%	15/6/2025	78,658	0.00%
Exelon Corp.	\$450,000	3.40%	15/4/2026	435,871	0.01%
Exelon Corp.	\$125,000	5.15%	15/3/2028	126,870	0.00%
Expedia Group, Inc.	\$132,000	6.25%	1/5/2025	133,109	0.00%
Expedia Group, Inc.	\$100,000	5.00%	15/2/2026	100,024	0.00%
Expedia Group, Inc.	\$325,000	3.80%	15/2/2028	312,949	0.01%
Extra Space Storage LP	\$400,000	3.88%	15/12/2027	383,294	0.01%
Extra Space Storage LP	\$400,000	5.70%	1/4/2028	410,133	0.01%
Exxon Mobil Corp.	\$380,000	2.71%	6/3/2025	371,346	0.01%
Exxon Mobil Corp.	\$260,000	3.04%	1/3/2026	252,524	0.01%
F&G Global Funding	\$200,000	1.75%	30/6/2026	180,828	0.00%
F&G Global Funding	\$525,000	2.30%	11/4/2027	472,808	0.01%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	94,156	0.00%
Farmers Exchange Capital	\$100,000	7.05%	15/7/2028	102,504	0.00%
Federal Farm Credit Banks Funding Corp.	\$230,000	1.13%	6/1/2025	221,654	0.01%
Federal Farm Credit Banks Funding Corp.	\$318,000	4.50%	10/1/2025	316,834	0.01%
Federal Farm Credit Banks Funding Corp.	\$320,000	1.75%	14/2/2025	309,926	0.01%
Federal Farm Credit Banks Funding Corp.	\$250,000	2.51%	1/4/2025	243,371	0.01%
Federal Farm Credit Banks Funding Corp.	\$290,000	4.25%	30/9/2025	288,906	0.01%
Federal Farm Credit Banks Funding Corp.	\$675,000	5.13%	10/10/2025	683,117	0.02%
Federal Farm Credit Banks Funding Corp.	\$150,000	4.00%	13/1/2026	148,923	0.00%
Federal Farm Credit Banks Funding Corp.	\$200,000	3.88%	2/2/2026	197,813	0.01%
Federal Farm Credit Banks Funding Corp.	\$3,250,000	4.75%	9/3/2026	3,278,545	0.08%
Federal Farm Credit Banks Funding Corp.	\$600,000	4.38%	23/6/2026	601,537	0.01%
Federal Farm Credit Banks Funding Corp.	\$250,000	4.50%	14/8/2026	252,060	0.01%
Federal Home Loan Banks	\$2,200,000	5.00%	28/2/2025	2,206,638	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Banks	\$3,000,000	0.50%	14/4/2025	2,849,705	0.07%
Federal Home Loan Banks	\$450,000	4.63%	6/6/2025	450,673	0.01%
Federal Home Loan Banks	\$200,000	0.38%	4/9/2025	186,989	0.00%
Federal Home Loan Banks	\$250,000	4.38%	12/6/2026	250,565	0.01%
Federal Home Loan Banks	\$650,000	4.63%	17/11/2026	659,624	0.02%
Federal Home Loan Banks	\$2,300,000	1.25%	21/12/2026	2,115,939	0.05%
Federal Home Loan Banks	\$2,000,000	4.50%	10/3/2028	2,035,538	0.05%
Federal Home Loan Banks	\$550,000	4.00%	30/6/2028	552,655	0.01%
Federal Home Loan Mortgage Corp.	\$700,000	1.50%	12/2/2025	675,861	0.02%
Federal Home Loan Mortgage Corp.	\$1,000,000	0.38%	21/7/2025	939,895	0.02%
Federal Home Loan Mortgage Corp.	\$5,200,000	0.38%	23/9/2025	4,855,045	0.11%
Federal National Mortgage Association^	\$10,621	3.02%	25/8/2024	10,472	0.00%
Federal National Mortgage Association	\$430,000	1.63%	7/1/2025	416,654	0.01%
Federal National Mortgage Association	\$3,000,000	0.63%	22/4/2025	2,849,891	0.07%
Federal National Mortgage Association^	\$1,404,365	2.85%	25/4/2025	1,370,640	0.03%
Federal National Mortgage Association	\$400,000	0.50%	17/6/2025	377,447	0.01%
Federal National Mortgage Association	\$1,000,000	0.38%	25/8/2025	935,674	0.02%
Federal National Mortgage Association	\$1,000,000	0.50%	7/11/2025	931,920	0.02%
Federal National Mortgage Association	\$3,000,000	2.13%	24/4/2026	2,864,720	0.07%
Federal National Mortgage Association	\$617,352	2.47%	25/4/2026	589,973	0.01%
Federal National Mortgage Association	\$800,537	2.49%	25/5/2026	763,949	0.02%
Federal National Mortgage Association	\$2,000,000	1.88%	24/9/2026	1,888,185	0.04%
Federal National Mortgage Association^	\$697,053	2.99%	25/12/2027	665,274	0.02%
Federal National Mortgage Association^	\$160,000	4.19%	25/7/2028	158,731	0.00%
FedEx Corp.	€200,000	0.45%	5/8/2025	211,300	0.01%
Fells Point Funding Trust	\$200,000	3.05%	31/1/2027	188,586	0.00%
Ferguson Finance plc	\$200,000	4.25%	20/4/2027	195,887	0.01%
Fidelity National Information Services, Inc.	\$475,000	1.15%	1/3/2026	439,083	0.01%
Fidelity National Information Services, Inc.	€200,000	1.50%	21/5/2027	209,100	0.01%
Fifth Third Bancorp	\$300,000	2.55%	5/5/2027	276,685	0.01%
Fifth Third Bancorp	\$300,000	3.95%	14/3/2028	287,922	0.01%
Fifth Third Bancorp^	\$300,000	4.06%	25/4/2028	285,751	0.01%
Fifth Third Bancorp^	\$200,000	6.34%	27/7/2029	208,074	0.01%
Fifth Third Bank NA	\$399,000	3.95%	28/7/2025	390,510	0.01%
Fifth Third Bank NA	\$300,000	2.25%	1/2/2027	276,805	0.01%
First Horizon Corp.	\$75,000	4.00%	26/5/2025	72,800	0.00%
FirstEnergy Transmission LLC	\$240,000	4.35%	15/1/2025	235,544	0.01%
Fiserv, Inc.	\$349,000	3.85%	1/6/2025	342,744	0.01%
Fiserv, Inc.	€200,000	2.25%	1/7/2025	244,896	0.01%
Fiserv, Inc.	\$350,000	2.25%	1/6/2027	324,154	0.01%
Fiserv, Inc.	€200,000	1.13%	1/7/2027	207,192	0.01%
Fiserv, Inc.	\$175,000	5.45%	2/3/2028	180,378	0.00%
Flex Ltd.	\$125,000	4.75%	15/6/2025	123,358	0.00%
Florida Power & Light Co.	\$225,000	2.85%	1/4/2025	219,663	0.01%
Florida Power & Light Co.	\$205,000	5.05%	1/4/2028	209,633	0.01%
Florida Power & Light Co.	\$175,000	4.40%	15/5/2028	175,344	0.00%
FMC Corp.	\$175,000	5.15%	18/5/2026	174,817	0.00%
Ford Motor Credit Co. LLC	\$272,000	2.30%	10/2/2025	261,628	0.01%
Ford Motor Credit Co. LLC	\$375,000	5.13%	16/6/2025	370,485	0.01%
Ford Motor Credit Co. LLC	\$300,000	4.13%	4/8/2025	291,665	0.01%
Ford Motor Credit Co. LLC	\$450,000	3.38%	13/11/2025	430,475	0.01%
Ford Motor Credit Co. LLC	\$300,000	6.95%	6/3/2026	307,380	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.54%	1/8/2026	193,849	0.01%
Ford Motor Credit Co. LLC	\$325,000	2.70%	10/8/2026	301,081	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.27%	9/1/2027	191,993	0.00%
Ford Motor Credit Co. LLC	\$325,000	4.95%	28/5/2027	317,304	0.01%
Ford Motor Credit Co. LLC	\$250,000	4.13%	17/8/2027	237,001	0.01%
Ford Motor Credit Co. LLC	\$200,000	3.82%	2/11/2027	186,615	0.00%
Ford Motor Credit Co. LLC	\$325,000	7.35%	4/11/2027	342,426	0.01%
Ford Motor Credit Co. LLC	\$200,000	2.90%	16/2/2028	179,510	0.00%
Ford Motor Credit Co. LLC	\$325,000	6.80%	12/5/2028	339,488	0.01%
Ford Motor Credit Co. LLC	€200,000	6.13%	15/5/2028	238,568	0.01%
Ford Motor Credit Co. LLC	\$200,000	2.90%	10/2/2029	175,274	0.00%
Fortinet, Inc.	\$100,000	1.00%	15/3/2026	91,666	0.00%
Fortive Corp.	\$200,000	3.15%	15/6/2026	192,194	0.00%
Fortune Brands Innovations, Inc.	\$117,000	4.00%	15/6/2025	115,098	0.00%
Fox Corp.	\$60,000	3.05%	7/4/2025	58,421	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates^	\$424,185	3.06%	25/8/2024	417,755	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$900,000	3.24%	25/9/2024	886,721	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$500,000	3.14%	25/10/2024	491,842	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$675,000	2.67%	25/12/2024	660,011	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Freddie Mac Multifamily Structured Pass Through Certificates	\$729,671	2.81%	25/1/2025	712,948	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates <sup>^</sup>	\$800,000	3.16%	25/5/2025	783,851	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$1,250,000	3.15%	25/11/2025	1,215,904	0.03%
Freddie Mac Multifamily Structured Pass Through Certificates	\$400,000	3.00%	25/12/2025	387,772	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$200,000	2.75%	25/1/2026	192,822	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$700,000	3.21%	25/2/2026	681,086	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$500,000	2.57%	25/7/2026	477,644	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$400,000	2.53%	25/10/2026	380,168	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates <sup>^</sup>	\$475,000	3.43%	25/1/2027	461,693	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$1,200,000	3.22%	25/3/2027	1,158,891	0.03%
Freddie Mac Multifamily Structured Pass Through Certificates	\$580,298	3.03%	25/4/2027	563,451	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$425,000	3.12%	25/6/2027	408,078	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$224,802	3.59%	25/10/2027	220,356	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$500,000	3.60%	25/1/2028	485,438	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates <sup>^</sup>	\$270,000	3.65%	25/2/2028	262,525	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$579,000	3.90%	25/4/2028	568,282	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$307,339	3.74%	25/4/2028	301,789	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$3,160,000	4.82%	25/6/2028	3,209,167	0.08%
Freddie Mac Multifamily Structured Pass Through Certificates	\$146,529	3.94%	25/7/2028	144,558	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates <sup>^</sup>	\$200,000	4.74%	25/8/2028	202,835	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates <sup>^</sup>	\$120,000	4.65%	25/8/2028	121,277	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates <sup>^</sup>	\$400,000	4.80%	25/9/2028	406,967	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$150,000	4.85%	25/9/2028	152,863	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates <sup>^</sup>	\$100,000	5.07%	25/10/2028	102,731	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	\$50,000	4.86%	25/10/2028	51,008	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	\$50,000	5.00%	25/11/2028	51,324	0.00%
Freeport-McMoRan, Inc.	\$175,000	4.13%	1/3/2028	167,822	0.00%
FS KKR Capital Corp.	\$40,000	4.13%	1/2/2025	38,961	0.00%
FS KKR Capital Corp.	\$356,000	3.40%	15/1/2026	336,980	0.01%
FS KKR Capital Corp.	\$100,000	3.25%	15/7/2027	90,979	0.00%
FS KKR Capital Corp.	\$150,000	3.13%	12/10/2028	130,744	0.00%
GA Global Funding Trust	\$300,000	3.85%	11/4/2025	293,878	0.01%
GA Global Funding Trust	\$75,000	1.63%	15/1/2026	68,987	0.00%
GA Global Funding Trust	\$150,000	2.25%	6/1/2027	136,364	0.00%
Gartner, Inc.	\$380,000	4.50%	1/7/2028	360,056	0.01%
GATX Corp.	\$52,000	3.25%	30/3/2025	50,609	0.00%
GE Capital Funding LLC	\$500,000	3.45%	15/5/2025	488,825	0.01%
GE HealthCare Technologies, Inc.	\$275,000	5.60%	15/11/2025	277,426	0.01%
GE HealthCare Technologies, Inc.	\$325,000	5.65%	15/11/2027	336,480	0.01%
General Dynamics Corp.	\$925,000	1.15%	1/6/2026	855,862	0.02%
General Dynamics Corp.	\$200,000	3.75%	15/5/2028	196,412	0.01%
General Electric Co.	€100,000	0.88%	17/5/2025	106,691	0.00%
General Electric Co.	€300,000	1.88%	28/5/2027	316,605	0.01%
General Mills, Inc.	\$350,000	4.20%	17/4/2028	345,430	0.01%
General Motors Co.	\$160,000	6.13%	1/10/2025	162,067	0.00%
General Motors Financial Co., Inc.	\$225,000	4.00%	15/1/2025	221,319	0.01%
General Motors Financial Co., Inc.	\$450,000	2.90%	26/2/2025	436,819	0.01%
General Motors Financial Co., Inc.	\$350,000	3.80%	7/4/2025	342,971	0.01%
General Motors Financial Co., Inc.	\$600,000	4.35%	9/4/2025	591,501	0.01%
General Motors Financial Co., Inc.	\$800,000	2.75%	20/6/2025	769,937	0.02%
General Motors Financial Co., Inc.	\$775,000	4.30%	13/7/2025	762,447	0.02%
General Motors Financial Co., Inc.	\$325,000	1.25%	8/1/2026	300,757	0.01%
General Motors Financial Co., Inc.	\$200,000	5.40%	6/4/2026	201,387	0.01%
General Motors Financial Co., Inc.	£300,000	5.15%	15/8/2026	384,370	0.01%
General Motors Financial Co., Inc.	\$275,000	4.00%	6/10/2026	267,612	0.01%
General Motors Financial Co., Inc.	\$600,000	2.35%	26/2/2027	552,693	0.01%
General Motors Financial Co., Inc.	\$250,000	5.00%	9/4/2027	249,611	0.01%
General Motors Financial Co., Inc.	€200,000	0.60%	20/5/2027	201,898	0.01%
General Motors Financial Co., Inc.	\$625,000	2.70%	20/8/2027	576,416	0.01%
General Motors Financial Co., Inc.	€300,000	4.50%	22/11/2027	343,429	0.01%
General Motors Financial Co., Inc.	\$200,000	3.85%	5/1/2028	191,210	0.00%
General Motors Financial Co., Inc.	\$700,000	6.00%	9/1/2028	724,186	0.02%
General Motors Financial Co., Inc.	\$300,000	5.80%	23/6/2028	308,407	0.01%
General Motors Financial Co., Inc.	\$175,000	2.40%	15/10/2028	155,484	0.00%
General Motors Financial Co., Inc.	\$200,000	5.80%	7/1/2029	204,890	0.01%
General Motors Financial of Canada Ltd.	CAD255,000	1.75%	15/4/2026	180,708	0.00%
General Motors Financial of Canada Ltd.	CAD60,000	3.15%	8/2/2027	43,311	0.00%
Genuine Parts Co.	\$175,000	1.75%	1/2/2025	168,262	0.00%
Georgia Power Co.	\$230,000	3.25%	1/4/2026	221,189	0.01%
Georgia Power Co.	\$165,000	4.65%	16/5/2028	166,308	0.00%
Georgia-Pacific LLC	\$125,000	3.60%	1/3/2025	122,816	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Georgia-Pacific LLC	\$625,000	1.75%	30/9/2025	591,485	0.01%
Georgia-Pacific LLC	\$300,000	2.10%	30/4/2027	276,528	0.01%
Gilead Sciences, Inc.	\$338,000	3.50%	1/2/2025	332,710	0.01%
Gilead Sciences, Inc.	\$365,000	3.65%	1/3/2026	357,673	0.01%
Gilead Sciences, Inc.	\$350,000	2.95%	1/3/2027	333,834	0.01%
Gilead Sciences, Inc.	\$225,000	1.20%	1/10/2027	200,366	0.01%
Glencore Funding LLC	\$200,000	5.40%	8/5/2028	203,378	0.01%
Global Payments, Inc.	\$171,000	2.65%	15/2/2025	165,732	0.00%
Global Payments, Inc.	\$300,000	1.20%	1/3/2026	275,663	0.01%
Global Payments, Inc.	\$400,000	2.15%	15/1/2027	368,206	0.01%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	100,241	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$55,000	5.25%	1/6/2025	54,847	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$345,000	5.38%	15/4/2026	343,438	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$125,000	5.75%	1/6/2028	126,033	0.00%
Goldman Sachs Group, Inc.	\$1,060,000	3.50%	23/1/2025	1,039,636	0.02%
Goldman Sachs Group, Inc.	€500,000	3.38%	27/3/2025	551,196	0.01%
Goldman Sachs Group, Inc.	\$500,000	3.50%	1/4/2025	489,226	0.01%
Goldman Sachs Group, Inc.	\$325,000	3.75%	22/5/2025	318,836	0.01%
Goldman Sachs Group, Inc.	\$1,300,000	4.25%	21/10/2025	1,276,117	0.03%
Goldman Sachs Group, Inc. ^	\$250,000	0.86%	12/2/2026	237,113	0.01%
Goldman Sachs Group, Inc.	€1,000,000	1.63%	27/7/2026	1,061,848	0.03%
Goldman Sachs Group, Inc. ^	\$490,000	5.80%	10/8/2026	495,018	0.01%
Goldman Sachs Group, Inc. ^	\$250,000	1.09%	9/12/2026	230,321	0.01%
Goldman Sachs Group, Inc. ^	\$500,000	1.43%	9/3/2027	460,922	0.01%
Goldman Sachs Group, Inc. ^	\$200,000	4.39%	15/6/2027	196,860	0.01%
Goldman Sachs Group, Inc. ^	\$500,000	1.54%	10/9/2027	453,521	0.01%
Goldman Sachs Group, Inc. ^	\$398,000	1.95%	21/10/2027	364,098	0.01%
Goldman Sachs Group, Inc. ^	CAD200,000	2.60%	30/11/2027	143,039	0.00%
Goldman Sachs Group, Inc. ^	\$750,000	2.64%	24/2/2028	695,326	0.02%
Goldman Sachs Group, Inc. ^	\$1,000,000	3.62%	15/3/2028	958,206	0.02%
Goldman Sachs Group, Inc. ^	\$1,000,000	4.48%	23/8/2028	981,697	0.02%
Goldman Sachs Group, Inc. ^	CAD180,000	2.01%	28/2/2029	122,900	0.00%
Goldman Sachs Group, Inc. ^	\$550,000	3.81%	23/4/2029	522,473	0.01%
Goldman Sachs Group, Inc. ^	\$700,000	4.22%	1/5/2029	676,784	0.02%
Goldman Sachs Group, Inc. ^	\$600,000	6.48%	24/10/2029	636,745	0.02%
Golub Capital BDC, Inc.	\$100,000	2.50%	24/8/2026	90,690	0.00%
Golub Capital BDC, Inc.	\$100,000	7.05%	5/12/2028	105,115	0.00%
Gray Oak Pipeline LLC	\$135,000	3.45%	15/10/2027	125,659	0.00%
GS Mortgage Securities Trust 2015	\$750,000	3.76%	10/7/2048	727,406	0.02%
GS Mortgage Securities Trust 2015	\$100,000	3.38%	10/5/2050	96,524	0.00%
GS Mortgage Securities Trust 2016 ^	\$500,000	3.44%	10/11/2049	472,669	0.01%
Guardian Life Global Funding	\$300,000	3.25%	29/3/2027	286,851	0.01%
Guardian Life Global Funding	\$300,000	5.55%	28/10/2027	311,249	0.01%
Gulfstream Natural Gas System LLC	\$175,000	4.60%	15/9/2025	171,705	0.00%
GXO Logistics, Inc.	\$150,000	1.65%	15/7/2026	135,578	0.00%
Haleon US Capital LLC	\$525,000	3.38%	24/3/2027	505,242	0.01%
Halliburton Co.	\$51,000	3.80%	15/11/2025	50,009	0.00%
Harley-Davidson Financial Services, Inc.	€700,000	5.13%	5/4/2026	797,717	0.02%
Harley-Davidson Financial Services, Inc.	\$325,000	3.05%	14/2/2027	302,338	0.01%
Harley-Davidson Financial Services, Inc.	\$100,000	6.50%	10/3/2028	103,768	0.00%
Hasbro, Inc.	\$175,000	3.55%	19/11/2026	165,957	0.00%
Hasbro, Inc.	\$150,000	3.50%	15/9/2027	141,428	0.00%
HCA, Inc.	\$550,000	5.25%	15/4/2025	549,937	0.01%
HCA, Inc.	\$175,000	5.88%	15/2/2026	176,630	0.00%
HCA, Inc.	\$405,000	5.25%	15/6/2026	407,060	0.01%
HCA, Inc.	\$200,000	5.38%	1/9/2026	201,021	0.01%
HCA, Inc.	\$270,000	4.50%	15/2/2027	267,207	0.01%
HCA, Inc.	\$300,000	3.13%	15/3/2027	284,447	0.01%
HCA, Inc.	\$175,000	5.20%	1/6/2028	176,735	0.00%
HCA, Inc.	\$300,000	5.63%	1/9/2028	307,020	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$100,000	1.50%	1/6/2025	94,973	0.00%
Healthcare Realty Holdings LP	\$210,000	3.50%	1/8/2026	200,583	0.01%
Healthpeak OP LLC	\$3,000	3.40%	1/2/2025	2,929	0.00%
Healthpeak OP LLC	\$150,000	1.35%	1/2/2027	134,718	0.00%
HEICO Corp.	\$175,000	5.25%	1/8/2028	178,764	0.00%
Hercules Capital, Inc.	\$50,000	2.63%	16/9/2026	45,067	0.00%
Hershey Co.	\$500,000	4.25%	4/5/2028	500,910	0.01%
Hess Corp.	\$185,000	4.30%	1/4/2027	183,206	0.00%
Hewlett Packard Enterprise Co.	\$884,000	4.90%	15/10/2025	880,909	0.02%
Hewlett Packard Enterprise Co.	\$150,000	5.25%	1/7/2028	153,504	0.00%
HF Sinclair Corp.	\$170,000	5.88%	1/4/2026	171,765	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Highland Holdings Sarl	€529,000	0.32%	15/12/2026	539,151	0.01%
Highmark, Inc.	\$300,000	1.45%	10/5/2026	274,145	0.01%
Home Depot, Inc.	\$200,000	2.70%	15/4/2025	195,222	0.01%
Home Depot, Inc.	\$400,000	3.00%	1/4/2026	387,850	0.01%
Home Depot, Inc.	\$225,000	2.13%	15/9/2026	211,884	0.01%
Home Depot, Inc.	\$100,000	4.95%	30/9/2026	101,412	0.00%
Home Depot, Inc.	\$700,000	2.88%	15/4/2027	669,427	0.02%
Home Depot, Inc.	\$200,000	2.50%	15/4/2027	188,703	0.00%
Home Depot, Inc.	\$125,000	0.90%	15/3/2028	109,406	0.00%
Honeywell International, Inc.	\$157,000	1.35%	1/6/2025	149,923	0.00%
Honeywell International, Inc.	\$318,000	1.10%	1/3/2027	288,566	0.01%
Honeywell International, Inc.	\$275,000	4.95%	15/2/2028	283,263	0.01%
Honeywell International, Inc.	€1,000,000	2.25%	22/2/2028	1,077,583	0.03%
Hormel Foods Corp.	\$175,000	1.70%	3/6/2028	157,502	0.00%
Host Hotels & Resorts LP	\$75,000	4.00%	15/6/2025	73,261	0.00%
HP, Inc.	\$400,000	2.20%	17/6/2025	383,306	0.01%
HP, Inc.	\$650,000	1.45%	17/6/2026	598,547	0.01%
HP, Inc.	\$180,000	3.00%	17/6/2027	170,126	0.00%
Hubbell, Inc.	\$200,000	3.15%	15/8/2027	189,548	0.00%
Hudson Pacific Properties LP	\$80,000	3.95%	1/11/2027	67,355	0.00%
Hudson Pacific Properties LP	\$100,000	5.95%	15/2/2028	89,399	0.00%
Humana, Inc.	\$200,000	4.50%	1/4/2025	198,524	0.01%
Humana, Inc.	\$200,000	1.35%	3/2/2027	180,519	0.00%
Humana, Inc.	\$275,000	3.95%	15/3/2027	268,885	0.01%
Humana, Inc.	\$100,000	5.75%	1/3/2028	103,975	0.00%
Huntington Bancshares, Inc.^	\$300,000	4.44%	4/8/2028	290,843	0.01%
Huntington Bancshares, Inc.^	\$230,000	6.21%	21/8/2029	237,115	0.01%
Huntington Ingalls Industries, Inc.	\$250,000	3.48%	1/12/2027	236,396	0.01%
Huntington National Bank^	\$350,000	4.55%	17/5/2028	338,210	0.01%
Hyatt Hotels Corp.	\$200,000	5.75%	30/1/2027	204,433	0.01%
Illumina, Inc.	\$150,000	5.80%	12/12/2025	151,052	0.00%
Illumina, Inc.	\$150,000	5.75%	13/12/2027	153,886	0.00%
Ingersoll Rand, Inc.	\$150,000	5.40%	14/8/2028	154,596	0.00%
Intel Corp.	\$600,000	4.88%	10/2/2026	604,460	0.01%
Intel Corp.	\$500,000	2.60%	19/5/2026	478,584	0.01%
Intel Corp.	\$325,000	3.15%	11/5/2027	312,392	0.01%
Intel Corp.	\$250,000	3.75%	5/8/2027	244,995	0.01%
Intel Corp.	\$975,000	4.88%	10/2/2028	991,308	0.02%
Intercontinental Exchange, Inc.	\$270,000	3.65%	23/5/2025	264,853	0.01%
Intercontinental Exchange, Inc.	\$755,000	3.75%	1/12/2025	741,810	0.02%
Intercontinental Exchange, Inc.	\$325,000	4.00%	15/9/2027	319,265	0.01%
International Business Machines Corp.	\$300,000	7.00%	30/10/2025	312,625	0.01%
International Business Machines Corp.	\$175,000	4.50%	6/2/2026	174,434	0.00%
International Business Machines Corp.	\$400,000	3.30%	15/5/2026	388,533	0.01%
International Business Machines Corp.	\$500,000	2.20%	9/2/2027	465,693	0.01%
International Business Machines Corp.	\$175,000	4.50%	6/2/2028	175,981	0.00%
International Flavors & Fragrances, Inc.	\$200,000	1.23%	1/10/2025	185,115	0.00%
Interpublic Group of Cos, Inc.	\$76,000	4.20%	15/4/2024	75,528	0.00%
Interstate Power & Light Co.	\$70,000	3.25%	1/12/2024	68,543	0.00%
IQVIA, Inc.	\$200,000	5.70%	15/5/2028	204,079	0.01%
ITC Holdings Corp.	\$300,000	4.95%	22/9/2027	301,200	0.01%
Jackson Financial, Inc.	\$150,000	5.17%	8/6/2027	149,725	0.00%
Jackson National Life Global Funding	\$200,000	5.25%	12/4/2028	194,886	0.01%
Jacobs Engineering Group, Inc.	\$175,000	6.35%	18/8/2028	182,805	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$400,000	2.50%	15/1/2027	368,178	0.01%
Jefferies Financial Group, Inc.	\$300,000	4.85%	15/1/2027	298,752	0.01%
Jefferies Financial Group, Inc.	\$150,000	5.88%	21/7/2028	153,830	0.00%
Jersey Central Power & Light Co.	\$145,000	4.30%	15/1/2026	141,911	0.00%
JM Smucker Co.	\$91,000	3.50%	15/3/2025	89,275	0.00%
JM Smucker Co.	\$150,000	3.38%	15/12/2027	142,684	0.00%
John Deere Capital Corp.	\$200,000	2.05%	9/1/2025	194,463	0.01%
John Deere Capital Corp.	\$525,000	3.40%	6/6/2025	516,621	0.01%
John Deere Capital Corp.	\$175,000	4.95%	6/6/2025	175,717	0.00%
John Deere Capital Corp.	\$250,000	4.05%	8/9/2025	247,800	0.01%
John Deere Capital Corp.	\$175,000	5.30%	8/9/2025	177,355	0.00%
John Deere Capital Corp.	\$975,000	4.80%	9/1/2026	980,312	0.02%
John Deere Capital Corp.	\$100,000	0.70%	15/1/2026	92,731	0.00%
John Deere Capital Corp.	\$175,000	4.75%	8/6/2026	176,252	0.00%
John Deere Capital Corp.	\$1,000,000	1.05%	17/6/2026	921,222	0.02%
John Deere Capital Corp.	\$150,000	5.15%	8/9/2026	152,802	0.00%
John Deere Capital Corp.	\$375,000	1.30%	13/10/2026	344,875	0.01%

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John Deere Capital Corp.	\$250,000	1.70%	11/1/2027	230,862	0.01%
John Deere Capital Corp.	\$250,000	2.35%	8/3/2027	235,116	0.01%
John Deere Capital Corp.	\$250,000	4.15%	15/9/2027	248,399	0.01%
John Deere Capital Corp.	\$175,000	4.75%	20/1/2028	177,886	0.00%
John Deere Capital Corp.	\$200,000	4.95%	14/7/2028	204,983	0.01%
John Deere Financial, Inc.	CAD290,000	2.41%	14/1/2025	214,286	0.01%
John Deere Financial, Inc.	CAD75,000	1.34%	8/9/2027	51,626	0.00%
Johnson & Johnson	\$252,000	2.63%	15/1/2025	246,613	0.01%
Johnson & Johnson	\$150,000	0.55%	1/9/2025	140,599	0.00%
Johnson & Johnson	\$819,000	2.45%	1/3/2026	787,427	0.02%
Johnson & Johnson	\$350,000	0.95%	1/9/2027	312,480	0.01%
Johnson Controls International plc	€400,000	1.38%	25/2/2025	429,733	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€1,000,000	0.38%	15/9/2027	997,127	0.02%
JP Morgan Chase Commercial Mortgage Securities Trust 2014	\$100,000	3.80%	15/7/2047	98,954	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016 <sup>^</sup>	\$400,000	3.65%	15/12/2049	377,015	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	\$160,570	4.08%	15/2/2047	159,089	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$250,000	3.37%	15/11/2047	245,517	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	\$100,000	3.49%	15/1/2048	97,484	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	\$250,317	3.80%	15/8/2048	240,453	0.01%
JPMorgan Chase & Co.	\$625,000	3.13%	23/1/2025	612,148	0.01%
JPMorgan Chase & Co.	€400,000	1.50%	27/1/2025	431,002	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$450,000	5.55%	15/12/2025	450,366	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$300,000	2.60%	24/2/2026	290,580	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$1,250,000	2.08%	22/4/2026	1,197,919	0.03%
JPMorgan Chase & Co. <sup>^</sup>	\$600,000	4.08%	26/4/2026	590,447	0.01%
JPMorgan Chase & Co.	\$440,000	3.20%	15/6/2026	424,687	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$500,000	1.05%	19/11/2026	462,990	0.01%
JPMorgan Chase & Co.	\$600,000	4.13%	15/12/2026	588,379	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$545,000	3.96%	29/1/2027	532,393	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$923,000	1.04%	4/2/2027	847,918	0.02%
JPMorgan Chase & Co. <sup>^</sup>	€1,700,000	1.09%	11/3/2027	1,784,050	0.04%
JPMorgan Chase & Co. <sup>^</sup>	\$900,000	1.58%	22/4/2027	830,543	0.02%
JPMorgan Chase & Co. <sup>^</sup>	\$600,000	1.47%	22/9/2027	543,548	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$435,000	6.07%	22/10/2027	447,566	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$375,000	2.95%	24/2/2028	352,799	0.01%
JPMorgan Chase & Co. <sup>^</sup>	CAD275,000	1.90%	5/3/2028	192,879	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$600,000	4.32%	26/4/2028	590,057	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$1,000,000	3.54%	1/5/2028	954,972	0.02%
JPMorgan Chase & Co. <sup>^</sup>	€800,000	1.64%	18/5/2028	834,771	0.02%
JPMorgan Chase & Co. <sup>^</sup>	\$1,500,000	2.18%	1/6/2028	1,370,458	0.03%
JPMorgan Chase & Co. <sup>^</sup>	\$525,000	4.85%	25/7/2028	525,049	0.01%
JPMorgan Chase & Co. <sup>^</sup>	\$1,500,000	3.51%	23/1/2029	1,420,038	0.03%
JPMorgan Chase & Co. <sup>^</sup>	\$625,000	5.30%	24/7/2029	634,193	0.02%
Kaiser Foundation Hospitals	\$125,000	3.15%	1/5/2027	119,620	0.00%
Kellanova	\$125,000	3.40%	15/11/2027	120,075	0.00%
Kellanova	\$125,000	4.30%	15/5/2028	123,746	0.00%
Kemper Corp.	\$25,000	4.35%	15/2/2025	24,466	0.00%
Kennametal, Inc.	\$100,000	4.63%	15/6/2028	97,562	0.00%
Kenvue, Inc.	\$575,000	5.50%	22/3/2025	579,836	0.01%
Kenvue, Inc.	\$575,000	5.35%	22/3/2026	584,844	0.01%
Kenvue, Inc.	\$575,000	5.05%	22/3/2028	589,147	0.01%
Keurig Dr Pepper, Inc.	\$200,000	3.43%	15/6/2027	192,780	0.01%
Keurig Dr Pepper, Inc.	\$225,000	4.60%	25/5/2028	225,387	0.01%
KeyBank NA	\$250,000	4.70%	26/1/2026	243,925	0.01%
KeyBank NA	\$250,000	5.85%	15/11/2027	249,943	0.01%
KeyCorp	\$150,000	4.10%	30/4/2028	141,135	0.00%
KeySpan Gas East Corp.	\$125,000	2.74%	15/8/2026	116,459	0.00%
Kilroy Realty LP	\$100,000	3.45%	15/12/2024	97,555	0.00%
Kilroy Realty LP	\$300,000	4.38%	1/10/2025	292,054	0.01%
Kimco Realty OP LLC	\$40,000	3.30%	1/2/2025	39,086	0.00%
Kimco Realty OP LLC	\$255,000	2.80%	1/10/2026	240,378	0.01%
Kimco Realty OP LLC	\$100,000	1.90%	1/3/2028	88,205	0.00%
Kraft Heinz Foods Co.	\$620,000	3.88%	15/5/2027	608,199	0.01%
Kroger Co.	\$100,000	2.65%	15/10/2026	94,563	0.00%
Kroger Co.	\$125,000	4.50%	15/1/2029	124,253	0.00%
L3Harris Technologies, Inc.	\$250,000	4.40%	15/6/2028	247,102	0.01%
Laboratory Corp. of America Holdings	\$75,000	2.30%	1/12/2024	72,943	0.00%
Laboratory Corp. of America Holdings	\$225,000	3.60%	1/2/2025	221,185	0.01%
Laboratory Corp. of America Holdings	\$200,000	1.55%	1/6/2026	184,758	0.00%
Lam Research Corp.	\$63,000	3.80%	15/3/2025	62,211	0.00%
Lazard Group LLC	\$200,000	3.63%	1/3/2027	188,580	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
LC15 Commercial Mortgage Trust 2014	\$131,017	4.01%	10/4/2047	130,554	0.00%
LC17 Commercial Mortgage Trust 2014	\$250,000	3.92%	10/10/2047	245,862	0.01%
LC19 Commercial Mortgage Trust 2015	\$225,000	3.53%	10/2/2048	215,196	0.01%
Leidos, Inc.	\$100,000	3.63%	15/5/2025	97,539	0.00%
Lendlease US Capital, Inc.	\$250,000	4.50%	26/5/2026	240,296	0.01%
Lennar Corp.	\$675,000	4.75%	30/5/2025	671,068	0.02%
Lennar Corp.	\$150,000	5.00%	15/6/2027	150,645	0.00%
Lennox International, Inc.	\$125,000	1.35%	1/8/2025	117,664	0.00%
Lennox International, Inc.	\$100,000	5.50%	15/9/2028	102,795	0.00%
Lincoln National Corp.	\$125,000	3.35%	9/3/2025	121,829	0.00%
Lincoln National Corp.	\$225,000	3.80%	1/3/2028	216,066	0.01%
Linde, Inc.	\$150,000	4.80%	5/12/2024	149,666	0.00%
Linde, Inc.	\$150,000	4.70%	5/12/2025	150,264	0.00%
Lockheed Martin Corp.	\$150,000	4.95%	15/10/2025	151,359	0.00%
Lockheed Martin Corp.	\$300,000	5.10%	15/11/2027	309,711	0.01%
Lockheed Martin Corp.	\$700,000	4.45%	15/5/2028	704,296	0.02%
Lowe's Cos, Inc.	\$200,000	4.40%	8/9/2025	198,698	0.01%
Lowe's Cos, Inc.	\$175,000	4.80%	1/4/2026	175,137	0.00%
Lowe's Cos, Inc.	\$725,000	2.50%	15/4/2026	690,721	0.02%
Lowe's Cos, Inc.	\$300,000	3.10%	3/5/2027	287,557	0.01%
Lowe's Cos, Inc.	\$360,000	1.30%	15/4/2028	316,311	0.01%
LPL Holdings, Inc.	\$150,000	6.75%	17/11/2028	159,738	0.00%
LXP Industrial Trust	\$100,000	6.75%	15/11/2028	105,063	0.00%
LYB International Finance II BV	\$250,000	3.50%	2/3/2027	241,289	0.01%
M&T Bank Corp.^	\$300,000	4.55%	16/8/2028	289,356	0.01%
M&T Bank Corp.^	\$175,000	7.41%	30/10/2029	188,477	0.00%
Magellan Midstream Partners LP	\$145,000	5.00%	1/3/2026	144,682	0.00%
ManpowerGroup, Inc.	€1,200,000	3.50%	30/6/2027	1,327,213	0.03%
Manufacturers & Traders Trust Co.	\$250,000	2.90%	6/2/2025	242,097	0.01%
Manufacturers & Traders Trust Co.	\$500,000	4.70%	27/1/2028	486,086	0.01%
Marathon Oil Corp.	\$200,000	4.40%	15/7/2027	195,230	0.01%
Marathon Petroleum Corp.	\$225,000	4.70%	1/5/2025	223,471	0.01%
Marathon Petroleum Corp.	\$160,000	5.13%	15/12/2026	161,836	0.00%
Marathon Petroleum Corp.	\$100,000	3.80%	1/4/2028	95,601	0.00%
Marriott International, Inc.	\$100,000	3.75%	15/3/2025	98,283	0.00%
Marriott International, Inc.	\$76,000	5.75%	1/5/2025	76,477	0.00%
Marriott International, Inc.	\$250,000	3.13%	15/6/2026	240,067	0.01%
Marriott International, Inc.	\$200,000	5.00%	15/10/2027	202,501	0.01%
Marriott International, Inc.	\$150,000	5.55%	15/10/2028	154,700	0.00%
Marriott International, Inc.	\$125,000	4.65%	1/12/2028	124,447	0.00%
Mars, Inc.	\$300,000	4.55%	20/4/2028	301,545	0.01%
Marsh & McLennan Cos, Inc.	\$59,000	3.50%	10/3/2025	57,950	0.00%
Marsh & McLennan Cos, Inc.	\$200,000	3.75%	14/3/2026	196,186	0.01%
Marvell Technology, Inc.	\$700,000	2.45%	15/4/2028	633,238	0.02%
Masco Corp.	\$130,000	3.50%	15/11/2027	123,435	0.00%
MassMutual Global Funding II	\$200,000	2.95%	11/1/2025	195,710	0.01%
MassMutual Global Funding II	\$200,000	4.15%	26/8/2025	197,856	0.01%
MassMutual Global Funding II	\$200,000	3.40%	8/3/2026	194,708	0.01%
MassMutual Global Funding II	\$375,000	4.50%	10/4/2026	373,966	0.01%
MassMutual Global Funding II	\$200,000	1.20%	16/7/2026	182,685	0.00%
MassMutual Global Funding II	\$200,000	5.05%	14/6/2028	202,824	0.01%
MasTec, Inc.	\$150,000	4.50%	15/8/2028	140,985	0.00%
Mastercard, Inc.	\$2,100,000	2.00%	3/3/2025	2,035,766	0.05%
Mastercard, Inc.	\$175,000	4.88%	9/3/2028	180,590	0.00%
Mattel, Inc.	\$125,000	3.38%	1/4/2026	119,031	0.00%
Mattel, Inc.	\$150,000	5.88%	15/12/2027	149,874	0.00%
McCormick & Co., Inc.	\$275,000	0.90%	15/2/2026	253,310	0.01%
McDonald's Corp.	CAD105,000	3.13%	4/3/2025	78,111	0.00%
McDonald's Corp.	\$281,000	3.30%	1/7/2025	274,739	0.01%
McDonald's Corp.	\$500,000	3.70%	30/1/2026	491,736	0.01%
McDonald's Corp.	\$175,000	3.50%	1/3/2027	170,384	0.00%
McDonald's Corp.	\$350,000	3.50%	1/7/2027	340,212	0.01%
McKesson Corp.	\$200,000	0.90%	3/12/2025	185,555	0.00%
McKesson Corp.	\$175,000	5.25%	15/2/2026	175,036	0.00%
McKesson Corp.	\$175,000	4.90%	15/7/2028	178,078	0.00%
Medtronic Global Holdings SCA	€500,000	0.00%	15/10/2025	522,032	0.01%
Medtronic Global Holdings SCA	€243,000	2.63%	15/10/2025	264,953	0.01%
Medtronic Global Holdings SCA	\$200,000	4.25%	30/3/2028	199,277	0.01%
Merck & Co., Inc.	\$196,000	2.75%	10/2/2025	191,661	0.00%
Merck & Co., Inc.	\$730,000	0.75%	24/2/2026	676,842	0.02%
Merck & Co., Inc.	\$200,000	4.05%	17/5/2028	199,386	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Merck & Co., Inc.	\$375,000	1.90%	10/12/2028	337,686	0.01%
Meta Platforms, Inc.	\$500,000	3.50%	15/8/2027	486,662	0.01%
Meta Platforms, Inc.	\$300,000	4.60%	15/5/2028	304,633	0.01%
MetLife, Inc.	\$300,000	3.60%	13/11/2025	295,152	0.01%
Metropolitan Edison Co.	\$90,000	5.20%	1/4/2028	90,666	0.00%
Metropolitan Life Global Funding I	€200,000	1.75%	25/5/2025	215,681	0.01%
Metropolitan Life Global Funding I	\$500,000	0.95%	2/7/2025	471,474	0.01%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	147,997	0.00%
Metropolitan Life Global Funding I	€300,000	0.55%	16/6/2027	304,253	0.01%
Metropolitan Life Global Funding I	\$800,000	4.40%	30/6/2027	786,526	0.02%
Metropolitan Life Global Funding I	\$100,000	5.05%	6/1/2028	101,003	0.00%
Metropolitan Life Global Funding I	CAD200,000	1.95%	20/3/2028	138,033	0.00%
Metropolitan Life Global Funding I	€269,000	4.00%	5/4/2028	306,707	0.01%
Microsoft Corp.	\$550,000	2.40%	8/8/2026	524,881	0.01%
Microsoft Corp.	\$1,700,000	3.30%	6/2/2027	1,656,888	0.04%
Mid-America Apartments LP	\$300,000	4.00%	15/11/2025	294,612	0.01%
Mid-America Apartments LP	\$250,000	1.10%	15/9/2026	226,885	0.01%
MidAmerican Energy Co.	\$165,000	3.10%	1/5/2027	157,889	0.00%
Mid-Atlantic Interstate Transmission LLC	\$120,000	4.10%	15/5/2028	116,040	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$2,415,000	6.50%	20/6/2027	2,421,903	0.06%
Mississippi Power Co.	\$95,000	3.95%	30/3/2028	92,129	0.00%
Mitsubishi HC Finance America LLC	\$200,000	5.81%	12/9/2028	206,514	0.01%
Mohawk Industries, Inc.	\$175,000	5.85%	18/9/2028	181,396	0.00%
Molson Coors Beverage Co.	\$546,000	3.00%	15/7/2026	522,808	0.01%
Molson Coors International LP	CAD120,000	3.44%	15/7/2026	88,589	0.00%
Mondelez International Holdings Netherlands BV	\$400,000	1.25%	24/9/2026	364,171	0.01%
Mondelez International, Inc.	CAD70,000	3.25%	7/3/2025	52,053	0.00%
Mondelez International, Inc.	€500,000	1.63%	8/3/2027	527,636	0.01%
Mondelez International, Inc.	\$200,000	2.63%	17/3/2027	188,584	0.00%
Monongahela Power Co.	\$90,000	3.55%	15/5/2027	85,813	0.00%
Moody's Corp.	€600,000	1.75%	9/3/2027	638,571	0.02%
Morgan Stanley	\$350,000	5.00%	24/11/2025	349,535	0.01%
Morgan Stanley	\$400,000	3.88%	27/1/2026	391,883	0.01%
Morgan Stanley^	\$900,000	2.19%	28/4/2026	864,374	0.02%
Morgan Stanley^	€800,000	2.10%	8/5/2026	863,639	0.02%
Morgan Stanley^	\$400,000	4.68%	17/7/2026	396,302	0.01%
Morgan Stanley	\$550,000	4.35%	8/9/2026	540,104	0.01%
Morgan Stanley^	\$400,000	6.14%	16/10/2026	407,302	0.01%
Morgan Stanley^	€500,000	1.34%	23/10/2026	530,084	0.01%
Morgan Stanley^	\$1,000,000	0.99%	10/12/2026	920,340	0.02%
Morgan Stanley	\$917,000	3.63%	20/1/2027	889,486	0.02%
Morgan Stanley	£300,000	2.63%	9/3/2027	361,462	0.01%
Morgan Stanley	\$1,175,000	3.95%	23/4/2027	1,140,436	0.03%
Morgan Stanley^	\$775,000	1.59%	4/5/2027	713,887	0.02%
Morgan Stanley^	\$1,175,000	1.51%	20/7/2027	1,073,653	0.03%
Morgan Stanley^	CAD200,000	1.78%	4/8/2027	141,194	0.00%
Morgan Stanley^	\$550,000	3.59%	22/7/2028	524,919	0.01%
Morgan Stanley^	\$400,000	6.30%	18/10/2028	419,382	0.01%
Morgan Stanley^	€700,000	4.81%	25/10/2028	809,239	0.02%
Morgan Stanley^	\$1,000,000	3.77%	24/1/2029	953,515	0.02%
Morgan Stanley^	\$500,000	5.12%	1/2/2029	502,001	0.01%
Morgan Stanley^	€1,000,000	4.66%	2/3/2029	1,146,918	0.03%
Morgan Stanley^	\$500,000	5.16%	20/4/2029	502,334	0.01%
Morgan Stanley^	\$470,000	5.45%	20/7/2029	478,894	0.01%
Morgan Stanley^	€500,000	0.50%	26/10/2029	476,836	0.01%
Morgan Stanley Bank NA	\$425,000	5.48%	16/7/2025	428,812	0.01%
Morgan Stanley Bank NA	\$300,000	4.75%	21/4/2026	299,832	0.01%
Morgan Stanley Bank NA	\$325,000	5.88%	30/10/2026	334,693	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$100,000	3.34%	15/3/2048	96,742	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$50,000	3.73%	15/5/2048	48,395	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$400,000	3.53%	15/10/2048	384,649	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$50,000	3.64%	15/10/2048	48,209	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$812,659	3.45%	15/7/2050	789,518	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$169,364	3.27%	15/1/2049	162,404	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$1,000,000	3.10%	15/11/2049	932,392	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$294,002	3.46%	15/12/2049	278,000	0.01%
Morgan Stanley Capital I Trust 2016	\$99,879	3.33%	15/3/2049	95,024	0.00%
Mosaic Co.	\$175,000	5.38%	15/11/2028	178,790	0.00%
MPLX LP	\$284,000	4.88%	1/6/2025	282,279	0.01%
MPLX LP	\$310,000	4.13%	1/3/2027	303,562	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MPLX LP	\$130,000	4.25%	1/12/2027	127,018	0.00%
MPLX LP	\$315,000	4.00%	15/3/2028	304,017	0.01%
Mutual of Omaha Cos Global Funding	\$100,000	5.80%	27/7/2026	102,017	0.00%
Mutual of Omaha Insurance Co. ^	\$30,000	4.30%	15/7/2054	29,532	0.00%
Mylan, Inc.	€500,000	2.13%	23/5/2025	539,039	0.01%
Nasdaq, Inc.	\$200,000	5.65%	28/6/2025	201,922	0.01%
Nasdaq, Inc.	\$400,000	5.35%	28/6/2028	411,895	0.01%
Nasdaq, Inc.	€200,000	1.75%	28/3/2029	205,016	0.01%
National Fuel Gas Co.	\$100,000	5.50%	1/10/2026	100,406	0.00%
National Fuel Gas Co.	\$140,000	3.95%	15/9/2027	133,267	0.00%
National Grid North America, Inc.	€400,000	0.41%	20/1/2026	416,766	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.45%	30/10/2025	100,988	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	4.45%	13/3/2026	99,812	0.00%
National Rural Utilities Cooperative Finance Corp.	\$600,000	1.00%	15/6/2026	551,059	0.01%
National Rural Utilities Cooperative Finance Corp.	\$150,000	3.05%	25/4/2027	142,365	0.00%
National Rural Utilities Cooperative Finance Corp.	\$90,000	3.40%	7/2/2028	86,252	0.00%
National Rural Utilities Cooperative Finance Corp.	\$175,000	4.80%	15/3/2028	177,149	0.00%
National Securities Clearing Corp.	\$500,000	0.75%	7/12/2025	462,670	0.01%
National Securities Clearing Corp.	\$250,000	5.00%	30/5/2028	254,924	0.01%
Nestle Holdings, Inc.	\$150,000	4.00%	12/9/2025	148,750	0.00%
Nestle Holdings, Inc.	\$150,000	0.63%	15/1/2026	138,703	0.00%
Nestle Holdings, Inc.	\$175,000	5.25%	13/3/2026	177,854	0.00%
Nestle Holdings, Inc.	\$675,000	1.15%	14/1/2027	613,765	0.01%
Nestle Holdings, Inc.	£900,000	2.13%	4/4/2027	1,081,494	0.03%
Nestle Holdings, Inc.	\$209,000	1.00%	15/9/2027	186,158	0.00%
Nestle Holdings, Inc.	\$475,000	4.13%	1/10/2027	472,379	0.01%
Nestle Holdings, Inc.	\$175,000	5.00%	14/3/2028	179,933	0.00%
Nestle SA	CHF200,000	1.63%	7/11/2025	238,808	0.01%
NetApp, Inc.	\$200,000	1.88%	22/6/2025	190,262	0.00%
Netflix, Inc.	\$600,000	3.63%	15/6/2025	589,329	0.01%
Netflix, Inc.	€500,000	3.63%	15/5/2027	558,857	0.01%
Netflix, Inc.	\$850,000	4.88%	15/4/2028	860,377	0.02%
New York Life Global Funding	\$175,000	1.45%	14/1/2025	168,556	0.00%
New York Life Global Funding	\$150,000	0.85%	15/1/2026	138,602	0.00%
New York Life Global Funding	\$100,000	1.15%	9/6/2026	91,638	0.00%
New York Life Global Funding	\$500,000	2.35%	14/7/2026	471,699	0.01%
New York Life Global Funding	\$100,000	5.45%	18/9/2026	102,295	0.00%
New York Life Global Funding	€500,000	0.25%	23/1/2027	511,134	0.01%
New York Life Global Funding	\$200,000	3.25%	7/4/2027	191,719	0.00%
New York Life Global Funding	£400,000	1.50%	15/7/2027	465,202	0.01%
New York Life Global Funding	\$200,000	4.85%	9/1/2028	201,568	0.01%
New York Life Global Funding	CAD300,000	2.00%	17/4/2028	208,107	0.01%
New York Life Global Funding	AUD400,000	5.35%	19/9/2028	276,439	0.01%
New York State Electric & Gas Corp.	\$215,000	3.25%	1/12/2026	202,612	0.01%
NextEra Energy Capital Holdings, Inc.	\$205,000	4.45%	20/6/2025	203,195	0.01%
NextEra Energy Capital Holdings, Inc.	\$425,000	5.75%	1/9/2025	429,458	0.01%
NextEra Energy Capital Holdings, Inc.	\$335,000	3.55%	1/5/2027	322,879	0.01%
NextEra Energy Capital Holdings, Inc.	\$250,000	4.63%	15/7/2027	249,670	0.01%
NextEra Energy Capital Holdings, Inc.	\$250,000	4.90%	28/2/2028	252,230	0.01%
NextEra Energy Capital Holdings, Inc.	\$390,000	1.90%	15/6/2028	346,120	0.01%
NextEra Energy Capital Holdings, Inc. ^	\$115,000	4.80%	1/12/2077	99,716	0.00%
NextEra Energy Capital Holdings, Inc. ^	\$120,000	3.80%	15/3/2082	102,258	0.00%
NIKE, Inc.	\$300,000	2.40%	27/3/2025	291,679	0.01%
NiSource, Inc.	\$260,000	0.95%	15/8/2025	243,049	0.01%
NiSource, Inc.	\$300,000	3.49%	15/5/2027	288,975	0.01%
NiSource, Inc.	\$105,000	5.25%	30/3/2028	107,233	0.00%
Nissan Motor Acceptance Co. LLC	\$175,000	2.00%	9/3/2026	160,940	0.00%
Nissan Motor Acceptance Co. LLC	\$175,000	2.75%	9/3/2028	154,362	0.00%
Nissan Motor Acceptance Co. LLC	\$200,000	7.05%	15/9/2028	210,852	0.01%
NNN, Inc.	\$100,000	3.60%	15/12/2026	95,589	0.00%
Nordson Corp.	\$100,000	5.60%	15/9/2028	103,864	0.00%
Northern Trust Corp.	\$500,000	4.00%	10/5/2027	493,118	0.01%
Northrop Grumman Corp.	\$325,000	2.93%	15/1/2025	317,648	0.01%
Northrop Grumman Corp.	\$500,000	3.25%	15/1/2028	478,099	0.01%
Northwest Pipeline LLC	\$95,000	4.00%	1/4/2027	93,879	0.00%
Northwestern Mutual Global Funding	\$300,000	4.00%	1/7/2025	296,413	0.01%
Northwestern Mutual Global Funding	\$300,000	4.35%	15/9/2027	295,667	0.01%
Northwestern Mutual Global Funding	\$275,000	4.90%	12/6/2028	276,072	0.01%
NRG Energy, Inc.	\$90,000	2.00%	2/12/2025	84,198	0.00%
NRG Energy, Inc.	\$200,000	2.45%	2/12/2027	179,981	0.00%
NSTAR Electric Co.	\$200,000	3.20%	15/5/2027	193,173	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nucor Corp.	\$100,000	3.95%	23/5/2025	98,401	0.00%
Nucor Corp.	\$85,000	2.00%	1/6/2025	81,641	0.00%
Nucor Corp.	\$100,000	4.30%	23/5/2027	98,965	0.00%
Oaktree Specialty Lending Corp.	\$20,000	3.50%	25/2/2025	19,281	0.00%
Oaktree Specialty Lending Corp.	\$75,000	2.70%	15/1/2027	67,100	0.00%
Oaktree Strategic Credit Fund	\$110,000	8.40%	14/11/2028	116,132	0.00%
Occidental Petroleum Corp.	\$125,000	5.88%	1/9/2025	125,893	0.00%
Occidental Petroleum Corp.	\$95,000	5.50%	1/12/2025	95,226	0.00%
Occidental Petroleum Corp.	\$175,000	5.55%	15/3/2026	176,436	0.00%
Occidental Petroleum Corp.	\$100,000	8.50%	15/7/2027	109,116	0.00%
Occidental Petroleum Corp.	\$125,000	6.38%	1/9/2028	131,802	0.00%
Oklahoma Gas & Electric Co.	\$85,000	3.80%	15/8/2028	82,275	0.00%
Old Republic International Corp.	\$100,000	3.88%	26/8/2026	96,342	0.00%
Omega Healthcare Investors, Inc.	\$193,000	4.50%	15/1/2025	189,832	0.00%
Omega Healthcare Investors, Inc.	\$350,000	5.25%	15/1/2026	347,968	0.01%
Omnicom Finance Holdings plc	€500,000	0.80%	8/7/2027	510,312	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$300,000	3.60%	15/4/2026	292,427	0.01%
Oncor Electric Delivery Co. LLC	\$100,000	4.30%	15/5/2028	98,758	0.00%
ONEOK, Inc.	\$306,000	5.85%	15/1/2026	310,817	0.01%
ONEOK, Inc.	\$235,000	4.00%	13/7/2027	228,213	0.01%
ONEOK, Inc.	\$100,000	4.55%	15/7/2028	98,746	0.00%
Oracle Corp.	\$345,000	2.50%	1/4/2025	334,168	0.01%
Oracle Corp.	\$300,000	2.95%	15/5/2025	291,404	0.01%
Oracle Corp.	\$500,000	5.80%	10/11/2025	508,188	0.01%
Oracle Corp.	\$550,000	1.65%	25/3/2026	512,835	0.01%
Oracle Corp.	\$200,000	2.65%	15/7/2026	189,718	0.00%
Oracle Corp.	\$525,000	3.25%	15/11/2027	498,730	0.01%
Oracle Corp.	\$975,000	2.30%	25/3/2028	888,015	0.02%
O'Reilly Automotive, Inc.	\$150,000	5.75%	20/11/2026	153,586	0.00%
O'Reilly Automotive, Inc.	\$200,000	3.60%	1/9/2027	192,896	0.01%
O'Reilly Automotive, Inc.	\$200,000	4.35%	1/6/2028	198,668	0.01%
Ovintiv Inc	\$100,000	5.38%	1/1/2026	100,042	0.00%
Ovintiv, Inc.	\$130,000	5.65%	15/5/2025	130,503	0.00%
Ovintiv, Inc.	\$140,000	5.65%	15/5/2028	142,967	0.00%
Owens Corning	\$11,000	4.20%	1/12/2024	10,867	0.00%
PACCAR Financial Corp.	\$30,000	1.80%	6/2/2025	29,033	0.00%
PACCAR Financial Corp.	\$175,000	4.45%	30/3/2026	174,916	0.00%
PACCAR Financial Corp.	\$175,000	5.05%	10/8/2026	177,482	0.00%
PACCAR Financial Corp.	\$400,000	4.60%	10/1/2028	403,932	0.01%
PACCAR Financial Corp.	\$175,000	4.95%	10/8/2028	180,645	0.00%
PACCAR Financial Europe BV	€500,000	0.00%	1/3/2026	516,118	0.01%
Pacific Gas & Electric Co.	\$150,000	3.45%	1/7/2025	145,327	0.00%
Pacific Gas & Electric Co.	\$555,000	3.15%	1/1/2026	531,675	0.01%
Pacific Gas & Electric Co.	\$305,000	2.95%	1/3/2026	288,975	0.01%
Pacific Gas & Electric Co.	\$110,000	5.45%	15/6/2027	110,780	0.00%
Pacific Gas & Electric Co.	\$200,000	2.10%	1/8/2027	180,366	0.00%
Pacific Gas & Electric Co.	\$200,000	3.30%	1/12/2027	186,798	0.00%
Pacific Gas & Electric Co.	\$165,000	3.00%	15/6/2028	150,389	0.00%
Pacific Gas & Electric Co.	\$180,000	3.75%	1/7/2028	168,603	0.00%
Pacific Life Global Funding II	\$25,000	1.20%	24/6/2025	23,709	0.00%
Pacific Life Global Funding II	\$300,000	4.90%	4/4/2028	299,421	0.01%
Pacific Life Global Funding II	\$100,000	5.50%	18/7/2028	102,465	0.00%
Packaging Corp. of America	\$100,000	3.40%	15/12/2027	95,330	0.00%
Paramount Global	\$450,000	2.90%	15/1/2027	416,855	0.01%
Parker-Hannifin Corp.	\$850,000	3.25%	1/3/2027	815,768	0.02%
Parker-Hannifin Corp.	\$375,000	4.25%	15/9/2027	371,745	0.01%
Patterson-UTI Energy, Inc.	\$105,000	3.95%	1/2/2028	98,170	0.00%
PayPal Holdings, Inc.	\$150,000	1.65%	1/6/2025	143,209	0.00%
PayPal Holdings, Inc.	\$100,000	3.90%	1/6/2027	98,480	0.00%
PC1 Commercial Mortgage Trust 2015	\$75,000	3.90%	10/7/2050	73,104	0.00%
Pennsylvania Electric Co.	\$95,000	3.25%	15/3/2028	88,448	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	1.20%	15/11/2025	185,431	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	4.40%	1/7/2027	487,390	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$300,000	5.88%	15/11/2027	306,747	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	5.70%	1/2/2028	510,331	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$175,000	5.55%	1/5/2028	177,771	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$175,000	6.05%	1/8/2028	181,358	0.00%
PepsiCo, Inc.	\$125,000	5.25%	10/11/2025	126,966	0.00%
PepsiCo, Inc.	\$175,000	4.55%	13/2/2026	175,838	0.00%
PepsiCo, Inc.	\$200,000	2.85%	24/2/2026	193,402	0.01%
PepsiCo, Inc.	\$125,000	5.13%	10/11/2026	127,677	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	\$450,000	2.63%	19/3/2027	427,138	0.01%
PepsiCo, Inc.	\$300,000	3.00%	15/10/2027	288,393	0.01%
PepsiCo, Inc.	\$175,000	4.45%	15/5/2028	178,317	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$925,000	4.65%	19/5/2025	922,894	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$625,000	4.45%	19/5/2026	623,290	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$275,000	4.45%	19/5/2028	275,048	0.01%
Pfizer, Inc.	\$200,000	0.80%	28/5/2025	189,324	0.00%
Pfizer, Inc.	\$200,000	3.00%	15/12/2026	192,805	0.01%
Pfizer, Inc.	\$500,000	3.60%	15/9/2028	486,851	0.01%
PG&E Wildfire Recovery Funding LLC	\$82,328	3.59%	1/6/2030	79,330	0.00%
Pharmacia LLC	\$400,000	6.60%	1/12/2028	436,751	0.01%
Philip Morris International, Inc.	\$425,000	3.38%	11/8/2025	414,935	0.01%
Philip Morris International, Inc.	\$175,000	5.00%	17/11/2025	175,806	0.00%
Philip Morris International, Inc.	\$350,000	4.88%	13/2/2026	350,993	0.01%
Philip Morris International, Inc.	\$490,000	0.88%	1/5/2026	448,905	0.01%
Philip Morris International, Inc.	€300,000	0.13%	3/8/2026	306,193	0.01%
Philip Morris International, Inc.	\$375,000	5.13%	17/11/2027	381,726	0.01%
Philip Morris International, Inc.	\$375,000	4.88%	15/2/2028	379,312	0.01%
Phillips 66	\$100,000	3.85%	9/4/2025	98,407	0.00%
Phillips 66	\$100,000	1.30%	15/2/2026	92,841	0.00%
Phillips 66	\$260,000	3.90%	15/3/2028	253,087	0.01%
Phillips 66 Co.	\$95,000	3.61%	15/2/2025	93,358	0.00%
Phillips 66 Co.	\$100,000	3.55%	1/10/2026	96,875	0.00%
Phillips 66 Co.	\$175,000	4.95%	1/12/2027	176,661	0.00%
Physicians Realty LP	\$300,000	4.30%	15/3/2027	292,054	0.01%
Piedmont Operating Partnership LP	\$100,000	9.25%	20/7/2028	105,653	0.00%
Pioneer Natural Resources Co.	\$510,000	1.13%	15/1/2026	473,788	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$238,000	4.65%	15/10/2025	235,398	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$105,000	4.50%	15/12/2026	103,733	0.00%
PNC Bank NA	\$221,000	2.95%	23/2/2025	215,142	0.01%
PNC Bank NA	\$400,000	3.25%	1/6/2025	389,520	0.01%
PNC Bank NA	\$444,000	4.20%	1/11/2025	435,347	0.01%
PNC Financial Services Group, Inc.^	\$200,000	5.81%	12/6/2026	201,407	0.01%
PNC Financial Services Group, Inc.^	\$300,000	4.76%	26/1/2027	297,620	0.01%
PNC Financial Services Group, Inc.	\$400,000	3.15%	19/5/2027	379,233	0.01%
PNC Financial Services Group, Inc.^	\$225,000	6.62%	20/10/2027	233,500	0.01%
PNC Financial Services Group, Inc.^	\$600,000	5.35%	2/12/2028	607,326	0.01%
PNC Financial Services Group, Inc.^	\$500,000	5.58%	12/6/2029	510,017	0.01%
PPG Industries, Inc.	€104,000	1.88%	1/6/2025	112,233	0.00%
PPG Industries, Inc.	\$500,000	1.20%	15/3/2026	462,339	0.01%
Pricoa Global Funding I	\$200,000	2.40%	23/9/2024	195,380	0.01%
Pricoa Global Funding I	\$350,000	5.10%	30/5/2028	355,771	0.01%
Principal Financial Group, Inc.	\$400,000	3.10%	15/11/2026	381,461	0.01%
Principal Life Global Funding II	\$400,000	1.25%	23/6/2025	378,657	0.01%
Principal Life Global Funding II	\$400,000	0.88%	12/1/2026	367,210	0.01%
Principal Life Global Funding II	\$200,000	1.50%	17/11/2026	182,284	0.00%
Private Export Funding Corp.	\$125,000	3.90%	15/10/2027	123,782	0.00%
Procter & Gamble Co.	\$190,000	0.55%	29/10/2025	177,555	0.00%
Procter & Gamble Co.	\$650,000	2.70%	2/2/2026	628,316	0.02%
Procter & Gamble Co.	€455,000	3.25%	2/8/2026	507,705	0.01%
Procter & Gamble Co.	\$300,000	2.80%	25/3/2027	287,363	0.01%
Progressive Corp.	\$114,000	2.45%	15/1/2027	107,030	0.00%
Progressive Corp.	\$300,000	2.50%	15/3/2027	281,603	0.01%
Prologis Euro Finance LLC	€100,000	0.25%	10/9/2027	99,406	0.00%
Prologis Euro Finance LLC	€300,000	0.38%	6/2/2028	295,441	0.01%
Prologis International Funding II SA	€200,000	1.75%	15/3/2028	207,791	0.01%
Prologis LP	\$301,000	2.13%	15/4/2027	277,893	0.01%
Prologis LP	\$100,000	4.88%	15/6/2028	101,361	0.00%
Prospect Capital Corp.	\$100,000	3.36%	15/11/2026	89,945	0.00%
Protective Life Global Funding	\$550,000	3.22%	28/3/2025	536,291	0.01%
Protective Life Global Funding	\$500,000	5.37%	6/1/2026	503,780	0.01%
Prudential Financial, Inc.	\$700,000	1.50%	10/3/2026	652,921	0.02%
Prudential Financial, Inc.^	\$200,000	5.38%	15/5/2045	197,617	0.01%
Prudential Financial, Inc.^	\$500,000	4.50%	15/9/2047	467,123	0.01%
Public Service Electric & Gas Co.	\$200,000	3.00%	15/5/2025	195,125	0.01%
Public Service Electric & Gas Co.	\$195,000	3.00%	15/5/2027	185,885	0.00%
Public Service Electric & Gas Co.	\$75,000	3.70%	1/5/2028	72,727	0.00%
Public Service Enterprise Group, Inc.	\$185,000	5.85%	15/11/2027	192,673	0.01%
Public Storage Operating Co.	\$400,000	1.50%	9/11/2026	367,557	0.01%
Public Storage Operating Co.	\$200,000	5.13%	15/1/2029	206,654	0.01%
Puget Energy, Inc.	\$130,000	2.38%	15/6/2028	116,050	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PulteGroup, Inc.	\$125,000	5.50%	1/3/2026	126,659	0.00%
Qorvo, Inc.	\$100,000	1.75%	15/12/2024	95,892	0.00%
QUALCOMM, Inc.	\$400,000	3.25%	20/5/2027	387,270	0.01%
Quest Diagnostics, Inc.	\$300,000	3.45%	1/6/2026	291,708	0.01%
Radian Group, Inc.	\$400,000	4.88%	15/3/2027	388,855	0.01%
Realty Income Corp.	\$400,000	0.75%	15/3/2026	364,563	0.01%
Realty Income Corp.	\$200,000	4.88%	1/6/2026	200,105	0.01%
Realty Income Corp.	\$300,000	4.13%	15/10/2026	294,573	0.01%
Realty Income Corp.	£300,000	1.88%	14/1/2027	350,794	0.01%
Realty Income Corp.	\$300,000	3.00%	15/1/2027	284,761	0.01%
Realty Income Corp.	£100,000	1.13%	13/7/2027	112,580	0.00%
Realty Income Corp.	\$400,000	3.95%	15/8/2027	389,175	0.01%
Regal Rexnord Corp.	\$175,000	6.05%	15/2/2026	176,867	0.00%
Regal Rexnord Corp.	\$200,000	6.05%	15/4/2028	202,681	0.01%
Regency Centers LP	\$200,000	4.13%	15/3/2028	191,810	0.00%
Regions Financial Corp.	\$200,000	2.25%	18/5/2025	190,667	0.00%
Reliance Standard Life Global Funding II	\$325,000	2.75%	7/5/2025	312,304	0.01%
Reliance Standard Life Global Funding II	\$300,000	1.51%	28/9/2026	268,355	0.01%
Reliance Standard Life Global Funding II	\$100,000	2.75%	21/1/2027	92,050	0.00%
Reliance Steel & Aluminum Co.	\$250,000	1.30%	15/8/2025	233,954	0.01%
RenaissanceRe Finance, Inc.	\$12,000	3.70%	1/4/2025	11,716	0.00%
Republic Services, Inc.	\$250,000	0.88%	15/11/2025	231,656	0.01%
Republic Services, Inc.	\$450,000	2.90%	1/7/2026	432,309	0.01%
Republic Services, Inc.	\$175,000	3.95%	15/5/2028	171,649	0.00%
Roche Holdings, Inc.	\$250,000	5.27%	13/11/2026	256,400	0.01%
Roche Holdings, Inc.	\$400,000	2.31%	10/3/2027	376,122	0.01%
Roche Holdings, Inc.	\$275,000	5.34%	13/11/2028	285,474	0.01%
Rochester Gas & Electric Corp.	\$95,000	3.10%	1/6/2027	89,602	0.00%
Roper Technologies, Inc.	\$325,000	1.00%	15/9/2025	303,849	0.01%
Ross Stores, Inc.	\$200,000	4.60%	15/4/2025	198,482	0.01%
Royalty Pharma plc	\$150,000	1.20%	2/9/2025	140,040	0.00%
Royalty Pharma plc	\$200,000	1.75%	2/9/2027	179,531	0.00%
RPM International, Inc.	\$300,000	3.75%	15/3/2027	288,436	0.01%
RTX Corp.	\$175,000	5.00%	27/2/2026	175,727	0.00%
RTX Corp.	\$452,000	3.50%	15/3/2027	435,609	0.01%
RTX Corp.	\$618,000	3.13%	4/5/2027	587,933	0.01%
Ryder System, Inc.	\$100,000	4.63%	1/6/2025	99,253	0.00%
Ryder System, Inc.	\$500,000	2.85%	1/3/2027	469,618	0.01%
Ryder System, Inc.	\$200,000	5.65%	1/3/2028	206,028	0.01%
Ryder System, Inc.	\$550,000	5.25%	1/6/2028	557,569	0.01%
Ryder System, Inc.	\$200,000	6.30%	1/12/2028	212,093	0.01%
S&P Global, Inc.	\$300,000	2.45%	1/3/2027	282,883	0.01%
Sabal Trail Transmission LLC	\$105,000	4.25%	1/5/2028	101,582	0.00%
Sabine Pass Liquefaction LLC	\$675,000	5.63%	1/3/2025	676,301	0.02%
Sabine Pass Liquefaction LLC	\$860,000	5.88%	30/6/2026	875,054	0.02%
Sabine Pass Liquefaction LLC	\$285,000	5.00%	15/3/2027	286,210	0.01%
Sabine Pass Liquefaction LLC	\$270,000	4.20%	15/3/2028	264,514	0.01%
Sabra Health Care LP	\$300,000	5.13%	15/8/2026	295,323	0.01%
Salesforce, Inc.	\$300,000	3.70%	11/4/2028	294,020	0.01%
San Diego Gas & Electric Co.	\$200,000	2.50%	15/5/2026	190,776	0.00%
San Diego Gas & Electric Co.	\$100,000	4.95%	15/8/2028	102,080	0.00%
Santander Holdings USA, Inc.	\$250,000	3.45%	2/6/2025	242,927	0.01%
Santander Holdings USA, Inc.	\$403,000	4.50%	17/7/2025	398,648	0.01%
Santander Holdings USA, Inc.	\$150,000	4.40%	13/7/2027	145,737	0.00%
Santander Holdings USA, Inc.^	\$125,000	6.57%	12/6/2029	129,013	0.00%
Schlumberger Finance BV	€300,000	1.38%	28/10/2026	316,489	0.01%
Schlumberger Finance BV	€200,000	0.25%	15/10/2027	199,920	0.01%
Schlumberger Holdings Corp.	\$115,000	4.00%	21/12/2025	113,180	0.00%
Schlumberger Holdings Corp.	\$305,000	3.90%	17/5/2028	296,180	0.01%
Schlumberger Investment SA	\$100,000	4.50%	15/5/2028	101,024	0.00%
Sealed Air Corp.	\$200,000	1.57%	15/10/2026	180,071	0.00%
Sempra	\$145,000	3.25%	15/6/2027	137,489	0.00%
Sempra	\$255,000	3.40%	1/2/2028	243,193	0.01%
Sempra^	\$205,000	4.13%	1/4/2052	176,589	0.00%
Sherwin-Williams Co.	\$200,000	4.25%	8/8/2025	198,357	0.01%
Sherwin-Williams Co.	\$175,000	3.95%	15/1/2026	172,156	0.00%
Sherwin-Williams Co.	\$300,000	3.45%	1/6/2027	289,780	0.01%
Shire Acquisitions Investments Ireland DAC	\$875,000	3.20%	23/9/2026	841,976	0.02%
Silgan Holdings, Inc.	\$125,000	1.40%	1/4/2026	114,306	0.00%
Simon Property Group LP	\$300,000	3.50%	1/9/2025	293,361	0.01%
Simon Property Group LP	\$250,000	3.30%	15/1/2026	242,500	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Simon Property Group LP	\$300,000	1.38%	15/1/2027	273,896	0.01%
Simon Property Group LP	\$325,000	3.38%	1/12/2027	310,422	0.01%
SITE Centers Corp.	\$93,000	3.63%	1/2/2025	90,458	0.00%
SITE Centers Corp.	\$150,000	4.70%	1/6/2027	147,574	0.00%
Sixth Street Specialty Lending, Inc.	\$375,000	2.50%	1/8/2026	342,660	0.01%
Sixth Street Specialty Lending, Inc.	\$100,000	6.95%	14/8/2028	103,161	0.00%
Skyworks Solutions, Inc.	\$900,000	1.80%	1/6/2026	838,500	0.02%
Smithfield Foods, Inc.	\$150,000	4.25%	1/2/2027	144,110	0.00%
Snap-on, Inc.	\$125,000	3.25%	1/3/2027	120,708	0.00%
Sonoco Products Co.	\$225,000	1.80%	1/2/2025	216,499	0.01%
Southern California Edison Co.	\$175,000	3.70%	1/8/2025	171,482	0.00%
Southern California Edison Co.	\$200,000	4.70%	1/6/2027	201,301	0.01%
Southern California Edison Co.	\$100,000	5.85%	1/11/2027	104,451	0.00%
Southern California Edison Co.	\$250,000	5.30%	1/3/2028	256,829	0.01%
Southern California Edison Co.	\$55,000	3.65%	1/3/2028	52,736	0.00%
Southern California Edison Co.	\$100,000	5.65%	1/10/2028	104,272	0.00%
Southern California Gas Co.	\$165,000	3.20%	15/6/2025	160,890	0.00%
Southern California Gas Co.	\$100,000	2.60%	15/6/2026	95,412	0.00%
Southern California Gas Co.	\$125,000	2.95%	15/4/2027	118,529	0.00%
Southern Co.	\$100,000	5.15%	6/10/2025	100,288	0.00%
Southern Co.	\$220,000	5.11%	1/8/2027	223,087	0.01%
Southern Co.	\$70,000	1.75%	15/3/2028	62,243	0.00%
Southern Co.	\$190,000	4.85%	15/6/2028	191,412	0.00%
Southern Co.^	\$225,000	4.00%	15/1/2051	214,774	0.01%
Southern Co.^	\$235,000	3.75%	15/9/2051	214,085	0.01%
Southern Co. Gas Capital Corp.	\$65,000	3.25%	15/6/2026	62,537	0.00%
Southern Power Co.	\$185,000	4.15%	1/12/2025	182,242	0.00%
Southwest Airlines Co.	\$900,000	5.25%	4/5/2025	900,103	0.02%
Southwest Airlines Co.	\$360,000	5.13%	15/6/2027	361,656	0.01%
Southwest Gas Corp.	\$100,000	5.80%	1/12/2027	102,973	0.00%
Southwest Gas Corp.	\$60,000	5.45%	23/3/2028	61,394	0.00%
Southwest Gas Corp.	\$25,000	3.70%	1/4/2028	23,756	0.00%
Southwestern Electric Power Co.	\$100,000	1.65%	15/3/2026	93,199	0.00%
Southwestern Electric Power Co.	\$100,000	2.75%	1/10/2026	93,988	0.00%
Spectra Energy Partners LP	\$114,000	3.50%	15/3/2025	111,506	0.00%
Spectra Energy Partners LP	\$100,000	3.38%	15/10/2026	96,295	0.00%
Spirit Realty LP	\$200,000	4.45%	15/9/2026	195,967	0.01%
SSM Health Care Corp.	\$175,000	4.89%	1/6/2028	175,645	0.00%
Stanley Black & Decker, Inc.	\$100,000	6.00%	6/3/2028	105,150	0.00%
Stanley Black & Decker, Inc.^	\$85,000	4.00%	15/3/2060	71,044	0.00%
Starbucks Corp.	\$300,000	4.75%	15/2/2026	301,286	0.01%
Starbucks Corp.	\$450,000	2.45%	15/6/2026	428,300	0.01%
Starbucks Corp.	\$175,000	3.50%	1/3/2028	168,313	0.00%
State Board of Administration Finance Corp.	\$325,000	1.26%	1/7/2025	308,414	0.01%
State of Oregon	\$200,000	5.89%	1/6/2027	205,020	0.01%
State Public School Building Authority	\$100,000	5.00%	15/9/2027	100,627	0.00%
State Street Corp.^	\$200,000	5.10%	18/5/2026	200,133	0.01%
State Street Corp.	\$200,000	5.27%	3/8/2026	202,795	0.01%
State Street Corp.^	\$400,000	5.75%	4/11/2026	404,903	0.01%
State Street Corp.^	\$400,000	5.82%	4/11/2028	415,055	0.01%
State Street Corp.^	\$225,000	5.68%	21/11/2029	232,787	0.01%
Steel Dynamics, Inc.	\$175,000	2.80%	15/12/2024	170,456	0.00%
Steel Dynamics, Inc.	\$500,000	2.40%	15/6/2025	478,933	0.01%
Stellantis Finance US, Inc.	\$200,000	1.71%	29/1/2027	181,659	0.00%
Stellantis Finance US, Inc.	\$200,000	5.63%	12/1/2028	206,760	0.01%
Stellantis NV	€700,000	3.88%	5/1/2026	779,839	0.02%
STORE Capital Corp.	\$150,000	4.50%	15/3/2028	139,054	0.00%
Stryker Corp.	\$135,000	1.15%	15/6/2025	127,703	0.00%
Stryker Corp.	\$150,000	3.65%	7/3/2028	145,234	0.00%
Stryker Corp.	€256,000	3.38%	11/12/2028	286,710	0.01%
Sutter Health	\$100,000	1.32%	15/8/2025	93,488	0.00%
Synchrony Bank	\$250,000	5.40%	22/8/2025	246,260	0.01%
Synchrony Bank	\$250,000	5.63%	23/8/2027	245,914	0.01%
Synchrony Financial	\$250,000	4.50%	23/7/2025	244,252	0.01%
Synchrony Financial	\$250,000	3.95%	1/12/2027	234,165	0.01%
Synovus Financial Corp.	\$350,000	5.20%	11/8/2025	343,723	0.01%
Sysco Canada, Inc.	CAD65,000	3.65%	25/4/2025	48,483	0.00%
Sysco Corp.	\$446,000	3.30%	15/7/2026	430,837	0.01%
Sysco Corp.	\$100,000	5.75%	17/1/2029	104,314	0.00%
Take-Two Interactive Software, Inc.	\$125,000	3.55%	14/4/2025	122,407	0.00%
Take-Two Interactive Software, Inc.	\$125,000	3.70%	14/4/2027	121,082	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tapestry, Inc.	\$150,000	7.05%	27/11/2025	153,533	0.00%
Tapestry, Inc.	\$150,000	7.00%	27/11/2026	155,617	0.00%
Targa Resources Corp	\$135,000	5.20%	1/7/2027	135,722	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$400,000	6.50%	15/7/2027	406,244	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$150,000	5.00%	15/1/2028	148,255	0.00%
Target Corp.	\$175,000	1.95%	15/1/2027	163,282	0.00%
TC PipeLines LP	\$105,000	3.90%	25/5/2027	100,803	0.00%
TD SYNEX Corp.	\$200,000	1.75%	9/8/2026	181,550	0.00%
Teachers Insurance & Annuity Association of America <sup>^</sup>	\$250,000	4.38%	15/9/2054	245,929	0.01%
Teledyne Technologies, Inc.	\$500,000	1.60%	1/4/2026	463,757	0.01%
Tennessee Valley Authority	\$200,000	0.75%	15/5/2025	189,673	0.00%
Tennessee Valley Authority	\$300,000	3.88%	15/3/2028	298,677	0.01%
Texas Eastern Transmission LP	\$75,000	3.50%	15/1/2028	70,751	0.00%
Texas Instruments, Inc.	\$100,000	1.13%	15/9/2026	91,895	0.00%
Texas Instruments, Inc.	\$100,000	4.60%	15/2/2028	101,735	0.00%
Textron, Inc.	\$194,000	3.88%	1/3/2025	190,805	0.00%
Thermo Fisher Scientific Finance I BV	€660,000	0.00%	18/11/2025	687,902	0.02%
Thermo Fisher Scientific, Inc.	€200,000	3.20%	21/1/2026	221,409	0.01%
Thermo Fisher Scientific, Inc.	€500,000	1.40%	23/1/2026	532,951	0.01%
Thermo Fisher Scientific, Inc.	\$125,000	5.00%	5/12/2026	127,034	0.00%
Thermo Fisher Scientific, Inc.	€500,000	1.45%	16/3/2027	527,743	0.01%
Thermo Fisher Scientific, Inc.	\$150,000	4.80%	21/11/2027	152,967	0.00%
Thermo Fisher Scientific, Inc.	€2,000,000	0.50%	1/3/2028	2,008,401	0.05%
Thermo Fisher Scientific, Inc.	\$200,000	1.75%	15/10/2028	178,437	0.00%
Thermo Fisher Scientific, Inc.	\$175,000	5.00%	31/1/2029	179,694	0.00%
TJX Cos, Inc.	\$344,000	2.25%	15/9/2026	326,298	0.01%
T-Mobile USA, Inc.	\$1,295,000	3.50%	15/4/2025	1,268,213	0.03%
T-Mobile USA, Inc.	\$350,000	2.25%	15/2/2026	331,802	0.01%
T-Mobile USA, Inc.	\$200,000	1.50%	15/2/2026	186,299	0.00%
T-Mobile USA, Inc.	\$750,000	3.75%	15/4/2027	727,800	0.02%
T-Mobile USA, Inc.	\$1,625,000	2.05%	15/2/2028	1,466,622	0.03%
T-Mobile USA, Inc.	\$150,000	4.80%	15/7/2028	151,202	0.00%
Toll Brothers Finance Corp.	\$250,000	4.88%	15/3/2027	248,869	0.01%
Toyota Motor Credit Corp.	\$250,000	4.80%	10/1/2025	250,029	0.01%
Toyota Motor Credit Corp.	\$400,000	1.80%	13/2/2025	386,847	0.01%
Toyota Motor Credit Corp.	\$250,000	3.95%	30/6/2025	247,127	0.01%
Toyota Motor Credit Corp.	\$175,000	5.60%	11/9/2025	177,951	0.00%
Toyota Motor Credit Corp.	\$500,000	0.80%	16/10/2025	467,542	0.01%
Toyota Motor Credit Corp.	\$400,000	5.40%	10/11/2025	406,354	0.01%
Toyota Motor Credit Corp.	\$700,000	4.45%	18/5/2026	698,940	0.02%
Toyota Motor Credit Corp.	\$100,000	1.13%	18/6/2026	92,347	0.00%
Toyota Motor Credit Corp.	€700,000	0.25%	16/7/2026	721,521	0.02%
Toyota Motor Credit Corp.	\$100,000	5.00%	14/8/2026	101,242	0.00%
Toyota Motor Credit Corp.	\$175,000	5.40%	20/11/2026	179,244	0.00%
Toyota Motor Credit Corp.	\$200,000	4.55%	20/9/2027	201,645	0.01%
Toyota Motor Credit Corp.	\$400,000	5.45%	10/11/2027	414,796	0.01%
Toyota Motor Credit Corp.	\$650,000	4.63%	12/1/2028	658,570	0.02%
Toyota Motor Credit Corp.	\$175,000	5.25%	11/9/2028	181,421	0.00%
Trans-Allegheny Interstate Line Co.	\$115,000	3.85%	1/6/2025	112,623	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$179,000	7.85%	1/2/2026	187,662	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$90,000	4.00%	15/3/2028	87,276	0.00%
Trinity Acquisition plc	\$200,000	4.40%	15/3/2026	197,560	0.01%
Truist Bank	\$260,000	2.15%	6/12/2024	252,427	0.01%
Truist Bank	\$1,050,000	3.63%	16/9/2025	1,016,468	0.02%
Truist Bank	\$200,000	3.30%	15/5/2026	190,771	0.00%
Truist Financial Corp.	\$457,000	3.70%	5/6/2025	446,956	0.01%
Truist Financial Corp. <sup>^</sup>	\$600,000	5.90%	28/10/2026	605,951	0.01%
Truist Financial Corp. <sup>^</sup>	\$600,000	4.87%	26/1/2029	592,365	0.01%
Truist Financial Corp. <sup>^</sup>	\$250,000	1.89%	7/6/2029	216,047	0.01%
Truist Financial Corp. <sup>^</sup>	\$360,000	7.16%	30/10/2029	388,476	0.01%
TWDC Enterprises 18 Corp.	\$700,000	1.85%	30/7/2026	655,115	0.02%
Tyco Electronics Group SA	\$100,000	4.50%	13/2/2026	99,655	0.00%
UBS Commercial Mortgage Trust 2017	\$427,512	3.42%	15/12/2050	398,625	0.01%
UBS Commercial Mortgage Trust 2018	\$1,250,000	3.98%	15/2/2051	1,177,937	0.03%
UBS Commercial Mortgage Trust 2018	\$148,034	3.72%	15/2/2051	138,377	0.00%
UBS3 Commercial Mortgage Trust 2014	\$500,000	3.82%	10/6/2047	494,308	0.01%
UBS5 Commercial Mortgage Trust 2014	\$100,000	3.84%	10/9/2047	97,990	0.00%
Unilever Capital Corp.	\$175,000	4.88%	8/9/2028	179,973	0.00%
Union Pacific Corp.	\$676,000	2.15%	5/2/2027	631,820	0.02%
United Airlines 2014-2 Class A Pass Through Trust	\$116,754	3.75%	3/9/2026	109,893	0.00%
United Airlines 2020-1 Class B Pass Through Trust	\$182,400	4.88%	15/1/2026	177,047	0.00%

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United Parcel Service, Inc.	\$1,200,000	3.90%	1/4/2025	1,186,533	0.03%
United Parcel Service, Inc.	€200,000	1.63%	15/11/2025	215,059	0.01%
UnitedHealth Group, Inc.	\$329,000	3.75%	15/7/2025	324,353	0.01%
UnitedHealth Group, Inc.	\$150,000	5.15%	15/10/2025	151,766	0.00%
UnitedHealth Group, Inc.	\$220,000	1.25%	15/1/2026	206,082	0.01%
UnitedHealth Group, Inc.	\$226,000	3.10%	15/3/2026	219,531	0.01%
UnitedHealth Group, Inc.	\$100,000	1.15%	15/5/2026	92,651	0.00%
UnitedHealth Group, Inc.	\$800,000	5.25%	15/2/2028	827,509	0.02%
University of California	\$250,000	0.88%	15/5/2025	236,987	0.01%
Upjohn Finance BV	€300,000	1.36%	23/6/2027	307,675	0.01%
UPMC	\$100,000	3.60%	3/4/2025	97,611	0.00%
US Bancorp	\$400,000	1.45%	12/5/2025	381,151	0.01%
US Bancorp	\$201,000	3.10%	27/4/2026	192,708	0.01%
US Bancorp	\$582,000	2.38%	22/7/2026	546,519	0.01%
US Bancorp <sup>^</sup>	\$450,000	5.73%	21/10/2026	452,940	0.01%
US Bancorp <sup>^</sup>	\$500,000	6.79%	26/10/2027	521,881	0.01%
US Bancorp <sup>^</sup>	\$500,000	2.22%	27/1/2028	459,552	0.01%
US Bancorp <sup>^</sup>	\$300,000	4.55%	22/7/2028	295,691	0.01%
US Bancorp <sup>^</sup>	\$600,000	4.65%	1/2/2029	590,326	0.01%
US Bancorp <sup>^</sup>	\$300,000	5.78%	12/6/2029	308,136	0.01%
US Bank NA	\$320,000	2.80%	27/1/2025	311,336	0.01%
US Treasury Bond	\$721,200	6.88%	15/8/2025	746,865	0.02%
US Treasury Bond	\$350,000	6.75%	15/8/2026	371,793	0.01%
US Treasury Bond	\$1,670,600	6.13%	15/11/2027	1,798,897	0.04%
US Treasury Bond	\$1,000,000	5.25%	15/11/2028	1,058,906	0.03%
US Treasury Note	\$5,866,000	2.00%	15/2/2025	5,693,228	0.13%
US Treasury Note <sup>1</sup>	\$6,185,000	1.13%	28/2/2025	5,939,774	0.14%
US Treasury Note	\$18,046,000	1.75%	15/3/2025	17,439,062	0.41%
US Treasury Note	\$10,120,400	0.50%	31/3/2025	9,622,287	0.23%
US Treasury Note	\$8,414,000	3.88%	31/3/2025	8,340,049	0.20%
US Treasury Note	\$3,238,000	2.63%	31/3/2025	3,161,603	0.07%
US Treasury Note	\$9,015,000	2.63%	15/4/2025	8,793,147	0.21%
US Treasury Note	\$9,170,000	0.38%	30/4/2025	8,677,829	0.20%
US Treasury Note	\$8,740,000	3.88%	30/4/2025	8,661,477	0.20%
US Treasury Note	\$5,580,000	2.88%	30/4/2025	5,458,155	0.13%
US Treasury Note	\$12,645,000	2.75%	15/5/2025	12,342,705	0.29%
US Treasury Note	\$10,450,000	2.13%	15/5/2025	10,116,498	0.24%
US Treasury Note <sup>1</sup>	\$14,567,000	4.25%	31/5/2025	14,512,943	0.34%
US Treasury Note	\$8,485,000	0.25%	31/5/2025	7,990,484	0.19%
US Treasury Note	\$6,000,000	2.88%	31/5/2025	5,862,891	0.14%
US Treasury Note	\$9,075,000	2.88%	15/6/2025	8,870,104	0.21%
US Treasury Note	\$12,550,800	4.63%	30/6/2025	12,581,197	0.30%
US Treasury Note	\$9,015,000	0.25%	30/6/2025	8,467,057	0.20%
US Treasury Note	\$6,500,000	2.75%	30/6/2025	6,341,309	0.15%
US Treasury Note <sup>1</sup>	\$12,775,000	3.00%	15/7/2025	12,497,543	0.29%
US Treasury Note	\$9,565,000	0.25%	31/7/2025	8,957,847	0.21%
US Treasury Note	\$7,338,000	4.75%	31/7/2025	7,371,824	0.17%
US Treasury Note	\$4,100,000	2.88%	31/7/2025	4,001,824	0.09%
US Treasury Note	\$10,755,000	2.00%	15/8/2025	10,349,587	0.24%
US Treasury Note	\$8,129,000	3.13%	15/8/2025	7,967,055	0.19%
US Treasury Note	\$11,172,000	5.00%	31/8/2025	11,276,301	0.26%
US Treasury Note	\$11,145,000	0.25%	31/8/2025	10,406,644	0.24%
US Treasury Note	\$4,205,000	2.75%	31/8/2025	4,093,469	0.10%
US Treasury Note	\$8,604,000	3.50%	15/9/2025	8,478,301	0.20%
US Treasury Note <sup>1</sup>	\$14,435,000	0.25%	30/9/2025	13,444,285	0.32%
US Treasury Note	\$9,789,000	5.00%	30/9/2025	9,889,567	0.23%
US Treasury Note	\$7,250,000	3.00%	30/9/2025	7,083,760	0.17%
US Treasury Note	\$9,845,000	4.25%	15/10/2025	9,827,694	0.23%
US Treasury Note <sup>1</sup>	\$11,880,000	0.25%	31/10/2025	11,036,334	0.26%
US Treasury Note	\$7,409,000	5.00%	31/10/2025	7,494,088	0.18%
US Treasury Note	\$3,070,000	3.00%	31/10/2025	2,998,646	0.07%
US Treasury Note	\$11,190,000	2.25%	15/11/2025	10,778,243	0.25%
US Treasury Note	\$9,065,000	4.50%	15/11/2025	9,096,869	0.21%
US Treasury Note	\$10,042,000	0.38%	30/11/2025	9,325,723	0.22%
US Treasury Note	\$3,462,000	4.88%	30/11/2025	3,498,378	0.08%
US Treasury Note	\$8,250,000	4.00%	15/12/2025	8,207,139	0.19%
US Treasury Note	\$19,251,800	0.38%	31/12/2025	17,845,516	0.42%
US Treasury Note	\$4,335,000	2.63%	31/12/2025	4,201,394	0.10%
US Treasury Note	\$7,922,000	3.88%	15/1/2026	7,863,204	0.18%
US Treasury Note <sup>1</sup>	\$14,715,000	0.38%	31/1/2026	13,594,131	0.32%
US Treasury Note	\$5,520,000	2.63%	31/1/2026	5,347,500	0.13%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$11,670,000	1.63%	15/2/2026	11,061,884	0.26%
US Treasury Note	\$7,609,800	4.00%	15/2/2026	7,577,102	0.18%
US Treasury Note	\$17,539,000	0.50%	28/2/2026	16,208,503	0.38%
US Treasury Note	\$6,005,000	2.50%	28/2/2026	5,795,763	0.14%
US Treasury Note	\$8,123,000	4.63%	15/3/2026	8,194,711	0.19%
US Treasury Note <sup>1</sup>	\$11,344,000	0.75%	31/3/2026	10,528,650	0.25%
US Treasury Note	\$7,306,000	3.75%	15/4/2026	7,238,648	0.17%
US Treasury Note	\$11,014,000	0.75%	30/4/2026	10,190,531	0.24%
US Treasury Note	\$3,410,000	2.38%	30/4/2026	3,277,063	0.08%
US Treasury Note	\$7,041,800	1.63%	15/5/2026	6,645,699	0.16%
US Treasury Note	\$6,433,000	3.63%	15/5/2026	6,359,624	0.15%
US Treasury Note <sup>1</sup>	\$12,481,000	0.75%	31/5/2026	11,522,498	0.27%
US Treasury Note	\$4,100,000	2.13%	31/5/2026	3,915,180	0.09%
US Treasury Note	\$6,562,000	4.13%	15/6/2026	6,562,000	0.15%
US Treasury Note	\$8,108,000	0.88%	30/6/2026	7,498,633	0.18%
US Treasury Note	\$4,775,000	1.88%	30/6/2026	4,528,789	0.11%
US Treasury Note	\$6,930,000	4.50%	15/7/2026	6,995,510	0.16%
US Treasury Note	\$6,419,000	0.63%	31/7/2026	5,879,904	0.14%
US Treasury Note	\$2,335,000	1.88%	31/7/2026	2,209,311	0.05%
US Treasury Note	\$10,530,000	1.50%	15/8/2026	9,856,245	0.23%
US Treasury Note	\$8,379,000	4.38%	15/8/2026	8,437,260	0.20%
US Treasury Note	\$11,493,000	0.75%	31/8/2026	10,539,440	0.25%
US Treasury Note	\$2,810,000	1.38%	31/8/2026	2,620,105	0.06%
US Treasury Note	\$40,000	4.63%	15/9/2026	40,559	0.00%
US Treasury Note	\$10,989,000	0.88%	30/9/2026	10,095,285	0.24%
US Treasury Note	\$1,200,000	1.63%	30/9/2026	1,125,281	0.03%
US Treasury Note	\$200,000	4.63%	15/10/2026	203,016	0.01%
US Treasury Note	\$6,210,000	1.13%	31/10/2026	5,729,695	0.13%
US Treasury Note	\$8,350,000	2.00%	15/11/2026	7,895,316	0.19%
US Treasury Note	\$5,020,000	4.63%	15/11/2026	5,100,398	0.12%
US Treasury Note	\$9,440,000	1.25%	30/11/2026	8,729,788	0.20%
US Treasury Note	\$2,155,000	1.63%	30/11/2026	2,014,420	0.05%
US Treasury Note	\$180,000	4.38%	15/12/2026	181,814	0.00%
US Treasury Note	\$8,115,000	1.25%	31/12/2026	7,492,427	0.18%
US Treasury Note	\$2,360,000	1.75%	31/12/2026	2,211,578	0.05%
US Treasury Note	\$15,345,000	1.50%	31/1/2027	14,249,271	0.33%
US Treasury Note	\$7,200,000	2.25%	15/2/2027	6,835,500	0.16%
US Treasury Note <sup>1</sup>	\$8,472,000	1.88%	28/2/2027	7,944,486	0.19%
US Treasury Note	\$8,860,000	2.50%	31/3/2027	8,470,298	0.20%
US Treasury Note	\$3,299,000	0.63%	31/3/2027	2,965,492	0.07%
US Treasury Note	\$10,030,000	2.75%	30/4/2027	9,649,957	0.23%
US Treasury Note	\$6,000,000	0.50%	30/4/2027	5,357,344	0.13%
US Treasury Note	\$10,445,000	2.38%	15/5/2027	9,921,118	0.23%
US Treasury Note	\$9,861,100	2.63%	31/5/2027	9,441,233	0.22%
US Treasury Note	\$8,582,000	0.50%	31/5/2027	7,641,332	0.18%
US Treasury Note	\$9,945,000	3.25%	30/6/2027	9,720,461	0.23%
US Treasury Note	\$9,004,000	0.50%	30/6/2027	7,997,381	0.19%
US Treasury Note	\$9,225,000	2.75%	31/7/2027	8,856,000	0.21%
US Treasury Note	\$8,021,000	0.38%	31/7/2027	7,074,773	0.17%
US Treasury Note	\$8,000,000	2.25%	15/8/2027	7,543,750	0.18%
US Treasury Note	\$9,055,000	3.13%	31/8/2027	8,802,450	0.21%
US Treasury Note	\$7,500,000	0.50%	31/8/2027	6,626,953	0.16%
US Treasury Note	\$9,300,000	4.13%	30/9/2027	9,361,758	0.22%
US Treasury Note	\$10,553,000	0.38%	30/9/2027	9,257,784	0.22%
US Treasury Note <sup>1</sup>	\$9,652,000	4.13%	31/10/2027	9,714,587	0.23%
US Treasury Note	\$10,000,000	0.50%	31/10/2027	8,792,187	0.21%
US Treasury Note	\$9,014,000	2.25%	15/11/2027	8,475,273	0.20%
US Treasury Note	\$11,375,000	0.63%	30/11/2027	10,025,996	0.24%
US Treasury Note	\$8,600,000	3.88%	30/11/2027	8,582,531	0.20%
US Treasury Note <sup>1</sup>	\$12,885,000	0.63%	31/12/2027	11,331,754	0.27%
US Treasury Note	\$8,604,000	3.88%	31/12/2027	8,591,901	0.20%
US Treasury Note <sup>1</sup>	\$13,935,000	0.75%	31/1/2028	12,286,751	0.29%
US Treasury Note	\$8,214,000	3.50%	31/1/2028	8,086,298	0.19%
US Treasury Note <sup>1</sup>	\$12,300,000	2.75%	15/2/2028	11,756,109	0.28%
US Treasury Note <sup>1</sup>	\$16,369,000	1.13%	29/2/2028	14,636,188	0.34%
US Treasury Note	\$9,803,700	4.00%	29/2/2028	9,837,400	0.23%
US Treasury Note <sup>1</sup>	\$14,065,000	1.25%	31/3/2028	12,615,646	0.30%
US Treasury Note	\$7,195,000	3.63%	31/3/2028	7,116,867	0.17%
US Treasury Note <sup>1</sup>	\$16,781,000	1.25%	30/4/2028	15,024,239	0.35%
US Treasury Note	\$8,986,000	3.50%	30/4/2028	8,844,892	0.21%
US Treasury Note <sup>1</sup>	\$15,000,000	2.88%	15/5/2028	14,384,766	0.34%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note <sup>1</sup>	\$17,260,000	1.25%	31/5/2028	15,422,080	0.36%
US Treasury Note	\$5,736,000	3.63%	31/5/2028	5,676,399	0.13%
US Treasury Note <sup>1</sup>	\$13,780,000	1.25%	30/6/2028	12,290,037	0.29%
US Treasury Note	\$10,651,000	4.00%	30/6/2028	10,702,591	0.25%
US Treasury Note	\$17,550,000	1.00%	31/7/2028	15,435,773	0.36%
US Treasury Note	\$9,113,000	4.13%	31/7/2028	9,207,690	0.22%
US Treasury Note	\$14,140,000	2.88%	15/8/2028	13,531,317	0.32%
US Treasury Note	\$17,620,000	1.13%	31/8/2028	15,557,909	0.36%
US Treasury Note	\$3,394,800	4.38%	31/8/2028	3,467,735	0.08%
US Treasury Note	\$17,150,000	1.25%	30/9/2028	15,200,527	0.36%
US Treasury Note	\$5,777,000	4.63%	30/9/2028	5,963,850	0.14%
US Treasury Note <sup>1</sup>	\$18,640,000	1.38%	31/10/2028	16,592,512	0.39%
US Treasury Note	\$8,243,000	4.88%	31/10/2028	8,604,919	0.20%
US Treasury Note	\$5,150,000	3.13%	15/11/2028	4,975,785	0.12%
US Treasury Note	\$18,540,000	1.50%	30/11/2028	16,575,919	0.39%
US Treasury Note	\$4,002,000	4.38%	30/11/2028	4,095,797	0.10%
US Treasury Note	\$18,100,000	1.38%	31/12/2028	16,060,922	0.38%
US Treasury Note	\$8,740,000	3.75%	31/12/2028	8,702,104	0.20%
Utah Acquisition Sub, Inc.	\$200,000	3.95%	15/6/2026	193,621	0.01%
Valero Energy Corp.	\$90,000	3.40%	15/9/2026	86,417	0.00%
Valero Energy Corp.	\$165,000	2.15%	15/9/2027	150,692	0.00%
Valero Energy Corp.	\$120,000	4.35%	1/6/2028	118,319	0.00%
Valero Energy Partners LP	\$95,000	4.50%	15/3/2028	93,420	0.00%
Ventas Canada Finance Ltd.	CAD60,000	2.45%	4/1/2027	42,307	0.00%
Ventas Canada Finance Ltd.	CAD150,000	5.40%	21/4/2028	115,706	0.00%
Ventas Realty LP	\$35,000	3.50%	1/2/2025	34,203	0.00%
Ventas Realty LP	\$200,000	4.13%	15/1/2026	195,233	0.01%
Ventas Realty LP	\$350,000	3.25%	15/10/2026	331,479	0.01%
Veralto Corp.	\$150,000	5.50%	18/9/2026	152,500	0.00%
Veralto Corp.	\$150,000	5.35%	18/9/2028	153,751	0.00%
Verisk Analytics, Inc.	\$554,000	4.00%	15/6/2025	546,727	0.01%
Verizon Communications, Inc.	£300,000	4.07%	18/6/2024	379,801	0.01%
Verizon Communications, Inc.	AUD650,000	4.05%	17/2/2025	439,975	0.01%
Verizon Communications, Inc.	€900,000	0.88%	2/4/2025	963,017	0.02%
Verizon Communications, Inc.	\$400,000	0.85%	20/11/2025	371,899	0.01%
Verizon Communications, Inc.	€1,100,000	3.25%	17/2/2026	1,219,195	0.03%
Verizon Communications, Inc.	\$775,000	1.45%	20/3/2026	721,828	0.02%
Verizon Communications, Inc.	\$2,300,000	2.63%	15/8/2026	2,191,423	0.05%
Verizon Communications, Inc.	€400,000	1.38%	27/10/2026	422,747	0.01%
Verizon Communications, Inc.	\$550,000	4.13%	16/3/2027	542,176	0.01%
Verizon Communications, Inc.	€1,000,000	0.88%	8/4/2027	1,032,494	0.02%
Verizon Communications, Inc.	\$650,000	2.10%	22/3/2028	587,625	0.01%
Verizon Communications, Inc.	CAD300,000	2.38%	22/3/2028	209,614	0.01%
VF Corp.	€100,000	4.13%	7/3/2026	109,279	0.00%
VF Corp.	\$217,000	2.80%	23/4/2027	199,152	0.01%
VICI Properties LP	\$200,000	4.38%	15/5/2025	196,659	0.01%
VICI Properties LP	\$275,000	4.75%	15/2/2028	270,314	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$250,000	4.25%	1/12/2026	240,569	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	5.75%	1/2/2027	502,500	0.01%
Virginia Electric & Power Co.	\$380,000	3.10%	15/5/2025	370,691	0.01%
Virginia Electric & Power Co.	\$225,000	3.15%	15/1/2026	218,201	0.01%
Virginia Electric & Power Co.	\$345,000	2.95%	15/11/2026	329,652	0.01%
Virginia Electric & Power Co.	\$200,000	3.50%	15/3/2027	193,289	0.01%
Virginia Electric & Power Co.	\$400,000	3.75%	15/5/2027	390,743	0.01%
Visa, Inc.	\$1,200,000	3.15%	14/12/2025	1,170,860	0.03%
Visa, Inc.	€500,000	1.50%	15/6/2026	533,702	0.01%
Visa, Inc.	\$500,000	1.90%	15/4/2027	465,465	0.01%
Visa, Inc.	\$700,000	2.75%	15/9/2027	666,526	0.02%
Vistra Operations Co. LLC	\$300,000	5.13%	13/5/2025	297,590	0.01%
Vistra Operations Co. LLC	\$150,000	3.70%	30/1/2027	142,243	0.00%
VMware LLC	\$925,000	4.50%	15/5/2025	916,091	0.02%
VMware LLC	\$225,000	1.40%	15/8/2026	205,716	0.01%
Volkswagen Group of America Finance LLC	\$500,000	4.35%	8/6/2027	489,845	0.01%
Volkswagen Group of America Finance LLC	\$400,000	5.65%	12/9/2028	410,526	0.01%
Vontier Corp.	\$100,000	1.80%	1/4/2026	91,979	0.00%
Voya Financial, Inc. <sup>^</sup>	\$100,000	4.70%	23/1/2048	82,539	0.00%
Vulcan Materials Co.	\$100,000	3.90%	1/4/2027	96,722	0.00%
Walmart, Inc.	\$777,000	3.55%	26/6/2025	766,465	0.02%
Walmart, Inc.	\$375,000	3.90%	9/9/2025	371,642	0.01%
Walmart, Inc.	\$200,000	4.00%	15/4/2026	198,932	0.01%
Walmart, Inc.	\$200,000	1.05%	17/9/2026	183,975	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walmart, Inc.	\$700,000	3.90%	15/4/2028	693,570	0.02%
Walt Disney Co.	\$125,000	3.35%	24/3/2025	122,716	0.00%
Walt Disney Co.	\$600,000	1.75%	13/1/2026	567,800	0.01%
Walt Disney Co.	CAD200,000	3.06%	30/3/2027	146,525	0.00%
Warnermedia Holdings, Inc.	\$100,000	3.79%	15/3/2025	97,934	0.00%
Warnermedia Holdings, Inc.	\$1,360,000	3.76%	15/3/2027	1,303,463	0.03%
Waste Management of Canada Corp.	CAD100,000	2.60%	23/9/2026	72,676	0.00%
WEC Energy Group, Inc.	\$100,000	5.00%	27/9/2025	99,897	0.00%
WEC Energy Group, Inc.	\$300,000	4.75%	9/1/2026	298,818	0.01%
WEC Energy Group, Inc.	\$100,000	5.60%	12/9/2026	101,816	0.00%
WEC Energy Group, Inc.	\$100,000	5.15%	1/10/2027	101,510	0.00%
WEC Energy Group, Inc.	\$105,000	1.38%	15/10/2027	92,851	0.00%
WEC Energy Group, Inc.	\$45,000	4.75%	15/1/2028	45,010	0.00%
Wells Fargo & Co.	CAD175,000	3.87%	21/5/2025	130,353	0.00%
Wells Fargo & Co.	\$700,000	3.55%	29/9/2025	684,432	0.02%
Wells Fargo & Co.^	\$425,000	2.16%	11/2/2026	409,253	0.01%
Wells Fargo & Co.	\$1,634,000	3.00%	22/4/2026	1,565,777	0.04%
Wells Fargo & Co.^	\$900,000	3.91%	25/4/2026	882,554	0.02%
Wells Fargo & Co.	€500,000	2.00%	27/4/2026	533,764	0.01%
Wells Fargo & Co.^	\$900,000	2.19%	30/4/2026	862,601	0.02%
Wells Fargo & Co.^	CAD175,000	2.57%	1/5/2026	128,273	0.00%
Wells Fargo & Co.	CAD290,000	2.98%	19/5/2026	210,541	0.01%
Wells Fargo & Co.^	\$300,000	4.54%	15/8/2026	297,036	0.01%
Wells Fargo & Co.	€300,000	1.00%	2/2/2027	307,832	0.01%
Wells Fargo & Co.	CAD250,000	2.49%	18/2/2027	178,092	0.00%
Wells Fargo & Co.	€300,000	1.50%	24/5/2027	311,070	0.01%
Wells Fargo & Co.^	\$600,000	3.20%	17/6/2027	573,671	0.01%
Wells Fargo & Co.	\$500,000	4.30%	22/7/2027	489,603	0.01%
Wells Fargo & Co.^	\$595,000	3.58%	22/5/2028	566,930	0.01%
Wells Fargo & Co.^	\$700,000	2.39%	2/6/2028	641,094	0.02%
Wells Fargo & Co.^	\$700,000	4.81%	25/7/2028	695,311	0.02%
Wells Fargo & Co.^	\$1,125,000	5.57%	25/7/2029	1,148,528	0.03%
Wells Fargo Bank NA	\$375,000	5.55%	1/8/2025	378,888	0.01%
Wells Fargo Bank NA	\$375,000	5.45%	7/8/2026	381,109	0.01%
Wells Fargo Bank NA	\$475,000	5.25%	11/12/2026	481,072	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$567,267	2.91%	15/2/2048	552,506	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$1,164,000	3.64%	15/6/2048	1,125,709	0.03%
Wells Fargo Commercial Mortgage Trust 2015	\$500,000	3.66%	15/9/2058	482,993	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$150,000	3.37%	15/10/2049	134,790	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	2.94%	15/10/2049	93,987	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$350,000	2.92%	15/11/2049	328,066	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$247,699	2.81%	15/11/2059	232,303	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$80,000	3.42%	15/11/2059	71,985	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$2,000,000	3.64%	15/3/2050	1,873,068	0.04%
Welltower OP LLC	\$94,000	4.00%	1/6/2025	92,337	0.00%
Welltower OP LLC	\$350,000	4.25%	15/4/2028	343,634	0.01%
Western Digital Corp.	\$825,000	4.75%	15/2/2026	808,803	0.02%
Western Midstream Operating LP	\$225,000	4.50%	1/3/2028	217,854	0.01%
Western Midstream Operating LP	\$55,000	4.75%	15/8/2028	53,780	0.00%
Western Union Co.	\$84,000	2.85%	10/1/2025	81,612	0.00%
Western Union Co.	\$100,000	1.35%	15/3/2026	92,045	0.00%
Westinghouse Air Brake Technologies Corp.	\$125,000	3.20%	15/6/2025	120,964	0.00%
Westinghouse Air Brake Technologies Corp.	\$275,000	4.70%	15/9/2028	272,005	0.01%
WFRBS Commercial Mortgage Trust 2014	\$30,989	3.41%	15/8/2047	30,737	0.00%
WFRBS Commercial Mortgage Trust 2014	\$750,000	3.63%	15/11/2047	733,166	0.02%
Williams Cos, Inc.	\$155,000	4.00%	15/9/2025	152,165	0.00%
Williams Cos, Inc.	\$245,000	5.40%	2/3/2026	247,474	0.01%
Williams Cos, Inc.	\$325,000	3.75%	15/6/2027	313,287	0.01%
Williams Cos, Inc.	\$185,000	5.30%	15/8/2028	189,408	0.00%
Willis North America, Inc.	\$160,000	4.65%	15/6/2027	158,551	0.00%
Willis North America, Inc.	\$130,000	4.50%	15/9/2028	126,723	0.00%
Wisconsin Electric Power Co.	\$20,000	2.05%	15/12/2024	19,420	0.00%
Wisconsin Public Service Corp.	\$100,000	5.35%	10/11/2025	100,885	0.00%
Workday, Inc.	\$350,000	3.50%	1/4/2027	338,455	0.01%
WP Carey, Inc.	\$100,000	4.00%	1/2/2025	98,516	0.00%
WPC Eurobond BV	€230,000	2.13%	15/4/2027	241,216	0.01%
WRKCo, Inc.	\$100,000	3.75%	15/3/2025	98,112	0.00%
WRKCo, Inc.	\$250,000	4.65%	15/3/2026	248,351	0.01%
WRKCo, Inc.	\$175,000	4.00%	15/3/2028	169,010	0.00%
WW Grainger, Inc.	\$50,000	1.85%	15/2/2025	48,272	0.00%
Xcel Energy, Inc.	\$200,000	1.75%	15/3/2027	182,442	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Xcel Energy, Inc.	\$155,000	4.00%	15/6/2028	151,259	0.00%
Xylem, Inc.	\$200,000	1.95%	30/1/2028	180,981	0.00%
Yale University	\$50,000	0.87%	15/4/2025	47,496	0.00%
Zoetis, Inc.	\$300,000	5.40%	14/11/2025	302,509	0.01%
				<b>1,754,685,637</b>	<b>41.09%</b>
<b>Uruguay 0.01% (31 December 2022: 0.00%)</b>					
Uruguay Government International Bond	\$300,000	4.38%	27/10/2027	302,080	0.01%
				<b>302,080</b>	<b>0.01%</b>
<b>Total Fixed Income</b>				<b>4,220,949,694</b>	<b>98.83%</b>
<b>Total Transferable Securities</b>				<b>4,220,949,694</b>	<b>98.83%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets	
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2022: (0.01%))</b>					
<b>Futures 0.00% (31 December 2022: (0.01%))</b>					
Euro-Bobl March 2024	84	€10,010,078	10,431	0.00%	
			<b>10,431</b>	<b>0.00%</b>	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>				<b>10,431</b>	<b>0.00%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (0.03%) (31 December 2022: (0.37%))</b>							
<b>Forward Currency Exchange Contracts (0.73%) (31 December 2022: (1.38%))</b>							
EUR	29,500,000	USD	(32,009,300)	HSBC Bank	3/1/2024	577,879	0.01%
EUR	13,700,000	USD	(14,822,523)	JPMorgan Chase Bank	3/1/2024	311,184	0.01%
JPY	6,751,190,000	USD	(47,614,007)	BNP Paribas	5/1/2024	288,662	0.01%
JPY	6,750,514,881	USD	(47,629,400)	BNP Paribas	5/1/2024	268,479	0.01%
KRW	41,768,152,545	USD	(32,178,854)	State Street Bank & Trust Co.	2/1/2024	252,354	0.01%
EUR	9,000,000	USD	(9,724,059)	JPMorgan Chase Bank	3/1/2024	217,792	0.01%
USD	38,613,471	SEK	(386,600,000)	BNP Paribas	2/2/2024	201,680	0.01%
JPY	6,751,527,559	USD	(47,740,967)	HSBC Bank	5/1/2024	164,097	0.00%
CAD	12,000,000	USD	(8,943,855)	Standard Chartered Bank	3/1/2024	156,706	0.00%
JPY	540,000,000	USD	(3,675,943)	BNP Paribas	5/1/2024	155,595	0.00%
EUR	7,000,000	USD	(7,578,948)	Morgan Stanley	3/1/2024	153,603	0.00%
THB	205,081,473	USD	(5,867,853)	Standard Chartered Bank	3/1/2024	140,540	0.00%
JPY	6,751,527,560	USD	(47,767,989)	Toronto-Dominion Bank	5/1/2024	137,075	0.00%
				Brown Brothers Harriman & Co.	5/1/2024	132,009	0.00%
JPY	500,000,000	USD	(3,415,711)	Bank of America	4/1/2024	113,225	0.00%
CHF	2,600,000	USD	(2,976,268)	UBS AG	4/1/2024	102,599	0.00%
CHF	3,000,000	USD	(3,462,200)	HSBC Bank	3/1/2024	99,444	0.00%
CNY	101,145,865	USD	(14,162,121)	JPMorgan Chase Bank	3/1/2024	96,560	0.00%
THB	205,081,474	USD	(5,911,833)	HSBC Bank	3/1/2024	95,477	0.00%
CNY	101,145,866	USD	(14,166,088)	BNP Paribas	3/1/2024	82,274	0.00%
MYR	34,439,417	USD	(7,412,703)	Brown Brothers Harriman & Co.	4/1/2024	81,437	0.00%
AUD	4,000,000	USD	(2,648,052)	BNP Paribas	3/1/2024	79,979	0.00%
CAD	4,400,000	USD	(3,256,893)	State Street Bank & Trust Co.	5/2/2024	72,047	0.00%
USD	4,684,193	COP	(17,997,137,800)	JPMorgan Chase Bank	2/1/2024	71,906	0.00%
USD	34,946,147	KRW	(44,914,535,046)	Brown Brothers Harriman & Co.	4/1/2024	71,214	0.00%
AUD	3,000,000	USD	(1,975,902)	BNP Paribas	3/1/2024	63,078	0.00%
MYR	34,439,417	USD	(7,431,898)	JPMorgan Chase Bank	3/1/2024	58,563	0.00%
EUR	2,300,000	USD	(2,482,133)	Standard Chartered Bank	3/1/2024	58,447	0.00%
IDR	109,150,000,000	USD	(7,030,596)	State Street Bank & Trust Co.	3/1/2024	52,165	0.00%
SEK	15,500,000	USD	(1,485,861)	Standard Chartered Bank	3/1/2024	47,108	0.00%
IDR	109,150,000,000	USD	(7,041,935)	State Street Bank & Trust Co.	3/1/2024	46,618	0.00%
PLN	10,300,000	USD	(2,572,748)	Bank of New York Mellon	3/1/2024	44,237	0.00%
USD	9,162,969	CZK	(203,800,000)	State Street Bank & Trust Co.	2/2/2024	40,115	0.00%
USD	7,655,432	EUR	(6,885,000)	JPMorgan Chase Bank	3/1/2024	39,570	0.00%
GBP	1,800,000	USD	(2,255,070)	UBS AG	3/1/2024	38,967	0.00%
GBP	2,000,000	USD	(2,510,632)	Morgan Stanley	3/1/2024	38,797	0.00%
EUR	1,600,000	USD	(1,728,643)	Toronto-Dominion Bank	3/1/2024	36,900	0.00%
MXN	28,000,000	USD	(1,616,529)	State Street Bank & Trust Co.	4/1/2024	30,965	0.00%
CHF	760,000	USD	(872,118)	Citibank NA	4/1/2024	24,719	0.00%
COP	2,900,000,000	USD	(723,715)	JPMorgan Chase Bank	2/1/2024	23,509	0.00%
KRW	2,431,380,001	USD	(1,864,355)	State Street Bank & Trust Co.	4/1/2024	23,335	0.00%
CHF	580,000	USD	(665,859)	HSBC Bank	3/1/2024	20,053	0.00%
GBP	1,800,000	USD	(2,274,586)	State Street Bank & Trust Co.	2/1/2024	19,824	0.00%
KRW	1,448,405,000	USD	(1,104,801)				

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
AUD	1,100,000	USD	(731,149)	Brown Brothers Harriman & Co.	4/1/2024	19,460	0.00%
THB	44,141,745	USD	(1,277,708)	BNP Paribas	2/2/2024	19,291	0.00%
MYR	5,630,916	USD	(1,206,746)	Standard Chartered Bank	3/1/2024	18,699	0.00%
MXN	12,000,000	USD	(691,118)	UBS AG	3/1/2024	17,495	0.00%
GBP	1,300,000	USD	(1,640,049)	State Street Bank & Trust Co.	3/1/2024	17,191	0.00%
IDR	26,775,000,000	USD	(1,722,519)	HSBC Bank	3/1/2024	16,457	0.00%
EUR	600,000	USD	(646,763)	JPMorgan Chase Bank	3/1/2024	16,027	0.00%
USD	34,889,141	KRW	(44,914,535,046)	JPMorgan Chase Bank	2/1/2024	14,899	0.00%
GBP	1,100,000	USD	(1,387,568)	Bank of America	3/1/2024	14,712	0.00%
USD	4,973,701	NOK	(50,330,000)	UBS AG	2/2/2024	13,789	0.00%
RON	5,500,000	USD	(1,207,743)	State Street Bank & Trust Co.	4/1/2024	13,488	0.00%
USD	11,212,074	SGD	(14,751,502)	HSBC Bank	2/2/2024	12,403	0.00%
THB	30,230,253	USD	(873,490)	Citibank NA	3/1/2024	12,184	0.00%
USD	3,836,454	GBP	(3,000,000)	BNP Paribas	3/1/2024	12,055	0.00%
USD	17,537,539	MXN	(298,410,000)	State Street Bank & Trust Co.	2/2/2024	11,742	0.00%
NZD	740,000	USD	(457,097)	HSBC Bank	4/1/2024	11,435	0.00%
THB	12,967,513	USD	(369,454)	HSBC Bank	3/1/2024	10,463	0.00%
THB	14,958,528	USD	(428,854)	UBS AG	3/1/2024	9,394	0.00%
USD	5,691,267	RON	(25,600,000)	HSBC Bank	2/2/2024	8,881	0.00%
NZD	450,000	USD	(276,476)	State Street Bank & Trust Co.	4/1/2024	8,443	0.00%
CNY	8,350,000	USD	(1,169,419)	Standard Chartered Bank	3/1/2024	7,931	0.00%
ILS	820,000	USD	(220,657)	State Street Bank & Trust Co.	3/1/2024	7,064	0.00%
USD	14,382,453	DKK	(96,850,000)	Barclays Bank plc	2/2/2024	7,011	0.00%
USD	9,115,632	CZK	(203,800,000)	BNP Paribas	2/2/2024	6,604	0.00%
DKK	2,000,000	USD	(290,314)	State Street Bank & Trust Co.	3/1/2024	6,055	0.00%
IDR	12,500,000,000	USD	(805,906)	BNP Paribas	3/1/2024	5,941	0.00%
KRW	782,560,001	USD	(602,210)	HSBC Bank	2/1/2024	5,415	0.00%
CNY	5,002,268	USD	(702,378)	HSBC Bank	2/2/2024	5,233	0.00%
KRW	804,960,000	USD	(621,245)	State Street Bank & Trust Co.	2/2/2024	4,915	0.00%
GBP	1,000,000	USD	(1,270,158)	Morgan Stanley	3/1/2024	4,642	0.00%
USD	989,540	CLP	(860,761,500)	UBS AG	4/1/2024	3,902	0.00%
KRW	3,330,420,000	USD	(2,582,598)	Morgan Stanley	2/1/2024	3,333	0.00%
IDR	7,000,000,000	USD	(451,345)	HSBC Bank	3/1/2024	3,289	0.00%
USD	1,696,118	GBP	(1,328,000)	State Street Bank & Trust Co.	2/2/2024	2,879	0.00%
IDR	5,408,656,342	USD	(349,216)	Morgan Stanley	3/1/2024	2,064	0.00%
CNY	8,208,874	USD	(1,155,951)	HSBC Bank	3/1/2024	1,499	0.00%
IDR	7,000,000,000	USD	(453,256)	HSBC Bank	3/1/2024	1,378	0.00%
USD	434,298	MYR	(1,984,699)	BNP Paribas	5/2/2024	1,337	0.00%
USD	1,273,813	PEN	(4,717,565)	State Street Bank & Trust Co.	5/2/2024	1,016	0.00%
HKD	9,000,000	USD	(1,151,617)	State Street Bank & Trust Co.	3/1/2024	966	0.00%
JPY	260,000,000	USD	(1,852,316)	State Street Bank & Trust Co.	2/2/2024	903	0.00%
USD	1,165,531	HKD	(9,100,000)	Brown Brothers Harriman & Co.	3/1/2024	141	0.00%
THB	151,233	USD	(4,301)	UBS AG	3/1/2024	129	0.00%
GBP	2,300,000	USD	(2,932,530)	State Street Bank & Trust Co.	2/2/2024	36	0.00%
USD	12,812	HKD	(100,000)	Brown Brothers Harriman & Co.	2/2/2024	(4)	(0.00%)
KRW	475,100,000	USD	(369,578)	JPMorgan Chase Bank	2/2/2024	(9)	(0.00%)
USD	985,609	CLP	(860,761,500)	State Street Bank & Trust Co.	4/1/2024	(30)	(0.00%)
USD	1,441,532	CAD	(1,900,000)	BNP Paribas	2/2/2024	(32)	(0.00%)
USD	948,253	HKD	(7,400,000)	State Street Bank & Trust Co.	2/2/2024	(137)	(0.00%)
USD	9,966,863	NZD	(15,740,341)	State Street Bank & Trust Co.	2/2/2024	(375)	(0.00%)
USD	727,724	CNY	(5,147,266)	HSBC Bank	2/2/2024	(398)	(0.00%)
USD	729,122	IDR	(11,233,392,898)	UBS AG	3/1/2024	(461)	(0.00%)
USD	1,031,252	THB	(35,113,301)	BNP Paribas	2/2/2024	(468)	(0.00%)
USD	2,057,029	JPY	(290,000,000)	State Street Bank & Trust Co.	5/1/2024	(649)	(0.00%)
USD	5,644,078	HUF	(1,962,000,000)	BNP Paribas	2/2/2024	(824)	(0.00%)
PEN	4,717,565	USD	(1,275,018)	State Street Bank & Trust Co.	4/1/2024	(940)	(0.00%)
USD	432,364	IDR	(6,675,263,444)	BNP Paribas	3/1/2024	(1,179)	(0.00%)
USD	432,883	CNY	(3,081,130)	HSBC Bank	3/1/2024	(1,556)	(0.00%)
USD	126,810,275	CAD	(167,140,000)	Toronto-Dominion Bank	2/2/2024	(1,828)	(0.00%)
USD	15,483,070	EUR	(14,000,000)	BNP Paribas	2/2/2024	(1,959)	(0.00%)
USD	349,166	IDR	(5,408,656,342)	Morgan Stanley	2/2/2024	(2,005)	(0.00%)
USD	135,559,686	GBP	(106,320,655)	UBS AG	2/2/2024	(2,213)	(0.00%)
USD	1,183,093	CHF	(1,000,000)	BNP Paribas	4/1/2024	(5,173)	(0.00%)
USD	631,383	PEN	(2,358,782)	Citibank NA	4/1/2024	(5,656)	(0.00%)
USD	76,898,130	AUD	(112,584,319)	State Street Bank & Trust Co.	2/2/2024	(6,091)	(0.00%)
USD	8,406,613	IDR	(129,537,500,000)	Standard Chartered Bank	3/1/2024	(6,552)	(0.00%)
USD	630,303	PEN	(2,358,783)	State Street Bank & Trust Co.	4/1/2024	(6,736)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	22,312,352	CHF	(18,722,763)	UBS AG	2/2/2024	(6,969)	(0.00%)
USD	15,012,608	PLN	(59,090,000)	BNP Paribas	2/2/2024	(7,564)	(0.00%)
USD	1,310,646	KRW	(1,700,000,000)	Morgan Stanley	2/1/2024	(9,332)	(0.00%)
USD	770,509	HUF	(270,000,000)	BNP Paribas	3/1/2024	(9,825)	(0.00%)
USD	15,198,780	CNY	(107,884,737)	HSBC Bank	3/1/2024	(12,965)	(0.00%)
USD	1,951,453	CLP	(1,721,523,000)	State Street Bank & Trust Co.	5/2/2024	(15,865)	(0.00%)
USD	3,165,878	GBP	(2,500,000)	BNP Paribas	3/1/2024	(21,122)	(0.00%)
USD	15,188,616	CNY	(107,884,738)	HSBC Bank	3/1/2024	(23,129)	(0.00%)
USD	4,865,998	HUF	(1,692,000,000)	JPMorgan Chase Bank	3/1/2024	(24,097)	(0.00%)
USD	1,327,526	AUD	(2,000,000)	BNP Paribas	4/1/2024	(37,218)	(0.00%)
USD	8,373,898	IDR	(129,537,500,000)	HSBC Bank	3/1/2024	(39,267)	(0.00%)
USD	8,165,577	ILS	(29,550,000)	BNP Paribas	2/2/2024	(45,938)	(0.00%)
USD	7,039,665	IDR	(109,150,000,000)	Standard Chartered Bank	2/2/2024	(47,192)	(0.00%)
USD	416,072,674	EUR	(376,215,297)	Toronto-Dominion Bank	2/2/2024	(49,119)	(0.00%)
USD	416,072,673	EUR	(376,215,296)	BNP Paribas	2/2/2024	(49,119)	(0.00%)
USD	448,078,264	EUR	(405,154,935)	UBS AG	2/2/2024	(52,897)	(0.00%)
USD	7,028,604	IDR	(109,150,000,000)	Standard Chartered Bank	2/2/2024	(58,253)	(0.00%)
USD	2,634,469	COP	(10,448,568,900)	State Street Bank & Trust Co.	4/1/2024	(62,106)	(0.00%)
USD	7,448,953	MYR	(34,439,417)	BNP Paribas	5/2/2024	(63,984)	(0.00%)
COP	17,997,137,800	USD	(4,708,827)	State Street Bank & Trust Co.	4/1/2024	(64,111)	(0.00%)
USD	8,038,163	MYR	(37,254,875)	HSBC Bank	3/1/2024	(69,536)	(0.00%)
USD	6,827,325	RON	(31,100,000)	BNP Paribas	4/1/2024	(78,182)	(0.00%)
USD	7,430,087	MYR	(34,439,417)	BNP Paribas	5/2/2024	(82,851)	(0.00%)
USD	8,022,670	MYR	(37,254,875)	BNP Paribas	3/1/2024	(85,028)	(0.00%)
USD	6,764,721	THB	(234,235,237)	BNP Paribas	3/1/2024	(97,807)	(0.00%)
USD	5,924,471	THB	(205,081,474)	JPMorgan Chase Bank	2/2/2024	(101,356)	(0.00%)
USD	14,206,479	CNY	(101,145,866)	HSBC Bank	2/2/2024	(101,426)	(0.00%)
USD	14,202,489	CNY	(101,145,865)	HSBC Bank	2/2/2024	(105,415)	(0.00%)
USD	5,076,761	EUR	(4,700,000)	Brown Brothers Harriman & Co.	3/1/2024	(115,094)	(0.00%)
USD	11,067,348	SGD	(14,751,502)	HSBC Bank	3/1/2024	(115,657)	(0.00%)
USD	2,567,658	COP	(10,448,568,900)	Toronto-Dominion Bank	4/1/2024	(128,918)	(0.00%)
USD	6,724,714	THB	(234,235,237)	JPMorgan Chase Bank	3/1/2024	(137,814)	(0.00%)
USD	14,508,441	DKK	(98,850,000)	UBS AG	3/1/2024	(139,584)	(0.00%)
USD	47,978,451	JPY	(6,751,527,560)	Toronto-Dominion Bank	2/2/2024	(144,862)	(0.00%)
USD	5,879,967	THB	(205,081,473)	Standard Chartered Bank	2/2/2024	(145,860)	(0.00%)
USD	32,332,295	KRW	(41,768,152,545)	State Street Bank & Trust Co.	2/2/2024	(158,197)	(0.00%)
USD	47,951,701	JPY	(6,751,527,559)	HSBC Bank	2/2/2024	(171,612)	(0.00%)
USD	16,389,345	EUR	(15,000,000)	State Street Bank & Trust Co.	3/1/2024	(180,407)	(0.00%)
USD	8,203,164	ILS	(30,370,000)	BNP Paribas	3/1/2024	(230,839)	(0.00%)
USD	17,415,311	PLN	(69,390,000)	Bank of New York Mellon	3/1/2024	(231,075)	(0.01%)
USD	4,703,811	NOK	(50,330,000)	Morgan Stanley	3/1/2024	(252,027)	(0.01%)
USD	32,233,487	KRW	(41,768,152,545)	State Street Bank & Trust Co.	2/2/2024	(257,005)	(0.01%)
USD	10,458,210	NZD	(16,930,341)	JPMorgan Chase Bank	4/1/2024	(261,273)	(0.01%)
USD	47,839,010	JPY	(6,750,514,881)	BNP Paribas	2/2/2024	(277,085)	(0.01%)
USD	47,823,629	JPY	(6,751,190,000)	BNP Paribas	2/2/2024	(297,278)	(0.01%)
USD	19,387,235	MXN	(338,410,000)	State Street Bank & Trust Co.	3/1/2024	(596,231)	(0.01%)
USD	28,463,690	CHF	(24,662,763)	UBS AG	4/1/2024	(842,247)	(0.02%)
USD	139,066,884	GBP	(109,820,655)	Toronto-Dominion Bank	3/1/2024	(932,447)	(0.02%)
USD	38,564,362	SEK	(402,100,000)	UBS AG	3/1/2024	(1,335,021)	(0.03%)
USD	78,775,767	AUD	(118,684,319)	JPMorgan Chase Bank	4/1/2024	(2,211,106)	(0.05%)
USD	63,892,101	JPY	(9,347,318,508)	Bank of New York Mellon	5/1/2024	(2,431,244)	(0.06%)
USD	63,866,641	JPY	(9,346,851,002)	Bank of New York Mellon	5/1/2024	(2,453,387)	(0.06%)
USD	63,722,165	JPY	(9,350,590,490)	Bank of New York Mellon	5/1/2024	(2,624,396)	(0.06%)
USD	135,436,383	CAD	(183,540,000)	Toronto-Dominion Bank	3/1/2024	(3,756,701)	(0.09%)
USD	656,436,387	EUR	(600,792,764)	Toronto-Dominion Bank	3/1/2024	(7,229,421)	(0.17%)
USD	656,436,387	EUR	(600,792,764)	BNP Paribas	3/1/2024	(7,229,421)	(0.17%)
						<b>(31,160,179)</b>	<b>(0.73%)</b>

**Hedge Share Class Level Forward Currency Exchange Contracts 0.70% (31 December 2022: 1.01%)**

GBP	771,017,253	USD	(976,346,087)	HSBC Bank	3/1/2024	6,546,425	0.15%
CHF	153,178,904	USD	(176,786,230)	Toronto-Dominion Bank	4/1/2024	5,231,142	0.12%
CHF	153,178,904	USD	(176,786,230)	UBS AG	4/1/2024	5,231,142	0.12%
GBP	401,313,864	USD	(508,187,358)	UBS AG	3/1/2024	3,407,409	0.08%
EUR	225,224,113	USD	(246,083,695)	BNP Paribas	3/1/2024	2,710,152	0.06%
EUR	201,870,846	USD	(220,567,518)	UBS AG	3/1/2024	2,429,139	0.06%
GBP	217,509,444	USD	(275,434,167)	Toronto-Dominion Bank	3/1/2024	1,846,793	0.04%
GBP	130,000,000	USD	(164,145,540)	HSBC Bank	3/1/2024	1,578,412	0.04%
GBP	130,000,000	USD	(164,268,650)	Morgan Stanley	3/1/2024	1,455,302	0.04%
GBP	130,000,000	USD	(164,332,610)	Toronto-Dominion Bank	3/1/2024	1,391,342	0.03%
GBP	130,000,000	USD	(164,366,540)	Royal Bank of Canada	3/1/2024	1,357,412	0.03%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	130,000,000	USD	(164,378,500)	Morgan Stanley	3/1/2024	1,345,452	0.03%
GBP	130,000,000	USD	(164,424,910)	Morgan Stanley	3/1/2024	1,299,042	0.03%
GBP	130,000,000	USD	(164,475,350)	Toronto-Dominion Bank	3/1/2024	1,248,602	0.03%
GBP	130,000,000	USD	(164,827,260)	Morgan Stanley	3/1/2024	896,692	0.02%
EUR	71,629,826	USD	(78,263,966)	Toronto-Dominion Bank	3/1/2024	861,931	0.02%
GBP	130,000,000	USD	(165,126,780)	Morgan Stanley	3/1/2024	597,172	0.01%
GBP	127,000,000	USD	(161,405,824)	Royal Bank of Canada	2/2/2024	522,836	0.01%
GBP	127,000,000	USD	(161,443,035)	UBS AG	2/2/2024	485,625	0.01%
GBP	127,000,000	USD	(161,558,097)	Toronto-Dominion Bank	2/2/2024	370,563	0.01%
GBP	73,415,086	USD	(93,237,379)	HSBC Bank	3/1/2024	352,145	0.01%
GBP	127,000,000	USD	(161,659,697)	Toronto-Dominion Bank	2/2/2024	268,963	0.01%
GBP	127,000,000	USD	(161,659,824)	Royal Bank of Canada	2/2/2024	268,836	0.01%
GBP	127,000,000	USD	(161,697,035)	UBS AG	2/2/2024	231,625	0.01%
GBP	127,000,000	USD	(161,722,816)	Royal Bank of Canada	2/2/2024	205,844	0.01%
GBP	19,442,649	USD	(24,620,985)	Toronto-Dominion Bank	3/1/2024	164,497	0.00%
CHF	4,361,713	USD	(5,034,022)	BNP Paribas	4/1/2024	148,856	0.00%
GBP	127,000,000	USD	(161,785,935)	Morgan Stanley	2/2/2024	142,725	0.00%
GBP	127,000,000	USD	(161,824,924)	Royal Bank of Canada	2/2/2024	103,736	0.00%
EUR	6,911,560	USD	(7,551,729)	State Street Bank & Trust Co.	3/1/2024	83,126	0.00%
GBP	9,721,325	USD	(12,310,435)	State Street Bank & Trust Co.	3/1/2024	82,307	0.00%
GBP	9,721,324	USD	(12,310,608)	BNP Paribas	3/1/2024	82,132	0.00%
USD	161,963,100	GBP	(127,000,000)	UBS AG	3/1/2024	63,547	0.00%
GBP	2,837,946	USD	(3,560,791)	JPMorgan Chase Bank	3/1/2024	57,022	0.00%
GBP	3,003,728	USD	(3,778,125)	JPMorgan Chase Bank	3/1/2024	51,026	0.00%
GBP	3,012,248	USD	(3,794,728)	BNP Paribas	3/1/2024	45,285	0.00%
GBP	34,697,228	USD	(44,198,092)	BNP Paribas	2/2/2024	41,873	0.00%
GBP	3,060,172	USD	(3,869,545)	State Street Bank & Trust Co.	3/1/2024	31,562	0.00%
CHF	982,262	USD	(1,136,350)	JPMorgan Chase Bank	4/1/2024	30,839	0.00%
EUR	186,640,618	USD	(206,413,885)	Toronto-Dominion Bank	2/2/2024	24,368	0.00%
EUR	167,497,991	USD	(185,243,231)	UBS AG	2/2/2024	21,869	0.00%
GBP	1,962,607	USD	(2,480,134)	BNP Paribas	3/1/2024	21,796	0.00%
GBP	854,325,158	USD	(1,089,271,411)	HSBC Bank	2/2/2024	17,783	0.00%
CHF	44,657,454	USD	(53,219,326)	UBS AG	2/2/2024	16,622	0.00%
EUR	124,427,079	USD	(137,609,257)	BNP Paribas	2/2/2024	16,245	0.00%
GBP	1,726,582	USD	(2,187,362)	State Street Bank & Trust Co.	3/1/2024	13,684	0.00%
GBP	3,133,670	USD	(3,984,947)	State Street Bank & Trust Co.	3/1/2024	9,854	0.00%
GBP	1,125,905	USD	(1,425,771)	State Street Bank & Trust Co.	3/1/2024	9,533	0.00%
CHF	213,880	USD	(244,670)	State Street Bank & Trust Co.	4/1/2024	9,477	0.00%
EUR	511,619	USD	(559,007)	State Street Bank & Trust Co.	3/1/2024	6,153	0.00%
GBP	287,739,157	USD	(366,869,727)	Toronto-Dominion Bank	2/2/2024	5,989	0.00%
GBP	230,220,451	USD	(293,532,917)	UBS AG	2/2/2024	4,792	0.00%
CHF	860,601	USD	(1,018,171)	BNP Paribas	4/1/2024	4,452	0.00%
CHF	114,481	USD	(133,132)	State Street Bank & Trust Co.	4/1/2024	2,902	0.00%
CHF	108,313	USD	(126,724)	State Street Bank & Trust Co.	4/1/2024	1,981	0.00%
CHF	43,850	USD	(50,366)	BNP Paribas	4/1/2024	1,740	0.00%
CHF	27,818	USD	(31,823)	State Street Bank & Trust Co.	4/1/2024	1,233	0.00%
EUR	58,536	USD	(63,517)	BNP Paribas	3/1/2024	1,145	0.00%
EUR	6,600,311	USD	(7,299,506)	BNP Paribas	2/2/2024	924	0.00%
USD	751,442	GBP	(588,763)	State Street Bank & Trust Co.	3/1/2024	887	0.00%
EUR	22,425	USD	(24,119)	JPMorgan Chase Bank	3/1/2024	653	0.00%
GBP	39,418,503	USD	(50,259,104)	State Street Bank & Trust Co.	2/2/2024	623	0.00%
GBP	814,763	USD	(1,038,042)	JPMorgan Chase Bank	3/1/2024	617	0.00%
USD	1,089,093,711	GBP	(854,325,158)	HSBC Bank	3/1/2024	313	0.00%
CHF	472,122	USD	(562,631)	BNP Paribas	2/2/2024	183	0.00%
USD	366,809,877	GBP	(287,739,157)	Toronto-Dominion Bank	3/1/2024	106	0.00%
USD	293,485,031	GBP	(230,220,451)	UBS AG	3/1/2024	84	0.00%
USD	137,448,373	EUR	(124,427,079)	BNP Paribas	3/1/2024	(17)	(0.00%)
USD	185,026,656	EUR	(167,497,991)	UBS AG	3/1/2024	(23)	(0.00%)
USD	206,172,559	EUR	(186,640,618)	Toronto-Dominion Bank	3/1/2024	(25)	(0.00%)
USD	4,062	CHF	(3,477)	State Street Bank & Trust Co.	4/1/2024	(70)	(0.00%)
USD	5,250,386	GBP	(4,117,992)	State Street Bank & Trust Co.	2/2/2024	(172)	(0.00%)
USD	47,095	CHF	(40,426)	State Street Bank & Trust Co.	4/1/2024	(942)	(0.00%)
USD	164,842	GBP	(130,250)	State Street Bank & Trust Co.	3/1/2024	(1,201)	(0.00%)
USD	93,246	CHF	(80,793)	State Street Bank & Trust Co.	4/1/2024	(2,758)	(0.00%)
USD	1,150,218	EUR	(1,044,058)	JPMorgan Chase Bank	3/1/2024	(3,101)	(0.00%)
USD	734,258	EUR	(667,817)	JPMorgan Chase Bank	3/1/2024	(3,446)	(0.00%)
USD	153,262	CHF	(132,613)	State Street Bank & Trust Co.	4/1/2024	(4,317)	(0.00%)
CHF	586,577	USD	(701,438)	State Street Bank & Trust Co.	4/1/2024	(4,428)	(0.00%)
USD	770,739	EUR	(701,996)	BNP Paribas	3/1/2024	(4,721)	(0.00%)
USD	1,300,744	GBP	(1,024,066)	State Street Bank & Trust Co.	3/1/2024	(4,735)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	130,707	CHF	(114,276)	State Street Bank & Trust Co.	4/1/2024	(5,084)	(0.00%)
USD	126,518	CHF	(110,974)	State Street Bank & Trust Co.	4/1/2024	(5,349)	(0.00%)
USD	53,059,412	CHF	(44,657,454)	UBS AG	4/1/2024	(5,548)	(0.00%)
EUR	1,035,072	USD	(1,149,717)	BNP Paribas	3/1/2024	(6,324)	(0.00%)
EUR	1,271,361	USD	(1,411,961)	BNP Paribas	3/1/2024	(7,552)	(0.00%)
USD	395,033	EUR	(364,761)	State Street Bank & Trust Co.	3/1/2024	(7,901)	(0.00%)
GBP	3,931,129	USD	(5,020,154)	Toronto-Dominion Bank	3/1/2024	(8,752)	(0.00%)
USD	2,956,417	EUR	(2,686,831)	JPMorgan Chase Bank	3/1/2024	(11,591)	(0.00%)
GBP	3,582,500	USD	(4,581,473)	State Street Bank & Trust Co.	3/1/2024	(14,503)	(0.00%)
USD	1,395,210	GBP	(1,106,055)	State Street Bank & Trust Co.	3/1/2024	(14,789)	(0.00%)
USD	4,055,808	EUR	(3,689,306)	JPMorgan Chase Bank	3/1/2024	(19,585)	(0.00%)
USD	2,261,550	EUR	(2,070,334)	State Street Bank & Trust Co.	3/1/2024	(25,445)	(0.00%)
USD	3,441,121	GBP	(2,727,548)	JPMorgan Chase Bank	3/1/2024	(35,956)	(0.00%)
USD	1,033,230	CHF	(900,000)	State Street Bank & Trust Co.	4/1/2024	(36,210)	(0.00%)
USD	1,679,798	EUR	(1,554,762)	BNP Paribas	3/1/2024	(37,670)	(0.00%)
USD	1,648,537	EUR	(1,526,972)	Toronto-Dominion Bank	3/1/2024	(38,233)	(0.00%)
USD	3,634,402	EUR	(3,327,384)	BNP Paribas	3/1/2024	(41,193)	(0.00%)
USD	44,190,737	GBP	(34,697,228)	BNP Paribas	3/1/2024	(41,277)	(0.00%)
USD	2,988,906	GBP	(2,378,619)	State Street Bank & Trust Co.	3/1/2024	(43,357)	(0.00%)
USD	2,243,855	EUR	(2,076,811)	State Street Bank & Trust Co.	3/1/2024	(50,294)	(0.00%)
USD	3,270,061	GBP	(2,604,960)	State Street Bank & Trust Co.	3/1/2024	(50,741)	(0.00%)
USD	2,449,058	EUR	(2,269,352)	JPMorgan Chase Bank	3/1/2024	(57,782)	(0.00%)
GBP	127,000,000	USD	(161,988,754)	UBS AG	2/2/2024	(60,094)	(0.00%)
USD	3,141,906	EUR	(2,904,082)	State Street Bank & Trust Co.	3/1/2024	(66,089)	(0.00%)
USD	1,806,250	CHF	(1,584,706)	JPMorgan Chase Bank	4/1/2024	(76,803)	(0.00%)
USD	161,798,000	GBP	(127,000,000)	Royal Bank of Canada	3/1/2024	(101,553)	(0.00%)
USD	5,481,540	EUR	(5,085,204)	JPMorgan Chase Bank	3/1/2024	(135,832)	(0.00%)
USD	161,759,900	GBP	(127,000,000)	Morgan Stanley	3/1/2024	(139,653)	(0.00%)
USD	161,696,400	GBP	(127,000,000)	Royal Bank of Canada	3/1/2024	(203,153)	(0.00%)
USD	161,671,000	GBP	(127,000,000)	UBS AG	3/1/2024	(228,553)	(0.00%)
USD	161,632,900	GBP	(127,000,000)	Royal Bank of Canada	3/1/2024	(266,653)	(0.01%)
USD	161,632,900	GBP	(127,000,000)	Toronto-Dominion Bank	3/1/2024	(266,653)	(0.01%)
USD	16,023,448	GBP	(12,789,940)	JPMorgan Chase Bank	3/1/2024	(281,163)	(0.01%)
USD	161,531,300	GBP	(127,000,000)	Toronto-Dominion Bank	3/1/2024	(368,253)	(0.01%)
USD	161,417,000	GBP	(127,000,000)	UBS AG	3/1/2024	(482,553)	(0.01%)
USD	12,571,400	CHF	(10,988,585)	State Street Bank & Trust Co.	4/1/2024	(485,969)	(0.01%)
USD	161,378,900	GBP	(127,000,000)	Royal Bank of Canada	3/1/2024	(520,653)	(0.01%)
USD	25,625,233	CHF	(22,320,987)	State Street Bank & Trust Co.	4/1/2024	(898,050)	(0.02%)
USD	32,026,999	CHF	(27,909,672)	State Street Bank & Trust Co.	4/1/2024	(1,137,132)	(0.03%)
USD	121,947,428	CHF	(105,666,471)	State Street Bank & Trust Co.	4/1/2024	(3,612,508)	(0.08%)
USD	114,031,648	CHF	(99,146,869)	BNP Paribas	4/1/2024	(3,781,263)	(0.09%)
<b>Total OTC Financial Derivative Instruments</b>						<b>29,756,867</b>	<b>0.70%</b>
<b>Total Investments</b>						<b>4,219,556,813</b>	<b>98.80%</b>

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>51,245,709</b>	<b>1.20%</b>
<b>Net Assets</b>	<b>4,270,802,522</b>	<b>100.00%</b>

	US Dollars (\$)	% of Total Assets
<b>Analysis of Total Assets</b>		
(a) Transferable securities admitted to an official stock exchange listing	3,412,911,759	77.48%
(b) Transferable securities dealt in on another regulated market	683,305,024	15.51%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	124,732,911	2.83%
(d) Total Financial Derivative Instruments dealt in on a regulated market	10,431	0.00%
(e) Total OTC Financial Derivative Instruments	48,657,517	1.10%
(f) Other assets	135,497,823	3.08%
<b>Total Assets</b>	<b>4,405,115,465</b>	<b>100.00%</b>

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,220,949,694	3,610,909,434
Financial Derivative Instruments	3,17	48,667,948	44,033,240
Cash	3	17,386,529	50,593,259
Unrealised Appreciation on Spot Currency Contracts		—	27,337
Receivables:			
Interest and Dividends		32,632,430	20,256,543
Capital Shares Issued		20,542,418	7,227,820
Investments Sold		64,565,940	19,491,923
Margin Cash Due from Broker	3	370,506	384,357
Cash Collateral		—	350,000
Other Receivables		—	136
<b>Total Current Assets</b>		<b>4,405,115,465</b>	<b>3,753,274,049</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	50,060,829	57,767,275
Bank Overdraft		1,094	919
Unrealised Depreciation on Spot Currency Contracts		24,306	—
Payables and Other Liabilities:			
Investments Purchased		74,226,157	56,187,982
Income Distribution Payable		5,953,089	2,404,172
Capital Shares Redeemed		3,523,347	2,700,623
Margin Cash Due to Broker	3	29,878	—
Management Fees Payable	12	494,243	446,758
<b>Total Current Liabilities</b>		<b>134,312,943</b>	<b>119,507,729</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>4,270,802,522</b>	<b>3,633,766,320</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>CHF Hedged Acc</b>			
US (\$) Equivalent	52,227,044	99,609,753	76,042,019
Net Assets	43,956,892	92,158,943	69,285,686
Number of Shares Outstanding	471,585	1,003,607	697,813
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>93.21</b>	<b>91.83</b>	<b>99.29</b>
<b>Institutional Plus CHF Hedged Acc</b>			
US (\$) Equivalent	1,437,108	4,983	5,468
Net Assets	1,209,542	4,610	4,982
Number of Shares Outstanding	12,894	50	50
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>93.81</b>	<b>92.20</b>	<b>99.64</b>
<b>EUR Hedged Acc</b>			
US (\$) Equivalent	336,839,968	320,433,618	578,349,049
Net Assets	304,929,141	300,242,327	508,572,857
Number of Shares Outstanding	3,063,660	3,126,464	4,920,673
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>99.53</b>	<b>96.03</b>	<b>103.35</b>
<b>EUR Hedged Dist<sup>2</sup></b>			
US (\$) Equivalent	160,220	—	—
Net Assets	145,041	—	—
Number of Shares Outstanding	1,409	—	—
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>102.94</b>	<b>—</b>	<b>—</b>

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

## Net Asset Value Per Share (continued)

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>Investor EUR Hedged</b>			
US (\$) Equivalent	72,398,898	72,336,974	100,545,117
Net Assets	65,540,125	67,778,848	88,414,630
Number of Shares Outstanding	659,993	707,410	857,427
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>99.30</b>	<b>95.81</b>	<b>103.12</b>
<b>Institutional Plus EUR Hedged Acc</b>			
US (\$) Equivalent	125,664,896	104,176,145	59,045,452
Net Assets	113,759,923	97,611,756	51,921,784
Number of Shares Outstanding	1,137,557	1,012,162	500,478
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>100.00</b>	<b>96.44</b>	<b>103.74</b>
<b>GBP Hedged Acc</b>			
US (\$) Equivalent	1,814,702,008	1,911,847,952	1,654,364,406
Net Assets	1,423,519,018	1,589,365,699	1,221,428,966
Number of Shares Outstanding	13,003,455	15,261,432	11,046,764
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>109.47</b>	<b>104.14</b>	<b>110.57</b>
<b>GBP Hedged Dist</b>			
US (\$) Equivalent	721,815,127	577,741,663	631,236,746
Net Assets	566,218,341	480,290,695	466,046,563
Number of Shares Outstanding	5,769,787	5,026,512	4,548,417
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>98.14</b>	<b>95.55</b>	<b>102.46</b>
<b>Institutional Plus GBP Hedged Acc</b>			
US (\$) Equivalent	755,066,319	184,342,690	159,931,688
Net Assets	592,301,800	153,248,561	118,078,699
Number of Shares Outstanding	5,458,177	1,485,192	1,078,443
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>108.52</b>	<b>103.18</b>	<b>109.49</b>
<b>Institutional Plus GBP Hedged Dist</b>			
US (\$) Equivalent	154,901,010	141,940,720	282,416,123
Net Assets	121,510,051	117,998,773	208,509,825
Number of Shares Outstanding	1,248,569	1,245,459	2,052,058
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>97.32</b>	<b>94.74</b>	<b>101.61</b>
<b>USD Hedged Acc</b>			
Net Assets	186,002,594	157,015,247	248,819,688
Number of Shares Outstanding	1,596,655	1,425,976	2,144,350
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>116.50</b>	<b>110.11</b>	<b>116.04</b>
<b>USD Hedged Dist</b>			
Net Assets	6,153,661	6,495,331	10,695,687
Number of Shares Outstanding	64,121	69,961	108,259
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>95.97</b>	<b>92.84</b>	<b>98.80</b>
<b>Institutional Plus USD Hedged Acc</b>			
Net Assets	43,433,669	57,821,244	77,653,214
Number of Shares Outstanding	378,998	534,064	680,962
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>114.60</b>	<b>108.27</b>	<b>114.03</b>

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

2 The share class launched on 3 October 2023.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		108,776,146	42,437,293
Other Income		252,504	196,851
Net Gain/(Loss) on Financial Instruments		312,366,470	(661,246,426)
<b>Total Investment Income/(Loss)</b>		<b>421,395,120</b>	<b>(618,612,282)</b>
<b>Expenses</b>			
Management Fees	12	5,935,268	5,395,428
Transaction Fees and Commissions		4,785	34,831
<b>Total Expenses</b>		<b>5,940,053</b>	<b>5,430,259</b>
<b>Finance Costs</b>			
Interest Expense		33,417	68,018
Distribution	6	18,469,972	7,861,149
<b>Total Finance Costs</b>		<b>18,503,389</b>	<b>7,929,167</b>
<b>Net Investment Income/(Loss)</b>		<b>396,951,678</b>	<b>(631,971,708)</b>
Taxation	5	(190,390)	(169,163)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>396,761,288</b>	<b>(632,140,871)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	396,761,288	(632,140,871)
<b>Capital Transactions</b>		
Subscriptions	2,829,101,606	2,050,308,263
Redemptions	(2,588,826,692)	(1,663,505,729)
Total Capital Transactions	240,274,914	386,802,534
Total Increase/(Decrease) for the Year	637,036,202	(245,338,337)
<b>Net Assets</b>		
Beginning of Year	3,633,766,320	3,879,104,657
End of Year	4,270,802,522	3,633,766,320

# Vanguard Global Short-Term Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index, a market-weighted index of global corporate fixed income investments with maturities of between 1 and 5 years.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of 2023 but through less aggressive hikes than in parts of 2022.
- The fund's benchmark, which is hedged to the US dollar, returned 7.21% for the 12 months ended 31 December 2023.
- By country, the United States, which has the largest weighting in the index, returned less than the index as a whole, as did China and Canada. A number of European countries outperformed, including Switzerland, Spain and Germany.
- By sector, bonds issued by financial institutions returned more than those of industrial companies and utilities.
- From a credit-quality perspective, securities on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts.

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

### Benchmark: Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index Hedged

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Hedged Acc	4.84%	—	-0.42%
Benchmark	4.96	—	-0.20
Tracking Difference*	-0.12		
Institutional Plus EUR Hedged Acc	4.89%	0.31%	0.07%
Benchmark	4.96	0.46	0.25
Tracking Difference*	-0.07		
GBP Hedged Acc	6.32%	1.21%	0.86%
Benchmark	6.47	1.54	1.17
Tracking Difference*	-0.15		
Institutional Plus GBP Hedged Acc	6.40%	1.28%	0.94%
Benchmark	6.47	1.54	1.17
Tracking Difference*	-0.07		
USD Hedged Acc	7.06%	2.15%	1.92%
Benchmark	7.21	2.40	2.17
Tracking Difference*	-0.15		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR Hedged Acc, 11 September 2019; Institutional Plus EUR Hedged Acc, 7 February 2018; GBP Hedged Acc, Institutional Plus GBP Hedged Acc and USD Hedged Acc, 2 November 2017.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 3.50% 31/1/2028	6,324,700	6,256,937	US Treasury Note 3.50% 31/1/2028	6,324,700	6,245,237
US Treasury Note 4.63% 15/11/2026	5,153,000	5,195,136	US Treasury Note 4.38% 15/8/2026	4,935,000	4,888,668
US Treasury Note 4.38% 15/8/2026	4,935,000	4,897,269	US Treasury Note 4.50% 15/7/2026	4,493,000	4,484,221
US Treasury Note 4.50% 15/7/2026	4,493,000	4,501,797	US Treasury Note 3.63% 31/5/2028	4,321,000	4,254,324
US Treasury Note 3.63% 31/5/2028	4,321,000	4,260,743	US Treasury Note 4.63% 28/2/2025	4,197,000	4,241,180
US Treasury Note 4.63% 28/2/2025	4,197,000	4,230,406	US Treasury Note 3.88% 31/12/2027	3,944,000	3,961,167
US Treasury Note 3.88% 31/12/2027	3,944,000	3,958,765	US Treasury Note 4.63% 15/11/2026	3,753,000	3,778,227
US Treasury Note 4.63% 15/10/2026	3,486,000	3,471,681	US Treasury Note 4.63% 15/10/2026	3,486,000	3,475,667
US Treasury Note 4.00% 30/6/2028	3,026,000	3,008,769	US Treasury Note 4.00% 30/6/2028	3,026,000	3,008,666
US Treasury Note 3.63% 15/5/2026	3,006,000	2,977,613	US Treasury Note 3.63% 15/5/2026	3,006,000	2,974,628
US Treasury Note 4.00% 15/2/2026	2,950,000	2,909,951	US Treasury Note 4.00% 15/2/2026	2,950,000	2,909,438
US Treasury Note 3.88% 15/1/2026	2,650,000	2,649,660	US Treasury Note 3.88% 15/1/2026	2,650,000	2,649,903
US Treasury Note 4.88% 31/10/2028	2,436,500	2,473,431	US Treasury Note 4.88% 31/10/2028	2,436,500	2,478,879
US Treasury Note 4.00% 29/2/2028	2,267,000	2,265,768	US Treasury Note 4.00% 29/2/2028	2,267,000	2,269,835
US Treasury Note 4.00% 15/12/2025	2,230,000	2,222,899	US Treasury Note 4.00% 15/12/2025	2,230,000	2,224,099
US Treasury Note 4.25% 31/5/2025	2,130,000	2,112,560	US Treasury Note 4.25% 31/5/2025	2,130,000	2,112,033
US Treasury Note 3.63% 31/3/2028	2,021,000	2,023,404	US Treasury Note 3.63% 31/3/2028	2,021,000	2,022,988
US Treasury Note 3.50% 30/4/2028	1,951,000	1,949,900	US Treasury Note 3.50% 30/4/2028	1,951,000	1,942,103
US Treasury Note 4.38% 31/8/2028	1,781,000	1,773,554	US Treasury Note 4.38% 31/8/2028	1,781,000	1,773,759
US Treasury Note 4.13% 15/6/2026	1,584,000	1,567,864	US Treasury Note 4.13% 15/6/2026	1,584,000	1,568,806

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.16% (31 December 2022: 98.07%)</b>					
<b>Fixed Income 98.16% (31 December 2022: 98.07%)</b>					
<b>Australia 2.65% (31 December 2022: 2.51%)</b>					
Amcor Finance USA, Inc.	\$50,000	3.63%	28/4/2026	48,330	0.01%
Amcor UK Finance plc	€100,000	1.13%	23/6/2027	102,881	0.01%
APA Infrastructure Ltd.	\$165,000	4.20%	23/3/2025	162,523	0.02%
APA Infrastructure Ltd.	€300,000	2.00%	22/3/2027	316,563	0.03%
APA Infrastructure Ltd.	\$125,000	4.25%	15/7/2027	121,364	0.01%
Ausgrid Finance Pty Ltd.	AUD400,000	1.81%	5/2/2027	247,561	0.03%
Ausgrid Finance Pty Ltd.	\$75,000	4.35%	1/8/2028	72,409	0.01%
AusNet Services Holdings Pty Ltd.	€300,000	1.50%	26/2/2027	311,776	0.03%
Australia & New Zealand Banking Group Ltd.	\$200,000	5.38%	3/7/2025	201,799	0.02%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	251,460	0.03%
Australia & New Zealand Banking Group Ltd.	€300,000	3.65%	20/1/2026	333,862	0.04%
Australia & New Zealand Banking Group Ltd.	\$210,000	4.40%	19/5/2026	204,863	0.02%
Australia & New Zealand Banking Group Ltd.	AUD500,000	5.35%	4/11/2027	350,694	0.04%
Australia & New Zealand Banking Group Ltd. ^	\$200,000	2.95%	22/7/2030	190,229	0.02%
Australia & New Zealand Banking Group Ltd. ^	€300,000	5.10%	3/2/2033	340,586	0.04%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	139,906	0.02%
BHP Billiton Finance USA Ltd.	\$250,000	6.42%	1/3/2026	258,467	0.03%
BHP Billiton Finance USA Ltd.	\$125,000	4.75%	28/2/2028	126,283	0.01%
BHP Billiton Finance USA Ltd.	\$100,000	5.10%	8/9/2028	102,775	0.01%
Coles Group Treasury Pty Ltd.	AUD500,000	2.20%	6/11/2026	319,349	0.04%
Commonwealth Bank of Australia	\$250,000	5.08%	10/1/2025	250,355	0.03%
Commonwealth Bank of Australia	\$250,000	5.50%	12/9/2025	253,268	0.03%
Commonwealth Bank of Australia	\$500,000	2.85%	18/5/2026	479,792	0.05%
Commonwealth Bank of Australia	\$100,000	1.13%	15/6/2026	91,824	0.01%
Commonwealth Bank of Australia	\$400,000	2.55%	14/3/2027	374,654	0.04%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	169,663	0.02%
Commonwealth Bank of Australia	AUD200,000	5.00%	13/1/2028	138,617	0.02%
Commonwealth Bank of Australia	\$150,000	3.90%	16/3/2028	145,999	0.02%
Commonwealth Bank of Australia	AUD300,000	4.90%	17/8/2028	207,249	0.02%
CSL Finance plc	\$125,000	3.85%	27/4/2027	121,668	0.01%
GAIF Bond Issuer Pty Ltd.	\$85,000	3.40%	30/9/2026	81,352	0.01%
Glencore Capital Finance DAC	€100,000	1.13%	10/3/2028	101,743	0.01%
Glencore Finance Europe Ltd.	€200,000	1.75%	17/3/2025	215,909	0.02%
Glencore Finance Europe Ltd.	£200,000	3.13%	26/3/2026	244,983	0.03%
Glencore Finance Europe Ltd.	€100,000	3.75%	1/4/2026	111,199	0.01%
Glencore Funding LLC	\$150,000	1.63%	27/4/2026	138,929	0.02%
Glencore Funding LLC	\$200,000	4.00%	27/3/2027	194,273	0.02%
Glencore Funding LLC	\$100,000	3.88%	27/10/2027	96,195	0.01%
Goodman US Finance Three LLC	\$75,000	3.70%	15/3/2028	69,913	0.01%
Lonsdale Finance Pty Ltd.	AUD500,000	2.45%	20/11/2026	318,796	0.04%
Macquarie Bank Ltd.	\$350,000	2.30%	22/1/2025	339,666	0.04%
Macquarie Bank Ltd.	\$400,000	3.23%	21/3/2025	391,302	0.04%
Macquarie Bank Ltd.	\$200,000	4.88%	10/6/2025	197,363	0.02%
Macquarie Bank Ltd.	\$100,000	3.90%	15/1/2026	97,941	0.01%
Macquarie Bank Ltd.	\$100,000	5.21%	15/6/2026	100,508	0.01%
Macquarie Bank Ltd.	\$150,000	5.39%	7/12/2026	151,948	0.02%
Macquarie Group Ltd. ^	\$425,000	1.34%	12/1/2027	390,413	0.04%
Macquarie Group Ltd.	€100,000	0.63%	3/2/2027	101,388	0.01%
Macquarie Group Ltd. ^	\$200,000	1.63%	23/9/2027	179,975	0.02%
Macquarie Group Ltd.	€300,000	0.35%	3/3/2028	293,142	0.03%
Macquarie Group Ltd. ^	\$300,000	1.94%	14/4/2028	267,869	0.03%
Macquarie Group Ltd. ^	CAD65,000	2.72%	21/8/2029	44,171	0.00%
National Australia Bank Ltd.	\$250,000	5.20%	13/5/2025	251,251	0.03%
National Australia Bank Ltd.	AUD500,000	4.65%	25/11/2025	341,936	0.04%
National Australia Bank Ltd.	\$500,000	4.97%	12/1/2026	503,101	0.06%
National Australia Bank Ltd.	€300,000	1.25%	18/5/2026	319,704	0.04%
National Australia Bank Ltd.	\$188,000	2.50%	12/7/2026	178,424	0.02%
National Australia Bank Ltd.	\$375,000	1.89%	12/1/2027	345,605	0.04%
National Australia Bank Ltd.	AUD300,000	4.95%	25/11/2027	207,483	0.02%
National Australia Bank Ltd.	\$250,000	4.94%	12/1/2028	252,661	0.03%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	135,408	0.01%
National Australia Bank Ltd.	€100,000	2.13%	24/5/2028	106,668	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Australia Bank Ltd.	\$250,000	4.90%	13/6/2028	252,486	0.03%
National Australia Bank Ltd.	€200,000	1.38%	30/8/2028	204,262	0.02%
National Australia Bank Ltd.^	CAD135,000	3.52%	12/6/2030	98,845	0.01%
National Australia Bank Ltd.^	£100,000	1.70%	15/9/2031	113,706	0.01%
National Australia Bank Ltd.^	AUD250,000	6.32%	3/8/2032	175,464	0.02%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	205,954	0.02%
Newcastle Coal Infrastructure Group Pty Ltd.	\$99,675	4.40%	29/9/2027	94,002	0.01%
Qantas Airways Ltd.	AUD300,000	3.15%	27/9/2028	185,131	0.02%
QBE Insurance Group Ltd.^	\$200,000	5.25%	Perpetual	191,296	0.02%
QBE Insurance Group Ltd.^	\$150,000	5.88%	Perpetual	146,489	0.02%
QBE Insurance Group Ltd.^	\$200,000	6.75%	2/12/2044	199,323	0.02%
Rio Tinto Finance USA Ltd.	\$150,000	7.13%	15/7/2028	165,379	0.02%
Santos Finance Ltd.	\$200,000	4.13%	14/9/2027	190,365	0.02%
Scentre Group Trust 1	£150,000	3.88%	16/7/2026	185,710	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	\$300,000	3.50%	12/2/2025	293,779	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	\$50,000	3.25%	28/10/2025	48,185	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	\$150,000	3.63%	28/1/2026	145,421	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.75%	11/4/2028	100,669	0.01%
Scentre Group Trust 2^	\$225,000	4.75%	24/9/2080	211,166	0.02%
Stockland Trust	€400,000	1.63%	27/4/2026	419,605	0.05%
Sydney Airport Finance Co. Pty Ltd.	\$275,000	3.63%	28/4/2026	265,992	0.03%
Sydney Airport Finance Co. Pty Ltd.	€100,000	1.75%	26/4/2028	103,923	0.01%
Telstra Group Ltd.	\$145,000	3.13%	7/4/2025	141,653	0.02%
Telstra Group Ltd.	€500,000	1.13%	14/4/2026	529,504	0.06%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	138,543	0.02%
Toronto-Dominion Bank	AUD300,000	4.50%	16/3/2026	204,302	0.02%
Toyota Finance Australia Ltd.	€100,000	0.06%	13/1/2025	106,603	0.01%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	135,789	0.01%
Toyota Finance Australia Ltd.	£200,000	3.92%	28/6/2027	250,892	0.03%
Transurban Finance Co. Pty Ltd.	€200,000	1.75%	29/3/2028	208,134	0.02%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	273,680	0.03%
Westpac Banking Corp.	\$700,000	2.35%	19/2/2025	680,883	0.08%
Westpac Banking Corp.	\$150,000	5.51%	17/11/2025	152,495	0.02%
Westpac Banking Corp.	€400,000	3.70%	16/1/2026	445,734	0.05%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	136,649	0.01%
Westpac Banking Corp.	\$172,000	2.85%	13/5/2026	165,227	0.02%
Westpac Banking Corp.	\$399,000	1.15%	3/6/2026	367,510	0.04%
Westpac Banking Corp.	AUD200,000	4.13%	4/6/2026	135,243	0.01%
Westpac Banking Corp.	AUD400,000	2.40%	25/1/2027	256,247	0.03%
Westpac Banking Corp.	\$200,000	3.35%	8/3/2027	192,787	0.02%
Westpac Banking Corp.	\$100,000	4.04%	26/8/2027	98,773	0.01%
Westpac Banking Corp.	€150,000	1.13%	5/9/2027	154,078	0.02%
Westpac Banking Corp.	\$200,000	5.46%	18/11/2027	206,583	0.02%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	137,543	0.02%
Westpac Banking Corp.	AUD200,000	5.00%	19/9/2028	138,720	0.02%
Westpac Banking Corp.	\$150,000	5.54%	17/11/2028	155,762	0.02%
Westpac Banking Corp.	\$300,000	1.95%	20/11/2028	265,433	0.03%
Westpac Banking Corp.^	\$220,000	2.89%	4/2/2030	212,007	0.02%
Westpac Banking Corp.^	€100,000	0.77%	13/5/2031	101,257	0.01%
Westpac Banking Corp.^	\$220,000	4.32%	23/11/2031	211,603	0.02%
Woodside Finance Ltd.	\$150,000	3.65%	5/3/2025	146,802	0.02%
Woodside Finance Ltd.	\$130,000	3.70%	15/9/2026	124,954	0.01%
Woodside Finance Ltd.	\$125,000	3.70%	15/3/2028	117,152	0.01%
Woolworths Group Ltd.	AUD200,000	1.85%	20/5/2025	131,449	0.01%
				<b>23,929,131</b>	<b>2.65%</b>
<b>Austria 0.41% (31 December 2022: 0.41%)</b>					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€200,000	4.13%	18/1/2027	224,047	0.03%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	98,309	0.01%
Erste Group Bank AG	€100,000	0.05%	16/9/2025	104,412	0.01%
Erste Group Bank AG	€300,000	1.50%	7/4/2026	318,909	0.04%
Erste Group Bank AG^	€200,000	0.10%	16/11/2028	195,052	0.02%
Erste Group Bank AG^	€100,000	0.88%	15/11/2032	96,544	0.01%
Erste Group Bank AG^	€100,000	4.00%	7/6/2033	108,623	0.01%
JAB Holdings BV	€200,000	1.75%	25/6/2026	213,011	0.03%
JAB Holdings BV	€400,000	2.50%	17/4/2027	431,860	0.05%
OMV AG^	€100,000	2.50%	Perpetual	104,022	0.01%
OMV AG	€100,000	0.00%	3/7/2025	105,193	0.01%
OMV AG^	€100,000	6.25%	Perpetual	114,294	0.01%
OMV AG	€100,000	3.50%	27/9/2027	112,963	0.01%
OMV AG	€200,000	2.00%	9/4/2028	214,180	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Raiffeisen Bank International AG	€100,000	0.38%	25/9/2026	101,011	0.01%
Raiffeisen Bank International AG^	€300,000	4.75%	26/1/2027	335,071	0.04%
Raiffeisen Bank International AG	€100,000	0.05%	1/9/2027	96,308	0.01%
Raiffeisen Bank International AG	€100,000	5.75%	27/1/2028	118,195	0.01%
Raiffeisen Bank International AG^	€100,000	6.00%	15/9/2028	115,243	0.01%
Raiffeisen Bank International AG^	€100,000	1.50%	12/3/2030	102,959	0.01%
Raiffeisen Bank International AG^	€100,000	2.88%	18/6/2032	98,986	0.01%
Raiffeisen Bank International AG^	€100,000	1.38%	17/6/2033	90,319	0.01%
Telekom Finanzmanagement GmbH	€100,000	1.50%	7/12/2026	106,416	0.01%
Volksbank Wien AG	€100,000	0.88%	23/3/2026	102,693	0.01%
				<b>3,708,620</b>	<b>0.41%</b>
<b>Belgium 0.73% (31 December 2022: 0.68%)</b>					
AG Insurance SA^	€100,000	3.50%	30/6/2047	106,024	0.01%
Aliaxis Finance SA	€200,000	0.88%	8/11/2028	187,190	0.02%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$521,000	3.65%	1/2/2026	511,373	0.06%
Anheuser-Busch InBev SA	£300,000	4.00%	24/9/2025	379,845	0.04%
Anheuser-Busch InBev SA	€100,000	2.70%	31/3/2026	109,291	0.01%
Anheuser-Busch InBev SA	€1,200,000	2.00%	17/3/2028	1,287,872	0.14%
Anheuser-Busch InBev Worldwide, Inc.	\$375,000	4.00%	13/4/2028	370,638	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$175,000	4.75%	23/1/2029	177,930	0.02%
Argenta Spaarbank NV^	€200,000	1.00%	13/10/2026	208,521	0.02%
Argenta Spaarbank NV	€100,000	1.00%	29/1/2027	100,805	0.01%
Argenta Spaarbank NV^	€100,000	5.38%	29/11/2027	114,236	0.01%
Cofinimmo SA	€100,000	1.00%	24/1/2028	100,024	0.01%
Crelan SA	€200,000	5.38%	31/10/2025	227,024	0.03%
Elia Transmission Belgium SA	€100,000	1.38%	14/1/2026	106,205	0.01%
Elia Transmission Belgium SA	€300,000	3.25%	4/4/2028	334,401	0.04%
Euroclear Bank SA	\$200,000	1.26%	3/8/2026	183,113	0.02%
Euroclear Bank SA	€100,000	3.63%	13/10/2027	112,935	0.01%
Euroclear Investments SA	€200,000	1.13%	7/12/2026	210,505	0.02%
KBC Group NV^	€300,000	4.50%	6/6/2026	334,984	0.04%
KBC Group NV^	€200,000	0.13%	10/9/2026	208,330	0.02%
KBC Group NV^	€300,000	0.75%	21/1/2028	304,937	0.04%
KBC Group NV^	£100,000	5.50%	20/9/2028	129,843	0.02%
KBC Group NV^	\$200,000	5.80%	19/1/2029	203,277	0.02%
KBC Group NV^	€200,000	4.25%	28/11/2029	226,996	0.03%
KBC Group NV^	€200,000	4.88%	25/4/2033	225,829	0.03%
VGP NV	€100,000	1.63%	17/1/2027	96,745	0.01%
				<b>6,558,873</b>	<b>0.73%</b>
<b>Bermuda 0.02% (31 December 2022: 0.03%)</b>					
Athora Holding Ltd.	€100,000	6.63%	16/6/2028	114,153	0.01%
Triton Container International Ltd.	\$85,000	2.05%	15/4/2026	77,770	0.01%
				<b>191,923</b>	<b>0.02%</b>
<b>Brazil 0.08% (31 December 2022: 0.09%)</b>					
Gerdau Trade, Inc.	\$200,000	4.88%	24/10/2027	197,175	0.02%
Raizen Fuels Finance SA	\$200,000	5.30%	20/1/2027	197,916	0.02%
Suzano Austria GmbH	\$100,000	2.50%	15/9/2028	87,804	0.01%
Suzano International Finance BV	\$200,000	5.50%	17/1/2027	202,391	0.03%
				<b>685,286</b>	<b>0.08%</b>
<b>Canada 5.87% (31 December 2022: 6.17%)</b>					
AIMCo Realty Investors LP	CAD25,000	2.20%	4/11/2026	17,866	0.00%
AIMCo Realty Investors LP	CAD75,000	3.37%	1/6/2027	55,034	0.01%
AIMCo Realty Investors LP	CAD90,000	3.04%	1/6/2028	64,581	0.01%
Alectra, Inc.	CAD150,000	2.49%	17/5/2027	108,078	0.01%
Algonquin Power Co.	CAD25,000	4.09%	17/2/2027	18,505	0.00%
Alimentation Couche-Tard, Inc.	CAD160,000	3.60%	2/6/2025	119,386	0.01%
Alimentation Couche-Tard, Inc.	\$175,000	3.55%	26/7/2027	167,987	0.02%
Allied Properties	CAD75,000	3.64%	21/4/2025	55,127	0.01%
Allied Properties	CAD185,000	1.73%	12/2/2026	128,990	0.01%
Allied Properties	CAD45,000	3.13%	15/5/2028	30,263	0.00%
AltaGas Ltd.	CAD75,000	3.84%	15/1/2025	56,146	0.01%
AltaGas Ltd.	CAD25,000	2.16%	10/6/2025	18,244	0.00%
AltaGas Ltd.	CAD105,000	4.12%	7/4/2026	78,828	0.01%
AltaGas Ltd.	CAD100,000	4.64%	15/5/2026	75,904	0.01%
AltaGas Ltd.	CAD25,000	3.98%	4/10/2027	18,512	0.00%
AltaGas Ltd.	CAD60,000	2.08%	30/5/2028	41,026	0.00%
AltaLink LP	CAD50,000	2.75%	29/5/2026	36,694	0.00%
ARC Resources Ltd.	CAD75,000	2.35%	10/3/2026	54,238	0.01%
Artis	CAD25,000	5.60%	29/4/2025	18,426	0.00%
Athene Global Funding	CAD75,000	2.47%	9/6/2028	50,874	0.01%
Bank of Montreal	\$100,000	5.20%	12/12/2024	99,886	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Montreal	CAD360,000	2.37%	3/2/2025	265,087	0.03%
Bank of Montreal	\$250,000	1.85%	1/5/2025	239,866	0.03%
Bank of Montreal	\$525,000	3.70%	7/6/2025	514,916	0.06%
Bank of Montreal	CAD110,000	1.55%	28/5/2026	78,257	0.01%
Bank of Montreal	\$200,000	5.30%	5/6/2026	201,957	0.02%
Bank of Montreal	£100,000	1.00%	9/9/2026	116,463	0.01%
Bank of Montreal	\$150,000	1.25%	15/9/2026	136,653	0.02%
Bank of Montreal	CAD215,000	2.70%	9/12/2026	156,547	0.02%
Bank of Montreal <sup>^</sup>	\$150,000	0.95%	22/1/2027	138,446	0.02%
Bank of Montreal	\$175,000	2.65%	8/3/2027	164,797	0.02%
Bank of Montreal	CAD225,000	3.65%	1/4/2027	166,479	0.02%
Bank of Montreal	CAD400,000	4.31%	1/6/2027	301,931	0.03%
Bank of Montreal	€100,000	2.75%	15/6/2027	108,656	0.01%
Bank of Montreal	\$100,000	4.70%	14/9/2027	100,242	0.01%
Bank of Montreal	CAD500,000	4.71%	7/12/2027	382,533	0.04%
Bank of Montreal	\$225,000	5.20%	1/2/2028	229,265	0.03%
Bank of Montreal	CAD250,000	3.19%	1/3/2028	183,054	0.02%
Bank of Montreal	CAD360,000	5.04%	29/5/2028	279,360	0.03%
Bank of Montreal	\$175,000	5.72%	25/9/2028	181,417	0.02%
Bank of Montreal	CAD330,000	4.54%	18/12/2028	251,517	0.03%
Bank of Montreal <sup>^</sup>	CAD150,000	1.93%	22/7/2031	105,729	0.01%
Bank of Montreal <sup>^</sup>	CAD150,000	6.53%	27/10/2032	119,910	0.01%
Bank of Montreal <sup>^</sup>	\$200,000	3.80%	15/12/2032	183,869	0.02%
Bank of Montreal <sup>^</sup>	CAD275,000	6.03%	7/9/2033	217,897	0.02%
Bank of Nova Scotia	\$150,000	5.25%	6/12/2024	149,862	0.02%
Bank of Nova Scotia	CAD275,000	1.95%	10/1/2025	202,060	0.02%
Bank of Nova Scotia	\$237,000	2.20%	3/2/2025	229,813	0.03%
Bank of Nova Scotia	CAD240,000	2.16%	3/2/2025	176,256	0.02%
Bank of Nova Scotia	\$575,000	3.45%	11/4/2025	563,059	0.06%
Bank of Nova Scotia	\$175,000	1.30%	11/6/2025	165,902	0.02%
Bank of Nova Scotia	\$400,000	5.45%	12/6/2025	401,808	0.04%
Bank of Nova Scotia	CAD125,000	8.90%	20/6/2025	99,429	0.01%
Bank of Nova Scotia	\$200,000	4.50%	16/12/2025	196,768	0.02%
Bank of Nova Scotia	CAD175,000	5.50%	29/12/2025	134,763	0.02%
Bank of Nova Scotia	CAD230,000	5.50%	8/5/2026	178,062	0.02%
Bank of Nova Scotia	\$200,000	2.70%	3/8/2026	189,476	0.02%
Bank of Nova Scotia	€300,000	0.13%	4/9/2026	305,959	0.03%
Bank of Nova Scotia	\$275,000	1.30%	15/9/2026	250,511	0.03%
Bank of Nova Scotia	CAD305,000	1.85%	2/11/2026	215,688	0.02%
Bank of Nova Scotia	CAD85,000	2.62%	2/12/2026	61,763	0.01%
Bank of Nova Scotia	\$50,000	5.35%	7/12/2026	50,897	0.01%
Bank of Nova Scotia	\$150,000	1.95%	2/2/2027	138,193	0.02%
Bank of Nova Scotia	CAD650,000	2.95%	8/3/2027	470,983	0.05%
Bank of Nova Scotia	£100,000	2.88%	3/5/2027	121,217	0.01%
Bank of Nova Scotia	CAD350,000	1.40%	1/11/2027	239,333	0.03%
Bank of Nova Scotia	CAD200,000	3.10%	2/2/2028	146,043	0.02%
Bank of Nova Scotia <sup>^</sup>	CAD240,000	3.93%	3/5/2032	176,022	0.02%
Bank of Nova Scotia <sup>^</sup>	CAD150,000	5.68%	2/8/2033	116,816	0.01%
BCI QuadReal Realty	CAD50,000	1.68%	3/3/2025	36,554	0.00%
BCI QuadReal Realty	CAD75,000	1.07%	4/2/2026	53,118	0.01%
bcIMC Realty Corp.	CAD50,000	2.84%	3/6/2025	36,941	0.00%
bcIMC Realty Corp.	CAD125,000	3.00%	31/3/2027	90,889	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD125,000	2.75%	29/1/2025	92,456	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD250,000	3.35%	12/3/2025	186,172	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD205,000	3.55%	2/3/2026	152,561	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD85,000	2.90%	12/8/2026	62,250	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD150,000	1.65%	16/8/2027	104,846	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	3.60%	29/9/2027	74,056	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	2.20%	29/5/2028	34,881	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD150,000	3.80%	21/8/2028	111,603	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	5.15%	14/11/2028	39,304	0.00%
BMW Canada, Inc.	CAD50,000	4.76%	10/2/2025	37,837	0.00%
Brookfield Corp.	CAD190,000	4.82%	28/1/2026	144,197	0.02%
Brookfield Corp.	CAD50,000	3.80%	16/3/2027	37,142	0.00%
Brookfield Finance, Inc.	\$50,000	4.25%	2/6/2026	48,856	0.01%
Brookfield Finance, Inc.	\$150,000	3.90%	25/1/2028	144,383	0.02%
Brookfield Infrastructure Finance ULC	CAD150,000	5.62%	14/11/2027	117,805	0.01%
Brookfield Infrastructure Finance ULC	CAD105,000	4.19%	11/9/2028	77,984	0.01%
Brookfield Renewable Partners ULC	CAD110,000	3.75%	2/6/2025	82,072	0.01%
Brookfield Renewable Partners ULC	CAD50,000	3.63%	15/1/2027	36,643	0.00%
Bruce Power LP	CAD95,000	3.97%	23/6/2026	71,295	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bruce Power LP	CAD100,000	2.68%	21/12/2028	70,298	0.01%
CAE, Inc.	CAD150,000	5.54%	12/6/2028	117,277	0.01%
Cameco Corp.	CAD55,000	2.95%	21/10/2027	39,280	0.00%
Canadian Core Real Estate LP	CAD30,000	3.30%	2/3/2027	21,331	0.00%
Canadian Imperial Bank of Commerce	\$245,000	2.25%	28/1/2025	237,364	0.03%
Canadian Imperial Bank of Commerce	CAD450,000	2.75%	7/3/2025	332,650	0.04%
Canadian Imperial Bank of Commerce	\$50,000	3.30%	7/4/2025	48,845	0.01%
Canadian Imperial Bank of Commerce	CAD395,000	2.00%	17/4/2025	288,732	0.03%
Canadian Imperial Bank of Commerce	\$250,000	5.14%	28/4/2025	250,089	0.03%
Canadian Imperial Bank of Commerce	CAD240,000	3.30%	26/5/2025	178,836	0.02%
Canadian Imperial Bank of Commerce	\$200,000	3.95%	4/8/2025	196,956	0.02%
Canadian Imperial Bank of Commerce	\$150,000	0.95%	23/10/2025	139,965	0.02%
Canadian Imperial Bank of Commerce	CAD135,000	1.10%	19/1/2026	95,765	0.01%
Canadian Imperial Bank of Commerce	CAD75,000	5.94%	14/7/2026	57,208	0.01%
Canadian Imperial Bank of Commerce	CAD155,000	1.70%	15/7/2026	110,346	0.01%
Canadian Imperial Bank of Commerce	\$100,000	5.62%	17/7/2026	101,917	0.01%
Canadian Imperial Bank of Commerce	CAD335,000	2.25%	7/1/2027	238,668	0.03%
Canadian Imperial Bank of Commerce	\$177,000	3.45%	7/4/2027	170,135	0.02%
Canadian Imperial Bank of Commerce	CAD335,000	4.95%	29/6/2027	257,619	0.03%
Canadian Imperial Bank of Commerce	CAD350,000	5.05%	7/10/2027	270,227	0.03%
Canadian Imperial Bank of Commerce	CAD175,000	5.50%	14/1/2028	137,444	0.02%
Canadian Imperial Bank of Commerce	\$175,000	5.00%	28/4/2028	176,004	0.02%
Canadian Imperial Bank of Commerce	\$100,000	5.99%	3/10/2028	104,613	0.01%
Canadian Imperial Bank of Commerce^	CAD95,000	2.01%	21/7/2030	68,790	0.01%
Canadian Imperial Bank of Commerce^	CAD265,000	1.96%	21/4/2031	187,951	0.02%
Canadian Imperial Bank of Commerce^	CAD220,000	4.20%	7/4/2032	162,735	0.02%
Canadian Imperial Bank of Commerce^	CAD75,000	5.33%	20/1/2033	57,509	0.01%
Canadian Imperial Bank of Commerce^	CAD110,000	5.35%	20/4/2033	84,490	0.01%
Canadian National Railway Co.	CAD60,000	2.80%	22/9/2025	44,183	0.01%
Canadian National Railway Co.	\$200,000	2.75%	1/3/2026	192,621	0.02%
Canadian National Railway Co.	CAD50,000	3.20%	31/7/2028	36,682	0.00%
Canadian Natural Resources Ltd.	\$95,000	3.90%	1/2/2025	93,455	0.01%
Canadian Natural Resources Ltd.	\$120,000	2.05%	15/7/2025	114,367	0.01%
Canadian Natural Resources Ltd.	CAD115,000	3.42%	1/12/2026	84,811	0.01%
Canadian Natural Resources Ltd.	\$180,000	3.85%	1/6/2027	174,826	0.02%
Canadian Natural Resources Ltd.	CAD55,000	2.50%	17/1/2028	38,707	0.00%
Canadian Pacific Railway Co.	\$200,000	1.35%	2/12/2024	192,837	0.02%
Canadian Pacific Railway Co.	\$276,000	2.90%	1/2/2025	268,874	0.03%
Canadian Pacific Railway Co.	\$250,000	1.75%	2/12/2026	230,738	0.03%
Canadian Pacific Railway Co.	CAD295,000	2.54%	28/2/2028	210,057	0.02%
Canadian Western Bank	CAD145,000	2.61%	30/1/2025	106,784	0.01%
Canadian Western Bank	CAD60,000	3.86%	21/4/2025	44,753	0.01%
Canadian Western Bank	CAD115,000	1.93%	16/4/2026	82,112	0.01%
Canadian Western Bank	CAD50,000	5.15%	2/9/2027	38,489	0.00%
Canadian Western Bank	CAD70,000	1.82%	16/12/2027	47,923	0.01%
Canadian Western Bank^	CAD60,000	5.94%	22/12/2032	45,357	0.01%
Capital Power Corp.	CAD60,000	4.99%	23/1/2026	45,407	0.01%
Capital Power Corp.	CAD50,000	5.82%	15/9/2028	39,433	0.00%
CCL Industries, Inc.	\$100,000	3.25%	1/10/2026	94,965	0.01%
CCL Industries, Inc.	CAD75,000	3.86%	13/4/2028	54,998	0.01%
Cenovus Energy, Inc.	CAD140,000	3.60%	10/3/2027	103,641	0.01%
Cenovus Energy, Inc.	\$55,000	4.25%	15/4/2027	53,716	0.01%
Cenovus Energy, Inc.	CAD200,000	3.50%	7/2/2028	146,354	0.02%
Central 1 Credit Union	CAD50,000	5.42%	29/9/2025	38,057	0.00%
Central 1 Credit Union	CAD35,000	1.32%	29/1/2026	24,596	0.00%
Central 1 Credit Union	CAD80,000	4.65%	7/2/2028	59,621	0.01%
Central 1 Credit Union	CAD50,000	5.98%	10/11/2028	39,280	0.00%
Central 1 Credit Union^	CAD35,000	2.39%	30/6/2031	24,163	0.00%
CGI, Inc.	\$125,000	1.45%	14/9/2026	113,323	0.01%
CGI, Inc.	CAD86,000	2.10%	18/9/2028	59,256	0.01%
Chartwell Retirement Residences	CAD25,000	4.21%	28/4/2025	18,538	0.00%
Chip Mortgage Trust	CAD30,000	1.74%	15/12/2025	21,229	0.00%
Chip Mortgage Trust	CAD25,000	6.07%	14/11/2028	19,644	0.00%
Choice Properties	CAD75,000	3.55%	10/1/2025	55,903	0.01%
Choice Properties	CAD120,000	4.06%	24/11/2025	89,584	0.01%
Choice Properties	CAD40,000	2.46%	30/11/2026	28,556	0.00%
Choice Properties	CAD100,000	2.85%	21/5/2027	71,697	0.01%
Choice Properties	CAD100,000	4.18%	8/3/2028	74,509	0.01%
CI Financial Corp.	CAD125,000	7.00%	2/12/2025	96,655	0.01%
Coast Capital Savings Federal Credit Union	CAD25,000	4.26%	21/4/2025	18,551	0.00%
Crombie	CAD25,000	4.80%	31/1/2025	18,782	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Crombie	CAD30,000	3.68%	26/8/2026	22,006	0.00%
Crombie	CAD25,000	3.92%	21/6/2027	18,299	0.00%
CT	CAD60,000	3.53%	9/6/2025	44,418	0.01%
CT	CAD35,000	3.29%	1/6/2026	25,556	0.00%
CT	CAD35,000	3.87%	7/12/2027	25,501	0.00%
CT	CAD50,000	5.83%	14/6/2028	39,173	0.00%
Daimler Truck Finance Canada, Inc.	CAD100,000	5.18%	19/9/2025	76,200	0.01%
Daimler Truck Finance Canada, Inc.	CAD45,000	5.81%	25/9/2026	35,111	0.00%
Daimler Truck Finance Canada, Inc.	CAD75,000	5.22%	20/9/2027	57,968	0.01%
Daimler Truck Finance Canada, Inc.	CAD25,000	5.77%	25/9/2028	19,846	0.00%
Dollarama, Inc.	CAD35,000	1.87%	8/7/2026	25,004	0.00%
Dollarama, Inc.	CAD85,000	1.51%	20/9/2027	58,505	0.01%
Dream Industrial	CAD150,000	2.06%	17/6/2027	103,539	0.01%
Dream Industrial	CAD75,000	5.38%	22/3/2028	57,752	0.01%
Dream Summit Industrial LP	CAD130,000	2.15%	17/9/2025	94,033	0.01%
Dream Summit Industrial LP	CAD110,000	1.82%	1/4/2026	77,805	0.01%
Element Fleet Management Corp.	\$150,000	6.27%	26/6/2026	152,417	0.02%
Element Fleet Management Corp.	\$100,000	6.32%	4/12/2028	103,278	0.01%
Emera US Finance LP	\$113,000	3.55%	15/6/2026	108,803	0.01%
Empire Life Insurance Co.^	CAD25,000	2.02%	24/9/2031	17,435	0.00%
Empire Life Insurance Co.^	CAD55,000	5.50%	13/1/2033	42,004	0.00%
Empower Finance 2020 LP	\$150,000	1.36%	17/9/2027	133,735	0.01%
Enbridge Gas, Inc.	CAD100,000	3.31%	11/9/2025	74,137	0.01%
Enbridge Gas, Inc.	CAD80,000	2.81%	1/6/2026	58,531	0.01%
Enbridge Gas, Inc.	CAD50,000	2.88%	22/11/2027	36,255	0.00%
Enbridge Pipelines, Inc.	CAD125,000	3.00%	10/8/2026	91,633	0.01%
Enbridge, Inc.	\$75,000	2.50%	15/1/2025	72,764	0.01%
Enbridge, Inc.	\$70,000	2.50%	14/2/2025	67,853	0.01%
Enbridge, Inc.	CAD50,000	2.44%	2/6/2025	36,696	0.00%
Enbridge, Inc.	\$150,000	5.97%	8/3/2026	150,052	0.02%
Enbridge, Inc.	\$70,000	1.60%	4/10/2026	64,106	0.01%
Enbridge, Inc.	\$100,000	5.90%	15/11/2026	102,689	0.01%
Enbridge, Inc.	\$100,000	4.25%	1/12/2026	98,773	0.01%
Enbridge, Inc.	CAD175,000	3.20%	8/6/2027	127,643	0.01%
Enbridge, Inc.	\$115,000	3.70%	15/7/2027	111,092	0.01%
Enbridge, Inc.	CAD80,000	5.70%	9/11/2027	63,298	0.01%
Enbridge, Inc.	CAD100,000	4.90%	26/5/2028	77,271	0.01%
Enbridge, Inc.	\$290,000	6.00%	15/11/2028	304,714	0.03%
Energir, Inc.	CAD65,000	2.10%	16/4/2027	46,271	0.01%
Equitable Bank	CAD120,000	1.94%	10/3/2025	87,194	0.01%
Equitable Bank	CAD115,000	3.36%	2/3/2026	83,778	0.01%
Fairfax Financial Holdings Ltd.	CAD75,000	4.95%	3/3/2025	56,879	0.01%
Fairfax Financial Holdings Ltd.	CAD50,000	4.70%	16/12/2026	37,895	0.00%
Fairfax Financial Holdings Ltd.	CAD100,000	4.25%	6/12/2027	74,646	0.01%
Fairfax Financial Holdings Ltd.	\$150,000	4.85%	17/4/2028	147,826	0.02%
Federated Co.-Operatives Ltd.	CAD50,000	3.92%	17/6/2025	37,050	0.00%
Federation des Caisses Desjardins du Quebec	\$300,000	2.05%	10/2/2025	289,331	0.03%
Federation des Caisses Desjardins du Quebec	\$150,000	4.40%	23/8/2025	148,082	0.02%
Federation des Caisses Desjardins du Quebec	CAD275,000	1.09%	21/1/2026	194,790	0.02%
Federation des Caisses Desjardins du Quebec	CAD155,000	1.59%	10/9/2026	109,620	0.01%
Federation des Caisses Desjardins du Quebec	CAD100,000	4.41%	19/5/2027	75,637	0.01%
Federation des Caisses Desjardins du Quebec	\$50,000	4.55%	23/8/2027	49,704	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	5.70%	14/3/2028	206,048	0.02%
Federation des Caisses Desjardins du Quebec	CAD75,000	5.48%	16/8/2028	59,316	0.01%
Federation des Caisses Desjardins du Quebec	CAD250,000	5.47%	17/11/2028	197,601	0.02%
Federation des Caisses Desjardins du Quebec^	CAD175,000	2.86%	26/5/2030	128,294	0.01%
Federation des Caisses Desjardins du Quebec^	CAD215,000	1.99%	28/5/2031	152,086	0.02%
Federation des Caisses Desjardins du Quebec^	CAD120,000	5.04%	23/8/2032	91,089	0.01%
Finning International, Inc.	CAD25,000	2.63%	14/8/2026	18,100	0.00%
Finning International, Inc.	CAD50,000	4.45%	16/5/2028	38,031	0.00%
First Capital	CAD25,000	4.32%	31/7/2025	18,573	0.00%
First Capital	CAD50,000	3.46%	22/1/2027	35,776	0.00%
First Capital	CAD100,000	3.45%	1/3/2028	69,639	0.01%
First National Financial Corp.	CAD120,000	2.96%	17/11/2025	85,976	0.01%
First National Financial Corp.	CAD30,000	7.29%	8/9/2026	23,368	0.00%
Ford Credit Canada Co.	CAD150,000	6.78%	15/9/2025	116,182	0.01%
Ford Credit Canada Co.	CAD75,000	7.00%	10/2/2026	58,605	0.01%
Ford Credit Canada Co.	CAD95,000	2.96%	16/9/2026	67,894	0.01%
Ford Credit Canada Co.	CAD100,000	6.38%	10/11/2028	79,227	0.01%
Fortis, Inc.	\$160,000	3.06%	4/10/2026	151,917	0.02%
Fortis, Inc.	CAD75,000	2.18%	15/5/2028	52,462	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FortisBC Energy, Inc.	CAD25,000	2.58%	8/4/2026	18,252	0.00%
General Motors Financial of Canada Ltd.	CAD115,000	1.70%	9/7/2025	82,996	0.01%
General Motors Financial of Canada Ltd.	CAD125,000	5.20%	9/2/2028	95,906	0.01%
Gibson Energy, Inc.	CAD80,000	2.45%	14/7/2025	58,507	0.01%
Gibson Energy, Inc.	CAD30,000	2.85%	14/7/2027	21,430	0.00%
Granite Holdings LP	CAD60,000	3.06%	4/6/2027	43,130	0.00%
Granite Holdings LP	CAD122,000	2.19%	30/8/2028	82,700	0.01%
Greater Toronto Airports Authority	CAD150,000	1.54%	3/5/2028	103,342	0.01%
Great-West Lifeco, Inc.	CAD75,000	3.34%	28/2/2028	55,044	0.01%
H&R	CAD25,000	4.07%	16/6/2025	18,543	0.00%
H&R	CAD85,000	2.63%	19/2/2027	59,371	0.01%
HomeEquity Bank	CAD80,000	7.11%	11/12/2026	61,277	0.01%
Honda Canada Finance, Inc.	CAD25,000	1.34%	17/3/2026	17,728	0.00%
Honda Canada Finance, Inc.	CAD130,000	1.71%	28/9/2026	92,074	0.01%
Honda Canada Finance, Inc.	CAD50,000	4.87%	23/9/2027	38,568	0.00%
Honda Canada Finance, Inc.	CAD90,000	1.65%	25/2/2028	61,482	0.01%
Honda Canada Finance, Inc.	CAD50,000	5.73%	28/9/2028	40,163	0.00%
HSBC Bank Canada	CAD400,000	3.40%	24/3/2025	298,047	0.03%
HSBC Bank Canada	CAD165,000	1.78%	20/5/2026	118,196	0.01%
Hydro One Ltd.	CAD120,000	1.41%	15/10/2027	82,958	0.01%
Hydro One, Inc.	CAD100,000	1.76%	28/2/2025	73,371	0.01%
Hydro One, Inc.	CAD105,000	2.77%	24/2/2026	77,449	0.01%
Hydro One, Inc.	CAD220,000	4.91%	27/1/2028	172,402	0.02%
Hyundai Capital Canada, Inc.	CAD80,000	3.20%	16/2/2027	58,076	0.01%
Hyundai Capital Canada, Inc.	CAD100,000	5.57%	8/3/2028	78,228	0.01%
iA Financial Corp., Inc.^	CAD70,000	2.40%	21/2/2030	51,390	0.01%
iA Financial Corp., Inc.^	CAD85,000	3.07%	24/9/2031	61,413	0.01%
iA Financial Corp., Inc.^	CAD25,000	3.19%	25/2/2032	18,016	0.00%
iA Financial Corp., Inc.^	CAD125,000	5.69%	20/6/2033	97,685	0.01%
IGM Financial, Inc.	CAD50,000	3.44%	26/1/2027	36,611	0.00%
Intact Financial Corp.	CAD75,000	3.69%	24/3/2025	56,061	0.01%
Intact Financial Corp.	CAD25,000	3.77%	2/3/2026	18,686	0.00%
Intact Financial Corp.	CAD50,000	2.85%	7/6/2027	36,224	0.00%
Intact Financial Corp.	CAD200,000	2.18%	18/5/2028	139,500	0.02%
Inter Pipeline Ltd.	CAD80,000	3.17%	24/3/2025	59,279	0.01%
Inter Pipeline Ltd.	CAD130,000	3.48%	16/12/2026	95,056	0.01%
Inter Pipeline Ltd.	CAD100,000	4.23%	1/6/2027	74,605	0.01%
Inter Pipeline Ltd.	CAD100,000	5.76%	17/2/2028	78,248	0.01%
John Deere Financial, Inc.	CAD100,000	4.95%	14/6/2027	77,917	0.01%
John Deere Financial, Inc.	CAD100,000	5.17%	15/9/2028	79,374	0.01%
Keyera Corp.	CAD50,000	3.93%	21/6/2028	36,899	0.00%
Kinross Gold Corp.	\$100,000	4.50%	15/7/2027	97,778	0.01%
Laurentian Bank of Canada	CAD75,000	1.95%	17/3/2025	54,539	0.01%
Laurentian Bank of Canada	CAD130,000	4.60%	2/9/2025	97,436	0.01%
Magna International, Inc.	\$174,000	4.15%	1/10/2025	171,394	0.02%
Manulife Bank of Canada	CAD60,000	1.34%	26/2/2026	42,774	0.00%
Manulife Bank of Canada	CAD85,000	1.54%	14/9/2026	59,995	0.01%
Manulife Bank of Canada	CAD100,000	2.86%	16/2/2027	72,579	0.01%
Manulife Financial Corp.	\$132,000	4.15%	4/3/2026	130,422	0.01%
Manulife Financial Corp.	\$175,000	2.48%	19/5/2027	162,343	0.02%
Manulife Financial Corp.^	CAD95,000	2.24%	12/5/2030	69,439	0.01%
Manulife Financial Corp.^	\$100,000	4.06%	24/2/2032	94,552	0.01%
Manulife Financial Corp.^	CAD200,000	5.41%	10/3/2033	154,980	0.02%
MCAP Commercial LP	CAD25,000	3.74%	25/8/2025	18,229	0.00%
MCAP Commercial LP	CAD30,000	3.38%	26/11/2027	20,616	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD70,000	5.12%	27/6/2028	54,673	0.01%
Metropolitan Life Global Funding I	CAD75,000	5.18%	15/6/2026	57,865	0.01%
National Bank of Canada	\$250,000	5.25%	17/1/2025	249,886	0.03%
National Bank of Canada	CAD100,000	2.58%	3/2/2025	73,767	0.01%
National Bank of Canada	CAD75,000	5.30%	3/11/2025	57,416	0.01%
National Bank of Canada	CAD110,000	1.53%	15/6/2026	77,936	0.01%
National Bank of Canada^	CAD190,000	1.57%	18/8/2026	136,991	0.02%
National Bank of Canada	CAD500,000	2.24%	4/11/2026	357,166	0.04%
National Bank of Canada	CAD250,000	5.22%	14/6/2028	195,324	0.02%
National Bank of Canada^	CAD50,000	5.43%	16/8/2032	38,382	0.00%
NAV Canada	CAD84,000	0.94%	9/2/2026	59,653	0.01%
NAV Canada	CAD13,000	7.40%	1/6/2027	10,867	0.00%
Nissan Canada, Inc.	CAD30,000	2.10%	22/9/2025	21,520	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD105,000	3.20%	24/4/2026	77,539	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD170,000	2.00%	1/12/2026	120,936	0.01%
Nutrien Ltd.	\$300,000	4.90%	27/3/2028	303,158	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
OMERS Realty Corp.	CAD35,000	3.33%	5/6/2025	26,039	0.00%
OMERS Realty Corp.	CAD100,000	3.24%	4/10/2027	72,865	0.01%
OMERS Realty Corp.	CAD150,000	5.38%	14/11/2028	118,558	0.01%
Open Text Corp.	\$150,000	6.90%	1/12/2027	156,162	0.02%
Pembina Pipeline Corp.	CAD50,000	3.54%	3/2/2025	37,215	0.00%
Pembina Pipeline Corp.	CAD25,000	3.71%	11/8/2026	18,591	0.00%
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	112,823	0.01%
Pembina Pipeline Corp.	CAD100,000	4.02%	27/3/2028	74,285	0.01%
Penske Truck Leasing Canada, Inc.	CAD40,000	5.44%	8/12/2025	30,613	0.00%
Primaris	CAD75,000	4.73%	30/3/2027	55,770	0.01%
Primaris	CAD55,000	5.93%	29/3/2028	42,446	0.00%
Reliance LP	CAD120,000	3.75%	15/3/2026	88,480	0.01%
Reliance LP	CAD45,000	2.68%	1/12/2027	31,371	0.00%
Reliance LP	CAD60,000	2.67%	1/8/2028	41,133	0.00%
RioCan	CAD55,000	2.58%	12/2/2025	40,478	0.00%
RioCan	CAD125,000	2.36%	10/3/2027	87,137	0.01%
RioCan	CAD50,000	5.61%	6/10/2027	38,397	0.00%
Rogers Communications, Inc.	\$200,000	2.95%	15/3/2025	194,378	0.02%
Rogers Communications, Inc.	CAD200,000	3.10%	15/4/2025	148,170	0.02%
Rogers Communications, Inc.	CAD75,000	5.65%	21/9/2026	58,606	0.01%
Rogers Communications, Inc.	\$100,000	2.90%	15/11/2026	94,890	0.01%
Rogers Communications, Inc.	CAD85,000	3.80%	1/3/2027	63,206	0.01%
Rogers Communications, Inc.	\$182,000	3.20%	15/3/2027	173,657	0.02%
Rogers Communications, Inc.	CAD175,000	3.65%	31/3/2027	129,464	0.01%
Rogers Communications, Inc.	CAD150,000	5.70%	21/9/2028	119,574	0.01%
Rogers Communications, Inc.	CAD125,000	4.40%	2/11/2028	94,485	0.01%
Royal Bank of Canada	\$125,000	1.60%	21/1/2025	120,463	0.01%
Royal Bank of Canada	\$200,000	3.38%	14/4/2025	196,104	0.02%
Royal Bank of Canada	\$150,000	4.95%	25/4/2025	150,067	0.02%
Royal Bank of Canada	CAD255,000	1.94%	1/5/2025	186,400	0.02%
Royal Bank of Canada	\$450,000	1.15%	10/6/2025	426,713	0.05%
Royal Bank of Canada	CAD590,000	3.37%	29/9/2025	437,610	0.05%
Royal Bank of Canada	\$125,000	4.88%	12/1/2026	125,357	0.01%
Royal Bank of Canada	\$200,000	0.88%	20/1/2026	185,465	0.02%
Royal Bank of Canada	\$201,000	4.65%	27/1/2026	199,363	0.02%
Royal Bank of Canada	\$250,000	1.20%	27/4/2026	230,868	0.03%
Royal Bank of Canada	CAD190,000	1.59%	4/5/2026	135,580	0.02%
Royal Bank of Canada	CAD150,000	5.34%	23/6/2026	115,933	0.01%
Royal Bank of Canada	\$175,000	1.15%	14/7/2026	160,075	0.02%
Royal Bank of Canada	\$100,000	5.20%	20/7/2026	101,094	0.01%
Royal Bank of Canada	\$375,000	1.40%	2/11/2026	343,094	0.04%
Royal Bank of Canada	CAD275,000	5.24%	2/11/2026	212,868	0.02%
Royal Bank of Canada	CAD325,000	2.33%	28/1/2027	232,245	0.03%
Royal Bank of Canada	\$236,000	3.63%	4/5/2027	227,974	0.03%
Royal Bank of Canada	\$100,000	3.63%	14/6/2027	123,559	0.01%
Royal Bank of Canada	CAD300,000	4.61%	26/7/2027	228,986	0.03%
Royal Bank of Canada	\$200,000	4.24%	3/8/2027	197,822	0.02%
Royal Bank of Canada	\$175,000	6.00%	1/11/2027	183,420	0.02%
Royal Bank of Canada	\$125,000	4.90%	12/1/2028	126,452	0.01%
Royal Bank of Canada	CAD390,000	4.64%	17/1/2028	298,154	0.03%
Royal Bank of Canada	£100,000	5.00%	24/1/2028	128,956	0.01%
Royal Bank of Canada	CAD350,000	4.63%	1/5/2028	267,694	0.03%
Royal Bank of Canada	€200,000	4.13%	5/7/2028	227,962	0.03%
Royal Bank of Canada	CAD150,000	1.83%	31/7/2028	102,760	0.01%
Royal Bank of Canada^	CAD410,000	2.09%	30/6/2030	297,938	0.03%
Royal Bank of Canada^	CAD345,000	2.14%	3/11/2031	242,814	0.03%
Royal Bank of Canada^	CAD160,000	2.94%	3/5/2032	114,049	0.01%
Royal Bank of Canada^	CAD145,000	1.67%	28/1/2033	98,107	0.01%
Royal Bank of Canada^	CAD200,000	5.01%	1/2/2033	152,082	0.02%
Sagen MI Canada, Inc.	CAD35,000	2.96%	1/3/2027	24,424	0.00%
Sagen MI Canada, Inc.	CAD50,000	5.91%	19/5/2028	38,076	0.00%
Saputo, Inc.	CAD240,000	3.60%	14/8/2025	178,604	0.02%
Saputo, Inc.	CAD40,000	1.42%	19/6/2026	28,224	0.00%
Saputo, Inc.	CAD75,000	2.24%	16/6/2027	53,013	0.01%
Sienna Senior Living, Inc.	CAD25,000	3.45%	27/2/2026	18,121	0.00%
SmartCentres	CAD185,000	3.56%	6/2/2025	137,049	0.02%
SmartCentres	CAD50,000	3.44%	28/8/2026	36,327	0.00%
SmartCentres	CAD155,000	3.19%	11/6/2027	110,352	0.01%
SmartCentres	CAD50,000	5.35%	29/5/2028	38,125	0.00%
St Marys Cement, Inc. Canada	\$100,000	5.75%	28/1/2027	101,071	0.01%
Stantec, Inc.	CAD50,000	2.05%	8/10/2027	34,636	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sun Life Financial, Inc.^	CAD90,000	2.46%	18/11/2031	64,194	0.01%
Sun Life Financial, Inc.^	CAD305,000	2.58%	10/5/2032	216,311	0.02%
Sun Life Financial, Inc.^	CAD75,000	2.80%	21/11/2033	52,268	0.01%
Suncor Energy, Inc.	CAD180,000	5.60%	17/11/2025	138,555	0.02%
TELUS Corp.	CAD190,000	2.75%	8/7/2026	138,752	0.02%
TELUS Corp.	\$130,000	3.70%	15/9/2027	124,967	0.01%
TELUS Corp.	CAD90,000	2.35%	27/1/2028	63,314	0.01%
TELUS Corp.	CAD100,000	3.63%	1/3/2028	73,772	0.01%
Teranet Holdings LP	CAD145,000	3.54%	11/6/2025	106,971	0.01%
Thomson Reuters Corp.	CAD195,000	2.24%	14/5/2025	142,924	0.02%
Thomson Reuters Corp.	\$75,000	3.35%	15/5/2026	72,199	0.01%
TMX Group Ltd.	CAD60,000	3.78%	5/6/2028	44,651	0.01%
Toromont Industries Ltd.	CAD150,000	3.71%	30/9/2025	111,554	0.01%
Toronto-Dominion Bank	\$200,000	1.25%	13/12/2024	192,646	0.02%
Toronto-Dominion Bank	CAD250,000	1.94%	13/3/2025	183,233	0.02%
Toronto-Dominion Bank	CAD80,000	9.15%	26/5/2025	63,653	0.01%
Toronto-Dominion Bank	\$300,000	3.77%	6/6/2025	295,112	0.03%
Toronto-Dominion Bank	\$650,000	1.15%	12/6/2025	615,411	0.07%
Toronto-Dominion Bank	CAD505,000	2.67%	9/9/2025	370,453	0.04%
Toronto-Dominion Bank	CAD235,000	1.13%	9/12/2025	167,434	0.02%
Toronto-Dominion Bank	\$300,000	5.10%	9/1/2026	302,076	0.03%
Toronto-Dominion Bank	CAD220,000	4.34%	27/1/2026	166,236	0.02%
Toronto-Dominion Bank	\$200,000	1.20%	3/6/2026	183,620	0.02%
Toronto-Dominion Bank	CAD225,000	5.42%	10/7/2026	174,318	0.02%
Toronto-Dominion Bank	\$200,000	5.53%	17/7/2026	203,837	0.02%
Toronto-Dominion Bank	\$100,000	5.26%	11/12/2026	101,969	0.01%
Toronto-Dominion Bank	CAD250,000	2.26%	7/1/2027	178,409	0.02%
Toronto-Dominion Bank	€100,000	0.50%	18/1/2027	102,272	0.01%
Toronto-Dominion Bank	\$250,000	2.80%	10/3/2027	236,092	0.03%
Toronto-Dominion Bank	€100,000	2.88%	5/4/2027	120,933	0.01%
Toronto-Dominion Bank	CAD450,000	4.21%	1/6/2027	338,831	0.04%
Toronto-Dominion Bank	\$200,000	4.11%	8/6/2027	196,480	0.02%
Toronto-Dominion Bank	€300,000	2.55%	3/8/2027	324,234	0.04%
Toronto-Dominion Bank	\$275,000	4.69%	15/9/2027	275,065	0.03%
Toronto-Dominion Bank	CAD375,000	5.38%	21/10/2027	293,466	0.03%
Toronto-Dominion Bank	\$500,000	5.16%	10/1/2028	508,965	0.06%
Toronto-Dominion Bank	€100,000	5.29%	11/1/2028	130,584	0.01%
Toronto-Dominion Bank	CAD300,000	4.48%	18/1/2028	227,909	0.03%
Toronto-Dominion Bank	CAD200,000	1.89%	8/3/2028	138,358	0.02%
Toronto-Dominion Bank	\$135,000	5.52%	17/7/2028	138,991	0.02%
Toronto-Dominion Bank	CAD255,000	5.49%	8/9/2028	202,291	0.02%
Toronto-Dominion Bank	CAD175,000	1.90%	11/9/2028	119,914	0.01%
Toronto-Dominion Bank	AUD200,000	4.95%	15/9/2028	137,814	0.02%
Toronto-Dominion Bank^	CAD610,000	3.11%	22/4/2030	450,090	0.05%
Toronto-Dominion Bank^	CAD165,000	4.86%	4/3/2031	125,306	0.01%
Toronto-Dominion Bank^	\$250,000	3.63%	15/9/2031	240,173	0.03%
Toronto-Dominion Bank^	CAD260,000	3.06%	26/1/2032	187,016	0.02%
Tourmaline Oil Corp.	CAD50,000	2.08%	25/1/2028	34,540	0.00%
Toyota Credit Canada, Inc.	CAD150,000	2.11%	26/2/2025	110,361	0.01%
Toyota Credit Canada, Inc.	CAD200,000	4.45%	26/1/2026	151,487	0.02%
Toyota Credit Canada, Inc.	CAD70,000	1.18%	23/2/2026	49,734	0.01%
Toyota Credit Canada, Inc.	CAD75,000	4.33%	24/1/2028	56,933	0.01%
TransCanada PipeLines Ltd.	CAD25,000	3.30%	17/7/2025	18,549	0.00%
TransCanada PipeLines Ltd.	\$155,000	4.88%	15/1/2026	154,622	0.02%
TransCanada PipeLines Ltd.	CAD25,000	8.29%	5/2/2026	19,935	0.00%
TransCanada PipeLines Ltd.	\$120,000	6.20%	9/3/2026	119,979	0.01%
TransCanada PipeLines Ltd.	CAD250,000	3.80%	5/4/2027	186,003	0.02%
TransCanada PipeLines Ltd.	CAD105,000	7.90%	15/4/2027	86,103	0.01%
TransCanada PipeLines Ltd.	CAD175,000	3.39%	15/3/2028	127,569	0.01%
TransCanada PipeLines Ltd.	\$200,000	4.25%	15/5/2028	194,883	0.02%
TransCanada PipeLines Ltd.	CAD50,000	6.89%	7/8/2028	40,855	0.00%
Transcontinental, Inc.	CAD50,000	2.67%	3/2/2025	36,594	0.00%
TriSummit Utilities, Inc.	CAD30,000	3.15%	6/4/2026	21,954	0.00%
Vancouver Airport Authority	CAD25,000	7.43%	7/12/2026	20,510	0.00%
VW Credit Canada, Inc.	CAD50,000	5.75%	21/9/2026	38,956	0.00%
VW Credit Canada, Inc.	CAD25,000	5.86%	15/11/2027	19,753	0.00%
VW Credit Canada, Inc.	CAD50,000	5.73%	20/9/2028	39,649	0.00%
Westcoast Energy, Inc.	CAD190,000	8.85%	21/7/2025	151,624	0.02%
Westcoast Energy, Inc.	CAD60,000	3.77%	8/12/2025	44,682	0.01%
WSP Global, Inc.	CAD80,000	2.41%	19/4/2028	56,019	0.01%
				<b>53,035,950</b>	<b>5.87%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Chile 0.12% (31 December 2022: 0.16%)</b>					
Banco Santander Chile	\$100,000	2.70%	10/1/2025	96,949	0.01%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	186,323	0.02%
Cencosud SA	\$200,000	5.15%	12/2/2025	197,921	0.02%
Cencosud SA	\$200,000	4.38%	17/7/2027	192,328	0.02%
Enel Americas SA	\$200,000	4.00%	25/10/2026	194,665	0.02%
Enel Chile SA	\$250,000	4.88%	12/6/2028	246,077	0.03%
				<b>1,114,263</b>	<b>0.12%</b>
<b>China 0.71% (31 December 2022: 1.34%)</b>					
Alibaba Group Holding Ltd.	\$375,000	3.40%	6/12/2027	355,507	0.04%
Baidu, Inc.	\$200,000	1.72%	9/4/2026	185,621	0.02%
Baidu, Inc.	\$200,000	4.38%	29/3/2028	196,320	0.02%
China Mengniu Dairy Co., Ltd.	\$325,000	1.88%	17/6/2025	309,474	0.03%
China Merchants Bank Co., Ltd.	\$250,000	1.20%	10/9/2025	234,469	0.03%
China Modern Dairy Holdings Ltd.	\$200,000	2.13%	14/7/2026	176,500	0.02%
China Railway Xunjie Co., Ltd.	\$200,000	4.00%	6/7/2027	195,762	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	\$400,000	2.00%	26/1/2026	376,862	0.04%
CMB International Leasing Management Ltd.	\$350,000	1.88%	12/8/2025	331,749	0.04%
Contemporary Ruiding Development Ltd.	\$250,000	1.88%	17/9/2025	236,648	0.03%
Elect Global Investments Ltd.^	\$200,000	4.10%	Perpetual	175,139	0.02%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	197,801	0.02%
Far East Horizon Ltd.	\$200,000	3.38%	18/2/2025	190,081	0.02%
Foxconn Far East Ltd.	\$250,000	1.63%	28/10/2025	234,151	0.03%
Franshion Brilliant Ltd.	\$200,000	3.20%	9/4/2026	166,178	0.02%
Haitong International Securities Group Ltd.	\$200,000	2.13%	20/5/2026	183,228	0.02%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	194,829	0.02%
Lenovo Group Ltd.	\$200,000	5.83%	27/1/2028	204,057	0.02%
Link Finance Cayman 2009 Ltd.	\$200,000	2.88%	21/7/2026	190,052	0.02%
Meituan	\$200,000	2.13%	28/10/2025	188,558	0.02%
Pioneer Reward Ltd.	\$200,000	2.00%	9/4/2026	187,789	0.02%
Prosus NV	\$275,000	3.26%	19/1/2027	254,532	0.03%
Shanghai Pudong Development Bank Co., Ltd.	\$200,000	3.25%	14/7/2025	195,049	0.02%
Tencent Holdings Ltd.	\$250,000	3.80%	11/2/2025	246,282	0.03%
Tencent Holdings Ltd.	\$200,000	1.81%	26/1/2026	187,397	0.02%
Tencent Holdings Ltd.	\$350,000	3.60%	19/1/2028	332,737	0.04%
Vanke Real Estate Hong Kong Co., Ltd.	\$200,000	3.98%	9/11/2027	131,078	0.01%
Vigorous Champion International Ltd.	\$200,000	2.75%	2/6/2025	191,379	0.02%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	178,497	0.02%
				<b>6,427,726</b>	<b>0.71%</b>
<b>Colombia 0.02% (31 December 2022: 0.02%)</b>					
SURA Asset Management SA	\$150,000	4.38%	11/4/2027	143,713	0.02%
				<b>143,713</b>	<b>0.02%</b>
<b>Czech Republic 0.10% (31 December 2022: 0.07%)</b>					
Ceska sporitelna A.S.^	€100,000	5.74%	8/3/2028	114,034	0.01%
CPI Property Group SA	€100,000	2.75%	12/5/2026	91,907	0.01%
CPI Property Group SA	€100,000	1.63%	23/4/2027	80,921	0.01%
CPI Property Group SA	€100,000	2.75%	22/1/2028	89,332	0.01%
EP Infrastructure A.S.	€100,000	1.70%	30/7/2026	98,955	0.01%
EP Infrastructure A.S.	€200,000	2.05%	9/10/2028	183,624	0.02%
EPH Financing International A.S.	€150,000	6.65%	13/11/2028	168,274	0.02%
Raiffeisenbank A.S.^	€100,000	7.13%	19/1/2026	111,655	0.01%
				<b>938,702</b>	<b>0.10%</b>
<b>Denmark 0.67% (31 December 2022: 0.61%)</b>					
AP Moller-Maersk A/S	€200,000	1.75%	16/3/2026	213,814	0.02%
Carlsberg Breweries A/S	€300,000	3.50%	26/11/2026	335,507	0.04%
Carlsberg Breweries A/S	€200,000	0.38%	30/6/2027	201,415	0.02%
Carlsberg Breweries A/S	€100,000	4.00%	5/10/2028	114,521	0.01%
Danfoss Finance I BV	€100,000	0.13%	28/4/2026	102,610	0.01%
Danfoss Finance I BV	€200,000	0.38%	28/10/2028	193,452	0.02%
Danica Pension Livsforsikrings AB^	€100,000	4.38%	29/9/2045	109,095	0.01%
Danske Bank A/S	€250,000	0.63%	26/5/2025	265,475	0.03%
Danske Bank A/S^	\$200,000	6.47%	9/1/2026	201,456	0.02%
Danske Bank A/S^	\$200,000	1.62%	11/9/2026	186,642	0.02%
Danske Bank A/S^	\$200,000	6.26%	22/9/2026	203,237	0.02%
Danske Bank A/S^	€300,000	4.00%	12/1/2027	334,013	0.04%
Danske Bank A/S^	€400,000	1.38%	17/2/2027	421,064	0.05%
Danske Bank A/S^	\$200,000	1.55%	10/9/2027	180,725	0.02%
Danske Bank A/S^	£150,000	2.25%	14/1/2028	174,644	0.02%
Danske Bank A/S^	\$200,000	4.30%	1/4/2028	193,578	0.02%
Danske Bank A/S^	€200,000	0.75%	9/6/2029	195,580	0.02%
Danske Bank A/S^	€200,000	1.50%	2/9/2030	210,721	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Danske Bank A/S^	€100,000	1.00%	15/5/2031	103,073	0.01%
Danske Bank A/S^	£200,000	4.63%	13/4/2027	252,894	0.03%
Danske Bank A/S^	£100,000	6.50%	23/8/2028	134,225	0.02%
ISS Global A/S	€150,000	0.88%	18/6/2026	155,351	0.02%
Jyske Bank A/S^	€100,000	0.25%	17/2/2028	100,264	0.01%
Jyske Bank A/S^	€100,000	5.00%	26/10/2028	114,857	0.01%
Nykredit Realkredit A/S	€300,000	0.25%	13/1/2026	311,177	0.04%
Nykredit Realkredit A/S	€200,000	1.38%	12/7/2027	206,775	0.02%
Nykredit Realkredit A/S	€400,000	4.00%	17/7/2028	447,455	0.05%
Nykredit Realkredit A/S^	€100,000	0.88%	28/7/2031	100,768	0.01%
Pandora A/S	€200,000	4.50%	10/4/2028	229,293	0.03%
Sydbank A/S^	€100,000	0.50%	10/11/2026	103,607	0.01%
				<b>6,097,288</b>	<b>0.67%</b>
<b>Estonia 0.01% (31 December 2022: 0.03%)</b>					
Luminor Bank A/S^	€100,000	0.54%	23/9/2026	101,423	0.01%
				<b>101,423</b>	<b>0.01%</b>
<b>Finland 0.63% (31 December 2022: 0.56%)</b>					
Balder Finland OYJ	€300,000	1.00%	18/1/2027	280,725	0.03%
Kojamo OYJ	€182,000	1.88%	27/5/2027	179,723	0.02%
Nokia OYJ	\$80,000	4.38%	12/6/2027	77,597	0.01%
Nordea Bank Abp	€100,000	3.60%	6/6/2025	98,099	0.01%
Nordea Bank Abp	CHF300,000	0.55%	23/6/2025	351,117	0.04%
Nordea Bank Abp	\$200,000	0.75%	28/8/2025	186,616	0.02%
Nordea Bank Abp^	€103,000	3.63%	10/2/2026	113,484	0.01%
Nordea Bank Abp^	€100,000	6.00%	2/6/2026	128,853	0.02%
Nordea Bank Abp	\$275,000	1.50%	30/9/2026	250,668	0.03%
Nordea Bank Abp	€400,000	1.13%	16/2/2027	415,069	0.05%
Nordea Bank Abp	€300,000	0.50%	14/5/2027	305,945	0.03%
Nordea Bank Abp	\$200,000	5.38%	22/9/2027	203,384	0.02%
Nordea Bank Abp	€300,000	4.13%	5/5/2028	342,115	0.04%
Nordea Bank Abp	€200,000	0.50%	2/11/2028	194,059	0.02%
Nordea Bank Abp^	€100,000	1.63%	9/12/2032	109,199	0.01%
Nordea Bank Abp^	\$65,000	4.63%	13/9/2033	61,146	0.01%
OP Corporate Bank plc	€400,000	0.50%	12/8/2025	422,054	0.05%
OP Corporate Bank plc	€100,000	2.88%	15/12/2025	109,912	0.01%
OP Corporate Bank plc	€130,000	0.25%	24/3/2026	134,115	0.02%
OP Corporate Bank plc	€100,000	1.38%	4/9/2026	115,807	0.01%
OP Corporate Bank plc	€300,000	0.63%	27/7/2027	300,965	0.03%
OP Corporate Bank plc	€200,000	0.10%	16/11/2027	196,741	0.02%
OP Corporate Bank plc	€200,000	4.00%	13/6/2028	228,272	0.03%
OP Corporate Bank plc^	€150,000	1.63%	9/6/2030	158,353	0.02%
Stora Enso OYJ	€200,000	2.50%	21/3/2028	212,462	0.02%
Teollisuuden Voima OYJ	€200,000	1.13%	9/3/2026	208,610	0.02%
Teollisuuden Voima OYJ	€200,000	2.63%	31/3/2027	212,836	0.02%
UPM-Kymmene OYJ	\$100,000	7.45%	26/11/2027	105,576	0.01%
				<b>5,703,502</b>	<b>0.63%</b>
<b>France 8.17% (31 December 2022: 7.43%)</b>					
Air Liquide Finance SA	€400,000	1.25%	3/6/2025	430,892	0.05%
Airbus SE	€400,000	1.38%	9/6/2026	425,304	0.05%
Airbus SE	€200,000	2.00%	7/4/2028	213,436	0.02%
ALD SA	€200,000	1.25%	2/3/2026	210,817	0.02%
ALD SA	€400,000	4.25%	18/1/2027	451,728	0.05%
ALD SA	€100,000	4.00%	5/7/2027	112,884	0.01%
Alstom SA	€200,000	0.25%	14/10/2026	200,131	0.02%
Altearea SCA	€100,000	1.88%	17/1/2028	92,688	0.01%
APRR SA	€200,000	1.25%	6/1/2027	210,737	0.02%
APRR SA	€200,000	1.25%	14/1/2027	210,450	0.02%
APRR SA	€500,000	1.25%	18/1/2028	519,318	0.06%
APRR SA	€300,000	0.00%	19/6/2028	293,037	0.03%
ARGAN SA	€100,000	1.01%	17/11/2026	98,668	0.01%
Arkema SA^	€100,000	1.50%	Perpetual	102,181	0.01%
Arkema SA	€200,000	1.50%	20/1/2025	216,169	0.02%
Arval Service Lease SA	€200,000	0.00%	30/9/2024	214,120	0.02%
Arval Service Lease SA	€200,000	0.88%	17/2/2025	213,588	0.02%
Arval Service Lease SA	€200,000	3.38%	4/1/2026	220,703	0.03%
Arval Service Lease SA	€200,000	4.75%	22/5/2027	229,230	0.03%
Autoroutes du Sud de la France SA	€100,000	1.13%	20/4/2026	106,007	0.01%
Autoroutes du Sud de la France SA	€500,000	1.25%	18/1/2027	527,000	0.06%
AXA SA	€700,000	1.13%	15/5/2028	725,842	0.08%
AXA SA^	\$200,000	5.13%	17/1/2047	195,462	0.02%
AXA SA^	€300,000	3.38%	6/7/2047	324,436	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AXA SA^	£200,000	6.69%	Perpetual	258,946	0.03%
Banque Federative du Credit Mutuel SA	€100,000	1.25%	14/1/2025	107,669	0.01%
Banque Federative du Credit Mutuel SA	€400,000	0.01%	7/3/2025	423,360	0.05%
Banque Federative du Credit Mutuel SA	€500,000	1.00%	23/5/2025	533,729	0.06%
Banque Federative du Credit Mutuel SA	\$200,000	4.52%	13/7/2025	198,200	0.02%
Banque Federative du Credit Mutuel SA	€300,000	0.75%	17/7/2025	317,852	0.04%
Banque Federative du Credit Mutuel SA	€200,000	3.00%	11/9/2025	219,291	0.03%
Banque Federative du Credit Mutuel SA	£200,000	4.88%	25/9/2025	254,935	0.03%
Banque Federative du Credit Mutuel SA	£300,000	5.00%	19/1/2026	383,548	0.04%
Banque Federative du Credit Mutuel SA	\$200,000	4.94%	26/1/2026	199,179	0.02%
Banque Federative du Credit Mutuel SA	€200,000	2.38%	24/3/2026	216,036	0.02%
Banque Federative du Credit Mutuel SA	€200,000	0.01%	11/5/2026	205,285	0.02%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	8/6/2026	207,927	0.02%
Banque Federative du Credit Mutuel SA	\$200,000	5.90%	13/7/2026	204,074	0.02%
Banque Federative du Credit Mutuel SA	£100,000	1.00%	16/7/2026	116,689	0.01%
Banque Federative du Credit Mutuel SA	£100,000	1.50%	7/10/2026	117,654	0.01%
Banque Federative du Credit Mutuel SA	€300,000	2.63%	31/3/2027	321,982	0.04%
Banque Federative du Credit Mutuel SA	€300,000	1.25%	26/5/2027	310,839	0.04%
Banque Federative du Credit Mutuel SA	\$150,000	4.75%	13/7/2027	148,976	0.02%
Banque Federative du Credit Mutuel SA	€100,000	1.63%	15/11/2027	102,612	0.01%
Banque Federative du Credit Mutuel SA	€600,000	3.88%	26/1/2028	672,563	0.08%
Banque Federative du Credit Mutuel SA	€400,000	3.88%	14/2/2028	453,253	0.05%
Banque Federative du Credit Mutuel SA	£100,000	5.38%	25/5/2028	131,927	0.02%
Banque Federative du Credit Mutuel SA	\$200,000	5.79%	13/7/2028	206,715	0.02%
Banque Federative du Credit Mutuel SA	€200,000	1.38%	16/7/2028	205,241	0.02%
Banque Federative du Credit Mutuel SA	£200,000	1.88%	26/10/2028	227,286	0.03%
Banque Federative du Credit Mutuel SA	€300,000	0.63%	3/11/2028	289,872	0.03%
Banque Federative du Credit Mutuel SA	€200,000	1.75%	15/3/2029	202,143	0.02%
Banque Federative du Credit Mutuel SA^	€200,000	3.88%	16/6/2032	218,219	0.03%
BNP Paribas Cardif SA^	€100,000	4.03%	Perpetual	108,852	0.01%
BNP Paribas SA	\$325,000	3.38%	9/1/2025	318,202	0.04%
BNP Paribas SA	€500,000	2.38%	17/2/2025	544,514	0.06%
BNP Paribas SA	€200,000	1.25%	19/3/2025	214,846	0.02%
BNP Paribas SA	\$225,000	4.38%	28/9/2025	220,076	0.03%
BNP Paribas SA	€300,000	1.50%	17/11/2025	321,174	0.04%
BNP Paribas SA	\$200,000	4.38%	12/5/2026	195,053	0.02%
BNP Paribas SA^	\$300,000	2.22%	9/6/2026	286,418	0.03%
BNP Paribas SA	€400,000	0.13%	4/9/2026	407,777	0.05%
BNP Paribas SA^	\$300,000	1.32%	13/1/2027	276,696	0.03%
BNP Paribas SA^	€300,000	2.13%	23/1/2027	321,962	0.04%
BNP Paribas SA	\$200,000	4.63%	13/3/2027	196,049	0.02%
BNP Paribas SA^	€700,000	0.25%	13/4/2027	717,592	0.08%
BNP Paribas SA^	\$200,000	1.68%	30/6/2027	183,248	0.02%
BNP Paribas SA	\$300,000	3.50%	16/11/2027	283,284	0.03%
BNP Paribas SA	£100,000	1.88%	14/12/2027	114,763	0.01%
BNP Paribas SA^	\$200,000	2.59%	20/1/2028	185,065	0.02%
BNP Paribas SA	€100,000	1.50%	23/5/2028	103,541	0.01%
BNP Paribas SA	€100,000	1.50%	25/5/2028	104,560	0.01%
BNP Paribas SA^	€100,000	2.75%	25/7/2028	107,566	0.01%
BNP Paribas SA	\$300,000	4.40%	14/8/2028	292,269	0.03%
BNP Paribas SA^	€200,000	0.50%	1/9/2028	198,193	0.02%
BNP Paribas SA^	\$300,000	1.90%	30/9/2028	266,106	0.03%
BNP Paribas SA^	€300,000	4.38%	13/1/2029	343,100	0.04%
BNP Paribas SA^	\$200,000	5.13%	13/1/2029	201,339	0.02%
BNP Paribas SA^	€400,000	3.88%	23/2/2029	451,912	0.05%
BNP Paribas SA^	€200,000	1.13%	17/4/2029	199,425	0.02%
BNP Paribas SA^	\$200,000	5.34%	12/6/2029	202,833	0.02%
BNP Paribas SA^	CAD50,000	2.54%	13/7/2029	34,052	0.00%
BNP Paribas SA^	\$230,000	2.16%	15/9/2029	200,095	0.02%
BNP Paribas SA^	£100,000	2.00%	24/5/2031	115,597	0.01%
BNP Paribas SA^	€300,000	1.13%	15/1/2032	302,190	0.03%
BNP Paribas SA^	€300,000	2.50%	31/3/2032	313,648	0.04%
BNP Paribas SA^	\$200,000	4.38%	1/3/2033	188,277	0.02%
BNP Paribas SA^	€100,000	0.88%	31/8/2033	94,796	0.01%
BNP Paribas SA^	£200,000	6.00%	18/8/2029	269,583	0.03%
Bouygues SA	£100,000	5.50%	6/10/2026	130,649	0.02%
Bouygues SA	€400,000	1.38%	7/6/2027	420,738	0.05%
Bouygues SA	€200,000	1.13%	24/7/2028	205,871	0.02%
BPCE SA	\$200,000	4.50%	15/3/2025	196,130	0.02%
BPCE SA	€300,000	0.63%	28/4/2025	319,101	0.04%
BPCE SA	AUD300,000	5.20%	29/9/2025	204,613	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA	€100,000	0.25%	15/1/2026	103,826	0.01%
BPCE SA	\$360,000	1.00%	20/1/2026	331,656	0.04%
BPCE SA	€100,000	0.38%	2/2/2026	104,128	0.01%
BPCE SA	\$200,000	4.88%	1/4/2026	196,039	0.02%
BPCE SA	€200,000	3.63%	17/4/2026	222,831	0.03%
BPCE SA	€200,000	2.88%	22/4/2026	218,567	0.03%
BPCE SA^	\$400,000	1.65%	6/10/2026	372,329	0.04%
BPCE SA	£100,000	1.38%	23/12/2026	116,412	0.01%
BPCE SA^	\$250,000	5.98%	18/1/2027	251,776	0.03%
BPCE SA	€300,000	0.50%	24/2/2027	303,427	0.03%
BPCE SA^	¥100,000,000	1.16%	13/7/2027	706,791	0.08%
BPCE SA	\$200,000	4.75%	19/7/2027	197,521	0.02%
BPCE SA^	€300,000	0.50%	15/9/2027	305,738	0.03%
BPCE SA^	\$250,000	6.61%	19/10/2027	257,286	0.03%
BPCE SA	\$300,000	3.50%	23/10/2027	281,102	0.03%
BPCE SA^	€200,000	0.50%	14/1/2028	201,660	0.02%
BPCE SA	€400,000	3.50%	25/1/2028	446,736	0.05%
BPCE SA	€200,000	1.63%	31/1/2028	206,651	0.02%
BPCE SA	€300,000	1.00%	5/10/2028	302,846	0.03%
BPCE SA^	€200,000	1.63%	2/3/2029	204,032	0.02%
BPCE SA^	\$250,000	6.71%	19/10/2029	263,350	0.03%
BPCE SA^	€100,000	2.25%	2/3/2032	103,430	0.01%
BPCE SA^	£100,000	2.50%	30/11/2032	111,687	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€100,000	3.38%	24/9/2028	109,559	0.01%
Capgemini SE	€400,000	1.63%	15/4/2026	427,889	0.05%
Carmila SA	€100,000	5.50%	9/10/2028	114,610	0.01%
Carrefour SA	€100,000	1.25%	3/6/2025	107,162	0.01%
Carrefour SA	€400,000	1.88%	30/10/2026	427,131	0.05%
Carrefour SA	€200,000	4.13%	12/10/2028	229,878	0.03%
Cie de Saint-Gobain SA	€100,000	1.00%	17/3/2025	107,475	0.01%
Cie de Saint-Gobain SA	€400,000	1.63%	10/8/2025	430,199	0.05%
Cie de Saint-Gobain SA	€100,000	1.13%	23/3/2026	105,813	0.01%
Cie de Saint-Gobain SA	€200,000	3.75%	29/11/2026	224,618	0.03%
Cie de Saint-Gobain SA	€200,000	1.38%	14/6/2027	209,516	0.02%
Cie de Saint-Gobain SA	€200,000	1.88%	21/9/2028	210,165	0.02%
Cie Generale des Etablissements Michelin SCA	€500,000	0.88%	3/9/2025	532,026	0.06%
Cofiroute SA	€200,000	0.38%	7/2/2025	213,517	0.02%
Cofiroute SA	€200,000	0.75%	9/9/2028	202,492	0.02%
Covivio Hotels SACA	€100,000	1.88%	24/9/2025	106,535	0.01%
Credit Agricole Assurances SA^	€200,000	4.25%	Perpetual	219,678	0.03%
Credit Agricole Assurances SA^	€300,000	2.63%	29/1/2048	308,055	0.04%
Credit Agricole SA	\$235,000	4.38%	17/3/2025	231,259	0.03%
Credit Agricole SA	€200,000	3.13%	5/2/2026	221,384	0.03%
Credit Agricole SA	€500,000	1.25%	14/4/2026	529,278	0.06%
Credit Agricole SA^	€600,000	1.00%	22/4/2026	639,525	0.07%
Credit Agricole SA^	\$250,000	1.91%	16/6/2026	237,276	0.03%
Credit Agricole SA	\$250,000	5.59%	5/7/2026	254,510	0.03%
Credit Agricole SA	\$175,000	4.13%	10/1/2027	169,845	0.02%
Credit Agricole SA	\$100,000	2.02%	11/1/2027	91,970	0.01%
Credit Agricole SA^	\$250,000	1.25%	26/1/2027	230,125	0.03%
Credit Agricole SA	€200,000	2.63%	17/3/2027	214,304	0.02%
Credit Agricole SA^	€600,000	1.88%	22/4/2027	639,182	0.07%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	698,472	0.08%
Credit Agricole SA	€300,000	3.38%	28/7/2027	333,715	0.04%
Credit Agricole SA^	£100,000	5.75%	29/11/2027	130,449	0.02%
Credit Agricole SA^	€400,000	0.63%	12/1/2028	406,328	0.05%
Credit Agricole SA	€100,000	0.38%	20/4/2028	97,593	0.01%
Credit Agricole SA	\$250,000	5.30%	12/7/2028	255,388	0.03%
Credit Agricole SA^	€300,000	0.50%	21/9/2029	289,132	0.03%
Credit Agricole SA^	\$250,000	6.32%	3/10/2029	262,156	0.03%
Credit Agricole SA^	€200,000	1.63%	5/6/2030	213,471	0.02%
Credit Agricole SA^	£100,000	1.87%	9/12/2031	113,640	0.01%
Credit Agricole SA^	\$250,000	4.00%	10/1/2033	232,572	0.03%
Credit Agricole SA^	€100,000	5.50%	28/8/2033	115,988	0.01%
Credit Mutuel Arkea SA	€300,000	0.01%	28/1/2026	310,400	0.04%
Credit Mutuel Arkea SA	€200,000	0.88%	7/5/2027	204,364	0.02%
Credit Mutuel Arkea SA	€100,000	3.88%	22/5/2028	112,894	0.01%
Credit Mutuel Arkea SA	€100,000	0.38%	3/10/2028	96,674	0.01%
Credit Mutuel Arkea SA^	€100,000	1.25%	11/6/2029	100,280	0.01%
Danone SA^	€100,000	1.00%	Perpetual	100,936	0.01%
Danone SA	€500,000	1.13%	14/1/2025	538,326	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Danone SA	\$300,000	2.95%	2/11/2026	286,582	0.03%
Danone SA	€600,000	1.21%	3/11/2028	617,542	0.07%
Dassault Systemes SE	€200,000	0.13%	16/9/2026	205,901	0.02%
Edenred SE	€200,000	1.38%	10/3/2025	215,450	0.02%
ELO SACA	€200,000	2.38%	25/4/2025	215,700	0.02%
ELO SACA	€100,000	2.88%	29/1/2026	107,429	0.01%
Engie SA^	€300,000	1.63%	Perpetual	318,586	0.04%
Engie SA	€100,000	2.38%	19/5/2026	108,226	0.01%
Engie SA	€300,000	3.63%	6/12/2026	336,071	0.04%
Engie SA	€700,000	1.75%	27/3/2028	733,567	0.08%
Engie SA	€200,000	1.38%	22/6/2028	205,526	0.02%
Engie SA	£200,000	7.00%	30/10/2028	283,408	0.03%
EssilorLuxottica SA	€900,000	0.38%	5/1/2026	944,002	0.11%
Gecina SA	€100,000	1.50%	20/1/2025	108,313	0.01%
Gecina SA	€100,000	1.38%	30/6/2027	105,185	0.01%
Gecina SA	€100,000	1.38%	26/1/2028	103,552	0.01%
Holding d'Infrastructures de Transport SASU	€100,000	2.25%	24/3/2025	108,288	0.01%
Holding d'Infrastructures de Transport SASU	€200,000	2.50%	4/5/2027	214,454	0.02%
Holding d'Infrastructures des Metiers de l'Environnement	€200,000	0.63%	16/9/2028	191,912	0.02%
HSBC Continental Europe SA	€100,000	0.10%	3/9/2027	99,118	0.01%
HSBC Continental Europe SA	€200,000	1.38%	4/9/2028	203,682	0.02%
ICADE	€300,000	1.75%	10/6/2026	316,349	0.04%
ICADE	€100,000	1.63%	28/2/2028	102,718	0.01%
Indigo Group SAS	€200,000	1.63%	19/4/2028	205,507	0.02%
Kering SA	€100,000	3.75%	5/9/2025	111,306	0.01%
Kering SA	€500,000	1.25%	10/5/2026	530,842	0.06%
Kering SA	£300,000	5.13%	23/11/2026	390,155	0.04%
Kering SA	€100,000	0.75%	13/5/2028	101,235	0.01%
Klepierre SA	€300,000	1.88%	19/2/2026	322,437	0.04%
La Mondiale SAM^	€100,000	5.05%	Perpetual	110,400	0.01%
La Mondiale SAM^	\$200,000	5.88%	26/1/2047	193,528	0.02%
L'Oreal SA	€700,000	2.88%	19/5/2028	777,165	0.09%
LVMH Moet Hennessy Louis Vuitton SE	€700,000	0.75%	7/4/2025	749,881	0.08%
LVMH Moet Hennessy Louis Vuitton SE	€300,000	0.00%	11/2/2026	312,404	0.04%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	234,359	0.03%
Mercialys SA	€100,000	1.80%	27/2/2026	105,559	0.01%
MMS USA Holdings, Inc.	€200,000	0.63%	13/6/2025	211,691	0.02%
MMS USA Holdings, Inc.	€300,000	1.25%	13/6/2028	306,106	0.03%
Orange SA^	€300,000	5.00%	Perpetual	338,263	0.04%
Orange SA^	€100,000	2.38%	Perpetual	107,411	0.01%
Orange SA^	€100,000	1.75%	Perpetual	102,705	0.01%
Orange SA	€500,000	1.00%	12/5/2025	534,780	0.06%
Orange SA	€200,000	0.00%	29/6/2026	205,719	0.02%
Orange SA	€200,000	0.88%	3/2/2027	208,148	0.02%
Orange SA	€500,000	1.38%	20/3/2028	520,711	0.06%
Pernod Ricard SA	€300,000	1.13%	7/4/2025	322,038	0.04%
Pernod Ricard SA	€100,000	1.50%	18/5/2026	107,226	0.01%
Pernod Ricard SA	€100,000	3.75%	15/9/2027	113,296	0.01%
RCI Banque SA	€175,000	4.63%	2/10/2026	198,344	0.02%
RCI Banque SA	€325,000	1.13%	15/1/2027	335,976	0.04%
RCI Banque SA	€179,000	4.50%	6/4/2027	203,128	0.02%
RCI Banque SA	€350,000	4.75%	6/7/2027	403,516	0.05%
RCI Banque SA	€80,000	4.88%	14/6/2028	92,999	0.01%
Safran SA	€100,000	0.13%	16/3/2026	103,455	0.01%
Sanofi SA	€300,000	1.00%	1/4/2025	321,909	0.04%
Sanofi SA	€100,000	0.88%	6/4/2025	107,182	0.01%
Sanofi SA	€300,000	1.00%	21/3/2026	318,389	0.04%
Sanofi SA	€500,000	1.75%	10/9/2026	537,621	0.06%
Schneider Electric SE	€200,000	3.38%	6/4/2025	221,086	0.03%
Schneider Electric SE	€300,000	3.25%	9/11/2027	336,498	0.04%
SCOR SE^	€300,000	3.00%	8/6/2046	322,000	0.04%
SCOR SE^	€100,000	3.63%	27/5/2048	108,754	0.01%
Societe Fonciere Lyonnaise SA	€200,000	1.50%	29/5/2025	214,923	0.02%
Societe Fonciere Lyonnaise SA	€100,000	1.50%	5/6/2027	105,799	0.01%
Societe Generale SA	\$300,000	2.63%	22/1/2025	290,668	0.03%
Societe Generale SA	€500,000	1.13%	23/1/2025	536,781	0.06%
Societe Generale SA	€100,000	2.63%	27/2/2025	108,842	0.01%
Societe Generale SA	\$200,000	4.25%	14/4/2025	195,402	0.02%
Societe Generale SA^	\$325,000	2.23%	21/1/2026	312,179	0.04%
Societe Generale SA	€200,000	0.13%	24/2/2026	206,924	0.02%
Societe Generale SA^	€300,000	1.13%	21/4/2026	319,867	0.04%

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Societe Generale SA	\$200,000	4.25%	19/8/2026	192,052	0.02%
Societe Generale SA^	€200,000	0.13%	17/11/2026	207,393	0.02%
Societe Generale SA^	\$300,000	1.49%	14/12/2026	276,187	0.03%
Societe Generale SA^	\$375,000	6.45%	12/1/2027	381,299	0.04%
Societe Generale SA	\$200,000	4.00%	12/1/2027	191,208	0.02%
Societe Generale SA	€300,000	4.13%	2/6/2027	339,957	0.04%
Societe Generale SA^	\$200,000	1.79%	9/6/2027	182,108	0.02%
Societe Generale SA	€200,000	4.00%	16/11/2027	226,192	0.03%
Societe Generale SA^	€600,000	0.63%	2/12/2027	607,616	0.07%
Societe Generale SA	£100,000	1.25%	7/12/2027	110,644	0.01%
Societe Generale SA	€100,000	1.38%	13/1/2028	102,454	0.01%
Societe Generale SA^	\$200,000	2.80%	19/1/2028	185,014	0.02%
Societe Generale SA	€100,000	0.13%	18/2/2028	97,567	0.01%
Societe Generale SA	\$200,000	4.75%	14/9/2028	197,114	0.02%
Societe Generale SA	€200,000	4.13%	21/11/2028	228,819	0.03%
Societe Generale SA^	\$200,000	6.45%	10/1/2029	207,085	0.02%
Societe Generale SA^	€400,000	0.50%	12/6/2029	383,187	0.04%
Societe Generale SA^	€300,000	4.75%	28/9/2029	345,339	0.04%
Societe Generale SA^	€200,000	1.00%	24/11/2030	207,225	0.02%
Societe Generale SA^	€200,000	1.13%	30/6/2031	203,126	0.02%
Sodexo SA	€200,000	2.50%	24/6/2026	217,510	0.03%
Sodexo, Inc.	\$125,000	1.63%	16/4/2026	115,767	0.01%
Sogecap SA^	€100,000	4.13%	Perpetual	108,867	0.01%
Suez SACA	€100,000	1.88%	24/5/2027	105,671	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	107,733	0.01%
TDF Infrastructure SASU	€200,000	5.63%	21/7/2028	232,273	0.03%
Technip Energies NV	€100,000	1.13%	28/5/2028	99,644	0.01%
Teleperformance SE	€100,000	1.88%	2/7/2025	107,043	0.01%
Thales SA	€100,000	0.25%	29/1/2027	101,767	0.01%
Thales SA	€200,000	1.00%	15/5/2028	202,471	0.02%
Thales SA	€300,000	4.13%	18/10/2028	346,370	0.04%
Tikehau Capital SCA	€100,000	2.25%	14/10/2026	106,292	0.01%
TotalEnergies Capital International SA	\$140,000	2.43%	10/1/2025	136,550	0.02%
TotalEnergies Capital International SA	€400,000	2.50%	25/3/2026	436,682	0.05%
TotalEnergies Capital International SA	€500,000	1.49%	8/4/2027	528,002	0.06%
TotalEnergies Capital SA	\$145,000	3.88%	11/10/2028	142,335	0.02%
TotalEnergies SE^	€200,000	2.00%	Perpetual	203,800	0.02%
TotalEnergies SE^	€100,000	1.63%	Perpetual	98,873	0.01%
TotalEnergies SE^	€400,000	2.63%	Perpetual	431,808	0.05%
TotalEnergies SE^	€200,000	3.37%	Perpetual	215,216	0.02%
Unibail-Rodamco-Westfield SE^	€100,000	7.25%	Perpetual	110,308	0.01%
Unibail-Rodamco-Westfield SE	€200,000	2.13%	9/4/2025	216,644	0.03%
Unibail-Rodamco-Westfield SE^	€100,000	2.88%	Perpetual	97,000	0.01%
Unibail-Rodamco-Westfield SE	€600,000	0.63%	4/5/2027	606,101	0.07%
Veolia Environnement SA	€700,000	0.00%	14/1/2027	706,813	0.08%
Veolia Environnement SA	€400,000	1.25%	2/4/2027	418,834	0.05%
Veolia Environnement SA	€200,000	1.25%	19/5/2028	205,599	0.02%
Verallia SA	€100,000	1.63%	14/5/2028	103,107	0.01%
Vinci SA	€100,000	2.25%	15/3/2027	120,207	0.01%
Vivendi SE	€200,000	0.63%	11/6/2025	212,497	0.02%
WEA Finance LLC	\$100,000	2.88%	15/1/2027	89,098	0.01%
WEA Finance LLC	\$75,000	4.13%	20/9/2028	66,981	0.01%
Wendel SE	€100,000	2.50%	9/2/2027	106,913	0.01%
Westfield America Management Ltd.	€100,000	2.13%	30/3/2025	121,812	0.01%
				<b>73,885,009</b>	<b>8.17%</b>
<b>Germany 5.17% (31 December 2022: 5.21%)</b>					
Aareal Bank AG	€200,000	4.50%	25/7/2025	221,431	0.03%
Aareal Bank AG	€100,000	0.50%	7/4/2027	97,753	0.01%
Aareal Bank AG	€100,000	0.25%	23/11/2027	94,362	0.01%
Allianz Finance II BV	€200,000	0.00%	22/11/2026	205,000	0.02%
Allianz Finance II BV	€300,000	3.00%	13/3/2028	336,766	0.04%
Allianz SE^	€300,000	4.60%	7/9/2038	339,551	0.04%
Allianz SE^	€200,000	2.24%	7/7/2045	214,388	0.02%
Allianz SE^	€200,000	3.10%	6/7/2047	216,362	0.02%
alstria office-AG	€100,000	1.50%	23/6/2026	90,216	0.01%
Amprion GmbH	€200,000	3.45%	22/9/2027	223,419	0.03%
Amprion GmbH	€100,000	3.88%	7/9/2028	113,929	0.01%
Aroundtown SA^	€100,000	1.63%	Perpetual	35,649	0.00%
Aroundtown SA	€100,000	1.00%	7/1/2025	105,217	0.01%
Aroundtown SA	CAD25,000	4.63%	18/9/2025	18,355	0.00%
Aroundtown SA	€200,000	1.50%	28/5/2026	197,069	0.02%

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Aroundtown SA	€200,000	0.00%	16/7/2026	185,460	0.02%
Aroundtown SA	€400,000	0.38%	15/4/2027	355,144	0.04%
BASF SE	€200,000	0.88%	22/5/2025	214,329	0.02%
BASF SE	€300,000	0.75%	17/3/2026	314,856	0.04%
BASF SE	€300,000	3.13%	29/6/2028	335,348	0.04%
Bayer AG	€200,000	4.00%	26/8/2026	223,946	0.03%
Bayer AG	€600,000	0.75%	6/1/2027	615,426	0.07%
Bayer US Finance II LLC	\$550,000	4.25%	15/12/2025	535,591	0.06%
Bayer US Finance II LLC	\$275,000	4.38%	15/12/2028	261,770	0.03%
Berlin Hyp AG	€200,000	1.25%	22/1/2025	213,853	0.02%
Berlin Hyp AG	€200,000	0.38%	25/1/2027	203,604	0.02%
Berlin Hyp AG	€200,000	1.13%	25/10/2027	202,246	0.02%
BMW Canada, Inc.	CAD45,000	0.99%	14/1/2025	32,751	0.00%
BMW Finance NV	€150,000	0.50%	22/2/2025	160,146	0.02%
BMW Finance NV	€900,000	0.88%	3/4/2025	964,577	0.11%
BMW Finance NV	€100,000	0.00%	11/1/2026	104,278	0.01%
BMW US Capital LLC	\$325,000	3.90%	9/4/2025	321,199	0.04%
BMW US Capital LLC	\$200,000	2.80%	11/4/2026	192,130	0.02%
BMW US Capital LLC	\$175,000	1.25%	12/8/2026	160,470	0.02%
BMW US Capital LLC	\$400,000	3.30%	6/4/2027	383,879	0.04%
BMW US Capital LLC	€400,000	1.00%	20/4/2027	416,818	0.05%
BMW US Capital LLC	\$125,000	5.05%	11/8/2028	127,354	0.01%
Clearstream Banking AG	€200,000	0.00%	1/12/2025	209,124	0.02%
Commerzbank AG	€400,000	1.00%	4/3/2026	422,126	0.05%
Commerzbank AG	€300,000	1.13%	22/6/2026	314,074	0.04%
Commerzbank AG	€200,000	0.38%	1/9/2027	202,022	0.02%
Commerzbank AG^	€200,000	3.00%	14/9/2027	216,272	0.02%
Commerzbank AG^	€300,000	4.63%	21/3/2028	339,140	0.04%
Commerzbank AG^	€100,000	5.13%	18/1/2030	115,601	0.01%
Continental AG	€300,000	4.00%	1/6/2028	341,975	0.04%
Covestro AG	€100,000	0.88%	3/2/2026	105,864	0.01%
Covestro AG	€200,000	4.75%	15/11/2028	235,344	0.03%
Daimler Truck Finance North America LLC	\$150,000	5.60%	8/8/2025	151,003	0.02%
Daimler Truck Finance North America LLC	\$150,000	3.65%	7/4/2027	144,434	0.02%
Daimler Truck Finance North America LLC	\$150,000	5.40%	20/9/2028	152,909	0.02%
Daimler Truck International Finance BV	€400,000	3.88%	19/6/2026	449,309	0.05%
Deutsche Bank AG	€100,000	2.75%	17/2/2025	109,033	0.01%
Deutsche Bank AG	\$220,000	4.50%	1/4/2025	216,057	0.02%
Deutsche Bank AG	€300,000	2.63%	12/2/2026	325,133	0.04%
Deutsche Bank AG	\$200,000	1.69%	19/3/2026	186,171	0.02%
Deutsche Bank AG	€100,000	4.50%	19/5/2026	112,131	0.01%
Deutsche Bank AG^	€100,000	1.38%	10/6/2026	107,070	0.01%
Deutsche Bank AG^	£300,000	4.00%	24/6/2026	371,720	0.04%
Deutsche Bank AG^	\$200,000	6.12%	14/7/2026	202,058	0.02%
Deutsche Bank AG^	\$500,000	2.13%	24/11/2026	468,625	0.05%
Deutsche Bank AG	€100,000	1.63%	20/1/2027	103,800	0.01%
Deutsche Bank AG^	€100,000	0.75%	17/2/2027	103,153	0.01%
Deutsche Bank AG^	\$200,000	7.15%	13/7/2027	207,750	0.02%
Deutsche Bank AG^	\$200,000	2.31%	16/11/2027	182,844	0.02%
Deutsche Bank AG	€300,000	4.00%	29/11/2027	340,690	0.04%
Deutsche Bank AG^	\$250,000	2.55%	7/1/2028	229,597	0.03%
Deutsche Bank AG^	€400,000	1.88%	23/2/2028	415,298	0.05%
Deutsche Bank AG^	€200,000	3.25%	24/5/2028	216,216	0.02%
Deutsche Bank AG	\$145,000	5.52%	1/9/2028	149,234	0.02%
Deutsche Bank AG^	€200,000	5.38%	11/1/2029	231,225	0.03%
Deutsche Bank AG^	\$150,000	6.72%	18/1/2029	157,101	0.02%
Deutsche Bank AG^	\$325,000	6.82%	20/11/2029	341,905	0.04%
Deutsche Bank AG^	€400,000	5.63%	19/5/2031	447,036	0.05%
Deutsche Bank AG^	€200,000	4.00%	24/6/2032	212,469	0.02%
Deutsche Bank AG^	\$146,000	4.88%	1/12/2032	136,446	0.02%
Deutsche Boerse AG	€100,000	1.13%	26/3/2028	104,032	0.01%
Deutsche Boerse AG^	€200,000	2.00%	23/6/2048	199,795	0.02%
Deutsche Lufthansa AG	€500,000	3.75%	11/2/2028	543,960	0.06%
Deutsche Pfandbriefbank AG	€100,000	0.10%	2/2/2026	98,958	0.01%
Deutsche Pfandbriefbank AG	€300,000	5.00%	5/2/2027	339,381	0.04%
Deutsche Post AG	€100,000	0.38%	20/5/2026	103,922	0.01%
Deutsche Telekom International Finance BV	\$150,000	3.60%	19/1/2027	145,554	0.02%
Deutsche Telekom International Finance BV	€400,000	1.50%	3/4/2028	419,225	0.05%
Deutsche Telekom International Finance BV	\$150,000	4.38%	21/6/2028	148,722	0.02%
Deutsche Wohnen SE	€100,000	1.00%	30/4/2025	105,799	0.01%
E.ON International Finance BV	€100,000	1.00%	13/4/2025	107,117	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
E.ON International Finance BV	€100,000	1.63%	30/5/2026	107,317	0.01%
E.ON International Finance BV	€400,000	1.25%	19/10/2027	415,452	0.05%
E.ON SE	€200,000	0.38%	29/9/2027	201,777	0.02%
E.ON SE	€500,000	3.50%	12/1/2028	565,181	0.06%
EMD Finance LLC	\$200,000	3.25%	19/3/2025	195,245	0.02%
Eurogrid GmbH	€600,000	1.88%	10/6/2025	647,852	0.07%
Evonik Industries AG	€300,000	2.25%	25/9/2027	320,474	0.04%
Fresenius Finance Ireland plc	€300,000	0.00%	1/10/2025	312,062	0.04%
Fresenius Finance Ireland plc	€200,000	2.13%	1/2/2027	213,726	0.02%
Fresenius Finance Ireland plc	€150,000	0.50%	1/10/2028	146,819	0.02%
Fresenius Medical Care AG	€200,000	1.50%	11/7/2025	213,268	0.02%
Fresenius Medical Care AG	€200,000	3.88%	20/9/2027	224,668	0.03%
Fresenius Medical Care US Finance III, Inc.	\$150,000	1.88%	1/12/2026	135,430	0.02%
Fresenius SE & Co. KGaA	€200,000	1.88%	24/5/2025	216,162	0.02%
Grand City Properties SA^	€100,000	1.50%	Perpetual	49,731	0.01%
Grand City Properties SA	€100,000	1.38%	3/8/2026	101,796	0.01%
Grand City Properties SA	€100,000	1.50%	22/2/2027	99,750	0.01%
Grand City Properties SA	€100,000	0.13%	11/1/2028	92,701	0.01%
Grenke Finance plc	€200,000	3.95%	9/7/2025	219,228	0.02%
Hamburg Commercial Bank AG	€300,000	4.88%	17/3/2025	332,253	0.04%
Hamburg Commercial Bank AG^	€100,000	0.50%	22/9/2026	101,750	0.01%
Hannover Rueck SE^	€200,000	3.38%	Perpetual	217,013	0.02%
Heidelberg Materials Finance Luxembourg SA	€300,000	1.63%	7/4/2026	321,946	0.04%
Heidelberg Materials Finance Luxembourg SA	€150,000	1.13%	1/12/2027	156,514	0.02%
Heidelberg Materials Finance Luxembourg SA	€200,000	1.75%	24/4/2028	210,713	0.02%
Heraeus Finance GmbH	€100,000	2.63%	9/6/2027	107,251	0.01%
HOCHTIEF AG	€100,000	1.75%	3/7/2025	107,457	0.01%
HOCHTIEF AG	€100,000	0.50%	3/9/2027	100,333	0.01%
Infineon Technologies AG	€100,000	1.13%	24/6/2026	105,100	0.01%
LANXESS AG	€200,000	1.75%	22/3/2028	202,312	0.02%
LEG Immobilien SE	€100,000	0.88%	28/11/2027	99,924	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD80,000	1.65%	22/9/2025	57,816	0.01%
Mercedes-Benz Finance Canada, Inc.	€100,000	3.00%	23/2/2027	110,588	0.01%
Mercedes-Benz Finance North America LLC	\$400,000	4.95%	30/3/2025	400,118	0.05%
Mercedes-Benz Finance North America LLC	\$150,000	5.38%	1/8/2025	151,450	0.02%
Mercedes-Benz Finance North America LLC	\$175,000	5.38%	26/11/2025	176,712	0.02%
Mercedes-Benz Finance North America LLC	\$200,000	4.80%	30/3/2026	200,169	0.02%
Mercedes-Benz Finance North America LLC	\$200,000	5.20%	3/8/2026	202,642	0.02%
Mercedes-Benz Finance North America LLC	\$225,000	3.45%	6/1/2027	217,517	0.02%
Mercedes-Benz Finance North America LLC	\$200,000	4.80%	30/3/2028	201,990	0.02%
Mercedes-Benz Finance North America LLC	\$150,000	5.10%	3/8/2028	152,958	0.02%
Mercedes-Benz Group AG	€200,000	1.38%	11/5/2028	208,487	0.02%
Mercedes-Benz International Finance BV	€100,000	0.85%	28/2/2025	107,308	0.01%
Mercedes-Benz International Finance BV	€100,000	2.63%	7/4/2025	109,415	0.01%
Mercedes-Benz International Finance BV	€100,000	1.50%	9/3/2026	106,805	0.01%
Mercedes-Benz International Finance BV	€200,000	2.00%	22/8/2026	216,335	0.02%
Mercedes-Benz International Finance BV	€150,000	0.38%	8/11/2026	154,699	0.02%
Mercedes-Benz International Finance BV	€850,000	1.50%	9/2/2027	902,281	0.10%
Merck Financial Services GmbH	€400,000	0.38%	5/7/2027	405,854	0.05%
Merck KGaA^	€300,000	1.63%	9/9/2080	307,458	0.03%
Roadster Finance DAC	€100,000	2.38%	8/12/2027	94,992	0.01%
Robert Bosch GmbH	€300,000	3.63%	2/6/2027	338,450	0.04%
Robert Bosch Investment Nederland BV	€200,000	2.63%	24/5/2028	218,501	0.02%
RWE AG	€350,000	2.50%	24/8/2025	381,263	0.04%
RWE AG	€200,000	0.50%	26/11/2028	196,972	0.02%
Santander Consumer Bank AG	€300,000	4.50%	30/6/2026	338,820	0.04%
SAP SE	€100,000	0.13%	18/5/2026	103,931	0.01%
Siemens Financieringsmaatschappij NV	€300,000	1.00%	20/2/2025	366,656	0.04%
Siemens Financieringsmaatschappij NV	€200,000	2.25%	10/3/2025	218,012	0.02%
Siemens Financieringsmaatschappij NV	€200,000	2.75%	10/9/2025	248,824	0.03%
Siemens Financieringsmaatschappij NV	€100,000	0.00%	20/2/2026	104,071	0.01%
Siemens Financieringsmaatschappij NV	\$575,000	1.20%	11/3/2026	534,473	0.06%
Siemens Financieringsmaatschappij NV	€400,000	0.38%	5/6/2026	416,832	0.05%
Siemens Financieringsmaatschappij NV	\$250,000	6.13%	17/8/2026	259,195	0.03%
Siemens Financieringsmaatschappij NV	\$375,000	3.40%	16/3/2027	361,990	0.04%
Siemens Financieringsmaatschappij NV	\$250,000	1.70%	11/3/2028	224,284	0.03%
Sirius Real Estate Ltd.	€100,000	1.13%	22/6/2026	99,599	0.01%
Talanx AG^	€200,000	2.25%	5/12/2047	206,038	0.02%
Traton Finance Luxembourg SA	€300,000	0.13%	24/3/2025	316,858	0.04%
Traton Finance Luxembourg SA	€400,000	4.13%	22/11/2025	445,226	0.05%
Traton Finance Luxembourg SA	€400,000	4.50%	23/11/2026	451,398	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vier Gas Transport GmbH	€100,000	2.88%	12/6/2025	110,009	0.01%
Vier Gas Transport GmbH	€100,000	4.00%	26/9/2027	113,556	0.01%
Volkswagen Bank GmbH	€400,000	4.38%	3/5/2028	455,597	0.05%
Volkswagen Financial Services AG	€400,000	0.00%	12/2/2025	424,332	0.05%
Volkswagen Financial Services AG	€250,000	0.88%	31/1/2028	249,879	0.03%
Volkswagen Financial Services NV	£100,000	1.13%	5/7/2026	116,242	0.01%
Volkswagen Financial Services NV	£300,000	3.25%	13/4/2027	362,031	0.04%
Volkswagen Financial Services NV	£200,000	2.13%	18/1/2028	227,374	0.03%
Volkswagen Financial Services NV	£100,000	1.38%	14/9/2028	108,402	0.01%
Volkswagen Group of America Finance LLC	\$400,000	3.35%	13/5/2025	389,478	0.04%
Volkswagen Group of America Finance LLC	\$200,000	1.25%	24/11/2025	185,757	0.02%
Volkswagen Group of America Finance LLC	\$200,000	1.63%	24/11/2027	176,273	0.02%
Volkswagen International Finance NV <sup>^</sup>	€1,000,000	3.50%	Perpetual	1,074,364	0.12%
Volkswagen International Finance NV	€400,000	4.13%	15/11/2025	447,358	0.05%
Volkswagen International Finance NV	€200,000	3.88%	29/3/2026	222,565	0.03%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	422,338	0.05%
Volkswagen International Finance NV <sup>^</sup>	€300,000	3.88%	Perpetual	315,727	0.04%
Volkswagen International Finance NV	€300,000	4.25%	15/2/2028	342,078	0.04%
Volkswagen International Finance NV <sup>^</sup>	€100,000	4.63%	Perpetual	107,020	0.01%
Volkswagen International Finance NV	€200,000	0.88%	22/9/2028	197,714	0.02%
Volkswagen Leasing GmbH	€100,000	1.38%	20/1/2025	107,775	0.01%
Volkswagen Leasing GmbH	€100,000	0.25%	12/1/2026	103,576	0.01%
Volkswagen Leasing GmbH	€340,000	4.50%	25/3/2026	383,800	0.04%
Volkswagen Leasing GmbH	€300,000	0.38%	20/7/2026	307,280	0.03%
Vonovia Finance BV	€200,000	1.25%	6/12/2024	215,271	0.02%
Vonovia Finance BV	€100,000	0.63%	9/7/2026	103,020	0.01%
Vonovia Finance BV	€100,000	1.50%	14/1/2028	101,172	0.01%
Vonovia SE	€200,000	0.00%	16/9/2024	214,455	0.02%
Vonovia SE	€200,000	0.00%	1/12/2025	205,994	0.02%
Vonovia SE	€200,000	4.75%	23/5/2027	229,103	0.03%
Vonovia SE	€300,000	1.88%	28/6/2028	306,169	0.03%
Vonovia SE	€400,000	0.25%	1/9/2028	375,176	0.04%
VW Credit Canada, Inc.	CAD5,000	1.50%	23/9/2025	3,586	0.00%
VW Credit Canada, Inc.	CAD60,000	5.80%	17/11/2025	46,260	0.01%
VW Credit Canada, Inc.	CAD250,000	2.45%	10/12/2026	178,278	0.02%
Wintershall Dea Finance BV	€100,000	0.84%	25/9/2025	105,274	0.01%
Wintershall Dea Finance BV	€200,000	1.33%	25/9/2028	197,587	0.02%
Wurth Finance International BV	€200,000	1.00%	26/5/2025	214,105	0.02%
Wurth Finance International BV	€100,000	0.75%	22/11/2027	102,051	0.01%
				<b>46,729,284</b>	<b>5.17%</b>
<b>Hong Kong 0.26% (31 December 2022: 0.46%)</b>					
AIA Group Ltd.	\$200,000	3.20%	11/3/2025	195,974	0.02%
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	206,411	0.02%
AIA Group Ltd. <sup>^</sup>	€100,000	0.88%	9/9/2033	94,221	0.01%
Bank of Communications Hong Kong Ltd. <sup>^</sup>	\$250,000	2.30%	8/7/2031	231,650	0.03%
Bank of East Asia Ltd. <sup>^</sup>	\$250,000	4.00%	29/5/2030	235,298	0.03%
Cheung Kong Infrastructure Finance BVI Ltd.	€100,000	1.00%	12/12/2024	106,418	0.01%
CK Hutchison Group Telecom Finance SA	€200,000	1.13%	17/10/2028	199,216	0.02%
HKT Capital No 4 Ltd.	\$225,000	3.00%	14/7/2026	214,170	0.02%
Hongkong Electric Finance Ltd.	\$225,000	2.88%	3/5/2026	215,248	0.03%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$100,000	4.50%	7/10/2025	98,903	0.01%
HPHT Finance 21 Ltd.	\$200,000	2.00%	19/3/2026	187,334	0.02%
Nan Fung Treasury Ltd.	\$200,000	3.88%	3/10/2027	183,155	0.02%
Swire Properties MTN Financing Ltd.	\$200,000	3.50%	10/1/2028	189,894	0.02%
				<b>2,357,892</b>	<b>0.26%</b>
<b>Hungary 0.02% (31 December 2022: 0.01%)</b>					
MOL Hungarian Oil & Gas plc	€100,000	1.50%	8/10/2027	99,950	0.01%
OTP Bank Nyrt <sup>^</sup>	€100,000	6.13%	5/10/2027	114,228	0.01%
				<b>214,178</b>	<b>0.02%</b>
<b>Iceland 0.01% (31 December 2022: 0.00%)</b>					
Arion Banki HF	€100,000	7.25%	25/5/2026	116,329	0.01%
				<b>116,329</b>	<b>0.01%</b>
<b>India 0.14% (31 December 2022: 0.15%)</b>					
ABJA Investment Co. Pte Ltd.	\$200,000	5.45%	24/1/2028	200,107	0.02%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	179,592	0.02%
Bharti Airtel Ltd.	\$200,000	4.38%	10/6/2025	197,382	0.02%
ICICI Bank Ltd.	\$250,000	4.00%	18/3/2026	244,499	0.03%
Reliance Industries Ltd.	\$250,000	4.13%	28/1/2025	247,011	0.03%
Reliance Industries Ltd.	\$250,000	3.67%	30/11/2027	238,953	0.02%
				<b>1,307,544</b>	<b>0.14%</b>

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Indonesia 0.02% (31 December 2022: 0.03%)</b>					
PT Tower Bersama Infrastructure Tbk	\$200,000	2.75%	20/1/2026	187,230	0.02%
				<b>187,230</b>	<b>0.02%</b>
<b>Ireland 1.08% (31 December 2022: 0.93%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	6.50%	15/7/2025	152,232	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.45%	1/10/2025	147,273	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	1.75%	30/1/2026	185,975	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$850,000	2.45%	29/10/2026	787,367	0.09%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	6.45%	15/4/2027	258,888	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.65%	21/7/2027	142,605	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.63%	15/10/2027	147,371	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.88%	23/1/2028	142,998	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	5.75%	6/6/2028	153,603	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	3.00%	29/10/2028	456,448	0.05%
AIB Group plc	€100,000	2.25%	3/7/2025	108,548	0.01%
AIB Group plc^	€100,000	3.63%	4/7/2026	110,469	0.01%
AIB Group plc^	\$200,000	7.58%	14/10/2026	206,501	0.02%
AIB Group plc^	€400,000	2.25%	4/4/2028	423,740	0.05%
AIB Group plc^	€100,000	5.75%	16/2/2029	118,732	0.01%
AIB Group plc^	€200,000	4.63%	23/7/2029	227,971	0.03%
AIB Group plc^	\$200,000	6.61%	13/9/2029	210,649	0.02%
Avolon Holdings Funding Ltd.	\$50,000	2.88%	15/2/2025	48,284	0.01%
Avolon Holdings Funding Ltd.	\$250,000	2.13%	21/2/2026	231,854	0.03%
Avolon Holdings Funding Ltd.	\$250,000	4.25%	15/4/2026	241,794	0.03%
Avolon Holdings Funding Ltd.	\$250,000	4.38%	1/5/2026	242,320	0.03%
Avolon Holdings Funding Ltd.	\$300,000	3.25%	15/2/2027	277,843	0.03%
Avolon Holdings Funding Ltd.	\$200,000	2.53%	18/11/2027	177,398	0.02%
Avolon Holdings Funding Ltd.	\$50,000	2.75%	21/2/2028	44,416	0.01%
Avolon Holdings Funding Ltd.	\$300,000	6.38%	4/5/2028	306,080	0.03%
Bank of Ireland Group plc^	€200,000	1.88%	5/6/2026	214,865	0.02%
Bank of Ireland Group plc^	\$150,000	6.25%	16/9/2026	151,662	0.02%
Bank of Ireland Group plc^	\$150,000	2.03%	30/9/2027	137,029	0.02%
Bank of Ireland Group plc^	€300,000	4.88%	16/7/2028	346,475	0.04%
Bank of Ireland Group plc^	€200,000	4.63%	13/11/2029	229,548	0.03%
Bank of Ireland Group plc^	€100,000	7.59%	6/12/2032	133,002	0.01%
Bank of Ireland Group plc^	€100,000	6.75%	1/3/2033	119,366	0.01%
Bank of Ireland Group plc^	€100,000	0.38%	10/5/2027	102,690	0.01%
CRH America Finance, Inc.	\$200,000	3.95%	4/4/2028	193,317	0.02%
CRH SMW Finance DAC	€200,000	1.25%	5/11/2026	210,502	0.02%
CRH SMW Finance DAC	€100,000	4.00%	11/7/2027	113,514	0.01%
Dell Bank International DAC	€200,000	0.50%	27/10/2026	204,387	0.02%
DXC Capital Funding DAC	€500,000	0.45%	15/9/2027	490,286	0.05%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	101,146	0.01%
Linde plc	€200,000	1.00%	31/3/2027	208,827	0.02%
Ryanair DAC	€200,000	2.88%	15/9/2025	218,794	0.02%
Ryanair DAC	€200,000	0.88%	25/5/2026	208,567	0.02%
SMBC Aviation Capital Finance DAC	\$200,000	1.90%	15/10/2026	182,335	0.02%
SMBC Aviation Capital Finance DAC	\$200,000	2.30%	15/6/2028	176,037	0.02%
Smurfit Kappa Acquisitions ULC	€200,000	2.88%	15/1/2026	217,657	0.02%
Smurfit Kappa Treasury ULC	€200,000	1.50%	15/9/2027	207,452	0.02%
				<b>9,718,817</b>	<b>1.08%</b>
<b>Israel 0.02% (31 December 2022: 0.00%)</b>					
Israel Discount Bank Ltd.	\$200,000	5.38%	26/1/2028	194,644	0.02%
				<b>194,644</b>	<b>0.02%</b>
<b>Italy 1.63% (31 December 2022: 1.80%)</b>					
2i Rete Gas SpA	€300,000	1.75%	28/8/2026	318,379	0.04%
Assicurazioni Generali SpA^	€200,000	4.60%	Perpetual	219,907	0.02%
Assicurazioni Generali SpA^	€100,000	6.27%	Perpetual	127,082	0.01%
Assicurazioni Generali SpA	€100,000	4.13%	4/5/2026	111,201	0.01%
Assicurazioni Generali SpA^	€300,000	5.50%	27/10/2047	344,294	0.04%
ASTM SpA	€100,000	1.63%	8/2/2028	103,610	0.01%
Autostrade per l'Italia SpA	€200,000	4.38%	16/9/2025	223,409	0.02%
Autostrade per l'Italia SpA	€200,000	1.63%	25/1/2028	202,911	0.02%
Banco BPM SpA	€160,000	4.63%	29/11/2027	182,192	0.02%
Covivio SA	€200,000	2.38%	20/2/2028	211,413	0.02%
Enel Finance International NV	€400,000	1.97%	27/1/2025	433,935	0.05%
Enel Finance International NV	\$200,000	4.25%	15/6/2025	196,992	0.02%
Enel Finance International NV	€200,000	0.25%	17/11/2025	209,111	0.02%
Enel Finance International NV	€600,000	0.00%	28/5/2026	614,843	0.07%
Enel Finance International NV	\$200,000	1.38%	12/7/2026	182,321	0.02%
Enel Finance International NV	\$200,000	3.63%	25/5/2027	191,076	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enel Finance International NV	€400,000	0.00%	17/6/2027	398,139	0.04%
Enel Finance International NV	€200,000	0.38%	17/6/2027	201,302	0.02%
Enel Finance International NV	£100,000	1.00%	20/10/2027	112,426	0.01%
Enel Finance International NV	\$200,000	3.50%	6/4/2028	187,477	0.02%
Enel Finance International NV	\$200,000	1.88%	12/7/2028	174,472	0.02%
Enel SpA^	€150,000	6.38%	Perpetual	173,085	0.02%
Enel SpA^	€150,000	2.25%	Perpetual	151,669	0.02%
Enel SpA^	€300,000	3.50%	Perpetual	325,405	0.04%
Enel SpA^	€150,000	1.38%	Perpetual	144,676	0.02%
Eni SpA^	€400,000	2.63%	Perpetual	424,018	0.05%
Eni SpA^	€100,000	2.00%	Perpetual	100,721	0.01%
Eni SpA	€200,000	1.50%	2/2/2026	212,611	0.02%
Eni SpA	€100,000	1.25%	18/5/2026	105,886	0.01%
Eni SpA	€400,000	1.50%	17/1/2027	422,075	0.05%
Eni SpA	€290,000	3.63%	19/5/2027	325,271	0.04%
Eni SpA	€200,000	0.38%	14/6/2028	196,683	0.02%
Eni SpA	\$150,000	4.75%	12/9/2028	149,620	0.02%
Eni USA, Inc.	\$60,000	7.30%	15/11/2027	64,504	0.01%
FinecoBank Banca Fineco SpA^	€100,000	4.63%	23/2/2029	112,631	0.01%
Intesa Sanpaolo SpA	\$200,000	7.00%	21/11/2025	204,951	0.02%
Intesa Sanpaolo SpA	€250,000	0.63%	24/2/2026	259,604	0.03%
Intesa Sanpaolo SpA	€200,000	4.00%	19/5/2026	224,164	0.02%
Intesa Sanpaolo SpA	€150,000	1.00%	19/11/2026	155,328	0.02%
Intesa Sanpaolo SpA	€200,000	4.38%	29/8/2027	226,736	0.03%
Intesa Sanpaolo SpA	\$100,000	3.88%	12/1/2028	92,863	0.01%
Intesa Sanpaolo SpA^	€450,000	5.00%	8/3/2028	514,264	0.06%
Intesa Sanpaolo SpA	€400,000	0.75%	16/3/2028	398,021	0.04%
Intesa Sanpaolo SpA^	£150,000	6.50%	14/3/2029	194,196	0.02%
Italgas SpA	€300,000	0.25%	24/6/2025	316,015	0.04%
Mediobanca Banca di Credito Finanziario SpA	€200,000	1.63%	7/1/2025	215,868	0.02%
Mediobanca Banca di Credito Finanziario SpA	€300,000	1.13%	15/7/2025	318,980	0.04%
Mediobanca Banca di Credito Finanziario SpA	€100,000	0.75%	15/7/2027	100,600	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€200,000	4.75%	14/3/2028	228,312	0.03%
Mediobanca Banca di Credito Finanziario SpA^	€250,000	0.75%	2/11/2028	247,756	0.03%
Mediobanca Banca di Credito Finanziario SpA^	€100,000	4.63%	7/2/2029	114,972	0.01%
Snam SpA	€300,000	0.00%	15/8/2025	314,339	0.03%
UniCredit SpA	€200,000	0.50%	9/4/2025	212,296	0.02%
UniCredit SpA	€300,000	0.33%	19/1/2026	312,044	0.03%
UniCredit SpA^	€300,000	1.20%	20/1/2026	321,658	0.04%
UniCredit SpA^	€500,000	1.25%	16/6/2026	533,120	0.06%
UniCredit SpA^	\$152,000	2.57%	22/9/2026	143,019	0.02%
UniCredit SpA^	\$200,000	1.98%	3/6/2027	182,825	0.02%
UniCredit SpA^	€490,000	0.93%	18/1/2028	502,601	0.06%
UniCredit SpA^	€100,000	4.80%	17/1/2029	115,615	0.01%
UniCredit SpA^	€400,000	4.45%	16/2/2029	452,038	0.05%
				<b>14,757,532</b>	<b>1.63%</b>
<b>Japan 3.33% (31 December 2022: 3.43%)</b>					
Asahi Group Holdings Ltd.	€200,000	1.15%	19/9/2025	212,971	0.02%
Dai-ichi Life Insurance Co., Ltd.^	\$475,000	4.00%	Perpetual	455,617	0.05%
East Japan Railway Co.	€500,000	2.61%	8/9/2025	545,977	0.06%
Honda Motor Co., Ltd.	¥100,000,000	0.12%	5/3/2025	708,228	0.08%
Honda Motor Co., Ltd.	\$375,000	2.53%	10/3/2027	353,967	0.04%
JT International Financial Services BV^	€100,000	2.38%	7/4/2081	105,392	0.01%
Kubota Corp.	¥100,000,000	0.30%	2/6/2027	706,980	0.08%
Kyushu Electric Power Co., Inc.	¥100,000,000	0.36%	23/4/2027	707,072	0.08%
Marubeni Corp.	\$350,000	1.32%	18/9/2025	327,169	0.04%
Meiji Yasuda Life Insurance Co.^	\$375,000	5.20%	20/10/2045	370,286	0.04%
Meiji Yasuda Life Insurance Co.^	\$200,000	5.10%	26/4/2048	195,483	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$530,000	2.19%	25/2/2025	512,034	0.06%
Mitsubishi UFJ Financial Group, Inc.	\$100,000	3.78%	2/3/2025	98,349	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	1.41%	17/7/2025	236,116	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	3.85%	1/3/2026	244,161	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$250,000	3.84%	17/4/2026	245,190	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	5.54%	17/4/2026	200,527	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$123,000	2.76%	13/9/2026	116,079	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.68%	22/2/2027	193,919	0.02%
Mitsubishi UFJ Financial Group, Inc.^	€200,000	0.34%	8/6/2027	205,342	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$250,000	1.54%	20/7/2027	228,498	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	1.64%	13/10/2027	182,159	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$250,000	2.34%	19/1/2028	231,129	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.96%	2/3/2028	194,745	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.^	\$125,000	4.08%	19/4/2028	121,582	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$375,000	4.05%	11/9/2028	364,512	0.04%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	5.35%	13/9/2028	202,895	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$300,000	5.42%	22/2/2029	305,492	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	5.24%	19/4/2029	202,715	0.02%
Mitsubishi UFJ Financial Group, Inc.^	¥100,000,000	1.03%	7/3/2029	713,274	0.08%
Mitsui & Co., Ltd.	\$200,000	5.51%	10/10/2028	207,140	0.02%
Mizuho Financial Group, Inc.	€100,000	0.21%	7/10/2025	104,840	0.01%
Mizuho Financial Group, Inc.	\$200,000	4.35%	20/10/2025	195,340	0.02%
Mizuho Financial Group, Inc.	\$525,000	3.48%	12/4/2026	507,468	0.06%
Mizuho Financial Group, Inc.	\$200,000	2.84%	13/9/2026	189,919	0.02%
Mizuho Financial Group, Inc.	\$150,000	3.66%	28/2/2027	144,314	0.02%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	313,773	0.04%
Mizuho Financial Group, Inc.^	\$200,000	1.23%	22/5/2027	182,248	0.02%
Mizuho Financial Group, Inc.^	\$200,000	1.55%	9/7/2027	182,839	0.02%
Mizuho Financial Group, Inc.	\$200,000	3.17%	11/9/2027	187,917	0.02%
Mizuho Financial Group, Inc.	\$200,000	4.02%	5/3/2028	194,102	0.02%
Mizuho Financial Group, Inc.	€200,000	4.16%	20/5/2028	226,707	0.03%
Mizuho Financial Group, Inc.^	\$200,000	5.41%	13/9/2028	202,525	0.02%
Mizuho Financial Group, Inc.^	\$200,000	5.78%	6/7/2029	205,869	0.02%
Mizuho Financial Group, Inc.^	\$200,000	4.25%	11/9/2029	193,293	0.02%
NIDEC Corp.	€100,000	0.05%	30/3/2026	101,940	0.01%
Nippon Life Insurance Co.^	\$200,000	4.70%	20/1/2046	195,526	0.02%
Nissan Motor Acceptance Co. LLC	\$125,000	1.85%	16/9/2026	112,440	0.01%
Nissan Motor Co., Ltd.	\$250,000	3.52%	17/9/2025	240,880	0.03%
Nissan Motor Co., Ltd.	€100,000	2.65%	17/3/2026	107,824	0.01%
Nissan Motor Co., Ltd.	\$350,000	4.35%	17/9/2027	334,963	0.04%
Nissan Motor Co., Ltd.	€300,000	3.20%	17/9/2028	318,017	0.04%
Nomura Holdings, Inc.	\$409,000	2.65%	16/1/2025	396,675	0.04%
Nomura Holdings, Inc.	\$200,000	1.85%	16/7/2025	189,220	0.02%
Nomura Holdings, Inc.	\$200,000	1.65%	14/7/2026	182,835	0.02%
Nomura Holdings, Inc.	¥100,000,000	0.28%	4/9/2026	702,837	0.08%
Nomura Holdings, Inc.	\$225,000	2.33%	22/1/2027	206,372	0.02%
Nomura Holdings, Inc.	\$200,000	5.39%	6/7/2027	200,661	0.02%
Nomura Holdings, Inc.	\$200,000	6.07%	12/7/2028	206,653	0.02%
Nomura Holdings, Inc.	\$200,000	2.17%	14/7/2028	175,694	0.02%
Norinchukin Bank	\$200,000	1.28%	22/9/2026	181,065	0.02%
NTT Finance Corp.	€300,000	0.01%	3/3/2025	318,072	0.04%
NTT Finance Corp.	\$200,000	4.24%	25/7/2025	197,761	0.02%
NTT Finance Corp.	€100,000	0.08%	13/12/2025	104,060	0.01%
NTT Finance Corp.	¥100,000,000	0.18%	19/12/2025	707,263	0.08%
NTT Finance Corp.	\$450,000	1.16%	3/4/2026	415,445	0.05%
NTT Finance Corp.	\$200,000	1.59%	3/4/2028	176,495	0.02%
NTT Finance Corp.	€500,000	0.40%	13/12/2028	490,610	0.06%
Olympus Corp.	\$125,000	2.14%	8/12/2026	115,127	0.01%
ORIX Corp.	\$215,000	3.25%	4/12/2024	210,655	0.02%
ORIX Corp.	€100,000	1.92%	20/4/2026	107,176	0.01%
ORIX Corp.	\$250,000	5.00%	13/9/2027	252,197	0.03%
Panasonic Holdings Corp.	¥100,000,000	0.71%	14/9/2028	710,548	0.08%
Renesas Electronics Corp.	\$200,000	2.17%	25/11/2026	182,878	0.02%
Seven & i Holdings Co., Ltd.	¥100,000,000	0.19%	19/12/2025	708,143	0.08%
Sumitomo Life Insurance Co.^	\$200,000	4.00%	14/9/2077	188,351	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	2.35%	15/1/2025	242,644	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	1.47%	8/7/2025	283,927	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	0.95%	12/1/2026	184,282	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	5.46%	13/1/2026	302,467	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$442,000	3.78%	9/3/2026	430,964	0.05%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.55%	15/6/2026	211,830	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.88%	13/7/2026	204,593	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	2.63%	14/7/2026	284,443	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$175,000	1.40%	17/9/2026	159,295	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.01%	19/10/2026	190,489	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$275,000	3.45%	11/1/2027	264,269	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.36%	12/7/2027	190,264	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$175,000	3.35%	18/10/2027	165,761	0.02%
Sumitomo Mitsui Financial Group, Inc.	€200,000	0.30%	28/10/2027	198,432	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$700,000	5.52%	13/1/2028	716,602	0.08%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.80%	13/7/2028	207,154	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	3.94%	19/7/2028	48,229	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	1.90%	17/9/2028	262,612	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	4.31%	16/10/2028	48,697	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	1.05%	12/9/2025	373,219	0.04%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	5.65%	9/3/2026	202,614	0.02%
Sumitomo Mitsui Trust Bank Ltd.	\$338,000	1.55%	25/3/2026	313,354	0.04%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	5.50%	9/3/2028	204,872	0.02%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	539,631	0.06%
Takeda Pharmaceutical Co., Ltd.	\$200,000	5.00%	26/11/2028	203,017	0.02%
Toyota Finance Corp.	¥100,000,000	0.06%	15/4/2026	705,795	0.08%
Toyota Finance Corp.	¥100,000,000	0.37%	13/10/2026	710,420	0.08%
Toyota Motor Corp.	\$325,000	1.34%	25/3/2026	302,979	0.03%
Toyota Motor Corp.	\$100,000	5.28%	13/7/2026	101,787	0.01%
Toyota Motor Corp.	\$100,000	5.12%	13/7/2028	103,752	0.01%
Toyota Motor Finance Netherlands BV	£220,000	4.63%	8/6/2026	281,034	0.03%
				<b>30,103,965</b>	<b>3.33%</b>
<b>Kuwait 0.08% (31 December 2022: 0.07%)</b>					
Boubyan Sukuk Ltd.	\$200,000	2.59%	18/2/2025	193,336	0.02%
NBK SPC Ltd.^	\$325,000	1.63%	15/9/2027	294,645	0.04%
NBK Tier 1 Financing 2 Ltd.^	\$200,000	4.50%	Perpetual	191,815	0.02%
				<b>679,796</b>	<b>0.08%</b>
<b>Luxembourg 0.24% (31 December 2022: 0.32%)</b>					
Acef Holding SCA	€100,000	0.75%	14/6/2028	95,019	0.01%
ArcelorMittal SA	\$150,000	4.55%	11/3/2026	147,767	0.02%
ArcelorMittal SA	€228,000	4.88%	26/9/2026	260,018	0.03%
ArcelorMittal SA	\$175,000	6.55%	29/11/2027	183,711	0.02%
AXA Logistics Europe Master SCA	€100,000	0.38%	15/11/2026	100,373	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	2.20%	24/7/2025	105,740	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.00%	20/10/2026	99,094	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.00%	4/5/2028	185,523	0.02%
Blackstone Property Partners Europe Holdings Sarl	£100,000	2.63%	20/10/2028	108,758	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€100,000	0.50%	27/1/2028	97,598	0.01%
Czech Gas Networks Investments Sarl	€100,000	1.00%	16/7/2027	101,552	0.01%
Eurofins Scientific SE	€200,000	3.75%	17/7/2026	223,467	0.03%
SELP Finance Sarl	€100,000	1.50%	20/12/2026	103,340	0.01%
SELP Finance Sarl	€100,000	3.75%	10/8/2027	110,483	0.01%
SES SA	€100,000	0.88%	4/11/2027	99,976	0.01%
Traton Finance Luxembourg SA	€100,000	4.25%	16/5/2028	113,587	0.02%
				<b>2,136,006</b>	<b>0.24%</b>
<b>Macau 0.08% (31 December 2022: 0.00%)</b>					
Sands China Ltd.	\$200,000	5.38%	8/8/2025	197,036	0.02%
Sands China Ltd.	\$200,000	4.30%	8/1/2026	192,140	0.02%
Sands China Ltd.	\$200,000	2.55%	8/3/2027	181,322	0.02%
Sands China Ltd.	\$200,000	5.65%	8/8/2028	197,258	0.02%
				<b>767,756</b>	<b>0.08%</b>
<b>Malaysia 0.04% (31 December 2022: 0.05%)</b>					
Gohl Capital Ltd.	\$200,000	4.25%	24/1/2027	192,658	0.02%
RHB Bank Bhd	\$200,000	1.66%	29/6/2026	184,293	0.02%
				<b>376,951</b>	<b>0.04%</b>
<b>Mexico 0.14% (31 December 2022: 0.32%)</b>					
America Movil SAB de CV	£100,000	5.00%	27/10/2026	129,016	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	\$200,000	4.38%	11/4/2027	192,814	0.02%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	\$225,000	5.38%	17/4/2025	224,217	0.03%
Orbia Advance Corp. SAB de CV	\$200,000	1.88%	11/5/2026	183,906	0.02%
Sigma Alimentos SA de CV	\$200,000	4.13%	2/5/2026	194,439	0.02%
Southern Copper Corp.	\$150,000	3.88%	23/4/2025	146,902	0.02%
Trust Fibra Uno	\$200,000	5.25%	30/1/2026	195,225	0.02%
				<b>1,266,519</b>	<b>0.14%</b>
<b>Netherlands 3.17% (31 December 2022: 2.92%)</b>					
ABN AMRO Bank NV	€100,000	3.75%	20/4/2025	110,879	0.01%
ABN AMRO Bank NV	€400,000	0.88%	22/4/2025	427,225	0.05%
ABN AMRO Bank NV	€500,000	1.25%	28/5/2025	535,436	0.06%
ABN AMRO Bank NV	\$275,000	4.75%	28/7/2025	269,814	0.03%
ABN AMRO Bank NV	€400,000	0.50%	15/4/2026	418,169	0.05%
ABN AMRO Bank NV	\$150,000	4.80%	18/4/2026	146,808	0.02%
ABN AMRO Bank NV	€200,000	3.88%	21/12/2026	225,431	0.03%
ABN AMRO Bank NV	€200,000	0.60%	15/1/2027	203,915	0.02%
ABN AMRO Bank NV	€100,000	2.38%	1/6/2027	107,520	0.01%
ABN AMRO Bank NV^	\$175,000	1.54%	16/6/2027	158,817	0.02%
ABN AMRO Bank NV^	\$200,000	6.34%	18/9/2027	204,153	0.02%
ABN AMRO Bank NV	€100,000	4.00%	16/1/2028	113,279	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ABN AMRO Bank NV	£200,000	5.13%	22/2/2028	259,187	0.03%
ABN AMRO Bank NV	€500,000	4.38%	20/10/2028	572,715	0.06%
ABN AMRO Bank NV <sup>^</sup>	€200,000	5.13%	22/2/2033	227,262	0.03%
ABN AMRO Bank NV <sup>^</sup>	€200,000	5.50%	21/9/2033	231,162	0.03%
Achmea BV	€200,000	3.63%	29/11/2025	221,872	0.03%
Aegon Ltd. <sup>^</sup>	\$200,000	5.50%	11/4/2048	190,490	0.02%
Akzo Nobel NV	€200,000	1.13%	8/4/2026	211,970	0.02%
ASML Holding NV	€500,000	3.50%	6/12/2025	556,723	0.06%
ASR Nederland NV <sup>^</sup>	€200,000	5.00%	Perpetual	220,913	0.03%
Athora Netherlands NV <sup>^</sup>	€100,000	5.38%	31/8/2032	105,898	0.01%
BMW Finance NV	€200,000	3.88%	4/10/2028	231,008	0.03%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	115,777	0.01%
Cooperatieve Rabobank UA	\$650,000	5.00%	13/1/2025	649,498	0.07%
Cooperatieve Rabobank UA	€400,000	4.13%	14/7/2025	446,941	0.05%
Cooperatieve Rabobank UA	\$250,000	5.50%	18/7/2025	252,505	0.03%
Cooperatieve Rabobank UA	\$352,000	4.38%	4/8/2025	345,670	0.04%
Cooperatieve Rabobank UA	€600,000	1.25%	23/3/2026	638,945	0.07%
Cooperatieve Rabobank UA <sup>^</sup>	\$155,000	1.34%	24/6/2026	146,115	0.02%
Cooperatieve Rabobank UA	\$150,000	3.75%	21/7/2026	143,786	0.02%
Cooperatieve Rabobank UA	\$250,000	5.50%	5/10/2026	255,898	0.03%
Cooperatieve Rabobank UA	€300,000	1.38%	3/2/2027	315,089	0.04%
Cooperatieve Rabobank UA	£100,000	5.25%	14/9/2027	129,043	0.01%
Cooperatieve Rabobank UA <sup>^</sup>	€400,000	0.38%	1/12/2027	405,307	0.05%
Cooperatieve Rabobank UA <sup>^</sup>	\$283,000	1.98%	15/12/2027	258,242	0.03%
Cooperatieve Rabobank UA <sup>^</sup>	€300,000	4.63%	27/1/2028	343,147	0.04%
Cooperatieve Rabobank UA <sup>^</sup>	£200,000	1.88%	12/7/2028	232,102	0.03%
Cooperatieve Rabobank UA <sup>^</sup>	\$250,000	4.66%	22/8/2028	245,668	0.03%
Cooperatieve Rabobank UA <sup>^</sup>	\$250,000	5.56%	28/2/2029	253,584	0.03%
Cooperatieve Rabobank UA <sup>^</sup>	€100,000	4.23%	25/4/2029	113,680	0.01%
Cooperatieve Rabobank UA <sup>^</sup>	€100,000	3.88%	30/11/2032	110,441	0.01%
CTP NV	€100,000	0.88%	20/1/2026	102,425	0.01%
CTP NV	€200,000	0.63%	27/9/2026	198,751	0.02%
Daimler Truck International Finance BV	€600,000	1.25%	6/4/2025	644,413	0.07%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	211,407	0.02%
DSM BV	€300,000	1.00%	9/4/2025	322,092	0.04%
Euronext NV	€300,000	0.13%	17/5/2026	308,146	0.03%
Heineken NV	€100,000	2.88%	4/8/2025	109,877	0.01%
Heineken NV	€200,000	1.00%	4/5/2026	210,744	0.02%
Heineken NV	\$150,000	3.50%	29/1/2028	145,495	0.02%
IMCD NV	€200,000	4.88%	18/9/2028	231,573	0.03%
ING Bank NV	€200,000	4.13%	2/10/2026	226,333	0.03%
ING Groep NV	\$200,000	4.63%	6/1/2026	198,792	0.02%
ING Groep NV	£200,000	3.00%	18/2/2026	245,843	0.03%
ING Groep NV <sup>^</sup>	€600,000	2.13%	23/5/2026	648,457	0.07%
ING Groep NV <sup>^</sup>	\$200,000	1.40%	1/7/2026	188,170	0.02%
ING Groep NV <sup>^</sup>	€700,000	1.25%	16/2/2027	735,417	0.08%
ING Groep NV	\$200,000	3.95%	29/3/2027	193,675	0.02%
ING Groep NV <sup>^</sup>	\$200,000	1.73%	1/4/2027	185,055	0.02%
ING Groep NV <sup>^</sup>	€100,000	4.88%	14/11/2027	114,568	0.01%
ING Groep NV <sup>^</sup>	\$400,000	4.02%	28/3/2028	389,642	0.04%
ING Groep NV <sup>^</sup>	€100,000	0.38%	29/9/2028	98,057	0.01%
ING Groep NV	\$200,000	4.55%	2/10/2028	197,472	0.02%
ING Groep NV <sup>^</sup>	£100,000	1.13%	7/12/2028	111,894	0.01%
ING Groep NV <sup>^</sup>	€200,000	0.25%	18/2/2029	191,710	0.02%
ING Groep NV <sup>^</sup>	€200,000	1.00%	13/11/2030	206,977	0.02%
ING Groep NV <sup>^</sup>	€200,000	1.00%	16/11/2032	195,367	0.02%
ING Groep NV <sup>^</sup>	£100,000	6.25%	20/5/2033	128,400	0.01%
ING Groep NV <sup>^</sup>	€200,000	4.13%	24/8/2033	221,671	0.03%
ING Groep NV <sup>^</sup>	€300,000	4.50%	23/5/2029	341,545	0.04%
JAB Holdings BV	€300,000	2.00%	18/5/2028	315,273	0.04%
JDE Peet's NV	€200,000	0.00%	16/1/2026	206,517	0.02%
JDE Peet's NV	\$200,000	1.38%	15/1/2027	179,747	0.02%
JDE Peet's NV	€400,000	0.63%	9/2/2028	395,902	0.04%
Koninklijke Ahold Delhaize NV	€200,000	3.50%	4/4/2028	225,519	0.03%
Koninklijke KPN NV	€200,000	0.63%	9/4/2025	213,038	0.02%
Koninklijke KPN NV	£200,000	5.00%	18/11/2026	258,267	0.03%
Koninklijke Philips NV	€200,000	1.88%	5/5/2027	210,860	0.02%
LeasePlan Corp. NV	€100,000	3.50%	9/4/2025	110,380	0.01%
LeasePlan Corp. NV	€300,000	0.25%	23/2/2026	308,784	0.03%
LeasePlan Corp. NV	€100,000	0.25%	7/9/2026	101,476	0.01%
Louis Dreyfus Co Finance BV	€200,000	1.63%	28/4/2028	205,186	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nationale-Nederlanden Bank NV	€200,000	0.38%	26/2/2025	212,851	0.02%
NIBC Bank NV	€100,000	6.38%	1/12/2025	115,720	0.01%
NIBC Bank NV	€200,000	0.25%	9/9/2026	202,047	0.02%
NN Group NV^	€100,000	4.50%	Perpetual	110,029	0.01%
NN Group NV^	€200,000	4.63%	13/1/2048	221,394	0.03%
NXP BV/NXP Funding LLC	\$100,000	5.55%	1/12/2028	102,931	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.88%	18/6/2026	194,875	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$125,000	4.40%	1/6/2027	123,492	0.01%
Prosus NV	€100,000	1.21%	19/1/2026	103,823	0.01%
Rentokil Initial Finance BV	€200,000	3.88%	27/6/2027	225,182	0.03%
Repsol International Finance BV^	€100,000	3.75%	Perpetual	108,142	0.01%
Repsol International Finance BV^	€100,000	2.50%	Perpetual	103,264	0.01%
Sandoz Finance BV	€300,000	3.97%	17/4/2027	337,994	0.04%
Sartorius Finance BV	€200,000	4.25%	14/9/2026	225,865	0.03%
Shell International Finance BV	€400,000	0.38%	15/2/2025	428,065	0.05%
Shell International Finance BV	\$405,000	3.25%	11/5/2025	397,305	0.04%
Shell International Finance BV	€200,000	1.88%	15/9/2025	216,402	0.02%
Shell International Finance BV	\$270,000	2.88%	10/5/2026	260,083	0.03%
Shell International Finance BV	\$149,000	2.50%	12/9/2026	141,852	0.02%
Shell International Finance BV	€200,000	1.63%	20/1/2027	212,840	0.02%
Shell International Finance BV	€200,000	0.13%	8/11/2027	199,700	0.02%
Shell International Finance BV	€300,000	1.25%	12/5/2028	309,576	0.03%
Shell International Finance BV	€200,000	0.75%	15/8/2028	201,135	0.02%
Shell International Finance BV	\$350,000	3.88%	13/11/2028	344,729	0.04%
Siemens Financieringsmaatschappij NV	€300,000	2.50%	8/9/2027	329,584	0.04%
Signify NV	€100,000	2.38%	11/5/2027	107,123	0.01%
Toyota Motor Finance Netherlands BV	€300,000	3.38%	13/1/2026	332,663	0.04%
Toyota Motor Finance Netherlands BV	€300,000	3.50%	13/1/2028	337,594	0.04%
Vesteda Finance BV	€100,000	1.50%	24/5/2027	104,166	0.01%
VIA Outlets BV	€100,000	1.75%	15/11/2028	98,117	0.01%
Viterra Finance BV	€107,000	0.38%	24/9/2025	111,607	0.01%
Viterra Finance BV	\$200,000	2.00%	21/4/2026	185,432	0.02%
Volkswagen International Finance NV^	€200,000	7.50%	Perpetual	240,242	0.03%
Wolters Kluwer NV	€300,000	0.25%	30/3/2028	297,408	0.03%
				<b>28,630,233</b>	<b>3.17%</b>
<b>New Zealand 0.26% (31 December 2022: 0.40%)</b>					
ANZ Bank New Zealand Ltd.^	\$100,000	5.55%	11/8/2032	100,331	0.01%
ANZ New Zealand Int'l Ltd.	€100,000	0.20%	23/9/2027	98,793	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	21/1/2028	189,620	0.02%
ANZ New Zealand Int'l Ltd.	\$200,000	5.36%	14/8/2028	204,358	0.02%
ASB Bank Ltd.	\$275,000	1.63%	22/10/2026	251,113	0.03%
ASB Bank Ltd.	NZD200,000	5.93%	16/11/2026	129,892	0.02%
ASB Bank Ltd.	\$200,000	5.40%	29/11/2027	203,279	0.02%
Bank of New Zealand	\$225,000	2.00%	21/2/2025	217,449	0.02%
Bank of New Zealand	NZD600,000	1.88%	8/6/2026	353,156	0.04%
Bank of New Zealand	\$250,000	4.85%	7/2/2028	249,363	0.03%
Westpac Securities NZ Ltd.	€150,000	1.10%	24/3/2026	157,202	0.02%
Westpac Securities NZ Ltd.	€200,000	0.10%	13/7/2027	197,653	0.02%
				<b>2,352,209</b>	<b>0.26%</b>
<b>Norway 0.48% (31 December 2022: 0.48%)</b>					
Aker BP A.S.A	\$150,000	2.00%	15/7/2026	138,265	0.02%
DNB Bank A.S.A^	€100,000	1.63%	31/5/2026	107,568	0.01%
DNB Bank A.S.A^	\$375,000	5.90%	9/10/2026	378,672	0.04%
DNB Bank A.S.A^	€100,000	3.63%	16/2/2027	110,813	0.01%
DNB Bank A.S.A^	\$200,000	1.54%	25/5/2027	182,413	0.02%
DNB Bank A.S.A^	£150,000	4.00%	17/8/2027	186,436	0.02%
DNB Bank A.S.A^	€100,000	3.13%	21/9/2027	110,114	0.01%
DNB Bank A.S.A^	€300,000	0.38%	18/1/2028	303,657	0.04%
DNB Bank A.S.A^	€100,000	4.50%	19/7/2028	114,158	0.01%
DNB Bank A.S.A^	€200,000	0.25%	23/2/2029	193,788	0.02%
DNB Bank A.S.A^	€100,000	4.00%	14/3/2029	113,853	0.01%
DNB Bank A.S.A^	€194,000	4.63%	1/11/2029	225,239	0.03%
DNB Bank A.S.A^	€100,000	4.63%	28/2/2033	113,108	0.01%
DNB Bank A.S.A^	€300,000	5.00%	13/9/2033	344,981	0.04%
DNB Bank A.S.A^	£200,000	2.63%	10/6/2026	245,971	0.03%
Santander Consumer Bank A.S.	€100,000	0.13%	25/2/2025	106,010	0.01%
Santander Consumer Bank A.S.	€300,000	0.13%	14/4/2026	307,063	0.04%
Sparebank 1 Oestlandet	€100,000	1.75%	27/4/2027	105,054	0.01%
SpareBank 1 SMN	€100,000	0.01%	18/2/2028	97,018	0.01%
SpareBank 1 SR-Bank A.S.A	€300,000	0.25%	9/11/2026	304,520	0.04%
SpareBank 1 SR-Bank A.S.A	€100,000	4.88%	24/8/2028	116,288	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Var Energi A.S.A	\$200,000	7.50%	15/1/2028	212,581	0.02%
Yara International A.S.A	\$200,000	4.75%	1/6/2028	195,075	0.02%
				<b>4,312,645</b>	<b>0.48%</b>
<b>Panama 0.02% (31 December 2022: 0.00%)</b>					
Banco General SA	\$200,000	4.13%	7/8/2027	187,608	0.02%
				<b>187,608</b>	<b>0.02%</b>
<b>Peru 0.08% (31 December 2022: 0.07%)</b>					
Banco de Credito del Peru SA	\$150,000	2.70%	11/1/2025	145,576	0.02%
Banco de Credito del Peru SA^	\$150,000	3.25%	30/9/2031	136,902	0.01%
Kallpa Generacion SA	\$200,000	4.88%	24/5/2026	196,464	0.02%
Transportadora de Gas del Peru SA	\$250,000	4.25%	30/4/2028	245,176	0.03%
				<b>724,118</b>	<b>0.08%</b>
<b>Philippines 0.03% (31 December 2022: 0.04%)</b>					
BDO Unibank, Inc.	\$300,000	2.13%	13/1/2026	280,391	0.03%
				<b>280,391</b>	<b>0.03%</b>
<b>Poland 0.03% (31 December 2022: 0.01%)</b>					
Bank Gospodarstwa Krajowego	\$200,000	6.25%	31/10/2028	211,262	0.02%
ORLEN SA	€100,000	1.13%	27/5/2028	99,629	0.01%
				<b>310,891</b>	<b>0.03%</b>
<b>Portugal 0.21% (31 December 2022: 0.12%)</b>					
Banco Comercial Portugues SA^	€100,000	1.75%	7/4/2028	103,179	0.01%
Banco Comercial Portugues SA^	€200,000	5.63%	2/10/2026	227,155	0.03%
EDP Finance BV	\$200,000	1.71%	24/1/2028	177,523	0.02%
EDP-Energias de Portugal SA	€600,000	1.63%	15/4/2027	634,191	0.07%
EDP-Energias de Portugal SA	€500,000	3.88%	26/6/2028	567,623	0.06%
Fidelidade - Compania de Seguros SA^	€100,000	4.25%	4/9/2031	98,488	0.01%
Floene Energias SA	€100,000	4.88%	3/7/2028	114,554	0.01%
				<b>1,922,713</b>	<b>0.21%</b>
<b>Qatar 0.10% (31 December 2022: 0.13%)</b>					
ABQ Finance Ltd.	\$200,000	1.88%	8/9/2025	187,311	0.02%
CBQ Finance Ltd.	\$325,000	2.00%	12/5/2026	299,576	0.04%
MAR Sukuk Ltd.	\$200,000	2.21%	2/9/2025	189,058	0.02%
QIB Sukuk Ltd.	\$200,000	5.58%	22/11/2028	204,603	0.02%
				<b>880,548</b>	<b>0.10%</b>
<b>Romania 0.04% (31 December 2022: 0.04%)</b>					
Banca Comerciala Romana SA^	€100,000	7.63%	19/5/2027	116,633	0.02%
NE Property BV	€200,000	1.88%	9/10/2026	201,817	0.02%
				<b>318,450</b>	<b>0.04%</b>
<b>Saudi Arabia 0.10% (31 December 2022: 0.10%)</b>					
AL Rajhi Sukuk Ltd.	\$200,000	4.75%	5/4/2028	199,113	0.02%
ANB Sukuk Ltd.^	\$200,000	3.33%	28/10/2030	190,971	0.02%
BSF Finance	\$200,000	5.50%	23/11/2027	202,935	0.03%
Riyad Sukuk Ltd.^	\$300,000	3.17%	25/2/2030	289,161	0.03%
				<b>882,180</b>	<b>0.10%</b>
<b>Singapore 0.22% (31 December 2022: 0.24%)</b>					
DBS Bank Ltd.	AUD250,000	4.68%	24/2/2026	171,280	0.02%
DBS Group Holdings Ltd.^	SGD500,000	3.98%	Perpetual	377,703	0.04%
DBS Group Holdings Ltd.^	\$250,000	3.30%	Perpetual	241,282	0.03%
Oversea-Chinese Banking Corp., Ltd.^	\$300,000	1.83%	10/9/2030	282,216	0.03%
Oversea-Chinese Banking Corp., Ltd.^	\$200,000	4.60%	15/6/2032	197,307	0.02%
United Overseas Bank Ltd.^	SGD250,000	3.58%	Perpetual	187,211	0.02%
United Overseas Bank Ltd.	\$125,000	3.06%	7/4/2025	122,355	0.02%
United Overseas Bank Ltd.^	\$200,000	1.75%	16/3/2031	184,712	0.02%
United Overseas Bank Ltd.^	\$200,000	3.86%	7/10/2032	191,123	0.02%
				<b>1,955,189</b>	<b>0.22%</b>
<b>South Africa 0.08% (31 December 2022: 0.07%)</b>					
Anglo American Capital plc	\$200,000	4.88%	14/5/2025	198,511	0.03%
Anglo American Capital plc	€100,000	1.63%	11/3/2026	106,224	0.01%
Anglo American Capital plc	\$200,000	4.75%	10/4/2027	197,475	0.02%
Anglo American Capital plc	\$200,000	4.50%	15/3/2028	194,509	0.02%
				<b>696,719</b>	<b>0.08%</b>
<b>South Korea 0.87% (31 December 2022: 0.81%)</b>					
GS Caltex Corp.	\$200,000	5.38%	7/8/2028	202,170	0.02%
Hana Bank	\$200,000	3.25%	30/3/2027	191,241	0.02%
Hanwha Life Insurance Co., Ltd.^	\$200,000	3.38%	4/2/2032	184,035	0.02%
HD Hyundai Heavy Industries Co., Ltd.	\$200,000	3.18%	28/3/2027	189,801	0.02%
Hyundai Capital America	\$100,000	5.80%	26/6/2025	100,578	0.01%
Hyundai Capital America	\$200,000	6.00%	11/7/2025	201,557	0.02%
Hyundai Capital America	\$275,000	1.80%	15/10/2025	258,595	0.03%
Hyundai Capital America	\$400,000	1.30%	8/1/2026	369,293	0.04%
Hyundai Capital America	\$100,000	5.50%	30/3/2026	100,526	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Capital America	\$250,000	1.50%	15/6/2026	228,300	0.03%
Hyundai Capital America	\$100,000	5.65%	26/6/2026	100,758	0.01%
Hyundai Capital America	\$200,000	5.95%	21/9/2026	203,293	0.02%
Hyundai Capital America	\$200,000	2.38%	15/10/2027	180,355	0.02%
Hyundai Capital America	\$200,000	1.80%	10/1/2028	175,433	0.02%
Hyundai Capital America	\$125,000	5.60%	30/3/2028	126,802	0.02%
Hyundai Capital America	\$100,000	2.00%	15/6/2028	87,358	0.01%
Hyundai Capital America	\$100,000	5.68%	26/6/2028	101,956	0.01%
Hyundai Capital America	\$200,000	2.10%	15/9/2028	174,800	0.02%
Hyundai Capital America	\$50,000	6.10%	21/9/2028	51,945	0.01%
Hyundai Capital Services, Inc.	\$200,000	3.63%	29/8/2027	189,720	0.02%
KB Securities Co., Ltd.	\$200,000	2.13%	1/11/2026	182,556	0.02%
Kia Corp.	\$300,000	3.25%	21/4/2026	287,729	0.03%
Kookmin Bank	\$200,000	1.75%	4/5/2025	191,499	0.02%
Kookmin Bank	\$200,000	2.38%	15/2/2027	186,534	0.02%
KT Corp.	\$200,000	1.00%	1/9/2025	187,280	0.02%
LG Chem Ltd.	\$200,000	1.38%	7/7/2026	182,455	0.02%
LG Energy Solution Ltd.	\$200,000	5.63%	25/9/2026	202,282	0.02%
Mirae Asset Securities Co., Ltd.	\$200,000	2.63%	30/7/2025	190,068	0.02%
NAVER Corp.	\$250,000	1.50%	29/3/2026	231,153	0.03%
POSCO	\$200,000	2.50%	17/1/2025	194,426	0.02%
POSCO	\$200,000	5.63%	17/1/2026	201,769	0.02%
POSCO	\$200,000	5.75%	17/1/2028	205,207	0.03%
Shinhan Bank Co., Ltd.	\$200,000	1.38%	21/10/2026	181,634	0.02%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	12/4/2028	198,159	0.02%
Shinhan Card Co., Ltd.	\$300,000	1.38%	19/10/2025	279,831	0.03%
Shinhan Financial Group Co., Ltd.^	\$200,000	2.88%	Perpetual	181,413	0.02%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	199,979	0.02%
SK Hynix, Inc.	\$200,000	1.50%	19/1/2026	184,252	0.02%
SK Hynix, Inc.	\$200,000	6.38%	17/1/2028	206,582	0.03%
SK On Co., Ltd.	\$200,000	5.38%	11/5/2026	201,198	0.02%
Woori Bank	\$200,000	4.75%	30/4/2024	199,353	0.02%
Woori Bank	\$200,000	0.75%	1/2/2026	183,466	0.02%
				<b>7,877,341</b>	<b>0.87%</b>
<b>Spain 2.23% (31 December 2022: 2.38%)</b>					
Abanca Corp. Bancaria SA^	€100,000	0.50%	8/9/2027	100,832	0.01%
Abanca Corp. Bancaria SA^	€100,000	5.25%	14/9/2028	114,535	0.01%
Abertis Infraestructuras SA	€100,000	2.50%	27/2/2025	108,947	0.01%
Abertis Infraestructuras SA	€100,000	0.63%	15/7/2025	105,784	0.01%
Abertis Infraestructuras SA	€300,000	1.00%	27/2/2027	311,571	0.04%
Abertis Infraestructuras SA	€100,000	4.13%	31/1/2028	113,623	0.01%
Abertis Infraestructuras SA	€200,000	1.13%	26/3/2028	202,381	0.02%
Amadeus IT Group SA	€100,000	2.88%	20/5/2027	109,498	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	1.38%	14/5/2025	214,318	0.02%
Banco Bilbao Vizcaya Argentaria SA	€400,000	1.75%	26/11/2025	429,855	0.05%
Banco Bilbao Vizcaya Argentaria SA^	€200,000	4.13%	10/5/2026	222,340	0.03%
Banco Bilbao Vizcaya Argentaria SA^	\$200,000	5.86%	14/9/2026	201,086	0.02%
Banco Bilbao Vizcaya Argentaria SA	€400,000	3.38%	20/9/2027	446,042	0.05%
Banco Bilbao Vizcaya Argentaria SA^	\$200,000	6.14%	14/9/2028	205,522	0.02%
Banco Bilbao Vizcaya Argentaria SA^	€200,000	0.88%	14/1/2029	200,315	0.02%
Banco Bilbao Vizcaya Argentaria SA^	€300,000	1.00%	16/1/2030	318,735	0.04%
Banco Bilbao Vizcaya Argentaria SA^	€100,000	5.75%	15/9/2033	116,175	0.01%
Banco de Sabadell SA^	€200,000	1.13%	11/3/2027	209,673	0.02%
Banco de Sabadell SA^	€100,000	5.13%	10/11/2028	116,121	0.01%
Banco de Sabadell SA^	€100,000	5.00%	7/6/2029	116,112	0.01%
Banco Santander SA	€300,000	1.13%	17/1/2025	322,433	0.04%
Banco Santander SA	€300,000	2.50%	18/3/2025	326,821	0.04%
Banco Santander SA	\$175,000	3.50%	24/3/2025	171,273	0.02%
Banco Santander SA	\$400,000	2.75%	28/5/2025	386,119	0.04%
Banco Santander SA	\$400,000	5.15%	18/8/2025	397,882	0.05%
Banco Santander SA	\$200,000	5.18%	19/11/2025	198,249	0.02%
Banco Santander SA	\$200,000	1.85%	25/3/2026	185,260	0.02%
Banco Santander SA	€500,000	3.25%	4/4/2026	548,861	0.06%
Banco Santander SA^	€200,000	3.63%	27/9/2026	221,247	0.03%
Banco Santander SA^	€300,000	3.13%	6/10/2026	367,380	0.04%
Banco Santander SA	€100,000	3.13%	19/1/2027	109,536	0.01%
Banco Santander SA	€700,000	0.50%	4/2/2027	709,496	0.08%
Banco Santander SA	\$200,000	5.29%	18/8/2027	200,494	0.02%
Banco Santander SA^	\$325,000	1.72%	14/9/2027	294,165	0.03%
Banco Santander SA^	\$200,000	6.53%	7/11/2027	207,059	0.02%
Banco Santander SA	€700,000	3.88%	16/1/2028	791,701	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander SA	\$200,000	3.80%	23/2/2028	188,879	0.02%
Banco Santander SA^	\$275,000	4.18%	24/3/2028	264,547	0.03%
Banco Santander SA	\$200,000	4.38%	12/4/2028	194,220	0.02%
Banco Santander SA	\$200,000	5.59%	8/8/2028	204,124	0.02%
Banco Santander SA^	£100,000	4.75%	30/8/2028	126,862	0.02%
Banco Santander SA	\$200,000	6.61%	7/11/2028	213,092	0.02%
Banco Santander SA^	€300,000	0.63%	24/6/2029	293,406	0.03%
Banco Santander SA^	£100,000	2.25%	4/10/2032	110,058	0.01%
Banco Santander SA^	€300,000	5.75%	23/8/2033	347,491	0.04%
Bankinter SA	€300,000	0.88%	8/7/2026	311,694	0.04%
Bankinter SA^	€100,000	1.25%	23/12/2032	98,459	0.01%
CaixaBank SA	€100,000	0.38%	3/2/2025	106,656	0.01%
CaixaBank SA	€400,000	1.38%	19/6/2026	419,624	0.05%
CaixaBank SA^	€200,000	0.75%	10/7/2026	212,320	0.02%
CaixaBank SA	€200,000	1.13%	12/11/2026	207,506	0.02%
CaixaBank SA^	€400,000	0.38%	18/11/2026	415,866	0.05%
CaixaBank SA^	£200,000	1.50%	3/12/2026	237,445	0.03%
CaixaBank SA^	€100,000	4.63%	16/5/2027	112,762	0.01%
CaixaBank SA^	\$200,000	6.68%	13/9/2027	205,004	0.02%
CaixaBank SA^	€200,000	0.63%	21/1/2028	203,798	0.02%
CaixaBank SA^	£200,000	3.50%	6/4/2028	241,049	0.03%
CaixaBank SA^	\$200,000	6.21%	18/1/2029	204,308	0.02%
CaixaBank SA^	€400,000	5.00%	19/7/2029	461,981	0.05%
CaixaBank SA^	€300,000	2.25%	17/4/2030	319,954	0.04%
CaixaBank SA^	€200,000	6.25%	23/2/2033	233,115	0.03%
CaixaBank SA^	£100,000	6.88%	25/10/2033	130,156	0.02%
Ferrovial Emisiones SA	€200,000	1.38%	31/3/2025	215,039	0.03%
Iberdrola Finanzas SA^	€200,000	4.88%	Perpetual	222,900	0.03%
Iberdrola Finanzas SA	€100,000	1.00%	7/3/2025	107,369	0.01%
Iberdrola Finanzas SA	€500,000	0.88%	16/6/2025	532,674	0.06%
Iberdrola International BV^	€500,000	1.87%	Perpetual	519,819	0.06%
Iberdrola International BV^	€100,000	1.45%	Perpetual	100,551	0.01%
Inmobiliaria Colonial Socimi SA	€100,000	2.00%	17/4/2026	106,900	0.01%
Kutxabank SA^	€100,000	4.00%	1/2/2028	111,728	0.01%
Mapfre SA^	€100,000	4.38%	31/3/2047	108,863	0.01%
Mapfre SA^	€100,000	4.13%	7/9/2048	106,632	0.01%
Merlin Properties Socimi SA	€200,000	1.75%	26/5/2025	214,709	0.03%
Merlin Properties Socimi SA	€100,000	2.38%	13/7/2027	106,326	0.01%
Naturgy Finance BV	€100,000	1.38%	21/1/2025	107,883	0.01%
Red Electrica Financiaciones SAU	€200,000	1.25%	13/3/2027	210,766	0.02%
Redeia Corp. SA	€200,000	0.88%	14/4/2025	213,803	0.02%
Repsol International Finance BV	€100,000	0.25%	2/8/2027	100,039	0.01%
Santander Consumer Finance SA	€100,000	0.38%	17/1/2025	106,816	0.01%
Santander Consumer Finance SA	€100,000	0.00%	23/2/2026	103,068	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/11/2026	102,151	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/1/2027	101,615	0.01%
Telefonica Emisiones SA	€100,000	1.50%	11/9/2025	107,345	0.01%
Telefonica Emisiones SA	£50,000	5.38%	2/2/2026	64,461	0.01%
Telefonica Emisiones SA	€300,000	1.45%	22/1/2027	316,110	0.04%
Telefonica Emisiones SA	€150,000	4.10%	8/3/2027	147,033	0.02%
Unicaja Banco SA^	€200,000	1.00%	1/12/2026	208,734	0.02%
Unicaja Banco SA^	€100,000	5.13%	21/2/2029	113,426	0.01%
Werfen SA	€200,000	4.63%	6/6/2028	225,119	0.03%
				<b>20,147,696</b>	<b>2.23%</b>
<b>Supranational 0.01% (31 December 2022: 0.02%)</b>					
Concentrix Corp.	\$100,000	6.65%	2/8/2026	102,489	0.01%
				<b>102,489</b>	<b>0.01%</b>
<b>Sweden 1.21% (31 December 2022: 1.18%)</b>					
Akelius Residential Property Financing BV	€100,000	1.00%	17/1/2028	95,054	0.01%
Assa Abloy AB	€200,000	3.75%	13/9/2026	225,085	0.03%
Castellum AB	€100,000	0.75%	4/9/2026	99,998	0.01%
EQT AB	€100,000	2.38%	6/4/2028	104,228	0.01%
Essity AB	€300,000	1.13%	5/3/2025	321,993	0.04%
Essity Capital BV	€100,000	3.00%	21/9/2026	110,164	0.01%
Heimstaden Bostad AB	€100,000	1.13%	21/1/2026	94,418	0.01%
Heimstaden Bostad Treasury BV	€100,000	0.63%	24/7/2025	97,918	0.01%
Heimstaden Bostad Treasury BV	€300,000	1.00%	13/4/2028	237,312	0.03%
Hemso Fastighets AB	€100,000	1.00%	9/9/2026	102,329	0.01%
Lansforsakringar Bank AB	€300,000	0.13%	19/2/2025	317,967	0.04%
Lansforsakringar Bank AB	€100,000	4.00%	18/1/2027	112,299	0.01%
Molnlycke Holding AB	€100,000	1.88%	28/2/2025	107,886	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sagax AB	€200,000	2.25%	13/3/2025	214,887	0.02%
Sagax AB	€100,000	1.13%	30/1/2027	99,351	0.01%
Sandvik AB	€100,000	2.13%	7/6/2027	107,127	0.01%
Scania CV AB	€200,000	2.25%	3/6/2025	216,378	0.02%
Skandinaviska Enskilda Banken AB	\$175,000	3.70%	9/6/2025	171,818	0.02%
Skandinaviska Enskilda Banken AB	\$50,000	0.85%	2/9/2025	46,729	0.01%
Skandinaviska Enskilda Banken AB	€300,000	4.00%	9/11/2026	337,188	0.04%
Skandinaviska Enskilda Banken AB	€200,000	1.75%	11/11/2026	212,169	0.02%
Skandinaviska Enskilda Banken AB	€300,000	0.75%	9/8/2027	301,463	0.03%
Skandinaviska Enskilda Banken AB	€200,000	3.75%	7/2/2028	223,365	0.03%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	339,389	0.04%
Skandinaviska Enskilda Banken AB	€200,000	4.38%	6/11/2028	229,196	0.03%
Skandinaviska Enskilda Banken AB <sup>^</sup>	€100,000	5.00%	17/8/2033	114,828	0.01%
Svenska Handelsbanken AB	\$100,000	3.65%	10/6/2025	98,113	0.01%
Svenska Handelsbanken AB	€100,000	3.75%	5/5/2026	111,866	0.01%
Svenska Handelsbanken AB	€300,000	0.05%	3/9/2026	304,798	0.03%
Svenska Handelsbanken AB	€500,000	0.13%	3/11/2026	507,585	0.06%
Svenska Handelsbanken AB	\$275,000	3.95%	10/6/2027	267,780	0.03%
Svenska Handelsbanken AB	€100,000	0.01%	2/12/2027	97,720	0.01%
Svenska Handelsbanken AB	€400,000	3.38%	17/2/2028	445,935	0.05%
Svenska Handelsbanken AB	AUD200,000	5.00%	2/3/2028	137,487	0.02%
Svenska Handelsbanken AB	\$200,000	5.50%	15/6/2028	203,215	0.02%
Svenska Handelsbanken AB <sup>^</sup>	£100,000	4.63%	23/8/2032	122,333	0.01%
Swedbank AB	€100,000	0.75%	5/5/2025	106,491	0.01%
Swedbank AB <sup>^</sup>	€100,000	4.63%	30/5/2026	111,624	0.01%
Swedbank AB	\$400,000	5.47%	15/6/2026	405,247	0.05%
Swedbank AB	€200,000	0.25%	2/11/2026	203,875	0.02%
Swedbank AB	\$175,000	1.54%	16/11/2026	159,790	0.02%
Swedbank AB	€500,000	1.30%	17/2/2027	514,174	0.06%
Swedbank AB	€200,000	2.10%	25/5/2027	212,651	0.02%
Swedbank AB	\$200,000	5.34%	20/9/2027	200,466	0.02%
Swedbank AB	€200,000	4.25%	11/7/2028	226,980	0.03%
Swedbank AB	€300,000	4.13%	13/11/2028	343,330	0.04%
Swedbank AB <sup>^</sup>	€200,000	3.63%	23/8/2032	215,976	0.02%
Swedbank AB <sup>^</sup>	£100,000	7.27%	15/11/2032	131,585	0.02%
Telefonaktiebolaget LM Ericsson	€100,000	1.13%	8/2/2027	102,062	0.01%
Telia Co. AB	€339,000	3.88%	1/10/2025	378,870	0.04%
Telia Co. AB <sup>^</sup>	€100,000	1.38%	11/5/2081	102,594	0.01%
Telia Co. AB <sup>^</sup>	€100,000	4.63%	21/12/2082	110,181	0.01%
Volvo Treasury AB	€200,000	2.00%	19/8/2027	213,347	0.02%
Volvo Treasury AB	£200,000	6.13%	22/6/2028	271,225	0.03%
				<b>10,947,839</b>	<b>1.21%</b>
<b>Switzerland 2.26% (31 December 2022: 2.35%)</b>					
Adecco Group AG	CHF375,000	2.38%	17/11/2027	457,233	0.05%
Adecco International Financial Services BV <sup>^</sup>	€100,000	1.00%	21/3/2082	95,871	0.01%
Argentum Netherlands BV for Givaudan SA	€200,000	1.13%	17/9/2025	213,094	0.02%
Argentum Netherlands BV for Swiss Re Ltd. <sup>^</sup>	\$200,000	5.75%	15/8/2050	197,771	0.02%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	€200,000	3.50%	1/10/2046	217,516	0.02%
Cloverie plc for Zurich Insurance Co., Ltd.	€200,000	1.50%	15/12/2028	207,385	0.02%
Cloverie plc for Zurich Insurance Co., Ltd. <sup>^</sup>	\$300,000	5.63%	24/6/2046	297,143	0.03%
Coca-Cola HBC Finance BV	€200,000	1.00%	14/5/2027	207,004	0.02%
Credit Suisse AG	\$150,000	7.95%	9/1/2025	153,260	0.02%
Credit Suisse AG	\$250,000	3.70%	21/2/2025	244,857	0.03%
Credit Suisse AG	\$250,000	2.95%	9/4/2025	242,240	0.03%
Credit Suisse AG	£100,000	1.13%	15/12/2025	118,232	0.01%
Credit Suisse AG	€400,000	0.25%	5/1/2026	414,628	0.05%
Credit Suisse AG	£100,000	7.75%	10/3/2026	134,166	0.02%
Credit Suisse AG	\$250,000	1.25%	7/8/2026	226,771	0.03%
Credit Suisse AG	€600,000	5.50%	20/8/2026	696,542	0.08%
Credit Suisse AG	\$250,000	5.00%	9/7/2027	250,022	0.03%
Credit Suisse AG	\$425,000	7.50%	15/2/2028	465,829	0.05%
ELM BV for Swiss Life Insurance & Pension Group <sup>^</sup>	€100,000	4.50%	Perpetual	109,389	0.01%
ELM BV for Swiss Reinsurance Co., Ltd. <sup>^</sup>	€200,000	2.60%	Perpetual	213,376	0.02%
Firmenich Productions Participations SAS	€200,000	1.38%	30/10/2026	211,984	0.02%
Holcim Finance Luxembourg SA	€100,000	1.50%	6/4/2025	107,599	0.01%
Holcim Finance Luxembourg SA	€100,000	2.38%	9/4/2025	109,020	0.01%
Holcim Finance Luxembourg SA	€300,000	0.50%	29/11/2026	308,868	0.03%
Holcim Finance Luxembourg SA	€200,000	2.25%	26/5/2028	214,147	0.02%
Nestle Finance International Ltd.	€500,000	0.00%	3/12/2025	524,264	0.06%
Nestle Finance International Ltd.	€100,000	0.88%	29/3/2027	104,664	0.01%
Nestle Holdings, Inc.	\$250,000	3.50%	24/9/2025	245,472	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Novartis Capital Corp.	\$794,000	3.00%	20/11/2025	772,631	0.09%
Novartis Capital Corp.	\$100,000	3.10%	17/5/2027	96,244	0.01%
Novartis Finance SA	€400,000	0.63%	20/9/2028	406,172	0.05%
Raiffeisen Schweiz Genossenschaft	€100,000	4.84%	3/11/2028	115,220	0.01%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	635,429	0.07%
Roche Holdings, Inc.	\$300,000	2.38%	28/1/2027	282,414	0.03%
Roche Holdings, Inc.	\$300,000	1.93%	13/12/2028	267,621	0.03%
Sika Capital BV	€200,000	3.75%	3/11/2026	224,588	0.03%
SIX Finance Luxembourg SA	€100,000	0.00%	2/12/2025	103,806	0.01%
Swiss Re Finance Luxembourg SA^	\$200,000	4.25%	Perpetual	195,961	0.02%
Tyco Electronics Group SA	€100,000	0.00%	14/2/2025	106,270	0.01%
UBS AG	\$200,000	1.38%	13/1/2025	192,006	0.02%
UBS AG	\$200,000	5.80%	11/9/2025	202,358	0.02%
UBS AG	€500,000	0.01%	31/3/2026	514,482	0.06%
UBS AG	\$200,000	1.25%	1/6/2026	183,818	0.02%
UBS AG	\$200,000	5.65%	11/9/2028	207,454	0.02%
UBS AG	AUD200,000	5.81%	24/11/2028	141,339	0.02%
UBS Group AG	\$325,000	3.75%	26/3/2025	318,377	0.04%
UBS Group AG	£100,000	2.75%	8/8/2025	122,531	0.01%
UBS Group AG	\$300,000	4.13%	24/9/2025	293,348	0.03%
UBS Group AG^	€600,000	0.25%	29/1/2026	635,209	0.07%
UBS Group AG^	€200,000	3.25%	2/4/2026	218,964	0.03%
UBS Group AG	\$300,000	4.13%	15/4/2026	292,625	0.03%
UBS Group AG	\$300,000	4.55%	17/4/2026	295,947	0.03%
UBS Group AG^	\$300,000	4.49%	12/5/2026	295,541	0.03%
UBS Group AG^	\$200,000	2.19%	5/6/2026	190,310	0.02%
UBS Group AG^	\$250,000	6.37%	15/7/2026	253,237	0.03%
UBS Group AG^	€250,000	2.13%	13/10/2026	268,312	0.03%
UBS Group AG^	€400,000	0.25%	3/11/2026	414,468	0.05%
UBS Group AG^	\$400,000	5.71%	12/1/2027	401,515	0.05%
UBS Group AG^	\$200,000	1.36%	30/1/2027	183,528	0.02%
UBS Group AG^	\$250,000	1.31%	2/2/2027	229,064	0.03%
UBS Group AG^	€100,000	1.00%	24/6/2027	103,703	0.01%
UBS Group AG^	\$200,000	4.70%	5/8/2027	196,968	0.02%
UBS Group AG^	\$275,000	1.49%	10/8/2027	248,524	0.03%
UBS Group AG^	£200,000	7.00%	30/9/2027	265,436	0.03%
UBS Group AG^	\$300,000	6.33%	22/12/2027	309,168	0.04%
UBS Group AG	\$350,000	4.28%	9/1/2028	338,391	0.04%
UBS Group AG^	€300,000	0.65%	14/1/2028	302,864	0.03%
UBS Group AG	\$300,000	4.25%	23/3/2028	289,503	0.03%
UBS Group AG^	\$200,000	4.75%	12/5/2028	196,789	0.02%
UBS Group AG^	£100,000	2.25%	9/6/2028	115,594	0.01%
UBS Group AG^	\$250,000	6.44%	11/8/2028	259,355	0.03%
UBS Group AG^	€300,000	0.25%	5/11/2028	291,607	0.03%
UBS Group AG^	\$350,000	3.87%	12/1/2029	330,138	0.04%
UBS Group AG^	€700,000	7.75%	1/3/2029	891,083	0.10%
UBS Group AG^	\$200,000	6.25%	22/9/2029	208,231	0.02%
				<b>20,396,490</b>	<b>2.26%</b>
<b>Taiwan 0.14% (31 December 2022: 0.12%)</b>					
Formosa Group Cayman Ltd.	\$300,000	3.38%	22/4/2025	293,231	0.03%
TSMC Arizona Corp.	\$200,000	1.75%	25/10/2026	184,562	0.02%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	195,804	0.02%
TSMC Global Ltd.	\$200,000	0.75%	28/9/2025	186,137	0.02%
TSMC Global Ltd.	\$250,000	1.00%	28/9/2027	219,616	0.03%
TSMC Global Ltd.	\$200,000	1.75%	23/4/2028	178,054	0.02%
				<b>1,257,404</b>	<b>0.14%</b>
<b>Tanzania 0.02% (31 December 2022: 0.00%)</b>					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	180,119	0.02%
				<b>180,119</b>	<b>0.02%</b>
<b>Thailand 0.07% (31 December 2022: 0.05%)</b>					
Bangkok Bank PCL	\$200,000	5.30%	21/9/2028	203,290	0.02%
Kasikornbank PCL	\$200,000	5.46%	7/3/2028	203,893	0.03%
Muang Thai Life Assurance PCL^	\$200,000	3.55%	27/1/2037	183,469	0.02%
				<b>590,652</b>	<b>0.07%</b>
<b>United Arab Emirates 0.19% (31 December 2022: 0.24%)</b>					
BOS Funding Ltd.	\$200,000	7.00%	14/3/2028	207,611	0.02%
DIB Sukuk Ltd.	\$600,000	2.95%	16/1/2026	574,261	0.07%
DIB Sukuk Ltd.	\$200,000	5.49%	30/11/2027	204,001	0.02%
DIB Sukuk Ltd.	\$250,000	4.80%	16/8/2028	247,852	0.03%
Galaxy Pipeline Assets Bidco Ltd.	\$129,320	1.75%	30/9/2027	121,629	0.01%
National Central Cooling Co. PJSC	\$200,000	2.50%	21/10/2027	178,491	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NBK Tier 1 Ltd.ˆ	\$200,000	3.63%	Perpetual	180,361	0.02%
				<b>1,714,206</b>	<b>0.19%</b>
<b>United Kingdom 7.75% (31 December 2022: 7.80%)</b>					
abrdn plc	\$200,000	4.25%	30/6/2028	175,326	0.02%
Affinity Water Finance 2004 plc	£186,000	5.88%	13/7/2026	241,839	0.03%
Anglian Water Services Financing plc	£200,000	1.63%	10/8/2025	241,386	0.03%
Anglian Water Services Financing plc	£100,000	4.50%	22/2/2026	126,483	0.01%
Annington Funding plc	£100,000	2.65%	12/7/2025	121,714	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	1.25%	22/6/2026	182,992	0.02%
Aptiv plc	€600,000	1.50%	10/3/2025	645,417	0.07%
Ashtead Capital, Inc.	\$225,000	1.50%	12/8/2026	204,050	0.02%
Astrazeneca Finance LLC	\$525,000	1.20%	28/5/2026	485,948	0.05%
Astrazeneca Finance LLC	\$200,000	1.75%	28/5/2028	179,147	0.02%
AstraZeneca plc	\$325,000	0.70%	8/4/2026	299,287	0.03%
AstraZeneca plc	€100,000	3.63%	3/3/2027	113,007	0.01%
Aviva plcˆ	£100,000	6.13%	14/11/2036	130,380	0.02%
Aviva plcˆ	€200,000	3.38%	4/12/2045	215,401	0.02%
BAE Systems Finance, Inc.	\$100,000	7.50%	1/7/2027	107,990	0.01%
Barclays plc	\$255,000	3.65%	16/3/2025	249,302	0.03%
Barclays plc	\$546,000	4.38%	12/1/2026	539,038	0.06%
Barclays plcˆ	€200,000	1.38%	24/1/2026	214,577	0.02%
Barclays plcˆ	\$425,000	2.85%	7/5/2026	410,254	0.05%
Barclays plc	\$300,000	5.20%	12/5/2026	297,941	0.03%
Barclays plcˆ	\$200,000	5.30%	9/8/2026	199,250	0.02%
Barclays plcˆ	€100,000	2.89%	31/1/2027	108,619	0.01%
Barclays plc	£300,000	3.25%	12/2/2027	361,174	0.04%
Barclays plcˆ	\$400,000	5.83%	9/5/2027	403,460	0.05%
Barclays plcˆ	CAD50,000	2.17%	23/6/2027	35,077	0.00%
Barclays plcˆ	\$200,000	6.50%	13/9/2027	205,625	0.02%
Barclays plcˆ	\$350,000	2.28%	24/11/2027	321,020	0.04%
Barclays plc	\$200,000	4.34%	10/1/2028	194,299	0.02%
Barclays plcˆ	€200,000	0.88%	28/1/2028	202,812	0.02%
Barclays plc	\$300,000	4.84%	9/5/2028	292,546	0.03%
Barclays plcˆ	\$250,000	5.50%	9/8/2028	251,319	0.03%
Barclays plcˆ	\$200,000	7.39%	2/11/2028	213,736	0.02%
Barclays plcˆ	\$250,000	4.97%	16/5/2029	245,656	0.03%
Barclays plcˆ	€200,000	0.58%	9/8/2029	190,166	0.02%
Barclays plcˆ	\$200,000	6.49%	13/9/2029	208,595	0.02%
Barclays plcˆ	£290,000	7.09%	6/11/2029	393,914	0.04%
Barclays plcˆ	€300,000	1.13%	22/3/2031	305,339	0.03%
Barclays plcˆ	£200,000	8.41%	14/11/2032	271,862	0.03%
BAT Capital Corp.	\$250,000	3.22%	6/9/2026	239,228	0.03%
BAT Capital Corp.	\$125,000	4.70%	2/4/2027	123,726	0.01%
BAT Capital Corp.	\$272,000	3.56%	15/8/2027	259,778	0.03%
BAT Capital Corp.	\$350,000	2.26%	25/3/2028	313,096	0.04%
BAT International Finance plc	€100,000	2.75%	25/3/2025	108,993	0.01%
BAT International Finance plc	\$425,000	1.67%	25/3/2026	394,717	0.04%
BAT International Finance plc	\$150,000	4.45%	16/3/2028	147,681	0.02%
BAT International Finance plc	\$100,000	5.93%	2/2/2029	103,938	0.01%
BAT Netherlands Finance BV	€300,000	3.13%	7/4/2028	330,615	0.04%
BP Capital Markets plcˆ	€500,000	3.25%	Perpetual	533,313	0.06%
BP Capital Markets plc	CAD110,000	3.47%	15/5/2025	82,019	0.01%
BP Capital Markets plc	€100,000	2.97%	27/2/2026	109,789	0.01%
BP Capital Markets plc	€300,000	2.21%	25/9/2026	324,101	0.04%
BP Capital Markets plc	€200,000	1.57%	16/2/2027	210,913	0.02%
BP Capital Markets plc	\$265,000	3.28%	19/9/2027	254,924	0.03%
BP Capital Markets plc	€400,000	2.52%	7/4/2028	433,762	0.05%
BP Capital Markets plc	€400,000	1.59%	3/7/2028	415,100	0.05%
BP Capital Markets plcˆ	€200,000	4.25%	Perpetual	239,629	0.03%
British Telecommunications plc	€100,000	0.50%	12/9/2025	105,234	0.01%
British Telecommunications plc	€100,000	1.75%	10/3/2026	107,145	0.01%
British Telecommunications plc	€200,000	1.50%	23/6/2027	208,952	0.02%
British Telecommunications plc	€100,000	2.75%	30/8/2027	109,157	0.01%
BUPA Finance plc	€100,000	1.75%	14/6/2027	114,901	0.01%
CK Hutchison Europe Finance 18 Ltd.	€100,000	1.25%	13/4/2025	106,761	0.01%
CK Hutchison Group Telecom Finance SA	€300,000	0.75%	17/4/2026	312,306	0.04%
CK Hutchison International 21 Ltd.	\$525,000	1.50%	15/4/2026	486,687	0.05%
CK Hutchison International 23 Ltd.	\$200,000	4.75%	21/4/2028	200,396	0.02%
CNH Industrial Finance Europe SA	€100,000	1.88%	19/1/2026	107,301	0.01%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	211,542	0.02%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	322,189	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Europacific Partners plc	\$200,000	1.50%	15/1/2027	180,567	0.02%
Coca-Cola Europacific Partners plc	€400,000	1.50%	8/11/2027	417,507	0.05%
Coventry Building Society^	£100,000	7.00%	7/11/2027	132,240	0.02%
Diageo Capital plc	\$200,000	5.30%	24/10/2027	206,571	0.02%
Diageo Capital plc	\$200,000	3.88%	18/5/2028	195,773	0.02%
Diageo Finance plc	€100,000	2.38%	20/5/2026	107,827	0.01%
Diageo Finance plc	€400,000	1.88%	27/3/2027	427,669	0.05%
Diageo Finance plc	£300,000	2.38%	8/6/2028	357,879	0.04%
DS Smith plc	€100,000	0.88%	12/9/2026	103,063	0.01%
DS Smith plc	€200,000	4.38%	27/7/2027	227,341	0.03%
DWR Cymru Financing UK plc	£100,000	6.02%	31/3/2028	134,422	0.02%
easyJet FinCo BV	€200,000	1.88%	3/3/2028	206,498	0.02%
Experian Finance plc	£100,000	0.74%	29/10/2025	119,013	0.01%
Experian Finance plc	€100,000	1.38%	25/6/2026	105,642	0.01%
Folio Residential Finance NO 1 plc	£100,000	1.25%	31/10/2027	112,116	0.01%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	260,662	0.03%
GlaxoSmithKline Capital plc	£200,000	1.25%	12/10/2028	227,601	0.03%
GlaxoSmithKline Capital, Inc.	\$225,000	3.63%	15/5/2025	221,266	0.03%
GlaxoSmithKline Capital, Inc.	\$300,000	3.88%	15/5/2028	296,194	0.03%
Global Switch Holdings Ltd.	€100,000	2.25%	31/5/2027	107,499	0.01%
GSK Capital BV	€802,000	3.00%	28/11/2027	893,032	0.10%
Haleon Netherlands Capital BV	€200,000	1.25%	29/3/2026	211,950	0.02%
Hammerson plc	£100,000	6.00%	23/2/2026	126,993	0.02%
Heathrow Funding Ltd.	CAD100,000	3.25%	21/5/2025	74,002	0.01%
Heathrow Funding Ltd.	€550,000	1.50%	12/10/2025	588,512	0.07%
Heathrow Funding Ltd.	£281,000	6.75%	3/12/2026	376,603	0.04%
Heathrow Funding Ltd.	CAD75,000	2.69%	13/10/2027	53,191	0.01%
Heathrow Funding Ltd.	£100,000	2.63%	16/3/2028	113,348	0.01%
HSBC Holdings plc	€200,000	3.00%	30/6/2025	218,645	0.03%
HSBC Holdings plc	\$300,000	4.25%	18/8/2025	293,564	0.03%
HSBC Holdings plc^	\$100,000	4.18%	9/12/2025	98,652	0.01%
HSBC Holdings plc	\$500,000	4.30%	8/3/2026	491,815	0.06%
HSBC Holdings plc^	\$455,000	3.00%	10/3/2026	441,373	0.05%
HSBC Holdings plc^	\$300,000	1.65%	18/4/2026	285,125	0.03%
HSBC Holdings plc	\$300,000	3.90%	25/5/2026	292,161	0.03%
HSBC Holdings plc^	\$250,000	2.10%	4/6/2026	238,025	0.03%
HSBC Holdings plc^	\$625,000	4.29%	12/9/2026	611,897	0.07%
HSBC Holdings plc^	\$250,000	7.34%	3/11/2026	259,622	0.03%
HSBC Holdings plc	\$200,000	4.38%	23/11/2026	195,422	0.02%
HSBC Holdings plc^	\$200,000	1.59%	24/5/2027	183,334	0.02%
HSBC Holdings plc^	€650,000	3.02%	15/6/2027	709,221	0.08%
HSBC Holdings plc^	£500,000	1.75%	24/7/2027	585,427	0.07%
HSBC Holdings plc^	\$335,000	5.89%	14/8/2027	339,732	0.04%
HSBC Holdings plc^	\$550,000	2.25%	22/11/2027	504,935	0.06%
HSBC Holdings plc	£100,000	5.75%	20/12/2027	132,446	0.02%
HSBC Holdings plc^	€400,000	4.75%	10/3/2028	458,281	0.05%
HSBC Holdings plc^	\$397,000	4.04%	13/3/2028	382,569	0.04%
HSBC Holdings plc^	\$400,000	4.76%	9/6/2028	394,382	0.04%
HSBC Holdings plc^	\$350,000	5.21%	11/8/2028	349,867	0.04%
HSBC Holdings plc	£200,000	2.63%	16/8/2028	234,694	0.03%
HSBC Holdings plc	£300,000	6.75%	11/9/2028	408,070	0.05%
HSBC Holdings plc^	\$300,000	2.01%	22/9/2028	267,059	0.03%
HSBC Holdings plc^	\$200,000	7.39%	3/11/2028	214,294	0.02%
HSBC Holdings plc^	\$300,000	6.16%	9/3/2029	309,985	0.04%
HSBC Holdings plc^	\$400,000	4.58%	19/6/2029	388,135	0.04%
HSBC Holdings plc^	\$415,000	2.21%	17/8/2029	362,292	0.04%
HSBC Holdings plc^	€300,000	0.64%	24/9/2029	290,737	0.03%
HSBC Holdings plc^	€300,000	6.36%	16/11/2032	356,597	0.04%
Iberdrola International BV	\$50,000	5.81%	15/3/2025	50,219	0.01%
Imperial Brands Finance plc	\$350,000	4.25%	21/7/2025	343,817	0.04%
Imperial Brands Finance plc	€200,000	3.38%	26/2/2026	218,916	0.03%
Imperial Brands Finance plc	\$200,000	3.50%	26/7/2026	190,934	0.02%
Imperial Brands Finance plc	£200,000	5.50%	28/9/2026	256,932	0.03%
Inchcape plc	£100,000	6.50%	9/6/2028	132,686	0.02%
Infirma plc	£100,000	3.13%	5/7/2026	122,040	0.01%
InterContinental Hotels Group plc	€300,000	2.13%	15/5/2027	319,474	0.04%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	101,927	0.01%
International Distributions Services plc	€200,000	5.25%	14/9/2028	229,298	0.03%
Investec Bank plc^	€100,000	1.25%	11/8/2026	103,603	0.01%
Investec plc^	£100,000	1.88%	16/7/2028	109,252	0.01%
Leeds Building Society^	£100,000	1.50%	16/3/2027	116,797	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Legal & General Group plc^	£100,000	5.38%	27/10/2045	126,667	0.01%
Legal & General Group plc^	\$200,000	5.25%	21/3/2047	192,507	0.02%
Linde Finance BV	€100,000	0.25%	19/5/2027	101,450	0.01%
Linde Finance BV	€200,000	1.00%	20/4/2028	207,863	0.02%
Lloyds Bank Corporate Markets plc	€400,000	0.38%	28/1/2025	426,525	0.05%
Lloyds Bank Corporate Markets plc	€100,000	4.13%	30/5/2027	113,076	0.01%
Lloyds Banking Group plc	CAD100,000	3.50%	3/2/2025	73,897	0.01%
Lloyds Banking Group plc	\$300,000	4.45%	8/5/2025	296,434	0.03%
Lloyds Banking Group plc	\$200,000	4.58%	10/12/2025	195,910	0.02%
Lloyds Banking Group plc^	£200,000	1.88%	15/1/2026	244,942	0.03%
Lloyds Banking Group plc^	\$200,000	2.44%	5/2/2026	193,051	0.02%
Lloyds Banking Group plc^	\$200,000	3.51%	18/3/2026	195,256	0.02%
Lloyds Banking Group plc	\$310,000	4.65%	24/3/2026	304,624	0.03%
Lloyds Banking Group plc^	€400,000	3.50%	1/4/2026	440,531	0.05%
Lloyds Banking Group plc^	\$150,000	4.72%	11/8/2026	148,048	0.02%
Lloyds Banking Group plc	\$200,000	3.75%	11/1/2027	192,170	0.02%
Lloyds Banking Group plc^	\$125,000	1.63%	11/5/2027	114,572	0.01%
Lloyds Banking Group plc^	\$200,000	5.99%	7/8/2027	203,631	0.02%
Lloyds Banking Group plc^	\$200,000	3.75%	18/3/2028	191,493	0.02%
Lloyds Banking Group plc	\$400,000	4.38%	22/3/2028	391,185	0.04%
Lloyds Banking Group plc	\$200,000	4.55%	16/8/2028	196,954	0.02%
Lloyds Banking Group plc^	\$200,000	3.57%	7/11/2028	188,186	0.02%
Lloyds Banking Group plc^	€200,000	4.50%	11/1/2029	229,459	0.03%
Lloyds Banking Group plc^	\$200,000	5.87%	6/3/2029	205,009	0.02%
Lloyds Banking Group plc^	€100,000	4.50%	18/3/2030	110,180	0.01%
Lloyds Banking Group plc^	£100,000	1.99%	15/12/2031	114,444	0.01%
Lloyds Banking Group plc^	£100,000	6.63%	2/6/2033	130,299	0.02%
Lloyds Banking Group plc^	AUD500,000	7.09%	31/8/2033	356,337	0.04%
London Stock Exchange Group plc	€200,000	1.75%	6/12/2027	211,583	0.02%
Lseg Netherlands BV	€150,000	0.00%	6/4/2025	158,824	0.02%
LSEGA Financing plc	\$175,000	1.38%	6/4/2026	161,492	0.02%
Motability Operations Group plc	€200,000	0.88%	14/3/2025	214,418	0.02%
Motability Operations Group plc	£400,000	4.38%	8/2/2027	509,654	0.06%
Motability Operations Group plc	€200,000	0.13%	20/7/2028	194,407	0.02%
Narragansett Electric Co.	\$50,000	3.92%	1/8/2028	48,349	0.01%
National Grid Electricity Distribution plc	£200,000	3.50%	16/10/2026	246,303	0.03%
National Grid Electricity Transmission plc	€100,000	0.19%	20/1/2025	106,557	0.01%
National Grid plc	€100,000	2.18%	30/6/2026	107,398	0.01%
National Grid plc	€400,000	0.16%	20/1/2028	391,413	0.04%
National Grid plc	\$95,000	5.60%	12/6/2028	97,945	0.01%
National Grid plc	€200,000	0.25%	1/9/2028	192,918	0.02%
Nationwide Building Society	€100,000	0.25%	22/7/2025	105,137	0.01%
Nationwide Building Society^	€100,000	1.50%	8/3/2026	107,512	0.01%
Nationwide Building Society	\$250,000	4.00%	14/9/2026	239,762	0.03%
Nationwide Building Society	\$350,000	1.50%	13/10/2026	318,219	0.04%
Nationwide Building Society	€317,000	4.50%	1/11/2026	361,182	0.04%
Nationwide Building Society	€400,000	2.00%	28/4/2027	424,870	0.05%
Nationwide Building Society	\$275,000	4.85%	27/7/2027	273,921	0.03%
Nationwide Building Society^	\$200,000	6.56%	18/10/2027	206,971	0.02%
Nationwide Building Society^	€100,000	6.18%	7/12/2027	131,004	0.02%
Nationwide Building Society^	\$100,000	2.97%	16/2/2028	92,966	0.01%
Nationwide Building Society	£100,000	6.13%	21/8/2028	136,116	0.02%
NatWest Group plc^	€500,000	1.75%	2/3/2026	537,804	0.06%
NatWest Group plc	\$300,000	4.80%	5/4/2026	297,482	0.03%
NatWest Group plc^	\$200,000	7.47%	10/11/2026	206,966	0.02%
NatWest Group plc^	£100,000	3.13%	28/3/2027	121,142	0.01%
NatWest Group plc^	\$304,000	1.64%	14/6/2027	277,606	0.03%
NatWest Group plc^	€100,000	4.70%	14/3/2028	113,668	0.01%
NatWest Group plc^	\$200,000	3.07%	22/5/2028	185,815	0.02%
NatWest Group plc^	\$200,000	5.52%	30/9/2028	201,337	0.02%
NatWest Group plc^	£200,000	2.06%	9/11/2028	227,492	0.03%
NatWest Group plc^	€300,000	4.77%	16/2/2029	344,621	0.04%
NatWest Group plc^	£100,000	3.62%	29/3/2029	119,482	0.01%
NatWest Group plc^	\$400,000	4.89%	18/5/2029	393,173	0.04%
NatWest Group plc^	\$200,000	5.81%	13/9/2029	205,249	0.02%
NatWest Group plc^	£100,000	3.62%	14/8/2030	121,983	0.01%
NatWest Group plc^	£500,000	2.11%	28/11/2031	567,836	0.06%
NatWest Group plc^	€200,000	1.04%	14/9/2032	195,179	0.02%
NatWest Markets plc	\$247,000	3.48%	22/3/2025	242,006	0.03%
NatWest Markets plc	AUD300,000	5.05%	12/8/2025	204,212	0.02%
NatWest Markets plc	€200,000	0.13%	12/11/2025	208,135	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Markets plc	€100,000	0.13%	18/6/2026	102,362	0.01%
NatWest Markets plc	£100,000	6.63%	22/6/2026	132,051	0.02%
NatWest Markets plc	\$200,000	1.60%	29/9/2026	182,788	0.02%
NatWest Markets plc	€100,000	1.38%	2/3/2027	103,965	0.01%
NatWest Markets plc	£200,000	6.38%	8/11/2027	268,709	0.03%
NatWest Markets plc	€200,000	4.25%	13/1/2028	228,356	0.03%
NatWest Markets plc	AUD200,000	5.90%	23/8/2028	139,723	0.02%
NewRiver plc	£100,000	3.50%	7/3/2028	117,038	0.01%
Northern Gas Networks Finance plc	£150,000	4.88%	30/6/2027	193,097	0.02%
nVent Finance Sarl	\$100,000	4.55%	15/4/2028	97,187	0.01%
Principality Building Society	£100,000	8.63%	12/7/2028	137,944	0.02%
Prudential Funding Asia plc^	\$200,000	2.95%	3/11/2033	175,888	0.02%
Reckitt Benckiser Treasury Services plc	\$425,000	3.00%	26/6/2027	403,375	0.05%
Reckitt Benckiser Treasury Services plc	€700,000	3.63%	14/9/2028	799,662	0.09%
RELX Capital, Inc.	€700,000	1.30%	12/5/2025	751,326	0.08%
RELX Finance BV	€300,000	0.50%	10/3/2028	300,532	0.03%
Rentokil Initial plc	€200,000	0.50%	14/10/2028	195,704	0.02%
Reynolds American, Inc.	\$383,000	4.45%	12/6/2025	378,593	0.04%
Rothsay Life plc	£100,000	8.00%	30/10/2025	131,339	0.02%
Rothsay Life plc	£300,000	3.38%	12/7/2026	361,287	0.04%
Rothsay Life plc^	£100,000	5.50%	17/9/2029	126,139	0.01%
Sage Group plc	€207,000	3.82%	15/2/2028	235,174	0.03%
Santander UK Group Holdings plc	£200,000	3.63%	14/1/2026	246,771	0.03%
Santander UK Group Holdings plc^	\$200,000	6.83%	21/11/2026	203,846	0.02%
Santander UK Group Holdings plc^	\$200,000	1.67%	14/6/2027	182,049	0.02%
Santander UK Group Holdings plc^	£100,000	7.10%	16/11/2027	132,534	0.02%
Santander UK Group Holdings plc^	€100,000	3.53%	25/8/2028	109,646	0.01%
Santander UK Group Holdings plc^	\$525,000	3.82%	3/11/2028	493,339	0.06%
Santander UK Group Holdings plc^	£150,000	7.48%	29/8/2029	207,949	0.02%
Santander UK Group Holdings plc^	€100,000	0.60%	13/9/2029	95,022	0.01%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	105,629	0.01%
Severn Trent Utilities Finance plc	£100,000	3.63%	16/1/2026	124,765	0.01%
Skipton Building Society^	£100,000	2.00%	2/10/2026	119,564	0.01%
Sky Ltd.	£100,000	6.00%	21/5/2027	134,631	0.02%
Smiths Group plc	€100,000	2.00%	23/2/2027	107,050	0.01%
South Eastern Power Networks plc	£600,000	5.50%	5/6/2026	779,339	0.09%
Southern Water Services Finance Ltd.	£100,000	1.63%	30/3/2027	112,491	0.01%
SP Manweb plc	£100,000	4.88%	20/9/2027	129,348	0.02%
SSE plc^	€200,000	4.00%	Perpetual	214,242	0.02%
SSE plc^	€100,000	3.13%	Perpetual	104,722	0.01%
SSE plc	€200,000	1.25%	16/4/2025	214,495	0.02%
SSE plc	£100,000	8.38%	20/11/2028	149,383	0.02%
SSE plc^	£200,000	3.74%	Perpetual	239,725	0.03%
Standard Chartered plc^	\$450,000	2.82%	30/1/2026	435,256	0.05%
Standard Chartered plc^	\$200,000	3.97%	30/3/2026	195,122	0.02%
Standard Chartered plc	\$200,000	4.05%	12/4/2026	194,930	0.02%
Standard Chartered plc^	\$403,000	1.46%	14/1/2027	369,468	0.04%
Standard Chartered plc	\$375,000	4.30%	19/2/2027	358,679	0.04%
Standard Chartered plc^	\$200,000	6.19%	6/7/2027	203,299	0.02%
Standard Chartered plc^	€100,000	1.63%	3/10/2027	104,714	0.01%
Standard Chartered plc^	\$200,000	2.61%	12/1/2028	182,966	0.02%
Standard Chartered plc^	€100,000	0.85%	27/1/2028	101,194	0.01%
Standard Chartered plc^	\$250,000	7.77%	16/11/2028	269,798	0.03%
Standard Chartered plc^	\$200,000	6.30%	9/1/2029	205,244	0.02%
Standard Chartered plc^	\$250,000	3.52%	12/2/2030	240,610	0.03%
Standard Chartered plc^	€200,000	1.20%	23/9/2031	200,406	0.02%
Tesco Corporate Treasury Services plc	£100,000	2.50%	2/5/2025	123,220	0.01%
Thames Water Utilities Finance plc	£100,000	4.00%	19/6/2025	121,970	0.01%
Thames Water Utilities Finance plc	€100,000	4.00%	18/4/2027	106,910	0.01%
Thames Water Utilities Finance plc	€100,000	0.88%	31/1/2028	94,335	0.01%
Thames Water Utilities Finance plc	£100,000	6.75%	16/11/2028	129,544	0.02%
TP ICAP Finance plc	£100,000	5.25%	29/5/2026	123,459	0.01%
Unilever Capital Corp.	\$103,000	3.38%	22/3/2025	101,282	0.01%
Unilever Capital Corp.	\$100,000	2.00%	28/7/2026	94,218	0.01%
Unilever Capital Corp.	\$125,000	2.90%	5/5/2027	119,342	0.01%
Unilever Finance Netherlands BV	€300,000	1.25%	25/3/2025	323,116	0.04%
Unilever Finance Netherlands BV	€200,000	0.75%	28/2/2026	211,109	0.02%
Unilever Finance Netherlands BV	€400,000	1.13%	29/4/2028	413,089	0.05%
Unilever plc	£100,000	2.13%	28/2/2028	119,043	0.01%
United Utilities plc	\$60,000	6.88%	15/8/2028	64,755	0.01%
Virgin Money UK plc^	£100,000	3.38%	24/4/2026	121,940	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Virgin Money UK plc <sup>^</sup>	£100,000	4.00%	3/9/2027	121,034	0.01%
Virgin Money UK plc <sup>^</sup>	€100,000	4.63%	29/10/2028	110,201	0.01%
Virgin Money UK plc <sup>^</sup>	£100,000	5.13%	11/12/2030	122,322	0.01%
Vodafone Group plc <sup>1</sup>	\$300,000	4.13%	30/5/2025	296,292	0.03%
Vodafone Group plc	€100,000	1.13%	20/11/2025	106,339	0.01%
Vodafone Group plc	€550,000	2.20%	25/8/2026	596,045	0.07%
Vodafone Group plc	€500,000	0.90%	24/11/2026	523,638	0.06%
Vodafone Group plc	€200,000	1.50%	24/7/2027	210,853	0.02%
Vodafone Group plc	\$200,000	4.38%	30/5/2028	199,679	0.02%
Weir Group plc	£100,000	6.88%	14/6/2028	134,398	0.02%
Wellcome Trust Ltd.	€100,000	1.13%	21/1/2027	105,199	0.01%
WPP Finance SA	€200,000	4.13%	30/5/2028	227,887	0.03%
Yorkshire Building Society	€200,000	0.63%	21/9/2025	209,741	0.02%
Yorkshire Building Society	£100,000	3.50%	21/4/2026	122,875	0.01%
Yorkshire Building Society <sup>^</sup>	£100,000	6.38%	15/11/2028	129,959	0.02%
Yorkshire Power Finance Ltd.	£200,000	7.25%	4/8/2028	279,807	0.03%
				<b>70,071,950</b>	<b>7.75%</b>
<b>United States 46.11% (31 December 2022: 45.61%)</b>					
3M Co.	\$100,000	2.25%	19/9/2026	93,576	0.01%
3M Co.	\$200,000	2.88%	15/10/2027	188,179	0.02%
7-Eleven, Inc.	\$225,000	0.95%	10/2/2026	207,948	0.02%
7-Eleven, Inc.	\$125,000	1.30%	10/2/2028	109,301	0.01%
Abbott Ireland Financing DAC	€200,000	1.50%	27/9/2026	213,209	0.02%
Abbott Laboratories	\$150,000	2.95%	15/3/2025	146,928	0.02%
Abbott Laboratories	\$25,000	3.88%	15/9/2025	24,757	0.00%
Abbott Laboratories	\$150,000	3.75%	30/11/2026	148,004	0.02%
Abbott Laboratories	\$150,000	1.15%	30/1/2028	133,717	0.01%
AbbVie, Inc.	\$350,000	3.80%	15/3/2025	345,580	0.04%
AbbVie, Inc.	\$600,000	3.60%	14/5/2025	589,417	0.07%
AbbVie, Inc.	\$200,000	3.20%	14/5/2026	194,060	0.02%
AbbVie, Inc.	\$950,000	2.95%	21/11/2026	911,092	0.10%
AbbVie, Inc.	€400,000	0.75%	18/11/2027	407,659	0.05%
AbbVie, Inc.	\$250,000	4.25%	14/11/2028	248,854	0.03%
Adobe, Inc.	\$225,000	3.25%	1/2/2025	221,141	0.02%
Adobe, Inc.	\$270,000	2.15%	1/2/2027	253,280	0.03%
AEP Texas, Inc.	\$70,000	3.95%	1/6/2028	67,459	0.01%
AEP Transmission Co. LLC	\$60,000	3.10%	1/12/2026	57,653	0.01%
AES Corp.	\$130,000	3.30%	15/7/2025	125,336	0.01%
AES Corp.	\$150,000	1.38%	15/1/2026	138,798	0.02%
AES Corp.	\$120,000	5.45%	1/6/2028	121,878	0.01%
Affiliated Managers Group, Inc.	\$150,000	3.50%	1/8/2025	145,448	0.02%
Aflac, Inc.	\$75,000	2.88%	15/10/2026	71,318	0.01%
Agree LP	\$50,000	2.00%	15/6/2028	43,394	0.00%
Air Lease Corp.	\$250,000	2.30%	1/2/2025	241,224	0.03%
Air Lease Corp.	\$150,000	3.38%	1/7/2025	145,278	0.02%
Air Lease Corp.	\$250,000	2.88%	15/1/2026	238,330	0.03%
Air Lease Corp.	\$200,000	3.75%	1/6/2026	193,241	0.02%
Air Lease Corp.	\$150,000	1.88%	15/8/2026	138,132	0.02%
Air Lease Corp.	\$300,000	2.20%	15/1/2027	274,914	0.03%
Air Lease Corp.	\$50,000	3.63%	1/12/2027	47,334	0.01%
Air Lease Corp.	\$50,000	5.85%	15/12/2027	51,312	0.01%
Air Lease Corp.	\$100,000	5.30%	1/2/2028	101,192	0.01%
Air Lease Corp.	CAD50,000	5.40%	1/6/2028	38,811	0.00%
Air Lease Corp.	\$100,000	2.10%	1/9/2028	87,672	0.01%
Air Products & Chemicals, Inc.	\$250,000	1.85%	15/5/2027	230,434	0.03%
Air Products & Chemicals, Inc.	€500,000	0.50%	5/5/2028	498,880	0.06%
Aircastle Ltd.	\$200,000	5.25%	11/8/2025	197,281	0.02%
Aircastle Ltd.	\$175,000	4.25%	15/6/2026	169,309	0.02%
Aircastle Ltd.	\$50,000	2.85%	26/1/2028	44,534	0.00%
Aircastle Ltd.	\$100,000	6.50%	18/7/2028	102,035	0.01%
Alabama Power Co.	\$100,000	3.75%	1/9/2027	97,881	0.01%
Alaska Airlines 2020-1 Class A Pass Through Trust	\$114,725	4.80%	15/8/2027	111,088	0.01%
Albemarle Corp.	\$200,000	4.65%	1/6/2027	196,568	0.02%
Alexander Funding Trust II	\$100,000	7.47%	31/7/2028	105,034	0.01%
Alexandria Real Estate Equities, Inc.	\$200,000	3.45%	30/4/2025	195,439	0.02%
Alexandria Real Estate Equities, Inc.	\$200,000	3.95%	15/1/2028	191,747	0.02%
Allegion US Holding Co., Inc.	\$100,000	3.55%	1/10/2027	94,930	0.01%
Alliant Energy Finance LLC	\$40,000	4.25%	15/6/2028	39,082	0.00%
Allied World Assurance Co. Holdings Ltd.	\$150,000	4.35%	29/10/2025	146,174	0.02%
Allstate Corp.	\$180,000	0.75%	15/12/2025	166,010	0.02%
Allstate Corp.	\$100,000	3.28%	15/12/2026	96,607	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ally Financial, Inc.	\$100,000	4.63%	30/3/2025	98,700	0.01%
Ally Financial, Inc.	\$50,000	5.80%	1/5/2025	50,041	0.01%
Ally Financial, Inc.	\$125,000	4.75%	9/6/2027	120,498	0.01%
Ally Financial, Inc.	\$150,000	7.10%	15/11/2027	156,343	0.02%
Ally Financial, Inc. ^	\$200,000	6.99%	13/6/2029	206,877	0.02%
Alphabet, Inc.	\$325,000	0.45%	15/8/2025	305,068	0.03%
Alphabet, Inc.	\$275,000	2.00%	15/8/2026	259,700	0.03%
Altria Group, Inc.	\$100,000	2.35%	6/5/2025	96,455	0.01%
Altria Group, Inc.	€100,000	1.70%	15/6/2025	107,363	0.01%
Altria Group, Inc.	\$100,000	4.40%	14/2/2026	99,075	0.01%
Altria Group, Inc.	€300,000	2.20%	15/6/2027	319,170	0.04%
Amazon.com, Inc.	\$200,000	3.80%	5/12/2024	197,928	0.02%
Amazon.com, Inc.	\$250,000	0.80%	3/6/2025	236,941	0.03%
Amazon.com, Inc. ^1	\$225,000	4.60%	1/12/2025	225,810	0.02%
Amazon.com, Inc.	\$425,000	1.00%	12/5/2026	392,735	0.04%
Amazon.com, Inc. ^1	\$700,000	3.30%	13/4/2027	679,775	0.08%
Amazon.com, Inc. ^1	\$525,000	3.15%	22/8/2027	504,529	0.06%
Amazon.com, Inc.	\$450,000	4.55%	1/12/2027	456,617	0.05%
Amazon.com, Inc.	\$400,000	1.65%	12/5/2028	360,153	0.04%
Ameren Corp.	\$20,000	3.65%	15/2/2026	19,414	0.00%
Ameren Corp.	\$100,000	5.70%	1/12/2026	102,323	0.01%
Ameren Corp.	\$110,000	1.95%	15/3/2027	100,818	0.01%
Ameren Corp.	\$65,000	1.75%	15/3/2028	57,502	0.01%
Ameren Illinois Co.	\$45,000	3.25%	1/3/2025	44,135	0.00%
Ameren Illinois Co.	\$60,000	3.80%	15/5/2028	58,449	0.01%
American Airlines 2015-1 Class A Pass Through Trust	\$86,289	3.38%	1/5/2027	79,009	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	\$80,588	3.60%	22/9/2027	74,223	0.01%
American Airlines 2016-2 Class AA Pass Through Trust	\$101,175	3.20%	15/6/2028	92,540	0.01%
American Electric Power Co., Inc.	\$140,000	5.70%	15/8/2025	141,044	0.02%
American Electric Power Co., Inc.	\$65,000	1.00%	1/11/2025	60,373	0.01%
American Electric Power Co., Inc.	\$75,000	5.75%	1/11/2027	77,647	0.01%
American Electric Power Co., Inc.	\$125,000	3.20%	13/11/2027	119,064	0.01%
American Electric Power Co., Inc.	\$95,000	4.30%	1/12/2028	92,910	0.01%
American Electric Power Co., Inc. ^	\$105,000	3.88%	15/2/2062	88,780	0.01%
American Equity Investment Life Holding Co.	\$100,000	5.00%	15/6/2027	95,957	0.01%
American Express Co.	\$200,000	3.63%	5/12/2024	196,696	0.02%
American Express Co.	\$550,000	2.25%	4/3/2025	532,210	0.06%
American Express Co.	\$165,000	3.95%	1/8/2025	162,366	0.02%
American Express Co. ^	\$150,000	4.99%	1/5/2026	149,648	0.02%
American Express Co. ^	\$200,000	6.34%	30/10/2026	204,025	0.02%
American Express Co.	\$550,000	1.65%	4/11/2026	507,650	0.06%
American Express Co.	\$300,000	2.55%	4/3/2027	281,055	0.03%
American Express Co.	\$169,000	3.30%	3/5/2027	161,557	0.02%
American Express Co. ^	\$250,000	5.39%	28/7/2027	252,931	0.03%
American Express Co.	\$200,000	5.85%	5/11/2027	208,692	0.02%
American Express Co. ^	\$200,000	5.28%	27/7/2029	204,012	0.02%
American Homes 4 Rent LP	\$150,000	4.25%	15/2/2028	145,604	0.02%
American Honda Finance Corp.	\$175,000	1.50%	13/1/2025	168,842	0.02%
American Honda Finance Corp.	\$350,000	4.60%	17/4/2025	348,997	0.04%
American Honda Finance Corp.	\$175,000	5.00%	23/5/2025	175,530	0.02%
American Honda Finance Corp.	\$200,000	1.20%	8/7/2025	189,713	0.02%
American Honda Finance Corp.	\$475,000	1.00%	10/9/2025	446,630	0.05%
American Honda Finance Corp.	\$100,000	5.25%	7/7/2026	101,786	0.01%
American Honda Finance Corp.	\$225,000	2.00%	24/3/2028	203,979	0.02%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	293,384	0.03%
American Honda Finance Corp.	\$100,000	5.13%	7/7/2028	103,168	0.01%
American Honda Finance Corp.	\$125,000	5.65%	15/11/2028	130,880	0.01%
American International Group, Inc.	€150,000	1.88%	21/6/2027	158,605	0.02%
American International Group, Inc.	\$100,000	4.20%	1/4/2028	97,745	0.01%
American International Group, Inc. ^	\$100,000	5.75%	1/4/2048	98,849	0.01%
American Medical Systems Europe BV	€300,000	0.75%	8/3/2025	320,371	0.04%
American Medical Systems Europe BV	€200,000	1.38%	8/3/2028	206,773	0.02%
American Tower Corp.	\$100,000	2.95%	15/1/2025	97,562	0.01%
American Tower Corp.	€100,000	1.38%	4/4/2025	107,228	0.01%
American Tower Corp.	\$350,000	1.30%	15/9/2025	328,005	0.04%
American Tower Corp.	\$225,000	4.40%	15/2/2026	222,325	0.02%
American Tower Corp.	\$100,000	1.60%	15/4/2026	92,497	0.01%
American Tower Corp.	\$175,000	1.45%	15/9/2026	159,587	0.02%
American Tower Corp.	\$200,000	3.13%	15/1/2027	189,172	0.02%
American Tower Corp.	€100,000	0.45%	15/1/2027	101,029	0.01%
American Tower Corp.	€200,000	0.40%	15/2/2027	201,335	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Tower Corp.	€300,000	0.50%	15/1/2028	295,543	0.03%
American Tower Corp.	\$200,000	3.60%	15/1/2028	190,600	0.02%
American Tower Corp.	\$100,000	1.50%	31/1/2028	87,435	0.01%
American Tower Corp.	\$150,000	5.50%	15/3/2028	153,503	0.02%
American Water Capital Corp.	\$50,000	3.40%	1/3/2025	48,945	0.01%
American Water Capital Corp.	\$85,000	2.95%	1/9/2027	80,350	0.01%
American Water Capital Corp.	\$100,000	3.75%	1/9/2028	96,269	0.01%
Ameriprise Financial, Inc.	\$245,000	3.00%	2/4/2025	238,919	0.03%
Ameriprise Financial, Inc.	\$100,000	5.70%	15/12/2028	104,832	0.01%
Amgen, Inc.	\$475,000	5.25%	2/3/2025	476,107	0.05%
Amgen, Inc.	\$300,000	3.13%	1/5/2025	292,483	0.03%
Amgen, Inc.	\$350,000	2.60%	19/8/2026	332,559	0.04%
Amgen, Inc.	\$550,000	2.20%	21/2/2027	511,356	0.06%
Amgen, Inc. <sup>1</sup>	\$675,000	5.15%	2/3/2028	690,168	0.08%
Amgen, Inc.	\$250,000	1.65%	15/8/2028	221,076	0.02%
Analog Devices, Inc.	\$150,000	3.50%	5/12/2026	146,645	0.02%
Analog Devices, Inc.	\$200,000	3.45%	15/6/2027	193,760	0.02%
Analog Devices, Inc.	\$100,000	1.70%	1/10/2028	88,863	0.01%
Aon Corp.	\$100,000	4.50%	15/12/2028	98,823	0.01%
Aon Corp./Aon Global Holdings plc	\$100,000	2.85%	28/5/2027	94,481	0.01%
Aon Global Ltd.	\$250,000	3.88%	15/12/2025	244,795	0.03%
Apache Corp.	\$50,000	4.38%	15/10/2028	47,395	0.01%
Apollo Management Holdings LP	\$125,000	4.40%	27/5/2026	122,412	0.01%
Apollo Management Holdings LP <sup>^</sup>	\$70,000	4.95%	14/1/2050	65,936	0.01%
Appalachian Power Co.	\$47,000	3.40%	1/6/2025	45,947	0.00%
Appalachian Power Co.	\$45,000	3.30%	1/6/2027	42,790	0.00%
Apple, Inc. <sup>1</sup>	\$405,000	2.75%	13/1/2025	396,807	0.04%
Apple, Inc.	\$700,000	1.13%	11/5/2025	667,536	0.07%
Apple, Inc.	€500,000	0.88%	24/5/2025	535,158	0.06%
Apple, Inc. <sup>1</sup>	\$625,000	0.55%	20/8/2025	587,775	0.06%
Apple, Inc.	\$400,000	0.70%	8/2/2026	370,552	0.04%
Apple, Inc.	\$330,000	2.45%	4/8/2026	314,806	0.03%
Apple, Inc.	\$300,000	2.05%	11/9/2026	282,866	0.03%
Apple, Inc.	\$500,000	3.35%	9/2/2027	487,003	0.05%
Apple, Inc.	\$300,000	3.20%	11/5/2027	290,522	0.03%
Apple, Inc.	\$400,000	2.90%	12/9/2027	382,900	0.04%
Apple, Inc.	\$175,000	3.00%	13/11/2027	167,857	0.02%
Apple, Inc.	\$800,000	1.20%	8/2/2028	712,223	0.08%
Apple, Inc.	\$100,000	4.00%	10/5/2028	99,747	0.01%
Apple, Inc.	\$335,000	1.40%	5/8/2028	296,706	0.03%
Applied Materials, Inc.	\$200,000	3.30%	1/4/2027	193,822	0.02%
Aptiv plc/Aptiv Corp.	\$205,000	2.40%	18/2/2025	198,259	0.02%
Archer-Daniels-Midland Co.	€100,000	1.00%	12/9/2025	106,454	0.01%
Ares Capital Corp.	\$200,000	4.25%	1/3/2025	195,296	0.02%
Ares Capital Corp.	\$200,000	3.25%	15/7/2025	191,602	0.02%
Ares Capital Corp.	\$309,000	3.88%	15/1/2026	297,029	0.03%
Ares Capital Corp.	\$100,000	7.00%	15/1/2027	102,949	0.01%
Ares Capital Corp.	\$250,000	2.88%	15/6/2028	221,519	0.02%
Ares Finance Co. III LLC <sup>^</sup>	\$50,000	4.13%	30/6/2051	42,437	0.00%
Ares Management Corp.	\$100,000	6.38%	10/11/2028	104,914	0.01%
Arizona Public Service Co.	\$50,000	3.15%	15/5/2025	48,704	0.01%
Arizona Public Service Co.	\$40,000	2.95%	15/9/2027	37,786	0.00%
Arrow Electronics, Inc.	\$140,000	4.00%	1/4/2025	137,376	0.02%
Arrow Electronics, Inc.	\$100,000	3.88%	12/1/2028	94,964	0.01%
Assurant, Inc.	\$75,000	4.90%	27/3/2028	74,226	0.01%
Assured Guaranty US Holdings, Inc.	\$100,000	6.13%	15/9/2028	104,845	0.01%
Astrazeneca Finance LLC	\$300,000	4.88%	3/3/2028	305,831	0.03%
AT&T, Inc.	€750,000	3.55%	18/11/2025	833,013	0.09%
AT&T, Inc.	CAD310,000	4.00%	25/11/2025	231,480	0.03%
AT&T, Inc.	\$250,000	5.54%	20/2/2026	250,177	0.03%
AT&T, Inc.	€400,000	0.25%	4/3/2026	414,807	0.05%
AT&T, Inc.	\$575,000	1.70%	25/3/2026	537,949	0.06%
AT&T, Inc.	€100,000	1.80%	5/9/2026	106,636	0.01%
AT&T, Inc.	\$275,000	3.80%	15/2/2027	268,353	0.03%
AT&T, Inc.	\$100,000	4.25%	1/3/2027	98,931	0.01%
AT&T, Inc.	€100,000	5.50%	15/3/2027	130,612	0.01%
AT&T, Inc.	\$350,000	2.30%	1/6/2027	325,029	0.04%
AT&T, Inc.	\$550,000	1.65%	1/2/2028	489,772	0.05%
AT&T, Inc.	\$100,000	4.10%	15/2/2028	97,777	0.01%
AT&T, Inc.	€200,000	1.60%	19/5/2028	207,368	0.02%
Athene Global Funding	\$125,000	1.72%	7/1/2025	119,901	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Athene Global Funding	\$173,000	2.50%	14/1/2025	166,736	0.02%
Athene Global Funding	CAD50,000	3.13%	10/3/2025	36,789	0.00%
Athene Global Funding	CAD50,000	2.10%	24/9/2025	35,877	0.00%
Athene Global Funding	\$400,000	1.73%	2/10/2026	360,558	0.04%
Athene Global Funding	€110,000	0.83%	8/1/2027	112,240	0.01%
Athene Global Funding	AUD600,000	4.76%	21/4/2027	384,096	0.04%
Athene Global Funding	€100,000	0.63%	12/1/2028	98,292	0.01%
Athene Global Funding	\$150,000	1.99%	19/8/2028	129,283	0.01%
Athene Holding Ltd.	\$200,000	4.13%	12/1/2028	191,261	0.02%
Atlantic City Electric Co.	\$50,000	4.00%	15/10/2028	48,912	0.01%
Atmos Energy Corp.	\$70,000	3.00%	15/6/2027	66,734	0.01%
Autodesk, Inc.	\$80,000	3.50%	15/6/2027	77,660	0.01%
Automatic Data Processing, Inc.	\$135,000	3.38%	15/9/2025	132,378	0.01%
Automatic Data Processing, Inc.	\$150,000	1.70%	15/5/2028	135,357	0.01%
AutoNation, Inc.	\$125,000	1.95%	1/8/2028	107,551	0.01%
AutoZone, Inc.	\$9,000	3.25%	15/4/2025	8,789	0.00%
AutoZone, Inc.	\$150,000	3.13%	21/4/2026	144,326	0.02%
AutoZone, Inc.	\$100,000	5.05%	15/7/2026	100,541	0.01%
AutoZone, Inc.	\$100,000	4.50%	1/2/2028	99,452	0.01%
AutoZone, Inc.	\$150,000	6.25%	1/11/2028	159,433	0.02%
AvalonBay Communities, Inc.	\$100,000	2.90%	15/10/2026	95,228	0.01%
AvalonBay Communities, Inc.	\$100,000	3.20%	15/1/2028	94,922	0.01%
AvalonBay Communities, Inc.	\$100,000	1.90%	1/12/2028	88,337	0.01%
Avangrid, Inc.	\$15,000	3.15%	1/12/2024	14,659	0.00%
Avangrid, Inc.	\$150,000	3.20%	15/4/2025	145,852	0.02%
Avery Dennison Corp.	\$150,000	4.88%	6/12/2028	151,902	0.02%
Aviation Capital Group LLC	\$50,000	4.13%	1/8/2025	48,527	0.01%
Aviation Capital Group LLC	\$100,000	4.88%	1/10/2025	98,034	0.01%
Aviation Capital Group LLC	\$150,000	1.95%	30/1/2026	138,960	0.02%
Aviation Capital Group LLC	\$110,000	3.50%	1/11/2027	101,298	0.01%
Aviation Capital Group LLC	\$200,000	6.25%	15/4/2028	203,676	0.02%
Aviation Capital Group LLC	\$75,000	6.75%	25/10/2028	78,144	0.01%
Avnet, Inc.	\$150,000	6.25%	15/3/2028	155,454	0.02%
Bacardi Ltd.	\$125,000	2.75%	15/7/2026	117,708	0.01%
Bacardi Ltd./Bacardi-Martini BV	\$100,000	5.25%	15/1/2029	100,407	0.01%
Bain Capital Specialty Finance, Inc.	\$100,000	2.95%	10/3/2026	93,059	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$90,000	2.06%	15/12/2026	84,188	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$215,000	3.34%	15/12/2027	205,730	0.02%
Baltimore Gas & Electric Co.	\$50,000	2.40%	15/8/2026	47,219	0.01%
Bank of America Corp.	\$350,000	4.00%	22/1/2025	345,237	0.04%
Bank of America Corp.	\$750,000	3.95%	21/4/2025	737,449	0.08%
Bank of America Corp.	£100,000	2.30%	25/7/2025	122,319	0.01%
Bank of America Corp.^	\$291,000	1.53%	6/12/2025	279,697	0.03%
Bank of America Corp.^	\$328,000	3.37%	23/1/2026	320,371	0.04%
Bank of America Corp.^	\$240,000	2.02%	13/2/2026	230,580	0.03%
Bank of America Corp.^	CAD50,000	3.52%	24/3/2026	37,157	0.00%
Bank of America Corp.^	\$700,000	3.38%	2/4/2026	681,305	0.08%
Bank of America Corp.	\$250,000	3.50%	19/4/2026	243,348	0.03%
Bank of America Corp.^	€100,000	0.81%	9/5/2026	106,164	0.01%
Bank of America Corp.	CHF200,000	0.25%	12/6/2026	229,502	0.03%
Bank of America Corp.^	\$500,000	1.32%	19/6/2026	470,630	0.05%
Bank of America Corp.^	\$300,000	4.83%	22/7/2026	297,775	0.03%
Bank of America Corp.	\$200,000	6.22%	15/9/2026	207,130	0.02%
Bank of America Corp.	\$295,000	4.25%	22/10/2026	289,698	0.03%
Bank of America Corp.^	\$500,000	1.20%	24/10/2026	464,407	0.05%
Bank of America Corp.^	\$450,000	5.08%	20/1/2027	449,205	0.05%
Bank of America Corp.^	\$500,000	1.66%	11/3/2027	462,551	0.05%
Bank of America Corp.^	\$550,000	3.56%	23/4/2027	529,548	0.06%
Bank of America Corp.^	€600,000	1.78%	4/5/2027	636,763	0.07%
Bank of America Corp.^	\$750,000	1.73%	22/7/2027	686,979	0.08%
Bank of America Corp.^	\$470,000	5.93%	15/9/2027	479,461	0.05%
Bank of America Corp.^	CAD70,000	1.98%	15/9/2027	49,486	0.01%
Bank of America Corp.	\$250,000	3.25%	21/10/2027	237,963	0.03%
Bank of America Corp.	\$380,000	4.18%	25/11/2027	369,562	0.04%
Bank of America Corp.^	\$475,000	3.82%	20/1/2028	456,724	0.05%
Bank of America Corp.^	\$500,000	2.55%	4/2/2028	463,301	0.05%
Bank of America Corp.^	CAD365,000	3.62%	16/3/2028	268,189	0.03%
Bank of America Corp.^	\$250,000	3.71%	24/4/2028	238,882	0.03%
Bank of America Corp.^	€400,000	1.66%	25/4/2028	417,581	0.05%
Bank of America Corp.^	\$400,000	4.38%	27/4/2028	390,970	0.04%
Bank of America Corp.	€200,000	4.13%	12/6/2028	227,839	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	\$400,000	3.59%	21/7/2028	379,577	0.04%
Bank of America Corp.^	\$420,000	4.95%	22/7/2028	419,636	0.05%
Bank of America Corp.^	€100,000	0.58%	24/8/2028	99,551	0.01%
Bank of America Corp.^	\$250,000	6.20%	10/11/2028	261,068	0.03%
Bank of America Corp.^	\$900,000	3.42%	20/12/2028	847,316	0.09%
Bank of America Corp.^	\$350,000	3.97%	5/3/2029	334,284	0.04%
Bank of America Corp.^	CAD125,000	2.60%	4/4/2029	87,425	0.01%
Bank of America Corp.^	\$550,000	5.20%	25/4/2029	553,357	0.06%
Bank of America Corp.^	£500,000	1.67%	2/6/2029	559,956	0.06%
Bank of America Corp.^	\$525,000	2.09%	14/6/2029	462,993	0.05%
Bank of America Corp.^	\$450,000	4.27%	23/7/2029	434,246	0.05%
Bank of America Corp.^	€400,000	0.58%	8/8/2029	387,884	0.04%
Bank of America Corp.^	\$385,000	5.82%	15/9/2029	397,420	0.04%
Bank of America NA	\$250,000	5.65%	18/8/2025	253,212	0.03%
Bank of America NA	\$250,000	5.53%	18/8/2026	254,622	0.03%
Bank of New York Mellon Corp.	\$150,000	3.00%	24/2/2025	146,696	0.02%
Bank of New York Mellon Corp.	\$600,000	1.60%	24/4/2025	575,994	0.06%
Bank of New York Mellon Corp.	\$50,000	3.95%	18/11/2025	49,108	0.01%
Bank of New York Mellon Corp.	\$250,000	2.80%	4/5/2026	239,432	0.03%
Bank of New York Mellon Corp.^	\$180,000	4.41%	24/7/2026	178,096	0.02%
Bank of New York Mellon Corp.	\$236,000	2.05%	26/1/2027	219,368	0.02%
Bank of New York Mellon Corp.^	\$200,000	4.95%	26/4/2027	199,961	0.02%
Bank of New York Mellon Corp.	\$100,000	3.40%	29/1/2028	95,414	0.01%
Bank of New York Mellon Corp.^	\$275,000	3.44%	7/2/2028	264,718	0.03%
Bank of New York Mellon Corp.^	\$225,000	3.99%	13/6/2028	219,787	0.02%
Bank of New York Mellon Corp.^	\$125,000	5.80%	25/10/2028	129,600	0.01%
Bank of New York Mellon Corp.	\$200,000	3.00%	30/10/2028	184,877	0.02%
Bank of New York Mellon Corp.^	\$100,000	4.54%	1/2/2029	99,368	0.01%
Bank of New York Mellon Corp.^	\$200,000	6.32%	25/10/2029	212,269	0.02%
Bank of Nova Scotia	\$350,000	4.75%	2/2/2026	349,375	0.04%
Bank OZK^	\$35,000	2.75%	1/10/2031	28,368	0.00%
BankUnited, Inc.	\$50,000	4.88%	17/11/2025	48,708	0.01%
Barings BDC, Inc.	\$50,000	3.30%	23/11/2026	45,632	0.00%
Baxalta, Inc.	\$200,000	4.00%	23/6/2025	196,745	0.02%
Baxter International, Inc.	\$250,000	2.60%	15/8/2026	235,648	0.03%
Baxter International, Inc.	\$400,000	1.92%	1/2/2027	366,605	0.04%
Becton Dickinson & Co.	€300,000	0.03%	13/8/2025	313,821	0.03%
Becton Dickinson & Co.	€300,000	1.90%	15/12/2026	320,189	0.04%
Becton Dickinson & Co.	\$275,000	3.70%	6/6/2027	266,512	0.03%
Becton Dickinson & Co.	\$200,000	4.69%	13/2/2028	200,936	0.02%
Berkshire Hathaway Energy Co.	\$61,000	3.50%	1/2/2025	60,051	0.01%
Berkshire Hathaway Energy Co.	\$185,000	4.05%	15/4/2025	182,864	0.02%
Berkshire Hathaway Energy Co.	\$85,000	3.25%	15/4/2028	80,752	0.01%
Berkshire Hathaway, Inc.	€400,000	0.00%	12/3/2025	425,104	0.05%
Berkshire Hathaway, Inc.	\$400,000	3.13%	15/3/2026	388,822	0.04%
Berkshire Hathaway, Inc.	¥100,000,000	0.27%	11/9/2026	698,475	0.08%
Berkshire Hathaway, Inc.	€300,000	1.13%	16/3/2027	312,367	0.03%
Berry Global, Inc.	\$427,000	1.57%	15/1/2026	397,078	0.04%
Berry Global, Inc.	\$150,000	1.65%	15/1/2027	135,204	0.01%
Berry Global, Inc.	€100,000	1.50%	15/1/2027	103,374	0.01%
Berry Global, Inc.	\$100,000	5.50%	15/4/2028	101,240	0.01%
BGC Group, Inc.	\$50,000	8.00%	25/5/2028	52,466	0.01%
Biogen, Inc.	\$225,000	4.05%	15/9/2025	221,309	0.02%
Bio-Rad Laboratories, Inc.	\$100,000	3.30%	15/3/2027	94,987	0.01%
Black Hills Corp.	\$50,000	3.95%	15/1/2026	48,767	0.01%
Black Hills Corp.	\$80,000	3.15%	15/1/2027	75,895	0.01%
Black Hills Corp.	\$30,000	5.95%	15/3/2028	31,096	0.00%
BlackRock TCP Capital Corp.	\$50,000	2.85%	9/2/2026	46,776	0.01%
BlackRock, Inc.	\$200,000	3.20%	15/3/2027	193,712	0.02%
Blackstone Holdings Finance Co. LLC	€300,000	1.00%	5/10/2026	310,291	0.03%
Blackstone Holdings Finance Co. LLC	\$100,000	5.90%	3/11/2027	103,640	0.01%
Blackstone Private Credit Fund	\$100,000	2.70%	15/1/2025	96,535	0.01%
Blackstone Private Credit Fund	\$200,000	4.70%	24/3/2025	196,522	0.02%
Blackstone Private Credit Fund	€100,000	1.75%	30/11/2026	98,695	0.01%
Blackstone Private Credit Fund	\$100,000	2.63%	15/12/2026	90,612	0.01%
Blackstone Private Credit Fund	\$150,000	3.25%	15/3/2027	137,486	0.02%
Blackstone Private Credit Fund	\$100,000	7.30%	27/11/2028	103,646	0.01%
Blackstone Secured Lending Fund	\$225,000	3.63%	15/1/2026	214,819	0.02%
Blackstone Secured Lending Fund	\$100,000	2.75%	16/9/2026	91,599	0.01%
Blackstone Secured Lending Fund	\$125,000	2.85%	30/9/2028	108,367	0.01%
Block Financial LLC	\$150,000	5.25%	1/10/2025	149,070	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blue Owl Capital Corp.	\$150,000	3.75%	22/7/2025	143,772	0.02%
Blue Owl Capital Corp.	\$50,000	4.25%	15/1/2026	48,324	0.01%
Blue Owl Capital Corp.	\$157,000	3.40%	15/7/2026	145,985	0.02%
Blue Owl Capital Corp.	\$100,000	2.63%	15/1/2027	90,128	0.01%
Blue Owl Capital Corp.	\$150,000	2.88%	11/6/2028	131,759	0.01%
Blue Owl Capital Corp. II	\$50,000	8.45%	15/11/2026	51,548	0.01%
Blue Owl Capital Corp. III	\$50,000	3.13%	13/4/2027	44,354	0.00%
Blue Owl Credit Income Corp.	\$50,000	3.13%	23/9/2026	45,642	0.00%
Blue Owl Credit Income Corp.	\$100,000	4.70%	8/2/2027	94,573	0.01%
Blue Owl Credit Income Corp.	\$85,000	7.75%	16/9/2027	87,824	0.01%
Blue Owl Credit Income Corp.	\$95,000	7.95%	13/6/2028	98,258	0.01%
Blue Owl Technology Finance Corp.	\$150,000	4.75%	15/12/2025	141,822	0.02%
Blue Owl Technology Finance Corp.	\$50,000	3.75%	17/6/2026	45,725	0.00%
BNSF Funding Trust I <sup>1</sup>	\$68,000	6.61%	15/12/2055	66,291	0.01%
Boardwalk Pipelines LP	\$85,000	5.95%	1/6/2026	86,170	0.01%
Boardwalk Pipelines LP	\$80,000	4.45%	15/7/2027	78,378	0.01%
Boeing Co.	\$800,000	4.88%	1/5/2025	796,365	0.09%
Boeing Co.	\$900,000	2.20%	4/2/2026	850,485	0.09%
Boeing Co.	\$125,000	2.70%	1/2/2027	117,925	0.01%
Boeing Co.	\$300,000	2.80%	1/3/2027	282,637	0.03%
Boeing Co.	\$500,000	5.04%	1/5/2027	504,628	0.06%
Boeing Co.	\$150,000	3.25%	1/2/2028	142,287	0.02%
Boeing Co.	\$150,000	3.25%	1/3/2028	140,980	0.02%
Booking Holdings, Inc.	\$175,000	3.60%	1/6/2026	171,639	0.02%
Booking Holdings, Inc.	€200,000	4.00%	15/11/2026	226,968	0.03%
Booking Holdings, Inc.	€300,000	1.80%	3/3/2027	319,042	0.04%
Booking Holdings, Inc.	€100,000	0.50%	8/3/2028	100,158	0.01%
Booking Holdings, Inc.	\$100,000	3.55%	15/3/2028	96,529	0.01%
Booking Holdings, Inc.	€200,000	3.63%	12/11/2028	227,000	0.03%
Booz Allen Hamilton, Inc.	\$125,000	3.88%	1/9/2028	118,001	0.01%
BorgWarner, Inc.	\$300,000	2.65%	1/7/2027	278,134	0.03%
Boston Gas Co.	\$75,000	3.15%	1/8/2027	69,964	0.01%
Boston Properties LP	\$100,000	2.75%	1/10/2026	92,768	0.01%
Boston Properties LP	\$225,000	6.75%	1/12/2027	235,889	0.03%
Boston Properties LP	\$150,000	4.50%	1/12/2028	142,882	0.02%
Boston Scientific Corp.	\$200,000	1.90%	1/6/2025	191,529	0.02%
BP Capital Markets America, Inc.	\$225,000	3.80%	21/9/2025	221,967	0.02%
BP Capital Markets America, Inc.	\$137,000	3.41%	11/2/2026	133,829	0.01%
BP Capital Markets America, Inc.	\$231,000	3.12%	4/5/2026	223,529	0.02%
BP Capital Markets America, Inc.	\$125,000	3.02%	16/1/2027	119,730	0.01%
BP Capital Markets America, Inc.	\$175,000	3.54%	6/4/2027	170,271	0.02%
BP Capital Markets America, Inc.	\$180,000	3.59%	14/4/2027	174,668	0.02%
BP Capital Markets America, Inc.	\$80,000	3.94%	21/9/2028	78,376	0.01%
BP Capital Markets America, Inc.	\$450,000	4.23%	6/11/2028	447,555	0.05%
Brighthouse Financial Global Funding	\$100,000	1.75%	13/1/2025	95,582	0.01%
Brighthouse Financial Global Funding	\$100,000	1.55%	24/5/2026	91,602	0.01%
Brighthouse Financial Global Funding	\$200,000	2.00%	28/6/2028	172,525	0.02%
Brighthouse Financial, Inc.	\$150,000	3.70%	22/6/2027	141,861	0.02%
Bristol-Myers Squibb Co.	\$35,000	0.75%	13/11/2025	32,668	0.00%
Bristol-Myers Squibb Co. <sup>1</sup>	\$400,000	3.20%	15/6/2026	388,230	0.04%
Bristol-Myers Squibb Co.	\$450,000	1.13%	13/11/2027	400,335	0.04%
Brixmor Operating Partnership LP	\$200,000	4.13%	15/6/2026	193,619	0.02%
Brixmor Operating Partnership LP	\$55,000	3.90%	15/3/2027	52,413	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$400,000	3.88%	15/1/2027	390,359	0.04%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$200,000	3.50%	15/1/2028	191,822	0.02%
Broadcom, Inc.	\$372,000	3.15%	15/11/2025	360,403	0.04%
Broadcom, Inc.	\$325,000	1.95%	15/2/2028	291,997	0.03%
Broadcom, Inc.	\$200,000	4.11%	15/9/2028	195,455	0.02%
Brooklyn Union Gas Co.	\$165,000	3.41%	10/3/2026	157,579	0.02%
Brown-Forman Corp.	\$44,000	3.50%	15/4/2025	43,183	0.00%
Brown-Forman Corp.	£100,000	2.60%	7/7/2028	120,309	0.01%
Bunge Ltd. Finance Corp.	\$175,000	1.63%	17/8/2025	165,383	0.02%
Bunge Ltd. Finance Corp.	\$175,000	3.25%	15/8/2026	167,986	0.02%
Burlington Northern Santa Fe LLC	\$100,000	3.65%	1/9/2025	98,256	0.01%
Burlington Northern Santa Fe LLC	\$209,000	7.00%	15/12/2025	218,311	0.02%
Burlington Northern Santa Fe LLC	\$100,000	3.25%	15/6/2027	96,451	0.01%
Camden Property Trust	\$150,000	5.85%	3/11/2026	154,583	0.02%
Campbell Soup Co.	\$200,000	3.95%	15/3/2025	196,918	0.02%
Campbell Soup Co.	\$150,000	4.15%	15/3/2028	146,974	0.02%
Cantor Fitzgerald LP	\$100,000	4.50%	14/4/2027	95,926	0.01%
Cantor Fitzgerald LP	\$100,000	7.20%	12/12/2028	102,529	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Capital One Financial Corp.	\$100,000	3.20%	5/2/2025	97,617	0.01%
Capital One Financial Corp.	\$204,000	4.25%	30/4/2025	201,121	0.02%
Capital One Financial Corp.	\$100,000	4.20%	29/10/2025	98,182	0.01%
Capital One Financial Corp.	\$375,000	3.75%	28/7/2026	359,208	0.04%
Capital One Financial Corp.	\$200,000	3.75%	9/3/2027	191,100	0.02%
Capital One Financial Corp.^	\$150,000	7.15%	29/10/2027	155,760	0.02%
Capital One Financial Corp.^	\$100,000	1.88%	2/11/2027	89,919	0.01%
Capital One Financial Corp.	\$225,000	3.80%	31/1/2028	213,760	0.02%
Capital One Financial Corp.^	\$325,000	4.93%	10/5/2028	319,450	0.04%
Capital One Financial Corp.^	\$300,000	5.47%	1/2/2029	300,066	0.03%
Capital One Financial Corp.^	\$300,000	6.31%	8/6/2029	307,759	0.03%
Cardinal Health, Inc.	\$200,000	3.41%	15/6/2027	192,006	0.02%
Cargill, Inc.	\$100,000	4.88%	10/10/2025	100,419	0.01%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	184,821	0.02%
Cargill, Inc.	\$200,000	4.50%	24/6/2026	199,498	0.02%
Carlisle Cos, Inc.	\$145,000	3.50%	1/12/2024	142,239	0.02%
Carlisle Cos, Inc.	\$100,000	3.75%	1/12/2027	95,874	0.01%
Carrier Global Corp.	\$175,000	2.24%	15/2/2025	169,313	0.02%
Carrier Global Corp.	\$275,000	5.80%	30/11/2025	278,811	0.03%
Carrier Global Corp.	€300,000	4.13%	29/5/2028	341,508	0.04%
Caterpillar Financial Services Corp.	\$200,000	1.45%	15/5/2025	191,251	0.02%
Caterpillar Financial Services Corp.	\$200,000	5.15%	11/8/2025	201,488	0.02%
Caterpillar Financial Services Corp.	\$425,000	3.65%	12/8/2025	418,209	0.05%
Caterpillar Financial Services Corp.	\$250,000	4.35%	15/5/2026	249,491	0.03%
Caterpillar Financial Services Corp.	€200,000	5.72%	17/8/2026	263,776	0.03%
Caterpillar Financial Services Corp.	€200,000	3.74%	4/9/2026	225,342	0.02%
Caterpillar Financial Services Corp.	\$200,000	3.60%	12/8/2027	195,401	0.02%
Cboe Global Markets, Inc.	\$155,000	3.65%	12/1/2027	150,469	0.02%
CBRE Services, Inc.	\$75,000	4.88%	1/3/2026	74,951	0.01%
CDW LLC/CDW Finance Corp.	\$230,000	2.67%	1/12/2026	215,359	0.02%
CDW LLC/CDW Finance Corp.	\$100,000	4.25%	1/4/2028	95,929	0.01%
Celanese US Holdings LLC	€200,000	1.25%	11/2/2025	214,534	0.02%
Celanese US Holdings LLC	\$188,000	6.05%	15/3/2025	189,052	0.02%
Celanese US Holdings LLC	€200,000	4.78%	19/7/2026	224,736	0.02%
Celanese US Holdings LLC	\$100,000	1.40%	5/8/2026	91,168	0.01%
Celanese US Holdings LLC	€100,000	2.13%	1/3/2027	105,386	0.01%
Celanese US Holdings LLC	\$200,000	6.17%	15/7/2027	205,157	0.02%
Celanese US Holdings LLC	\$150,000	6.35%	15/11/2028	157,283	0.02%
Cencora, Inc.	\$325,000	3.25%	1/3/2025	318,089	0.04%
Centene Corp.	\$400,000	4.25%	15/12/2027	386,344	0.04%
Centene Corp.	\$300,000	2.45%	15/7/2028	267,957	0.03%
CenterPoint Energy Houston Electric LLC	\$60,000	2.40%	1/9/2026	56,523	0.01%
CenterPoint Energy Houston Electric LLC	\$40,000	3.00%	1/2/2027	38,125	0.00%
CenterPoint Energy Houston Electric LLC	\$75,000	5.20%	1/10/2028	77,359	0.01%
CenterPoint Energy Resources Corp.	\$50,000	5.25%	1/3/2028	51,281	0.01%
CenterPoint Energy Resources Corp.	\$150,000	4.00%	1/4/2028	146,062	0.02%
CenterPoint Energy, Inc.	\$50,000	1.45%	1/6/2026	46,048	0.01%
CenterPoint Energy, Inc.	\$65,000	5.25%	10/8/2026	65,595	0.01%
CF Industries, Inc.	\$150,000	4.50%	1/12/2026	147,458	0.02%
CH Robinson Worldwide, Inc.	\$90,000	4.20%	15/4/2028	87,103	0.01%
Charles Schwab Corp.	\$75,000	4.20%	24/3/2025	74,141	0.01%
Charles Schwab Corp.	\$120,000	3.63%	1/4/2025	117,856	0.01%
Charles Schwab Corp.	\$215,000	3.85%	21/5/2025	211,118	0.02%
Charles Schwab Corp.	\$150,000	1.15%	13/5/2026	137,553	0.02%
Charles Schwab Corp.	\$300,000	2.45%	3/3/2027	279,284	0.03%
Charles Schwab Corp.	\$300,000	3.30%	1/4/2027	286,000	0.03%
Charles Schwab Corp.	\$100,000	3.20%	25/1/2028	94,436	0.01%
Charles Schwab Corp.	\$300,000	2.00%	20/3/2028	267,137	0.03%
Charles Schwab Corp.^	\$150,000	5.64%	19/5/2029	154,013	0.02%
Charles Schwab Corp.^	\$200,000	6.20%	17/11/2029	209,960	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$663,000	4.91%	23/7/2025	656,814	0.07%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	6.15%	10/11/2026	153,429	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$250,000	3.75%	15/2/2028	236,203	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$190,000	4.20%	15/3/2028	182,578	0.02%
Cheniere Corpus Christi Holdings LLC	\$219,000	5.88%	31/3/2025	219,527	0.02%
Cheniere Corpus Christi Holdings LLC	\$190,000	5.13%	30/6/2027	190,866	0.02%
Cheniere Energy, Inc.	\$220,000	4.63%	15/10/2028	214,734	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chevron Corp.	\$435,000	1.55%	11/5/2025	417,141	0.05%
Chevron Corp.	\$160,000	3.33%	17/11/2025	156,836	0.02%
Chevron Corp.	\$310,000	2.95%	16/5/2026	299,832	0.03%
Chevron Corp.	\$145,000	2.00%	11/5/2027	134,668	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$200,000	5.13%	1/4/2025	200,056	0.02%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$125,000	3.70%	1/6/2028	119,284	0.01%
Chevron USA, Inc.	\$105,000	0.69%	12/8/2025	98,736	0.01%
Chevron USA, Inc.	\$105,000	1.02%	12/8/2027	93,481	0.01%
Chevron USA, Inc.	\$90,000	3.85%	15/1/2028	88,816	0.01%
Chubb INA Holdings, Inc.	\$250,000	3.35%	3/5/2026	243,305	0.03%
Chubb INA Holdings, Inc.	€100,000	0.88%	15/6/2027	103,447	0.01%
Chubb INA Holdings, Inc.	€124,000	1.55%	15/3/2028	129,252	0.01%
Cigna Group	\$400,000	3.25%	15/4/2025	390,408	0.04%
Cigna Group	\$55,000	4.13%	15/11/2025	54,316	0.01%
Cigna Group	\$375,000	4.50%	25/2/2026	372,325	0.04%
Cigna Group	\$300,000	3.40%	1/3/2027	289,145	0.03%
Cigna Group	\$625,000	4.38%	15/10/2028	620,078	0.07%
Cintas Corp. No 2	\$195,000	3.70%	1/4/2027	190,887	0.02%
Cisco Systems, Inc.	\$100,000	2.95%	28/2/2026	96,836	0.01%
Cisco Systems, Inc.	\$255,000	2.50%	20/9/2026	243,275	0.03%
Citadel Finance LLC	\$150,000	3.38%	9/3/2026	138,955	0.02%
Citibank NA	\$250,000	5.86%	29/9/2025	254,225	0.03%
Citibank NA	\$375,000	5.49%	4/12/2026	381,965	0.04%
Citibank NA	\$350,000	5.80%	29/9/2028	365,447	0.04%
Citigroup, Inc.	CAD145,000	4.09%	9/6/2025	108,262	0.01%
Citigroup, Inc.	\$550,000	4.40%	10/6/2025	543,774	0.06%
Citigroup, Inc.	\$379,000	3.70%	12/1/2026	370,152	0.04%
Citigroup, Inc.^	\$429,000	2.01%	25/1/2026	412,210	0.05%
Citigroup, Inc.	\$225,000	4.60%	9/3/2026	222,132	0.02%
Citigroup, Inc.^	\$450,000	3.29%	17/3/2026	438,179	0.05%
Citigroup, Inc.^	\$625,000	3.11%	8/4/2026	607,705	0.07%
Citigroup, Inc.	\$394,000	3.40%	1/5/2026	380,314	0.04%
Citigroup, Inc.	£200,000	5.15%	21/5/2026	256,828	0.03%
Citigroup, Inc.^	€300,000	1.25%	6/7/2026	319,098	0.04%
Citigroup, Inc.^	€600,000	1.50%	24/7/2026	639,937	0.07%
Citigroup, Inc.^	\$625,000	5.61%	29/9/2026	629,556	0.07%
Citigroup, Inc.	\$570,000	3.20%	21/10/2026	543,877	0.06%
Citigroup, Inc.	\$150,000	4.30%	20/11/2026	146,999	0.02%
Citigroup, Inc.^	\$375,000	1.12%	28/1/2027	344,681	0.04%
Citigroup, Inc.^	\$350,000	1.46%	9/6/2027	320,317	0.04%
Citigroup, Inc.	¥100,000,000	2.80%	25/6/2027	748,844	0.08%
Citigroup, Inc.	\$625,000	4.45%	29/9/2027	610,556	0.07%
Citigroup, Inc.^	€400,000	0.50%	8/10/2027	408,324	0.05%
Citigroup, Inc.^	\$400,000	3.89%	10/1/2028	386,984	0.04%
Citigroup, Inc.^	\$350,000	3.07%	24/2/2028	329,829	0.04%
Citigroup, Inc.^	\$200,000	4.66%	24/5/2028	198,743	0.02%
Citigroup, Inc.^	\$350,000	3.67%	24/7/2028	333,681	0.04%
Citigroup, Inc.	\$350,000	4.13%	25/7/2028	336,235	0.04%
Citigroup, Inc.^	€200,000	3.71%	22/9/2028	224,163	0.02%
Citigroup, Inc.^	\$365,000	3.52%	27/10/2028	345,066	0.04%
Citigroup, Inc.^	\$280,000	4.08%	23/4/2029	269,723	0.03%
Citizens Bank NA	\$250,000	2.25%	28/4/2025	239,051	0.03%
Citizens Bank NA	\$50,000	3.75%	18/2/2026	47,816	0.01%
Citizens Bank NA^	\$175,000	4.58%	9/8/2028	166,249	0.02%
Citizens Financial Group, Inc.	\$45,000	4.30%	3/12/2025	43,878	0.00%
Citizens Financial Group, Inc.	\$100,000	2.85%	27/7/2026	93,062	0.01%
Cleco Corporate Holdings LLC	\$75,000	3.74%	1/5/2026	72,359	0.01%
Cleveland Electric Illuminating Co.	\$50,000	3.50%	1/4/2028	46,946	0.01%
Clorox Co.	\$200,000	3.10%	1/10/2027	189,032	0.02%
CME Group, Inc.	\$150,000	3.00%	15/3/2025	146,820	0.02%
CME Group, Inc.	\$50,000	3.75%	15/6/2028	48,916	0.01%
CMS Energy Corp.	\$220,000	3.00%	15/5/2026	210,148	0.02%
CMS Energy Corp.	\$130,000	3.45%	15/8/2027	123,816	0.01%
CNA Financial Corp.	\$100,000	3.45%	15/8/2027	95,626	0.01%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	201,143	0.02%
CNH Industrial Capital LLC	\$200,000	4.55%	10/4/2028	197,358	0.02%
CNO Global Funding	\$300,000	1.65%	6/1/2025	287,039	0.03%
CNO Global Funding	\$150,000	1.75%	7/10/2026	136,135	0.01%
Coca-Cola Co.	€300,000	0.75%	22/9/2026	314,224	0.03%
Coca-Cola Co.	\$189,000	2.90%	25/5/2027	180,942	0.02%
Coca-Cola Co.	\$350,000	1.45%	1/6/2027	319,899	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Colgate-Palmolive Co.	\$300,000	3.10%	15/8/2025	293,640	0.03%
Colonial Pipeline Co.	\$50,000	3.75%	1/10/2025	48,496	0.01%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	\$55,000	4.15%	15/8/2026	53,462	0.01%
Columbia Pipeline Group, Inc.	\$240,000	4.50%	1/6/2025	237,095	0.03%
Columbia Pipelines Holding Co. LLC	\$45,000	6.06%	15/8/2026	46,054	0.01%
Columbia Pipelines Holding Co. LLC	\$105,000	6.04%	15/8/2028	108,467	0.01%
Comcast Corp.	\$220,000	3.38%	15/8/2025	215,024	0.02%
Comcast Corp.	\$518,000	3.95%	15/10/2025	511,323	0.06%
Comcast Corp.	\$100,000	3.15%	1/3/2026	97,082	0.01%
Comcast Corp.	€500,000	0.00%	14/9/2026	509,438	0.06%
Comcast Corp.	\$425,000	2.35%	15/1/2027	399,332	0.04%
Comcast Corp.	\$200,000	3.30%	1/2/2027	193,072	0.02%
Comcast Corp.	\$235,000	3.30%	1/4/2027	226,232	0.02%
Comcast Corp.	€114,000	0.25%	20/5/2027	115,449	0.01%
Comcast Corp.	\$400,000	3.15%	15/2/2028	381,415	0.04%
Comcast Corp.	\$250,000	3.55%	1/5/2028	241,340	0.03%
Comcast Corp.	\$700,000	4.15%	15/10/2028	690,311	0.08%
Comerica Bank	\$50,000	4.00%	27/7/2025	48,445	0.01%
CommonSpirit Health	\$190,000	1.55%	1/10/2025	177,784	0.02%
Commonwealth Edison Co.	\$25,000	2.55%	15/6/2026	23,811	0.00%
Commonwealth Edison Co.	\$90,000	2.95%	15/8/2027	85,006	0.01%
Commonwealth Edison Co.	\$75,000	3.70%	15/8/2028	72,523	0.01%
Conagra Brands, Inc.	\$200,000	4.60%	1/11/2025	198,227	0.02%
Conagra Brands, Inc.	\$250,000	5.30%	1/10/2026	253,011	0.03%
Conagra Brands, Inc.	\$200,000	1.38%	1/11/2027	175,769	0.02%
Conagra Brands, Inc.	\$125,000	4.85%	1/11/2028	124,933	0.01%
Concentrix Corp.	\$100,000	6.60%	2/8/2028	103,109	0.01%
Connecticut Light & Power Co.	\$50,000	0.75%	1/12/2025	46,341	0.01%
Connecticut Light & Power Co.	\$70,000	3.20%	15/3/2027	67,183	0.01%
ConocoPhillips Co.	\$17,000	2.40%	7/3/2025	16,518	0.00%
Conopco, Inc.	\$40,000	7.25%	15/12/2026	42,890	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	3.13%	15/11/2027	47,727	0.01%
Consolidated Edison Co. of New York, Inc.	\$40,000	3.80%	15/5/2028	38,661	0.00%
Consolidated Edison Co. of New York, Inc.	\$90,000	4.00%	1/12/2028	87,981	0.01%
Constellation Brands, Inc.	\$100,000	4.40%	15/11/2025	98,862	0.01%
Constellation Brands, Inc.	\$200,000	5.00%	2/2/2026	199,967	0.02%
Constellation Brands, Inc.	\$175,000	4.35%	9/5/2027	173,602	0.02%
Constellation Brands, Inc.	\$200,000	3.60%	15/2/2028	192,078	0.02%
Constellation Energy Generation LLC	\$150,000	3.25%	1/6/2025	145,695	0.02%
Constellation Energy Generation LLC	\$100,000	5.60%	1/3/2028	102,995	0.01%
Consumers Energy Co.	\$60,000	4.65%	1/3/2028	60,339	0.01%
Consumers Energy Co.	\$50,000	3.80%	15/11/2028	48,284	0.01%
Continental Resources, Inc.	\$115,000	2.27%	15/11/2026	105,878	0.01%
Continental Resources, Inc.	\$165,000	4.38%	15/1/2028	159,727	0.02%
Corebridge Financial, Inc.	\$150,000	3.50%	4/4/2025	146,336	0.02%
Corebridge Financial, Inc.	\$159,000	3.65%	5/4/2027	153,120	0.02%
Corebridge Financial, Inc. ^	\$200,000	6.88%	15/12/2052	199,400	0.02%
Corebridge Global Funding	\$200,000	0.90%	22/9/2025	185,958	0.02%
Corebridge Global Funding	\$100,000	5.90%	19/9/2028	103,262	0.01%
Corporate Office Properties LP	\$50,000	2.25%	15/3/2026	46,690	0.01%
Costco Wholesale Corp.	\$650,000	1.38%	20/6/2027	590,228	0.07%
Coterra Energy, Inc.	\$100,000	3.90%	15/5/2027	96,681	0.01%
Cox Communications, Inc.	\$350,000	3.50%	15/8/2027	332,899	0.04%
Cox Communications, Inc.	\$100,000	5.45%	15/9/2028	102,153	0.01%
CRH America, Inc.	\$200,000	3.88%	18/5/2025	196,353	0.02%
Crown Castle, Inc.	\$150,000	1.35%	15/7/2025	141,638	0.02%
Crown Castle, Inc.	\$500,000	1.05%	15/7/2026	451,489	0.05%
Crown Castle, Inc.	\$135,000	4.00%	1/3/2027	130,676	0.01%
Crown Castle, Inc.	\$250,000	3.65%	1/9/2027	237,839	0.03%
Crown Castle, Inc.	\$150,000	5.00%	11/1/2028	149,541	0.02%
Crown Castle, Inc.	\$200,000	3.80%	15/2/2028	190,335	0.02%
CSX Corp.	\$100,000	2.60%	1/11/2026	95,207	0.01%
CSX Corp.	\$361,000	3.25%	1/6/2027	348,169	0.04%
CSX Corp.	\$150,000	3.80%	1/3/2028	147,395	0.02%
CubeSmart LP	\$100,000	4.00%	15/11/2025	97,589	0.01%
CubeSmart LP	\$100,000	2.25%	15/12/2028	88,345	0.01%
Cummins, Inc.	\$175,000	0.75%	1/9/2025	164,067	0.02%
CVS Health Corp.	\$625,000	3.88%	20/7/2025	613,853	0.07%
CVS Health Corp.	\$225,000	5.00%	20/2/2026	226,003	0.02%
CVS Health Corp.	\$200,000	2.88%	1/6/2026	191,115	0.02%
CVS Health Corp.	\$225,000	3.00%	15/8/2026	215,185	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CVS Health Corp.	\$175,000	3.63%	1/4/2027	169,666	0.02%
CVS Health Corp.	\$450,000	1.30%	21/8/2027	399,913	0.04%
CVS Health Corp.	\$850,000	4.30%	25/3/2028	835,513	0.09%
Daimler Truck Finance North America LLC	\$200,000	5.20%	17/1/2025	199,912	0.02%
Daimler Truck Finance North America LLC	\$200,000	2.00%	14/12/2026	184,093	0.02%
Daimler Truck Finance North America LLC	\$150,000	5.13%	19/1/2028	150,970	0.02%
Darden Restaurants, Inc.	\$100,000	3.85%	1/5/2027	96,770	0.01%
DCP Midstream Operating LP	\$150,000	5.38%	15/7/2025	150,160	0.02%
DCP Midstream Operating LP	\$75,000	5.63%	15/7/2027	76,893	0.01%
Deere & Co.	\$74,000	2.75%	15/4/2025	72,176	0.01%
Dell International LLC/EMC Corp.	\$588,000	6.02%	15/6/2026	601,728	0.07%
Dell International LLC/EMC Corp.	\$430,000	4.90%	1/10/2026	430,695	0.05%
Dell International LLC/EMC Corp.	\$175,000	6.10%	15/7/2027	182,180	0.02%
Dell International LLC/EMC Corp.	\$100,000	5.25%	1/2/2028	102,586	0.01%
Delta Air Lines 2020-1 Class AA Pass Through Trust	\$79,072	2.00%	10/6/2028	70,249	0.01%
Delta Air Lines, Inc.	\$200,000	7.00%	1/5/2025	203,585	0.02%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$299,606	4.50%	20/10/2025	295,387	0.03%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$615,000	4.75%	20/10/2028	604,620	0.07%
Devon Energy Corp.	\$70,000	5.85%	15/12/2025	70,809	0.01%
Devon Energy Corp.	\$55,000	5.25%	15/10/2027	55,379	0.01%
Devon Energy Corp.	\$45,000	5.88%	15/6/2028	45,397	0.00%
DH Europe Finance II Sarl	€300,000	0.20%	18/3/2026	311,099	0.03%
Diamondback Energy, Inc.	\$105,000	3.25%	1/12/2026	101,872	0.01%
Digital Dutch Finco BV	€100,000	0.63%	15/7/2025	104,647	0.01%
Digital Euro Finco LLC	€200,000	2.50%	16/1/2026	215,106	0.02%
Digital Euro Finco LLC	€200,000	1.13%	9/4/2028	199,943	0.02%
Digital Realty Trust LP	\$225,000	3.70%	15/8/2027	217,156	0.02%
Digital Realty Trust LP	\$125,000	5.55%	15/1/2028	127,474	0.01%
Digital Realty Trust LP	\$100,000	4.45%	15/7/2028	97,898	0.01%
Digital Stout Holding LLC	£100,000	4.25%	17/1/2025	126,091	0.01%
Discover Bank	\$150,000	4.25%	13/3/2026	145,567	0.02%
Discover Bank	\$150,000	4.65%	13/9/2028	143,011	0.02%
Discover Financial Services	\$200,000	3.75%	4/3/2025	195,398	0.02%
Discover Financial Services	\$100,000	4.50%	30/1/2026	98,634	0.01%
Discover Financial Services	\$150,000	4.10%	9/2/2027	143,976	0.02%
Discovery Communications LLC	\$40,000	3.45%	15/3/2025	38,981	0.00%
Discovery Communications LLC	\$325,000	3.95%	15/6/2025	317,433	0.04%
Discovery Communications LLC	€200,000	1.90%	19/3/2027	210,246	0.02%
Discovery Communications LLC	\$350,000	3.95%	20/3/2028	333,382	0.04%
Dollar General Corp.	\$150,000	4.63%	1/11/2027	149,066	0.02%
Dollar General Corp.	\$200,000	5.20%	5/7/2028	202,812	0.02%
Dollar Tree, Inc.	\$300,000	4.00%	15/5/2025	294,679	0.03%
Dollar Tree, Inc.	\$125,000	4.20%	15/5/2028	122,317	0.01%
Dominion Energy, Inc.	\$60,000	3.30%	15/3/2025	58,592	0.01%
Dominion Energy, Inc.	\$50,000	3.90%	1/10/2025	49,073	0.01%
Dominion Energy, Inc.	\$120,000	1.45%	15/4/2026	111,234	0.01%
Dominion Energy, Inc.	\$65,000	2.85%	15/8/2026	61,287	0.01%
Dominion Energy, Inc.	\$40,000	3.60%	15/3/2027	38,389	0.00%
Dominion Energy, Inc.	\$70,000	4.25%	1/6/2028	68,711	0.01%
Dover Corp.	€300,000	1.25%	9/11/2026	315,689	0.03%
Dow Chemical Co.	€200,000	0.50%	15/3/2027	202,695	0.02%
DR Horton, Inc.	\$100,000	2.60%	15/10/2025	95,897	0.01%
DR Horton, Inc.	\$175,000	1.30%	15/10/2026	159,575	0.02%
DTE Electric Co.	\$90,000	1.90%	1/4/2028	80,967	0.01%
DTE Energy Co.	\$120,000	1.05%	1/6/2025	113,098	0.01%
DTE Energy Co.	\$95,000	2.85%	1/10/2026	89,806	0.01%
DTE Energy Co.	\$125,000	4.88%	1/6/2028	126,066	0.01%
Duke Energy Carolinas LLC	\$90,000	2.95%	1/12/2026	86,922	0.01%
Duke Energy Corp.	\$91,000	0.90%	15/9/2025	84,861	0.01%
Duke Energy Corp.	\$100,000	5.00%	8/12/2025	100,344	0.01%
Duke Energy Corp.	\$220,000	2.65%	1/9/2026	208,765	0.02%
Duke Energy Corp.	\$55,000	3.15%	15/8/2027	52,025	0.01%
Duke Energy Corp.	\$100,000	5.00%	8/12/2027	101,165	0.01%
Duke Energy Corp.	\$120,000	4.30%	15/3/2028	118,269	0.01%
Duke Energy Corp.	€200,000	3.10%	15/6/2028	217,845	0.02%
Duke Energy Corp.^	\$80,000	3.25%	15/1/2082	62,621	0.01%
Duke Energy Florida LLC	\$190,000	3.20%	15/1/2027	183,662	0.02%
Duke Energy Florida LLC	\$290,000	3.80%	15/7/2028	281,501	0.03%
Duke Energy Progress LLC	\$70,000	3.25%	15/8/2025	68,388	0.01%
Duke Energy Progress LLC	\$75,000	3.70%	1/9/2028	72,715	0.01%
DuPont de Nemours, Inc.	\$200,000	4.49%	15/11/2025	198,746	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DuPont de Nemours, Inc.	\$400,000	4.73%	15/11/2028	406,352	0.04%
Duquesne Light Holdings, Inc.	\$45,000	3.62%	1/8/2027	41,972	0.00%
DXC Technology Co.	€100,000	1.75%	15/1/2026	106,638	0.01%
DXC Technology Co.	\$150,000	1.80%	15/9/2026	136,835	0.02%
DXC Technology Co.	\$50,000	2.38%	15/9/2028	43,773	0.00%
East Ohio Gas Co.	\$70,000	1.30%	15/6/2025	66,199	0.01%
Eastman Chemical Co.	\$119,000	3.80%	15/3/2025	116,966	0.01%
Eastman Chemical Co.	\$100,000	4.50%	1/12/2028	97,944	0.01%
Eaton Capital Unlimited Co.	€100,000	0.70%	14/5/2025	106,420	0.01%
Eaton Capital Unlimited Co.	€200,000	0.13%	8/3/2026	207,340	0.02%
Eaton Corp.	\$200,000	3.10%	15/9/2027	191,475	0.02%
Eaton Corp.	\$200,000	4.35%	18/5/2028	200,519	0.02%
eBay, Inc.	\$225,000	1.90%	11/3/2025	216,382	0.02%
eBay, Inc.	\$175,000	5.90%	22/11/2025	178,005	0.02%
eBay, Inc.	\$125,000	5.95%	22/11/2027	130,586	0.01%
Ecolab, Inc.	\$175,000	1.65%	1/2/2027	160,924	0.02%
Ecolab, Inc.	\$175,000	5.25%	15/1/2028	180,867	0.02%
Edison International	\$355,000	4.70%	15/8/2025	350,756	0.04%
Edison International	\$100,000	5.75%	15/6/2027	102,228	0.01%
Edison International	\$85,000	4.13%	15/3/2028	82,114	0.01%
Edison International	\$10,000	5.25%	15/11/2028	10,068	0.00%
Edwards Lifesciences Corp.	\$125,000	4.30%	15/6/2028	123,197	0.01%
EIDP, Inc.	\$200,000	4.50%	15/5/2026	199,421	0.02%
Electronic Arts, Inc.	\$50,000	4.80%	1/3/2026	50,087	0.01%
Elevance Health, Inc.	\$245,000	2.38%	15/1/2025	238,084	0.03%
Elevance Health, Inc.	\$300,000	5.35%	15/10/2025	302,205	0.03%
Elevance Health, Inc.	\$100,000	1.50%	15/3/2026	93,295	0.01%
Elevance Health, Inc.	\$325,000	3.65%	1/12/2027	315,419	0.03%
Elevance Health, Inc.	\$100,000	4.10%	1/3/2028	98,567	0.01%
Eli Lilly & Co.	\$200,000	5.00%	27/2/2026	200,092	0.02%
Emerson Electric Co.	\$125,000	0.88%	15/10/2026	113,434	0.01%
Emerson Electric Co.	\$225,000	2.00%	21/12/2028	201,768	0.02%
Enact Holdings, Inc.	\$150,000	6.50%	15/8/2025	149,626	0.02%
Enbridge Energy Partners LP	\$70,000	5.88%	15/10/2025	70,762	0.01%
Enel Finance America LLC	\$150,000	7.10%	14/10/2027	160,105	0.02%
Energy Transfer LP	\$150,000	4.05%	15/3/2025	147,649	0.02%
Energy Transfer LP	\$80,000	5.75%	1/4/2025	80,020	0.01%
Energy Transfer LP	\$145,000	2.90%	15/5/2025	140,615	0.02%
Energy Transfer LP	\$95,000	5.95%	1/12/2025	96,079	0.01%
Energy Transfer LP	\$140,000	4.75%	15/1/2026	139,040	0.02%
Energy Transfer LP	\$75,000	3.90%	15/7/2026	72,909	0.01%
Energy Transfer LP	\$145,000	6.05%	1/12/2026	149,073	0.02%
Energy Transfer LP	\$105,000	4.40%	15/3/2027	102,737	0.01%
Energy Transfer LP	\$85,000	4.20%	15/4/2027	82,619	0.01%
Energy Transfer LP	\$170,000	5.50%	1/6/2027	172,259	0.02%
Energy Transfer LP	\$110,000	4.00%	1/10/2027	106,035	0.01%
Energy Transfer LP	\$145,000	5.55%	15/2/2028	148,232	0.02%
Energy Transfer LP	\$230,000	4.95%	15/5/2028	229,108	0.03%
Energy Transfer LP	\$205,000	4.95%	15/6/2028	204,519	0.02%
Enstar Finance LLC^	\$50,000	5.50%	15/1/2042	42,481	0.00%
Entergy Arkansas LLC	\$95,000	3.50%	1/4/2026	92,408	0.01%
Entergy Arkansas LLC	\$50,000	4.00%	1/6/2028	48,610	0.01%
Entergy Corp.	\$115,000	0.90%	15/9/2025	107,077	0.01%
Entergy Corp.	\$105,000	2.95%	1/9/2026	99,776	0.01%
Entergy Corp.	\$100,000	1.90%	15/6/2028	88,570	0.01%
Entergy Louisiana LLC	\$80,000	2.40%	1/10/2026	74,915	0.01%
Entergy Louisiana LLC	\$65,000	3.12%	1/9/2027	61,392	0.01%
Entergy Louisiana LLC	\$60,000	3.25%	1/4/2028	56,374	0.01%
Entergy Mississippi LLC	\$50,000	2.85%	1/6/2028	46,245	0.01%
Enterprise Products Operating LLC	\$157,000	3.75%	15/2/2025	154,932	0.02%
Enterprise Products Operating LLC	\$100,000	5.05%	10/1/2026	100,972	0.01%
Enterprise Products Operating LLC	\$140,000	3.70%	15/2/2026	138,006	0.02%
Enterprise Products Operating LLC	\$180,000	3.95%	15/2/2027	177,237	0.02%
Enterprise Products Operating LLC	\$150,000	4.15%	16/10/2028	148,335	0.02%
Enterprise Products Operating LLC^	\$155,000	5.25%	16/8/2077	148,859	0.02%
Enterprise Products Operating LLC^	\$105,000	5.38%	15/2/2078	94,145	0.01%
EOG Resources, Inc.	\$70,000	3.15%	1/4/2025	68,606	0.01%
EOG Resources, Inc.	\$105,000	4.15%	15/1/2026	104,026	0.01%
EPR Properties	\$100,000	4.50%	1/4/2025	98,483	0.01%
EPR Properties	\$200,000	4.75%	15/12/2026	191,739	0.02%
EPR Properties	\$50,000	4.50%	1/6/2027	46,994	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
EQT Corp.	\$83,000	6.13%	1/2/2025	83,280	0.01%
EQT Corp.	\$60,000	3.13%	15/5/2026	56,935	0.01%
EQT Corp.	\$195,000	3.90%	1/10/2027	186,690	0.02%
EQT Corp.	\$75,000	5.70%	1/4/2028	76,227	0.01%
Equifax, Inc.	\$380,000	2.60%	15/12/2025	362,524	0.04%
Equifax, Inc.	\$115,000	5.10%	15/12/2027	116,232	0.01%
Equifax, Inc.	\$100,000	5.10%	1/6/2028	100,891	0.01%
Equinix, Inc.	\$225,000	1.25%	15/7/2025	211,870	0.02%
Equinix, Inc.	\$125,000	1.00%	15/9/2025	116,711	0.01%
Equinix, Inc.	€100,000	0.25%	15/3/2027	100,584	0.01%
Equinix, Inc.	\$250,000	1.55%	15/3/2028	219,716	0.02%
Equitable Financial Life Global Funding	\$300,000	1.40%	7/7/2025	282,613	0.03%
Equitable Financial Life Global Funding	\$200,000	1.30%	12/7/2026	180,396	0.02%
Equitable Financial Life Global Funding	\$150,000	1.70%	12/11/2026	135,471	0.01%
Equitable Financial Life Global Funding	\$100,000	1.80%	8/3/2028	87,703	0.01%
Equitable Financial Life Global Funding	£100,000	6.38%	2/6/2028	136,142	0.01%
Equitable Financial Life Global Funding	€100,000	0.60%	16/6/2028	98,226	0.01%
Equitable Holdings, Inc.	\$350,000	4.35%	20/4/2028	338,407	0.04%
ERAC USA Finance LLC	\$150,000	3.80%	1/11/2025	146,385	0.02%
ERAC USA Finance LLC	\$100,000	3.30%	1/12/2026	95,898	0.01%
ERAC USA Finance LLC	\$250,000	4.60%	1/5/2028	248,833	0.03%
ERP Operating LP	\$300,000	3.25%	1/8/2027	285,412	0.03%
Essex Portfolio LP	\$157,000	3.38%	15/4/2026	151,448	0.02%
Estee Lauder Cos, Inc.	\$200,000	4.38%	15/5/2028	199,861	0.02%
Euronet Worldwide, Inc.	€100,000	1.38%	22/5/2026	103,518	0.01%
Evergy Kansas Central, Inc.	\$50,000	2.55%	1/7/2026	47,374	0.01%
Evergy Kansas Central, Inc.	\$40,000	3.10%	1/4/2027	38,096	0.00%
Evergy Metro, Inc.	\$50,000	3.65%	15/8/2025	48,865	0.01%
Evergy Missouri West, Inc.	\$45,000	5.15%	15/12/2027	45,306	0.00%
Eversource Energy	\$100,000	0.80%	15/8/2025	93,199	0.01%
Eversource Energy	\$25,000	4.75%	15/5/2026	24,873	0.00%
Eversource Energy	\$130,000	2.90%	1/3/2027	123,067	0.01%
Eversource Energy	\$155,000	4.60%	1/7/2027	153,824	0.02%
Eversource Energy	\$25,000	3.30%	15/1/2028	23,668	0.00%
Eversource Energy	\$230,000	5.45%	1/3/2028	236,591	0.03%
Exelon Corp.	\$118,000	3.95%	15/6/2025	116,020	0.01%
Exelon Corp.	\$180,000	3.40%	15/4/2026	174,348	0.02%
Exelon Corp.	\$90,000	2.75%	15/3/2027	84,754	0.01%
Exelon Corp.	\$135,000	5.15%	15/3/2028	137,019	0.02%
Expedia Group, Inc.	\$166,000	6.25%	1/5/2025	167,394	0.02%
Expedia Group, Inc.	\$200,000	5.00%	15/2/2026	200,049	0.02%
Expedia Group, Inc.	\$100,000	4.63%	1/8/2027	99,728	0.01%
Expedia Group, Inc.	\$200,000	3.80%	15/2/2028	192,584	0.02%
Extra Space Storage LP	\$150,000	3.50%	1/7/2026	144,368	0.02%
Extra Space Storage LP	\$50,000	3.88%	15/12/2027	47,912	0.01%
Extra Space Storage LP	\$200,000	5.70%	1/4/2028	205,067	0.02%
Exxon Mobil Corp.	\$350,000	2.71%	6/3/2025	342,030	0.04%
Exxon Mobil Corp.	\$405,000	2.99%	19/3/2025	396,786	0.04%
Exxon Mobil Corp.	\$364,000	3.04%	1/3/2026	353,533	0.04%
Exxon Mobil Corp.	\$100,000	3.29%	19/3/2027	97,048	0.01%
Exxon Mobil Corp.	€300,000	0.52%	26/6/2028	300,216	0.03%
F&G Annuities & Life, Inc.	\$125,000	7.40%	13/1/2028	128,927	0.01%
F&G Global Funding	\$50,000	5.15%	7/7/2025	49,299	0.01%
F&G Global Funding	\$250,000	1.75%	30/6/2026	226,035	0.02%
F&G Global Funding	\$150,000	2.00%	20/9/2028	127,478	0.01%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	94,156	0.01%
Farmers Exchange Capital	\$100,000	7.05%	15/7/2028	102,504	0.01%
Federal Realty OP LP	\$300,000	1.25%	15/2/2026	276,876	0.03%
FedEx Corp.	€300,000	0.45%	5/8/2025	316,950	0.03%
FedEx Corp.	€200,000	1.63%	11/1/2027	211,638	0.02%
FedEx Corp.	\$100,000	4.20%	17/10/2028	98,351	0.01%
Fells Point Funding Trust	\$150,000	3.05%	31/1/2027	141,440	0.02%
Ferguson Finance plc	\$100,000	4.25%	20/4/2027	97,943	0.01%
Fidelity & Guaranty Life Holdings, Inc.	\$150,000	5.50%	1/5/2025	148,225	0.02%
Fidelity National Financial, Inc.	\$65,000	4.50%	15/8/2028	63,308	0.01%
Fidelity National Information Services, Inc.	\$100,000	4.50%	15/7/2025	99,085	0.01%
Fidelity National Information Services, Inc.	€200,000	0.63%	3/12/2025	209,966	0.02%
Fidelity National Information Services, Inc.	\$175,000	1.15%	1/3/2026	161,767	0.02%
Fidelity National Information Services, Inc.	€220,000	1.50%	21/5/2027	230,010	0.03%
Fidelity National Information Services, Inc.	\$200,000	1.65%	1/3/2028	178,345	0.02%
Fifth Third Bancorp <sup>†</sup>	\$75,000	1.71%	1/11/2027	67,558	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fifth Third Bancorp	\$200,000	3.95%	14/3/2028	191,948	0.02%
Fifth Third Bancorp^	\$250,000	4.06%	25/4/2028	238,126	0.03%
Fifth Third Bancorp^	\$50,000	6.36%	27/10/2028	51,898	0.01%
Fifth Third Bancorp^	\$200,000	6.34%	27/7/2029	208,074	0.02%
Fifth Third Bank NA	\$300,000	3.85%	15/3/2026	288,187	0.03%
Fifth Third Bank NA	\$162,000	2.25%	1/2/2027	149,475	0.02%
First Horizon Corp.	\$50,000	4.00%	26/5/2025	48,533	0.01%
First-Citizens Bank & Trust Co.	\$100,000	6.13%	9/3/2028	101,723	0.01%
FirstEnergy Transmission LLC	\$100,000	4.35%	15/1/2025	98,143	0.01%
FirstEnergy Transmission LLC	\$70,000	2.87%	15/9/2028	63,505	0.01%
Fiserv, Inc.	\$200,000	3.85%	1/6/2025	196,415	0.02%
Fiserv, Inc.	£200,000	2.25%	1/7/2025	244,896	0.03%
Fiserv, Inc.	\$325,000	3.20%	1/7/2026	312,828	0.03%
Fiserv, Inc.	\$150,000	2.25%	1/6/2027	138,923	0.02%
Fiserv, Inc.	€200,000	1.13%	1/7/2027	207,192	0.02%
Fiserv, Inc.	\$200,000	5.45%	2/3/2028	206,146	0.02%
Fiserv, Inc.	\$250,000	4.20%	1/10/2028	244,732	0.03%
Flex Ltd.	\$175,000	4.75%	15/6/2025	172,701	0.02%
Flex Ltd.	\$200,000	3.75%	1/2/2026	193,662	0.02%
Florida Gas Transmission Co. LLC	\$65,000	4.35%	15/7/2025	63,901	0.01%
Florida Power & Light Co.	\$155,000	2.85%	1/4/2025	151,324	0.02%
Florida Power & Light Co.	\$90,000	3.13%	1/12/2025	87,543	0.01%
Florida Power & Light Co.	\$50,000	4.45%	15/5/2026	50,050	0.01%
Florida Power & Light Co.	\$45,000	3.30%	30/5/2027	43,100	0.00%
Florida Power & Light Co.	\$140,000	5.05%	1/4/2028	143,164	0.02%
Florida Power & Light Co.	\$105,000	4.40%	15/5/2028	105,206	0.01%
FMC Corp.	\$200,000	5.15%	18/5/2026	199,791	0.02%
FMC Corp.	\$200,000	3.20%	1/10/2026	189,314	0.02%
FNB Corp.	\$50,000	5.15%	25/8/2025	49,369	0.01%
Ford Motor Credit Co. LLC	\$200,000	2.30%	10/2/2025	192,374	0.02%
Ford Motor Credit Co. LLC	\$250,000	5.13%	16/6/2025	246,990	0.03%
Ford Motor Credit Co. LLC	\$200,000	4.13%	4/8/2025	194,443	0.02%
Ford Motor Credit Co. LLC	\$300,000	3.38%	13/11/2025	286,983	0.03%
Ford Motor Credit Co. LLC	\$200,000	4.39%	8/1/2026	194,443	0.02%
Ford Motor Credit Co. LLC	\$500,000	6.95%	6/3/2026	512,299	0.06%
Ford Motor Credit Co. LLC	£100,000	6.86%	5/6/2026	131,727	0.01%
Ford Motor Credit Co. LLC	\$200,000	6.95%	10/6/2026	205,203	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.54%	1/8/2026	193,849	0.02%
Ford Motor Credit Co. LLC	\$200,000	2.70%	10/8/2026	185,281	0.02%
Ford Motor Credit Co. LLC	\$500,000	4.27%	9/1/2027	479,982	0.05%
Ford Motor Credit Co. LLC	\$200,000	4.95%	28/5/2027	195,264	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.13%	17/8/2027	189,600	0.02%
Ford Motor Credit Co. LLC	\$200,000	7.35%	4/11/2027	210,724	0.02%
Ford Motor Credit Co. LLC	\$200,000	6.80%	12/5/2028	208,916	0.02%
Ford Motor Credit Co. LLC	€250,000	6.13%	15/5/2028	298,210	0.03%
Ford Motor Credit Co. LLC	\$300,000	2.90%	10/2/2029	262,911	0.03%
Fortinet, Inc.	\$50,000	1.00%	15/3/2026	45,833	0.00%
Fortive Corp.	\$150,000	3.15%	15/6/2026	144,145	0.02%
Fortune Brands Innovations, Inc.	\$150,000	4.00%	15/6/2025	147,562	0.02%
Fox Corp.	\$155,000	3.05%	7/4/2025	150,921	0.02%
Freeport-McMoRan, Inc.	\$125,000	4.13%	1/3/2028	119,873	0.01%
Freeport-McMoRan, Inc.	\$100,000	4.38%	1/8/2028	96,205	0.01%
FS KKR Capital Corp.	\$268,000	4.13%	1/2/2025	261,036	0.03%
FS KKR Capital Corp.	\$203,000	3.40%	15/1/2026	192,154	0.02%
FS KKR Capital Corp.	\$50,000	2.63%	15/1/2027	44,847	0.00%
FS KKR Capital Corp.	\$110,000	3.13%	12/10/2028	95,879	0.01%
GA Global Funding Trust	\$200,000	1.63%	15/1/2026	183,966	0.02%
GA Global Funding Trust	\$150,000	1.95%	15/9/2028	128,071	0.01%
Gartner, Inc.	\$120,000	4.50%	1/7/2028	113,702	0.01%
GATX Corp.	\$135,000	3.85%	30/3/2027	129,700	0.01%
GE HealthCare Technologies, Inc.	\$225,000	5.60%	15/11/2025	226,985	0.03%
GE HealthCare Technologies, Inc.	\$225,000	5.65%	15/11/2027	232,948	0.03%
General Dynamics Corp.	\$350,000	3.50%	15/5/2025	343,975	0.04%
General Dynamics Corp.	\$175,000	2.13%	15/8/2026	165,067	0.02%
General Dynamics Corp.	\$250,000	3.75%	15/5/2028	245,515	0.03%
General Electric Co.	€100,000	0.88%	17/5/2025	106,691	0.01%
General Electric Co.	€100,000	1.88%	28/5/2027	105,535	0.01%
General Mills, Inc.	\$200,000	4.00%	17/4/2025	197,597	0.02%
General Mills, Inc.	\$250,000	4.20%	17/4/2028	246,736	0.03%
General Mills, Inc.	\$175,000	5.50%	17/10/2028	181,451	0.02%
General Motors Co.	\$100,000	6.13%	1/10/2025	101,292	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Motors Co.	\$175,000	6.80%	1/10/2027	185,639	0.02%
General Motors Co.	\$100,000	4.20%	1/10/2027	97,752	0.01%
General Motors Financial Co., Inc.	\$275,000	4.00%	15/1/2025	270,501	0.03%
General Motors Financial Co., Inc.	\$585,000	2.90%	26/2/2025	567,864	0.06%
General Motors Financial Co., Inc.	€200,000	1.69%	26/3/2025	215,364	0.02%
General Motors Financial Co., Inc.	\$325,000	3.80%	7/4/2025	318,473	0.04%
General Motors Financial Co., Inc.	\$200,000	2.75%	20/6/2025	192,484	0.02%
General Motors Financial Co., Inc.	\$200,000	4.30%	13/7/2025	196,760	0.02%
General Motors Financial Co., Inc.	\$250,000	6.05%	10/10/2025	253,219	0.03%
General Motors Financial Co., Inc.	\$275,000	1.25%	8/1/2026	254,487	0.03%
General Motors Financial Co., Inc.	€100,000	0.85%	26/2/2026	104,852	0.01%
General Motors Financial Co., Inc.	\$175,000	5.25%	1/3/2026	175,149	0.02%
General Motors Financial Co., Inc.	\$200,000	5.40%	6/4/2026	201,387	0.02%
General Motors Financial Co., Inc.	£100,000	5.15%	15/8/2026	128,123	0.01%
General Motors Financial Co., Inc.	\$325,000	2.35%	26/2/2027	299,375	0.03%
General Motors Financial Co., Inc.	€200,000	0.60%	20/5/2027	201,898	0.02%
General Motors Financial Co., Inc.	\$300,000	2.70%	20/8/2027	276,680	0.03%
General Motors Financial Co., Inc.	€100,000	4.50%	22/11/2027	114,476	0.01%
General Motors Financial Co., Inc.	\$350,000	3.85%	5/1/2028	334,618	0.04%
General Motors Financial Co., Inc.	\$200,000	6.00%	9/1/2028	206,910	0.02%
General Motors Financial Co., Inc.	\$100,000	2.40%	10/4/2028	89,815	0.01%
General Motors Financial Co., Inc.	\$250,000	5.80%	23/6/2028	257,006	0.03%
General Motors Financial Co., Inc.	€100,000	0.65%	7/9/2028	97,169	0.01%
General Motors Financial Co., Inc.	\$300,000	2.40%	15/10/2028	266,544	0.03%
General Motors Financial Co., Inc.	\$150,000	5.80%	7/1/2029	153,667	0.02%
General Motors Financial of Canada Ltd.	CAD150,000	1.75%	15/4/2026	106,299	0.01%
General Motors Financial of Canada Ltd.	CAD100,000	3.15%	8/2/2027	72,184	0.01%
Genuine Parts Co.	\$375,000	1.75%	1/2/2025	360,561	0.04%
Georgia Power Co.	\$255,000	3.25%	1/4/2026	245,232	0.03%
Georgia Power Co.	\$150,000	3.25%	30/3/2027	143,225	0.02%
Georgia Power Co.	\$195,000	4.65%	16/5/2028	196,545	0.02%
Georgia-Pacific LLC	\$400,000	1.75%	30/9/2025	378,551	0.04%
Georgia-Pacific LLC	\$150,000	2.10%	30/4/2027	138,264	0.02%
Gilead Sciences, Inc.	\$475,000	3.50%	1/2/2025	467,566	0.05%
Gilead Sciences, Inc. <sup>1</sup>	\$625,000	3.65%	1/3/2026	612,455	0.07%
Gilead Sciences, Inc.	\$175,000	1.20%	1/10/2027	155,840	0.02%
Glencore Funding LLC	\$200,000	5.40%	8/5/2028	203,378	0.02%
Global Payments, Inc.	\$275,000	1.20%	1/3/2026	252,691	0.03%
Global Payments, Inc.	\$310,000	2.15%	15/1/2027	285,360	0.03%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	100,241	0.01%
Globe Life, Inc.	\$100,000	4.55%	15/9/2028	99,181	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$175,000	5.38%	15/4/2026	174,208	0.02%
GLP Capital LP/GLP Financing II, Inc.	\$100,000	5.75%	1/6/2028	100,827	0.01%
Goldman Sachs BDC, Inc.	\$125,000	2.88%	15/1/2026	118,755	0.01%
Goldman Sachs Group, Inc.	\$300,000	3.50%	23/1/2025	294,237	0.03%
Goldman Sachs Group, Inc.	€800,000	3.38%	27/3/2025	881,914	0.10%
Goldman Sachs Group, Inc.	\$500,000	3.50%	1/4/2025	489,226	0.05%
Goldman Sachs Group, Inc.	\$423,000	3.75%	22/5/2025	414,977	0.05%
Goldman Sachs Group, Inc.	\$310,000	4.25%	21/10/2025	304,305	0.03%
Goldman Sachs Group, Inc.	CHF200,000	1.00%	24/11/2025	234,717	0.03%
Goldman Sachs Group, Inc.	£300,000	4.25%	29/1/2026	378,611	0.04%
Goldman Sachs Group, Inc. <sup>^</sup>	\$300,000	0.86%	12/2/2026	284,536	0.03%
Goldman Sachs Group, Inc.	\$503,000	3.75%	25/2/2026	491,531	0.05%
Goldman Sachs Group, Inc. <sup>^</sup>	\$325,000	5.80%	10/8/2026	328,328	0.04%
Goldman Sachs Group, Inc.	\$200,000	3.50%	16/11/2026	192,687	0.02%
Goldman Sachs Group, Inc. <sup>^</sup>	\$225,000	1.09%	9/12/2026	207,289	0.02%
Goldman Sachs Group, Inc.	\$100,000	5.95%	15/1/2027	102,835	0.01%
Goldman Sachs Group, Inc.	\$500,000	3.85%	26/1/2027	486,722	0.05%
Goldman Sachs Group, Inc. <sup>^</sup>	\$475,000	1.43%	9/3/2027	437,876	0.05%
Goldman Sachs Group, Inc. <sup>^</sup>	\$50,000	4.39%	15/6/2027	49,215	0.01%
Goldman Sachs Group, Inc. <sup>^</sup>	\$380,000	1.54%	10/9/2027	344,676	0.04%
Goldman Sachs Group, Inc. <sup>^</sup>	\$845,000	1.95%	21/10/2027	773,021	0.09%
Goldman Sachs Group, Inc. <sup>^</sup>	CAD155,000	2.60%	30/11/2027	110,855	0.01%
Goldman Sachs Group, Inc.	€500,000	0.25%	26/1/2028	489,114	0.05%
Goldman Sachs Group, Inc. <sup>^</sup>	\$725,000	2.64%	24/2/2028	672,148	0.07%
Goldman Sachs Group, Inc. <sup>^</sup>	\$480,000	3.62%	15/3/2028	459,939	0.05%
Goldman Sachs Group, Inc.	£100,000	7.25%	10/4/2028	139,449	0.02%
Goldman Sachs Group, Inc. <sup>^</sup>	\$350,000	3.69%	5/6/2028	334,615	0.04%
Goldman Sachs Group, Inc. <sup>^</sup>	\$345,000	4.48%	23/8/2028	338,686	0.04%
Goldman Sachs Group, Inc.	€200,000	1.25%	7/2/2029	197,681	0.02%
Goldman Sachs Group, Inc. <sup>^</sup>	CAD150,000	2.01%	28/2/2029	102,417	0.01%

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Goldman Sachs Group, Inc.^	\$400,000	3.81%	23/4/2029	379,980	0.04%
Goldman Sachs Group, Inc.^	\$500,000	4.22%	1/5/2029	483,417	0.05%
Goldman Sachs Group, Inc.^	\$405,000	6.48%	24/10/2029	429,803	0.05%
Golub Capital BDC, Inc.	\$50,000	2.50%	24/8/2026	45,345	0.00%
Golub Capital BDC, Inc.	\$100,000	2.05%	15/2/2027	87,951	0.01%
Golub Capital BDC, Inc.	\$100,000	7.05%	5/12/2028	105,115	0.01%
Graphic Packaging International LLC	\$125,000	1.51%	15/4/2026	113,697	0.01%
Gray Oak Pipeline LLC	\$125,000	2.60%	15/10/2025	118,548	0.01%
Gray Oak Pipeline LLC	\$35,000	3.45%	15/10/2027	32,578	0.00%
Guardian Life Global Funding	\$225,000	3.25%	29/3/2027	215,138	0.02%
Guardian Life Global Funding	\$200,000	5.55%	28/10/2027	207,500	0.02%
Guardian Life Global Funding	\$50,000	5.74%	2/10/2028	52,539	0.01%
Gulfstream Natural Gas System LLC	\$140,000	4.60%	15/9/2025	137,364	0.02%
GXO Logistics, Inc.	\$100,000	1.65%	15/7/2026	90,386	0.01%
Haleon UK Capital plc	\$250,000	3.13%	24/3/2025	244,120	0.03%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2027	240,592	0.03%
Halliburton Co.	\$55,000	3.80%	15/11/2025	53,932	0.01%
Harley-Davidson Financial Services, Inc.	€300,000	5.13%	5/4/2026	341,879	0.04%
Harley-Davidson Financial Services, Inc.	\$150,000	3.05%	14/2/2027	139,541	0.02%
Harley-Davidson Financial Services, Inc.	\$100,000	6.50%	10/3/2028	103,768	0.01%
Hasbro, Inc.	\$200,000	3.55%	19/11/2026	189,665	0.02%
HCA, Inc.	\$375,000	5.38%	1/2/2025	374,846	0.04%
HCA, Inc.	\$245,000	5.25%	15/4/2025	244,972	0.03%
HCA, Inc.	\$205,000	5.88%	15/2/2026	206,909	0.02%
HCA, Inc.	\$276,000	5.25%	15/6/2026	277,404	0.03%
HCA, Inc.	\$275,000	5.38%	1/9/2026	276,404	0.03%
HCA, Inc.	\$175,000	4.50%	15/2/2027	173,189	0.02%
HCA, Inc.	\$200,000	3.13%	15/3/2027	189,631	0.02%
HCA, Inc.	\$250,000	5.63%	1/9/2028	255,850	0.03%
HCA, Inc.	\$100,000	3.38%	15/3/2029	92,245	0.01%
HCN Canadian Holdings-1 LP	CAD50,000	2.95%	15/1/2027	35,456	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$50,000	1.50%	1/6/2025	47,487	0.01%
Healthcare Realty Holdings LP	\$150,000	3.75%	1/7/2027	142,084	0.02%
Healthpeak OP LLC	\$172,000	3.40%	1/2/2025	167,921	0.02%
Healthpeak OP LLC	\$100,000	4.00%	1/6/2025	98,110	0.01%
Healthpeak OP LLC	\$100,000	2.13%	1/12/2028	88,026	0.01%
HEICO Corp.	\$125,000	5.25%	1/8/2028	127,689	0.01%
Hercules Capital, Inc.	\$100,000	3.38%	20/1/2027	90,929	0.01%
Hershey Co.	\$100,000	0.90%	1/6/2025	94,805	0.01%
Hershey Co.	\$175,000	3.20%	21/8/2025	171,261	0.02%
Hershey Co.	\$400,000	4.25%	4/5/2028	400,728	0.04%
Hess Corp.	\$150,000	4.30%	1/4/2027	148,545	0.02%
Hewlett Packard Enterprise Co.	\$363,000	4.90%	15/10/2025	361,731	0.04%
Hewlett Packard Enterprise Co.	\$250,000	1.75%	1/4/2026	232,800	0.03%
Hewlett Packard Enterprise Co.	\$50,000	5.25%	1/7/2028	51,168	0.01%
HF Sinclair Corp.	\$102,000	5.88%	1/4/2026	103,059	0.01%
HF Sinclair Corp.	\$90,000	5.00%	1/2/2028	87,141	0.01%
Highland Holdings Sarl	€214,000	0.32%	15/12/2026	218,106	0.02%
Highmark, Inc.	\$25,000	1.45%	10/5/2026	22,845	0.00%
Highwoods Realty LP	\$150,000	4.13%	15/3/2028	138,041	0.02%
Home Depot, Inc.	\$225,000	2.70%	15/4/2025	219,625	0.02%
Home Depot, Inc.	\$200,000	3.00%	1/4/2026	193,925	0.02%
Home Depot, Inc.	\$308,000	2.13%	15/9/2026	290,045	0.03%
Home Depot, Inc.	\$275,000	4.95%	30/9/2026	278,884	0.03%
Home Depot, Inc.	\$225,000	2.88%	15/4/2027	215,173	0.02%
Home Depot, Inc.	\$175,000	2.50%	15/4/2027	165,115	0.02%
Home Depot, Inc.	\$100,000	2.80%	14/9/2027	95,128	0.01%
Home Depot, Inc.	\$175,000	0.90%	15/3/2028	153,168	0.02%
Home Depot, Inc.	\$200,000	3.90%	6/12/2028	197,134	0.02%
Honeywell International, Inc.	\$438,000	1.35%	1/6/2025	418,256	0.05%
Honeywell International, Inc.	€300,000	3.50%	17/5/2027	336,589	0.04%
Honeywell International, Inc.	€200,000	2.25%	22/2/2028	215,517	0.02%
Horace Mann Educators Corp.	\$50,000	7.25%	15/9/2028	53,149	0.01%
Host Hotels & Resorts LP	\$75,000	4.00%	15/6/2025	73,261	0.01%
Host Hotels & Resorts LP	\$50,000	4.50%	1/2/2026	49,080	0.01%
HP, Inc.	\$100,000	1.45%	17/6/2026	92,084	0.01%
HP, Inc.	\$20,000	3.00%	17/6/2027	18,903	0.00%
HP, Inc.	\$225,000	4.75%	15/1/2028	225,328	0.02%
Hubbell, Inc.	\$175,000	3.15%	15/8/2027	165,854	0.02%
Hudson Pacific Properties LP	\$50,000	3.95%	1/11/2027	42,097	0.00%
Hudson Pacific Properties LP	\$50,000	5.95%	15/2/2028	44,699	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Humana, Inc.	\$100,000	1.35%	3/2/2027	90,260	0.01%
Humana, Inc.	\$179,000	3.95%	15/3/2027	175,020	0.02%
Humana, Inc.	\$100,000	5.75%	1/3/2028	103,975	0.01%
Huntington Bancshares, Inc.	\$50,000	4.00%	15/5/2025	48,993	0.01%
Huntington Bancshares, Inc.^	\$375,000	4.44%	4/8/2028	363,554	0.04%
Huntington Bancshares, Inc.^	\$155,000	6.21%	21/8/2029	159,795	0.02%
Huntington Ingalls Industries, Inc.	\$200,000	3.48%	1/12/2027	189,117	0.02%
Huntington National Bank^	\$150,000	4.55%	17/5/2028	144,947	0.02%
Hyatt Hotels Corp.	\$150,000	5.38%	23/4/2025	150,128	0.02%
Hyatt Hotels Corp.	\$100,000	4.38%	15/9/2028	97,108	0.01%
Illinois Tool Works, Inc.	\$175,000	2.65%	15/11/2026	167,110	0.02%
Illumina, Inc.	\$125,000	5.75%	13/12/2027	128,238	0.01%
Indiana Michigan Power Co.	\$50,000	3.85%	15/5/2028	48,255	0.01%
Ingersoll Rand, Inc.	\$100,000	5.40%	14/8/2028	103,064	0.01%
Ingredion, Inc.	\$100,000	3.20%	1/10/2026	95,694	0.01%
Intel Corp.	\$300,000	3.40%	25/3/2025	294,966	0.03%
Intel Corp.	\$300,000	3.70%	29/7/2025	295,266	0.03%
Intel Corp.	\$150,000	4.88%	10/2/2026	151,115	0.02%
Intel Corp.	\$200,000	2.60%	19/5/2026	191,434	0.02%
Intel Corp.	\$275,000	3.15%	11/5/2027	264,332	0.03%
Intel Corp.	\$100,000	3.75%	5/8/2027	97,998	0.01%
Intel Corp.	\$600,000	4.88%	10/2/2028	610,036	0.07%
Intel Corp.	\$125,000	1.60%	12/8/2028	110,589	0.01%
Intercontinental Exchange, Inc.	\$225,000	3.65%	23/5/2025	220,711	0.02%
Intercontinental Exchange, Inc.	\$164,000	3.75%	1/12/2025	161,135	0.02%
Intercontinental Exchange, Inc.	\$375,000	4.00%	15/9/2027	368,382	0.04%
Intercontinental Exchange, Inc.	\$50,000	3.10%	15/9/2027	47,646	0.01%
Intercontinental Exchange, Inc.	\$50,000	3.75%	21/9/2028	48,601	0.01%
International Business Machines Corp.	€300,000	0.95%	23/5/2025	320,421	0.04%
International Business Machines Corp.	\$250,000	4.00%	27/7/2025	247,358	0.03%
International Business Machines Corp.	\$150,000	4.50%	6/2/2026	149,515	0.02%
International Business Machines Corp.	\$200,000	3.45%	19/2/2026	194,891	0.02%
International Business Machines Corp.	\$325,000	3.30%	15/5/2026	315,683	0.03%
International Business Machines Corp.	\$150,000	3.30%	27/1/2027	144,563	0.02%
International Business Machines Corp.	\$435,000	1.70%	15/5/2027	397,025	0.04%
International Business Machines Corp.	\$150,000	4.50%	6/2/2028	150,841	0.02%
International Business Machines Corp.	€400,000	0.30%	11/2/2028	398,052	0.04%
International Flavors & Fragrances, Inc.	\$225,000	1.23%	1/10/2025	208,255	0.02%
International Flavors & Fragrances, Inc.	€200,000	1.80%	25/9/2026	209,864	0.02%
Interpublic Group of Cos, Inc.	\$50,000	4.20%	15/4/2024	49,690	0.01%
Interstate Power & Light Co.	\$99,000	3.25%	1/12/2024	96,939	0.01%
Interstate Power & Light Co.	\$70,000	4.10%	26/9/2028	68,020	0.01%
Intuit, Inc.	\$200,000	5.25%	15/9/2026	204,004	0.02%
Intuit, Inc.	\$150,000	5.13%	15/9/2028	155,191	0.02%
Invesco Finance plc	\$100,000	3.75%	15/1/2026	97,394	0.01%
Invitation Homes Operating Partnership LP	\$100,000	2.30%	15/11/2028	89,039	0.01%
ITC Holdings Corp.	\$100,000	3.25%	30/6/2026	96,166	0.01%
ITC Holdings Corp.	\$80,000	4.95%	22/9/2027	80,320	0.01%
ITC Holdings Corp.	\$105,000	3.35%	15/11/2027	99,803	0.01%
Jabil, Inc.	\$100,000	4.25%	15/5/2027	97,432	0.01%
Jabil, Inc.	\$70,000	3.95%	12/1/2028	66,737	0.01%
Jackson Financial, Inc.	\$50,000	5.17%	8/6/2027	49,908	0.01%
Jackson National Life Global Funding	\$150,000	1.75%	12/1/2025	143,649	0.02%
Jackson National Life Global Funding	\$75,000	3.05%	29/4/2026	70,778	0.01%
Jackson National Life Global Funding	\$200,000	5.25%	12/4/2028	194,886	0.02%
Jacobs Engineering Group, Inc.	\$125,000	6.35%	18/8/2028	130,575	0.01%
JB Hunt Transport Services, Inc.	\$115,000	3.88%	1/3/2026	112,537	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$175,000	2.50%	15/1/2027	161,078	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$225,000	5.13%	1/2/2028	223,551	0.02%
Jefferies Financial Group, Inc.	\$100,000	4.85%	15/1/2027	99,584	0.01%
Jefferies Financial Group, Inc.	\$175,000	5.88%	21/7/2028	179,469	0.02%
Jersey Central Power & Light Co.	\$95,000	4.30%	15/1/2026	92,976	0.01%
JM Smucker Co.	\$140,000	3.50%	15/3/2025	137,346	0.02%
JM Smucker Co.	\$100,000	3.38%	15/12/2027	95,122	0.01%
JM Smucker Co.	\$100,000	5.90%	15/11/2028	105,294	0.01%
John Deere Bank SA	€300,000	2.50%	14/9/2026	327,730	0.04%
John Deere Capital Corp.	\$309,000	3.45%	13/3/2025	304,306	0.03%
John Deere Capital Corp.	\$350,000	3.40%	6/6/2025	344,414	0.04%
John Deere Capital Corp.	\$200,000	4.95%	6/6/2025	200,819	0.02%
John Deere Capital Corp.	\$200,000	4.05%	8/9/2025	198,240	0.02%
John Deere Capital Corp.	\$150,000	5.30%	8/9/2025	152,019	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Capital Corp.	\$125,000	4.80%	9/1/2026	125,681	0.01%
John Deere Capital Corp.	\$225,000	0.70%	15/1/2026	208,645	0.02%
John Deere Capital Corp.	\$200,000	4.75%	8/6/2026	201,431	0.02%
John Deere Capital Corp.	\$200,000	1.05%	17/6/2026	184,244	0.02%
John Deere Capital Corp.	\$125,000	5.15%	8/9/2026	127,335	0.01%
John Deere Capital Corp.	\$375,000	1.30%	13/10/2026	344,875	0.04%
John Deere Capital Corp.	\$100,000	1.75%	9/3/2027	92,088	0.01%
John Deere Capital Corp.	\$200,000	2.80%	8/9/2027	189,573	0.02%
John Deere Capital Corp.	\$200,000	3.05%	6/1/2028	190,364	0.02%
John Deere Capital Corp.	\$125,000	4.75%	20/1/2028	127,061	0.01%
John Deere Capital Corp.	\$100,000	4.90%	3/3/2028	101,854	0.01%
John Deere Capital Corp.	\$100,000	1.50%	6/3/2028	89,259	0.01%
John Deere Capital Corp.	\$375,000	4.95%	14/7/2028	384,343	0.04%
John Deere Financial, Inc.	CAD50,000	2.41%	14/1/2025	36,946	0.00%
John Deere Financial, Inc.	CAD50,000	1.63%	9/4/2026	35,852	0.00%
John Deere Financial, Inc.	CAD125,000	2.58%	16/10/2026	90,890	0.01%
John Deere Financial, Inc.	CAD225,000	1.34%	8/9/2027	154,877	0.02%
Johnson & Johnson	\$508,000	2.45%	1/3/2026	488,416	0.05%
Johnson & Johnson	\$330,000	0.95%	1/9/2027	294,624	0.03%
Johnson & Johnson	\$300,000	2.90%	15/1/2028	287,112	0.03%
Johnson Controls International plc	€100,000	1.38%	25/2/2025	107,433	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€200,000	0.38%	15/9/2027	199,425	0.02%
JPMorgan Chase & Co.	\$150,000	3.13%	23/1/2025	146,915	0.02%
JPMorgan Chase & Co.	€400,000	1.50%	27/1/2025	431,002	0.05%
JPMorgan Chase & Co.	\$365,000	3.90%	15/7/2025	359,697	0.04%
JPMorgan Chase & Co.^	\$275,000	1.56%	10/12/2025	264,772	0.03%
JPMorgan Chase & Co.^	\$620,000	5.55%	15/12/2025	620,505	0.07%
JPMorgan Chase & Co.^	\$200,000	2.60%	24/2/2026	193,720	0.02%
JPMorgan Chase & Co.^	\$400,000	2.01%	13/3/2026	384,287	0.04%
JPMorgan Chase & Co.	\$450,000	3.30%	1/4/2026	435,352	0.05%
JPMorgan Chase & Co.^	\$500,000	2.08%	22/4/2026	479,168	0.05%
JPMorgan Chase & Co.^	\$450,000	4.08%	26/4/2026	442,835	0.05%
JPMorgan Chase & Co.^	£400,000	0.99%	28/4/2026	481,666	0.05%
JPMorgan Chase & Co.	\$250,000	3.20%	15/6/2026	241,299	0.03%
JPMorgan Chase & Co.	\$450,000	2.95%	1/10/2026	429,091	0.05%
JPMorgan Chase & Co.^	\$385,000	1.05%	19/11/2026	356,503	0.04%
JPMorgan Chase & Co.	\$300,000	4.13%	15/12/2026	294,189	0.03%
JPMorgan Chase & Co.^	\$550,000	3.96%	29/1/2027	537,277	0.06%
JPMorgan Chase & Co.^	\$225,000	1.04%	4/2/2027	206,697	0.02%
JPMorgan Chase & Co.^	€900,000	1.09%	11/3/2027	944,497	0.10%
JPMorgan Chase & Co.^	\$675,000	1.58%	22/4/2027	622,907	0.07%
JPMorgan Chase & Co.	\$200,000	8.00%	29/4/2027	221,071	0.02%
JPMorgan Chase & Co.^	\$425,000	1.47%	22/9/2027	385,013	0.04%
JPMorgan Chase & Co.	\$175,000	4.25%	1/10/2027	173,086	0.02%
JPMorgan Chase & Co.^	\$550,000	6.07%	22/10/2027	565,888	0.06%
JPMorgan Chase & Co.	\$300,000	3.63%	1/12/2027	287,636	0.03%
JPMorgan Chase & Co.^	\$300,000	3.78%	1/2/2028	289,713	0.03%
JPMorgan Chase & Co.^	\$250,000	2.95%	24/2/2028	235,199	0.03%
JPMorgan Chase & Co.^	€200,000	0.39%	24/2/2028	201,277	0.02%
JPMorgan Chase & Co.^	CAD180,000	1.90%	5/3/2028	126,248	0.01%
JPMorgan Chase & Co.^	\$441,000	4.32%	26/4/2028	433,692	0.05%
JPMorgan Chase & Co.^	\$600,000	3.54%	1/5/2028	572,984	0.06%
JPMorgan Chase & Co.^	€350,000	1.64%	18/5/2028	365,212	0.04%
JPMorgan Chase & Co.^	\$200,000	2.18%	1/6/2028	182,728	0.02%
JPMorgan Chase & Co.^	\$500,000	4.85%	25/7/2028	500,046	0.06%
JPMorgan Chase & Co.^	\$150,000	3.51%	23/1/2029	142,004	0.02%
JPMorgan Chase & Co.^	\$350,000	4.01%	23/4/2029	336,847	0.04%
JPMorgan Chase & Co.^	\$425,000	2.07%	1/6/2029	376,798	0.04%
JPMorgan Chase & Co.^	€100,000	1.81%	12/6/2029	103,315	0.01%
JPMorgan Chase & Co.^	\$450,000	4.20%	23/7/2029	437,164	0.05%
JPMorgan Chase & Co.^	\$450,000	5.30%	24/7/2029	456,619	0.05%
JPMorgan Chase & Co.^	\$300,000	6.09%	23/10/2029	315,571	0.03%
Kaiser Foundation Hospitals	\$100,000	3.15%	1/5/2027	95,696	0.01%
Kellanova	\$100,000	3.40%	15/11/2027	96,060	0.01%
Kellanova	\$100,000	4.30%	15/5/2028	98,997	0.01%
Kemper Corp.	\$74,000	4.35%	15/2/2025	72,418	0.01%
Kenvue, Inc.	\$250,000	5.50%	22/3/2025	252,102	0.03%
Kenvue, Inc.	\$200,000	5.35%	22/3/2026	203,424	0.02%
Kenvue, Inc.	\$225,000	5.05%	22/3/2028	230,536	0.03%
Keurig Dr Pepper, Inc.	\$200,000	3.43%	15/6/2027	192,780	0.02%
Keurig Dr Pepper, Inc.	\$150,000	4.60%	25/5/2028	150,258	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KeyBank NA	\$102,000	3.30%	1/6/2025	98,140	0.01%
KeyBank NA	\$150,000	4.15%	8/8/2025	145,555	0.02%
KeyBank NA	\$100,000	4.70%	26/1/2026	97,570	0.01%
KeyBank NA	\$250,000	3.40%	20/5/2026	235,113	0.03%
KeyBank NA	\$100,000	5.85%	15/11/2027	99,977	0.01%
KeyCorp	\$75,000	4.15%	29/10/2025	73,177	0.01%
KeyCorp	\$125,000	2.25%	6/4/2027	112,543	0.01%
KeyCorp	\$120,000	4.10%	30/4/2028	112,908	0.01%
Keysight Technologies, Inc.	\$200,000	4.60%	6/4/2027	199,436	0.02%
KeySpan Gas East Corp.	\$105,000	2.74%	15/8/2026	97,826	0.01%
Kilroy Realty LP	\$150,000	3.45%	15/12/2024	146,333	0.02%
Kilroy Realty LP	\$100,000	4.75%	15/12/2028	95,267	0.01%
Kimberly-Clark Corp.	\$199,000	2.75%	15/2/2026	192,354	0.02%
Kimco Realty OP LLC	\$100,000	2.80%	1/10/2026	94,266	0.01%
Kimco Realty OP LLC	\$200,000	1.90%	1/3/2028	176,410	0.02%
Kinder Morgan, Inc.	\$55,000	4.30%	1/6/2025	54,356	0.01%
Kinder Morgan, Inc.	\$120,000	1.75%	15/11/2026	110,410	0.01%
Kirby Corp.	\$75,000	4.20%	1/3/2028	72,348	0.01%
Komatsu Finance America, Inc.	\$200,000	5.50%	6/10/2027	205,071	0.02%
Kraft Heinz Foods Co.	\$100,000	3.00%	1/6/2026	96,123	0.01%
Kraft Heinz Foods Co.	\$550,000	3.88%	15/5/2027	539,531	0.06%
Kraft Heinz Foods Co.	€300,000	2.25%	25/5/2028	320,311	0.04%
Kroger Co.	\$143,000	3.50%	1/2/2026	139,276	0.02%
Kroger Co.	\$100,000	3.70%	1/8/2027	96,879	0.01%
Kroger Co.	\$175,000	4.50%	15/1/2029	173,955	0.02%
Kyndryl Holdings, Inc.	\$100,000	2.05%	15/10/2026	91,101	0.01%
Kyndryl Holdings, Inc.	\$100,000	2.70%	15/10/2028	88,182	0.01%
L3Harris Technologies, Inc.	\$400,000	5.40%	15/1/2027	408,418	0.05%
L3Harris Technologies, Inc.	\$325,000	4.40%	15/6/2028	321,160	0.04%
Laboratory Corp. of America Holdings	\$200,000	3.60%	1/2/2025	196,609	0.02%
Laboratory Corp. of America Holdings	\$200,000	1.55%	1/6/2026	184,758	0.02%
Lam Research Corp.	\$66,000	3.80%	15/3/2025	65,173	0.01%
Lam Research Corp.	\$200,000	3.75%	15/3/2026	196,449	0.02%
Lazard Group LLC	\$150,000	3.75%	13/2/2025	146,834	0.02%
Lazard Group LLC	\$75,000	4.50%	19/9/2028	72,926	0.01%
Legg Mason, Inc.	\$50,000	4.75%	15/3/2026	49,827	0.01%
Leggett & Platt, Inc.	\$100,000	3.50%	15/11/2027	94,431	0.01%
Leidos, Inc.	\$50,000	3.63%	15/5/2025	48,770	0.01%
Lennar Corp.	\$200,000	4.75%	29/11/2027	200,018	0.02%
Lennox International, Inc.	\$75,000	1.35%	1/8/2025	70,598	0.01%
Lennox International, Inc.	\$100,000	5.50%	15/9/2028	102,795	0.01%
Liberty Mutual Group, Inc.	€200,000	2.75%	4/5/2026	217,363	0.02%
Lincoln National Corp.	\$60,000	3.35%	9/3/2025	58,478	0.01%
Lincoln National Corp.	\$100,000	3.63%	12/12/2026	97,144	0.01%
Linde, Inc.	\$175,000	4.80%	5/12/2024	174,610	0.02%
Linde, Inc.	\$175,000	4.70%	5/12/2025	175,308	0.02%
Lockheed Martin Corp.	\$425,000	5.10%	15/11/2027	438,757	0.05%
Lockheed Martin Corp.	\$200,000	4.45%	15/5/2028	201,227	0.02%
Louisville Gas & Electric Co.	\$45,000	3.30%	1/10/2025	43,914	0.00%
Lowe's Cos, Inc.	\$175,000	4.40%	8/9/2025	173,860	0.02%
Lowe's Cos, Inc.	\$300,000	3.38%	15/9/2025	292,814	0.03%
Lowe's Cos, Inc.	\$300,000	2.50%	15/4/2026	285,815	0.03%
Lowe's Cos, Inc.	\$200,000	3.35%	1/4/2027	192,776	0.02%
Lowe's Cos, Inc.	\$175,000	3.10%	3/5/2027	167,742	0.02%
Lowe's Cos, Inc.	\$100,000	1.30%	15/4/2028	87,864	0.01%
Lowe's Cos, Inc.	\$200,000	1.70%	15/9/2028	176,960	0.02%
LPL Holdings, Inc.	\$75,000	4.63%	15/11/2027	72,321	0.01%
LPL Holdings, Inc.	\$100,000	6.75%	17/11/2028	106,492	0.01%
LXP Industrial Trust	\$50,000	6.75%	15/11/2028	52,531	0.01%
LYB International Finance II BV	€100,000	0.88%	17/9/2026	103,486	0.01%
LYB International Finance II BV	\$200,000	3.50%	2/3/2027	193,031	0.02%
M&T Bank Corp.^	\$150,000	4.55%	16/8/2028	144,678	0.02%
M&T Bank Corp.^	\$100,000	7.41%	30/10/2029	107,701	0.01%
Magellan Midstream Partners LP	\$90,000	5.00%	1/3/2026	89,803	0.01%
Main Street Capital Corp.	\$110,000	3.00%	14/7/2026	100,360	0.01%
ManpowerGroup, Inc.	€100,000	1.75%	22/6/2026	106,856	0.01%
ManpowerGroup, Inc.	€100,000	3.50%	30/6/2027	110,601	0.01%
Manufacturers & Traders Trust Co.	\$300,000	4.65%	27/1/2026	293,634	0.03%
Manufacturers & Traders Trust Co.	\$250,000	3.40%	17/8/2027	231,492	0.03%
Manufacturers & Traders Trust Co.	\$250,000	4.70%	27/1/2028	243,043	0.03%
Marathon Oil Corp.	\$145,000	4.40%	15/7/2027	141,541	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Marathon Petroleum Corp.	\$185,000	4.70%	1/5/2025	183,743	0.02%
Marathon Petroleum Corp.	\$140,000	5.13%	15/12/2026	141,606	0.02%
Marathon Petroleum Corp.	\$70,000	3.80%	1/4/2028	66,921	0.01%
Marriott International, Inc.	\$75,000	3.75%	15/3/2025	73,712	0.01%
Marriott International, Inc.	\$250,000	3.13%	15/6/2026	240,067	0.03%
Marriott International, Inc.	\$150,000	5.00%	15/10/2027	151,876	0.02%
Marriott International, Inc.	\$125,000	5.55%	15/10/2028	128,916	0.01%
Marriott International, Inc.	\$100,000	4.65%	1/12/2028	99,557	0.01%
Mars, Inc.	\$250,000	2.70%	1/4/2025	243,318	0.03%
Mars, Inc.	\$200,000	4.55%	20/4/2028	201,030	0.02%
Marsh & McLennan Cos, Inc.	\$199,000	3.75%	14/3/2026	195,205	0.02%
Martin Marietta Materials, Inc.	\$150,000	3.45%	1/6/2027	143,601	0.02%
Marvell Technology, Inc.	\$200,000	2.45%	15/4/2028	180,925	0.02%
Marvell Technology, Inc.	\$70,000	4.88%	22/6/2028	69,717	0.01%
Masco Corp.	\$100,000	1.50%	15/2/2028	87,560	0.01%
MassMutual Global Funding II	\$150,000	2.95%	11/1/2025	146,783	0.02%
MassMutual Global Funding II	\$200,000	3.40%	8/3/2026	194,708	0.02%
MassMutual Global Funding II	\$275,000	4.50%	10/4/2026	274,242	0.03%
MassMutual Global Funding II	\$200,000	5.05%	14/6/2028	202,824	0.02%
MasTec, Inc.	\$100,000	4.50%	15/8/2028	93,990	0.01%
Mastercard, Inc.	\$200,000	2.00%	3/3/2025	193,882	0.02%
Mastercard, Inc.	\$400,000	2.95%	21/11/2026	385,621	0.04%
Mastercard, Inc.	€200,000	2.10%	1/12/2027	215,024	0.02%
Mastercard, Inc.	\$150,000	4.88%	9/3/2028	154,792	0.02%
Mattel, Inc.	\$100,000	3.38%	1/4/2026	95,225	0.01%
Mattel, Inc.	\$100,000	5.88%	15/12/2027	99,916	0.01%
McDonald's Corp.	CAD190,000	3.13%	4/3/2025	141,344	0.02%
McDonald's Corp.	\$225,000	3.38%	26/5/2025	220,626	0.02%
McDonald's Corp.	\$250,000	1.45%	1/9/2025	236,774	0.03%
McDonald's Corp.	\$225,000	3.70%	30/1/2026	221,281	0.02%
McDonald's Corp.	€300,000	0.90%	15/6/2026	315,248	0.03%
McDonald's Corp.	\$50,000	3.50%	1/3/2027	48,681	0.01%
McDonald's Corp.	€200,000	1.88%	26/5/2027	212,358	0.02%
McDonald's Corp.	\$300,000	3.50%	1/7/2027	291,610	0.03%
McDonald's Corp.	€300,000	3.63%	28/11/2027	338,455	0.04%
McDonald's Corp.	€100,000	1.75%	3/5/2028	104,869	0.01%
McKesson Corp.	€200,000	1.50%	17/11/2025	214,019	0.02%
McKesson Corp.	\$200,000	5.25%	15/2/2026	200,041	0.02%
McKesson Corp.	\$200,000	4.90%	15/7/2028	203,518	0.02%
Medtronic Global Holdings SCA	€200,000	0.00%	15/10/2025	208,813	0.02%
Medtronic Global Holdings SCA	€400,000	1.13%	7/3/2027	417,668	0.05%
Medtronic Global Holdings SCA	\$150,000	4.25%	30/3/2028	149,458	0.02%
Merck & Co., Inc.	\$436,000	2.75%	10/2/2025	426,347	0.05%
Merck & Co., Inc.	\$175,000	1.70%	10/6/2027	160,597	0.02%
Merck & Co., Inc.	\$150,000	4.05%	17/5/2028	149,540	0.02%
Merck & Co., Inc.	\$100,000	1.90%	10/12/2028	90,049	0.01%
Mercury General Corp.	\$50,000	4.40%	15/3/2027	47,853	0.01%
Met Tower Global Funding	\$100,000	1.25%	14/9/2026	90,963	0.01%
Meta Platforms, Inc.	\$475,000	3.50%	15/8/2027	462,329	0.05%
Meta Platforms, Inc.	\$275,000	4.60%	15/5/2028	279,247	0.03%
MetLife, Inc.	\$100,000	3.60%	13/11/2025	98,384	0.01%
Metropolitan Edison Co.	\$60,000	5.20%	1/4/2028	60,444	0.01%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	147,997	0.02%
Metropolitan Life Global Funding I	\$150,000	5.00%	6/1/2026	150,540	0.02%
Metropolitan Life Global Funding I	\$150,000	3.45%	18/12/2026	144,605	0.02%
Metropolitan Life Global Funding I	\$150,000	1.88%	11/1/2027	137,132	0.02%
Metropolitan Life Global Funding I	\$200,000	3.00%	19/9/2027	187,516	0.02%
Metropolitan Life Global Funding I	£100,000	0.63%	8/12/2027	111,056	0.01%
Metropolitan Life Global Funding I	\$100,000	5.05%	6/1/2028	101,003	0.01%
Metropolitan Life Global Funding I	CAD150,000	1.95%	20/3/2028	103,525	0.01%
Metropolitan Life Global Funding I	€302,000	4.00%	5/4/2028	344,333	0.04%
Metropolitan Life Global Funding I	\$150,000	5.40%	12/9/2028	154,441	0.02%
Metropolitan Life Global Funding I	£200,000	1.63%	12/10/2028	226,511	0.02%
Microchip Technology, Inc.	\$200,000	4.25%	1/9/2025	196,913	0.02%
Micron Technology, Inc.	\$100,000	4.19%	15/2/2027	98,088	0.01%
Micron Technology, Inc.	\$85,000	5.38%	15/4/2028	86,535	0.01%
Microsoft Corp.	\$322,000	2.70%	12/2/2025	315,079	0.03%
Microsoft Corp.	\$383,000	3.13%	3/11/2025	374,141	0.04%
Microsoft Corp. <sup>1</sup>	\$575,000	2.40%	8/8/2026	548,739	0.06%
Microsoft Corp.	\$120,000	3.40%	15/9/2026	116,954	0.01%
Microsoft Corp.	\$600,000	3.30%	6/2/2027	584,784	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Microsoft Corp.	\$100,000	3.40%	15/6/2027	97,167	0.01%
Mid-America Apartments LP	\$400,000	1.10%	15/9/2026	363,016	0.04%
Mid-America Apartments LP	\$200,000	4.20%	15/6/2028	195,746	0.02%
MidAmerican Energy Co.	\$65,000	3.10%	1/5/2027	62,199	0.01%
Mid-Atlantic Interstate Transmission LLC	\$85,000	4.10%	15/5/2028	82,195	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$735,000	6.50%	20/6/2027	737,101	0.08%
Mississippi Power Co.	\$45,000	3.95%	30/3/2028	43,640	0.00%
Mohawk Industries, Inc.	\$125,000	5.85%	18/9/2028	129,569	0.01%
Molson Coors Beverage Co.	\$300,000	3.00%	15/7/2026	287,257	0.03%
Molson Coors International LP	CAD55,000	3.44%	15/7/2026	40,603	0.00%
Mondelez International Holdings Netherlands BV	€300,000	0.00%	22/9/2026	306,640	0.03%
Mondelez International Holdings Netherlands BV	\$200,000	1.25%	24/9/2026	182,086	0.02%
Mondelez International, Inc.	CAD225,000	3.25%	7/3/2025	167,313	0.02%
Mondelez International, Inc.	\$200,000	4.13%	7/5/2028	197,830	0.02%
Monongahela Power Co.	\$75,000	3.55%	15/5/2027	71,511	0.01%
Moody's Corp.	\$200,000	3.75%	24/3/2025	196,896	0.02%
Morgan Stanley	€200,000	1.75%	30/1/2025	216,418	0.02%
Morgan Stanley	\$400,000	4.00%	23/7/2025	394,325	0.04%
Morgan Stanley	\$300,000	5.00%	24/11/2025	299,601	0.03%
Morgan Stanley	\$550,000	3.88%	27/1/2026	538,839	0.06%
Morgan Stanley^	\$250,000	2.63%	18/2/2026	241,975	0.03%
Morgan Stanley^	\$450,000	2.19%	28/4/2026	432,187	0.05%
Morgan Stanley^	€500,000	2.10%	8/5/2026	539,774	0.06%
Morgan Stanley^	\$450,000	4.68%	17/7/2026	445,840	0.05%
Morgan Stanley	\$436,000	3.13%	27/7/2026	417,378	0.05%
Morgan Stanley	\$325,000	4.35%	8/9/2026	319,152	0.04%
Morgan Stanley^	\$200,000	6.14%	16/10/2026	203,651	0.02%
Morgan Stanley	€300,000	1.38%	27/10/2026	314,783	0.03%
Morgan Stanley^	\$600,000	0.99%	10/12/2026	552,204	0.06%
Morgan Stanley	\$400,000	3.63%	20/1/2027	387,998	0.04%
Morgan Stanley^	\$450,000	5.05%	28/1/2027	450,381	0.05%
Morgan Stanley	£300,000	2.63%	9/3/2027	361,462	0.04%
Morgan Stanley	\$292,000	3.95%	23/4/2027	283,411	0.03%
Morgan Stanley^	\$550,000	1.59%	4/5/2027	506,629	0.06%
Morgan Stanley^	\$490,000	1.51%	20/7/2027	447,736	0.05%
Morgan Stanley^	CAD145,000	1.78%	4/8/2027	102,366	0.01%
Morgan Stanley^	€500,000	0.41%	29/10/2027	507,177	0.06%
Morgan Stanley^	\$374,000	2.48%	21/1/2028	347,110	0.04%
Morgan Stanley^	\$400,000	4.21%	20/4/2028	390,802	0.04%
Morgan Stanley^	\$466,000	3.59%	22/7/2028	444,750	0.05%
Morgan Stanley^	\$300,000	6.30%	18/10/2028	314,536	0.03%
Morgan Stanley^	€100,000	4.81%	25/10/2028	115,606	0.01%
Morgan Stanley^	\$550,000	3.77%	24/1/2029	524,433	0.06%
Morgan Stanley^	\$350,000	5.12%	1/2/2029	351,401	0.04%
Morgan Stanley^	€490,000	4.66%	2/3/2029	561,990	0.06%
Morgan Stanley^	\$550,000	5.16%	20/4/2029	552,567	0.06%
Morgan Stanley^	\$375,000	5.45%	20/7/2029	382,096	0.04%
Morgan Stanley^	€300,000	0.50%	26/10/2029	286,101	0.03%
Morgan Stanley^	\$100,000	6.41%	1/11/2029	106,053	0.01%
Morgan Stanley Bank NA	\$275,000	5.48%	16/7/2025	277,466	0.03%
Morgan Stanley Bank NA	\$250,000	4.75%	21/4/2026	249,860	0.03%
Morgan Stanley Bank NA	\$225,000	5.88%	30/10/2026	231,711	0.03%
Morgan Stanley Direct Lending Fund	\$50,000	4.50%	11/2/2027	48,218	0.01%
Mosaic Co.	\$95,000	4.05%	15/11/2027	92,691	0.01%
Mosaic Co.	\$100,000	5.38%	15/11/2028	102,166	0.01%
Motorola Solutions, Inc.	\$100,000	4.60%	23/2/2028	99,474	0.01%
MPLX LP	\$100,000	4.00%	15/2/2025	98,521	0.01%
MPLX LP	\$175,000	4.88%	1/6/2025	173,939	0.02%
MPLX LP	\$215,000	1.75%	1/3/2026	201,146	0.02%
MPLX LP	\$185,000	4.13%	1/3/2027	181,158	0.02%
MPLX LP	\$100,000	4.25%	1/12/2027	97,706	0.01%
MPLX LP	\$190,000	4.00%	15/3/2028	183,376	0.02%
Mutual of Omaha Cos Global Funding	\$100,000	5.80%	27/7/2026	102,017	0.01%
Mutual of Omaha Cos Global Funding	\$100,000	5.45%	12/12/2028	102,076	0.01%
Mylan, Inc.	\$200,000	4.55%	15/4/2028	194,357	0.02%
Nasdaq, Inc.	\$200,000	5.65%	28/6/2025	201,922	0.02%
Nasdaq, Inc.	\$50,000	3.85%	30/6/2026	48,775	0.01%
Nasdaq, Inc.	\$200,000	5.35%	28/6/2028	205,947	0.02%
Nasdaq, Inc.	€100,000	1.75%	28/3/2029	102,508	0.01%
National Fuel Gas Co.	\$131,000	5.50%	15/1/2026	131,076	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Fuel Gas Co.	\$45,000	5.50%	1/10/2026	45,183	0.00%
National Fuel Gas Co.	\$30,000	3.95%	15/9/2027	28,557	0.00%
National Fuel Gas Co.	\$45,000	4.75%	1/9/2028	43,624	0.00%
National Grid North America, Inc.	€200,000	0.41%	20/1/2026	208,383	0.02%
National Rural Utilities Cooperative Finance Corp.	\$85,000	2.85%	27/1/2025	82,803	0.01%
National Rural Utilities Cooperative Finance Corp.	\$85,000	1.88%	7/2/2025	82,062	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.45%	30/10/2025	100,988	0.01%
National Rural Utilities Cooperative Finance Corp.	\$25,000	3.25%	1/11/2025	24,289	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	4.45%	13/3/2026	99,812	0.01%
National Rural Utilities Cooperative Finance Corp.	\$110,000	1.00%	15/6/2026	101,028	0.01%
National Rural Utilities Cooperative Finance Corp.	\$70,000	5.60%	13/11/2026	71,812	0.01%
National Rural Utilities Cooperative Finance Corp.	\$40,000	3.05%	25/4/2027	37,964	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.40%	7/2/2028	95,835	0.01%
National Rural Utilities Cooperative Finance Corp.	\$235,000	4.80%	15/3/2028	237,886	0.03%
National Rural Utilities Cooperative Finance Corp.	\$50,000	5.05%	15/9/2028	51,095	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.90%	1/11/2028	96,812	0.01%
National Rural Utilities Cooperative Finance Corp.^	\$65,000	5.25%	20/4/2046	62,206	0.01%
National Rural Utilities Cooperative Finance Corp.^	\$100,000	7.13%	15/9/2053	103,585	0.01%
National Securities Clearing Corp.	\$150,000	1.50%	23/4/2025	143,639	0.02%
National Securities Clearing Corp.	\$200,000	0.75%	7/12/2025	185,068	0.02%
National Securities Clearing Corp.	\$100,000	5.00%	30/5/2028	101,970	0.01%
Nestle Finance International Ltd.	€500,000	3.50%	13/12/2027	570,411	0.06%
Nestle Finance International Ltd.	€400,000	3.00%	15/3/2028	450,796	0.05%
Nestle Holdings, Inc.	\$675,000	1.15%	14/1/2027	613,765	0.07%
Nestle Holdings, Inc.	£300,000	2.13%	4/4/2027	360,498	0.04%
Nestle Holdings, Inc.	\$150,000	4.13%	1/10/2027	149,172	0.02%
Nestle Holdings, Inc.	\$300,000	5.00%	14/3/2028	308,456	0.03%
Nestle Holdings, Inc.	\$200,000	1.50%	14/9/2028	176,466	0.02%
Nestle SA	CHF200,000	1.63%	7/11/2025	238,808	0.03%
NetApp, Inc.	\$200,000	1.88%	22/6/2025	190,262	0.02%
Netflix, Inc.	\$350,000	3.63%	15/6/2025	343,775	0.04%
Netflix, Inc.	€200,000	3.00%	15/6/2025	219,744	0.02%
Netflix, Inc.	\$150,000	4.38%	15/11/2026	149,287	0.02%
Netflix, Inc.	€700,000	3.63%	15/5/2027	782,400	0.09%
Netflix, Inc.	\$315,000	4.88%	15/4/2028	318,846	0.04%
Netflix, Inc.	\$300,000	5.88%	15/11/2028	316,909	0.03%
New York Life Global Funding	\$100,000	1.45%	14/1/2025	96,318	0.01%
New York Life Global Funding	\$200,000	2.00%	22/1/2025	193,818	0.02%
New York Life Global Funding	\$300,000	0.85%	15/1/2026	277,204	0.03%
New York Life Global Funding	\$200,000	4.70%	2/4/2026	200,196	0.02%
New York Life Global Funding	\$100,000	1.15%	9/6/2026	91,638	0.01%
New York Life Global Funding	\$100,000	5.45%	18/9/2026	102,295	0.01%
New York Life Global Funding	€300,000	0.25%	23/1/2027	306,680	0.03%
New York Life Global Funding	\$75,000	3.25%	7/4/2027	71,894	0.01%
New York Life Global Funding	£288,000	1.50%	15/7/2027	334,945	0.04%
New York Life Global Funding	\$150,000	4.85%	9/1/2028	151,176	0.02%
New York Life Global Funding	CAD150,000	2.00%	17/4/2028	104,054	0.01%
New York Life Global Funding	\$200,000	4.90%	13/6/2028	201,916	0.02%
New York Life Global Funding	AUD200,000	5.35%	19/9/2028	138,220	0.02%
New York State Electric & Gas Corp.	\$70,000	3.25%	1/12/2026	65,967	0.01%
New York State Electric & Gas Corp.	\$55,000	5.65%	15/8/2028	56,578	0.01%
NextEra Energy Capital Holdings, Inc.	\$375,000	6.05%	1/3/2025	378,379	0.04%
NextEra Energy Capital Holdings, Inc.	\$145,000	4.45%	20/6/2025	143,724	0.02%
NextEra Energy Capital Holdings, Inc.	\$275,000	5.75%	1/9/2025	277,885	0.03%
NextEra Energy Capital Holdings, Inc.	\$145,000	1.88%	15/1/2027	133,370	0.01%
NextEra Energy Capital Holdings, Inc.	\$225,000	3.55%	1/5/2027	216,859	0.02%
NextEra Energy Capital Holdings, Inc.	\$185,000	4.63%	15/7/2027	184,756	0.02%
NextEra Energy Capital Holdings, Inc.	\$235,000	4.90%	28/2/2028	237,096	0.03%
NextEra Energy Capital Holdings, Inc.	\$235,000	1.90%	15/6/2028	208,560	0.02%
NextEra Energy Capital Holdings, Inc.^	\$70,000	4.80%	1/12/2077	60,696	0.01%
NextEra Energy Capital Holdings, Inc.^	\$85,000	3.80%	15/3/2082	72,432	0.01%
NGPL PipeCo LLC	\$100,000	4.88%	15/8/2027	97,864	0.01%
Niagara Mohawk Power Corp.	\$80,000	4.28%	15/12/2028	76,581	0.01%
NIKE, Inc.	\$225,000	2.75%	27/3/2027	214,545	0.02%
NiSource, Inc.	\$210,000	0.95%	15/8/2025	196,309	0.02%
NiSource, Inc.	\$145,000	3.49%	15/5/2027	139,671	0.02%
NiSource, Inc.	\$160,000	5.25%	30/3/2028	163,403	0.02%
Nissan Motor Acceptance Co. LLC	\$250,000	2.75%	9/3/2028	220,517	0.02%
Nissan Motor Acceptance Co. LLC	\$150,000	7.05%	15/9/2028	158,139	0.02%
NNN, Inc.	\$150,000	4.30%	15/10/2028	145,283	0.02%
Nordson Corp.	\$50,000	5.60%	15/9/2028	51,932	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Norfolk Southern Corp.	\$150,000	2.90%	15/6/2026	143,913	0.02%
Norfolk Southern Corp.	\$90,000	3.80%	1/8/2028	87,651	0.01%
Northern Trust Corp.	\$200,000	3.95%	30/10/2025	196,793	0.02%
Northern Trust Corp.	\$250,000	4.00%	10/5/2027	246,559	0.03%
Northrop Grumman Corp.	\$225,000	2.93%	15/1/2025	219,910	0.02%
Northrop Grumman Corp.	\$400,000	3.25%	15/1/2028	382,479	0.04%
Northwest Pipeline LLC	\$75,000	4.00%	1/4/2027	74,115	0.01%
Northwestern Mutual Global Funding	\$50,000	4.00%	1/7/2025	49,402	0.01%
Northwestern Mutual Global Funding	\$200,000	0.80%	14/1/2026	185,037	0.02%
Northwestern Mutual Global Funding	\$150,000	4.35%	15/9/2027	147,834	0.02%
Northwestern Mutual Global Funding	\$100,000	4.90%	12/6/2028	100,390	0.01%
NRG Energy, Inc.	\$70,000	2.00%	2/12/2025	65,488	0.01%
NRG Energy, Inc.	\$135,000	2.45%	2/12/2027	121,487	0.01%
NSTAR Electric Co.	\$100,000	3.20%	15/5/2027	96,586	0.01%
Nucor Corp.	\$186,000	2.00%	1/6/2025	178,650	0.02%
Nucor Corp.	\$100,000	4.30%	23/5/2027	98,965	0.01%
Nucor Corp.	\$100,000	3.95%	1/5/2028	97,665	0.01%
Nuveen LLC	\$200,000	4.00%	1/11/2028	195,063	0.02%
NVIDIA Corp.	\$275,000	3.20%	16/9/2026	267,662	0.03%
NVIDIA Corp.	\$200,000	1.55%	15/6/2028	179,141	0.02%
Oaktree Specialty Lending Corp.	\$150,000	3.50%	25/2/2025	144,605	0.02%
Oaktree Strategic Credit Fund	\$50,000	8.40%	14/11/2028	52,787	0.01%
Occidental Petroleum Corp.	\$85,000	5.88%	1/9/2025	85,607	0.01%
Occidental Petroleum Corp.	\$165,000	5.50%	1/12/2025	165,392	0.02%
Occidental Petroleum Corp.	\$140,000	5.55%	15/3/2026	141,149	0.02%
Occidental Petroleum Corp.	\$70,000	8.50%	15/7/2027	76,381	0.01%
Occidental Petroleum Corp.	\$80,000	6.38%	1/9/2028	84,353	0.01%
Oklahoma Gas & Electric Co.	\$60,000	3.80%	15/8/2028	58,077	0.01%
Old Republic International Corp.	\$181,000	3.88%	26/8/2026	174,380	0.02%
Omega Healthcare Investors, Inc.	\$225,000	4.50%	15/1/2025	221,306	0.02%
Omega Healthcare Investors, Inc.	\$200,000	4.50%	1/4/2027	191,986	0.02%
Omega Healthcare Investors, Inc.	\$50,000	4.75%	15/1/2028	48,250	0.01%
Omnicom Finance Holdings plc	€700,000	0.80%	8/7/2027	714,436	0.08%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$200,000	3.60%	15/4/2026	194,952	0.02%
Oncor Electric Delivery Co. LLC	\$54,000	2.95%	1/4/2025	52,680	0.01%
Oncor Electric Delivery Co. LLC	\$35,000	0.55%	1/10/2025	32,572	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	4.30%	15/5/2028	98,758	0.01%
Oncor Electric Delivery Co. LLC	\$100,000	3.70%	15/11/2028	96,614	0.01%
ONEOK Partners LP	\$70,000	4.90%	15/3/2025	69,670	0.01%
ONEOK, Inc.	\$265,000	5.85%	15/1/2026	269,171	0.03%
ONEOK, Inc.	\$105,000	5.55%	1/11/2026	106,838	0.01%
ONEOK, Inc.	\$45,000	4.00%	13/7/2027	43,700	0.00%
ONEOK, Inc.	\$200,000	4.55%	15/7/2028	197,492	0.02%
ONEOK, Inc.	\$150,000	5.65%	1/11/2028	155,030	0.02%
Oracle Corp.	\$461,000	2.50%	1/4/2025	446,525	0.05%
Oracle Corp.	\$350,000	2.95%	15/5/2025	339,971	0.04%
Oracle Corp.	\$175,000	5.80%	10/11/2025	177,866	0.02%
Oracle Corp.	\$725,000	1.65%	25/3/2026	676,009	0.07%
Oracle Corp.	\$573,000	2.65%	15/7/2026	543,543	0.06%
Oracle Corp.	\$175,000	2.80%	1/4/2027	165,094	0.02%
Oracle Corp.	\$200,000	3.25%	15/11/2027	189,992	0.02%
Oracle Corp.	\$500,000	2.30%	25/3/2028	455,392	0.05%
O'Reilly Automotive, Inc.	\$175,000	3.55%	15/3/2026	170,012	0.02%
O'Reilly Automotive, Inc.	\$175,000	5.75%	20/11/2026	179,184	0.02%
O'Reilly Automotive, Inc.	\$125,000	4.35%	1/6/2028	124,167	0.01%
Otis Worldwide Corp.	\$392,000	2.06%	5/4/2025	377,177	0.04%
Otis Worldwide Corp.	\$150,000	5.25%	16/8/2028	154,432	0.02%
Ovintiv, Inc.	\$85,000	5.65%	15/5/2025	85,329	0.01%
Ovintiv, Inc.	\$70,000	5.38%	1/1/2026	70,030	0.01%
Ovintiv, Inc.	\$110,000	5.65%	15/5/2028	112,331	0.01%
Owens Corning	\$69,000	4.20%	1/12/2024	68,166	0.01%
Owens Corning	\$100,000	3.40%	15/8/2026	96,411	0.01%
PACCAR Financial Corp.	\$200,000	4.45%	30/3/2026	199,904	0.02%
PACCAR Financial Corp.	\$275,000	5.05%	10/8/2026	278,900	0.03%
PACCAR Financial Corp.	\$100,000	4.95%	10/8/2028	103,226	0.01%
PACCAR Financial Europe BV	€100,000	0.00%	1/3/2026	103,224	0.01%
Pacific Gas & Electric Co.	\$35,000	4.95%	8/6/2025	34,764	0.00%
Pacific Gas & Electric Co.	\$270,000	3.50%	15/6/2025	261,969	0.03%
Pacific Gas & Electric Co.	\$225,000	3.45%	1/7/2025	217,991	0.02%
Pacific Gas & Electric Co.	\$270,000	3.15%	1/1/2026	258,653	0.03%
Pacific Gas & Electric Co.	\$80,000	2.95%	1/3/2026	75,797	0.01%

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Pacific Gas & Electric Co.	\$75,000	3.30%	15/3/2027	70,055	0.01%
Pacific Gas & Electric Co.	\$60,000	5.45%	15/6/2027	60,426	0.01%
Pacific Gas & Electric Co.	\$150,000	2.10%	1/8/2027	135,274	0.01%
Pacific Gas & Electric Co.	\$160,000	3.30%	1/12/2027	149,439	0.02%
Pacific Gas & Electric Co.	\$135,000	3.00%	15/6/2028	123,045	0.01%
Pacific Gas & Electric Co.	\$155,000	3.75%	1/7/2028	145,186	0.02%
Pacific Gas & Electric Co.	\$10,000	4.65%	1/8/2028	9,591	0.00%
Pacific Life Global Funding II	\$275,000	1.38%	14/4/2026	254,083	0.03%
Pacific Life Global Funding II	\$100,000	4.90%	4/4/2028	99,807	0.01%
Pacific Life Global Funding II	\$150,000	5.50%	18/7/2028	153,698	0.02%
Packaging Corp. of America	\$75,000	3.40%	15/12/2027	71,497	0.01%
Paramount Global	\$200,000	2.90%	15/1/2027	185,269	0.02%
Paramount Global	\$75,000	3.38%	15/2/2028	68,549	0.01%
Paramount Global	\$75,000	3.70%	1/6/2028	69,274	0.01%
Parker-Hannifin Corp.	€200,000	1.13%	1/3/2025	214,243	0.02%
Parker-Hannifin Corp.	\$450,000	4.25%	15/9/2027	446,095	0.05%
Patterson-UTI Energy, Inc.	\$70,000	3.95%	1/2/2028	65,447	0.01%
PayPal Holdings, Inc.	\$250,000	1.65%	1/6/2025	238,682	0.03%
PayPal Holdings, Inc.	\$200,000	3.90%	1/6/2027	196,961	0.02%
PECO Energy Co.	\$50,000	3.15%	15/10/2025	48,714	0.01%
Pennsylvania Electric Co.	\$70,000	3.25%	15/3/2028	65,172	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$250,000	4.45%	29/1/2026	244,379	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	5.75%	24/5/2026	100,758	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	1.70%	15/6/2026	183,858	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$180,000	4.20%	1/4/2027	174,065	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$50,000	4.40%	1/7/2027	48,739	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$50,000	5.88%	15/11/2027	51,124	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	5.70%	1/2/2028	204,132	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	5.55%	1/5/2028	203,167	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	6.05%	1/8/2028	207,266	0.02%
PepsiCo, Inc. <sup>1</sup>	\$500,000	2.75%	30/4/2025	487,276	0.05%
PepsiCo, Inc.	\$200,000	5.25%	10/11/2025	203,145	0.02%
PepsiCo, Inc.	\$200,000	4.55%	13/2/2026	200,958	0.02%
PepsiCo, Inc.	€200,000	2.63%	28/4/2026	218,972	0.02%
PepsiCo, Inc.	\$200,000	5.13%	10/11/2026	204,284	0.02%
PepsiCo, Inc.	€100,000	0.75%	18/3/2027	103,722	0.01%
PepsiCo, Inc.	\$200,000	3.00%	15/10/2027	192,262	0.02%
PepsiCo, Inc.	\$150,000	3.60%	18/2/2028	146,844	0.02%
PepsiCo, Inc.	\$250,000	4.45%	15/5/2028	254,738	0.03%
Pernod Ricard International Finance LLC	\$150,000	1.25%	1/4/2028	130,609	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$725,000	4.65%	19/5/2025	723,350	0.08%
Pfizer Investment Enterprises Pte Ltd.	\$425,000	4.45%	19/5/2026	423,837	0.05%
Pfizer Investment Enterprises Pte Ltd.	\$350,000	4.45%	19/5/2028	350,061	0.04%
Pfizer, Inc.	\$300,000	3.00%	15/12/2026	289,208	0.03%
Pfizer, Inc.	\$600,000	3.60%	15/9/2028	584,221	0.06%
Pharmacia LLC	\$200,000	6.60%	1/12/2028	218,375	0.02%
Philip Morris International, Inc.	\$375,000	3.38%	11/8/2025	366,119	0.04%
Philip Morris International, Inc.	\$175,000	5.00%	17/11/2025	175,806	0.02%
Philip Morris International, Inc.	€500,000	2.88%	3/3/2026	547,407	0.06%
Philip Morris International, Inc.	\$400,000	0.88%	1/5/2026	366,453	0.04%
Philip Morris International, Inc.	\$275,000	5.13%	17/11/2027	279,932	0.03%
Philip Morris International, Inc.	\$400,000	4.88%	15/2/2028	404,600	0.04%
Phillips 66	\$75,000	3.85%	9/4/2025	73,805	0.01%
Phillips 66	\$75,000	1.30%	15/2/2026	69,630	0.01%
Phillips 66	\$110,000	3.90%	15/3/2028	107,075	0.01%
Phillips 66 Co.	\$104,000	3.61%	15/2/2025	102,202	0.01%
Phillips 66 Co.	\$90,000	3.55%	1/10/2026	87,188	0.01%
Phillips 66 Co.	\$135,000	4.95%	1/12/2027	136,281	0.01%
Phillips 66 Co.	\$50,000	3.75%	1/3/2028	48,076	0.01%
Physicians Realty LP	\$200,000	4.30%	15/3/2027	194,702	0.02%
Piedmont Operating Partnership LP	\$100,000	9.25%	20/7/2028	105,653	0.01%
Pinnacle West Capital Corp.	\$70,000	1.30%	15/6/2025	65,931	0.01%
Pioneer Natural Resources Co.	\$110,000	1.13%	15/1/2026	102,190	0.01%
Pioneer Natural Resources Co.	\$315,000	5.10%	29/3/2026	317,206	0.03%
Plains All American Pipeline LP/PAA Finance Corp.	\$213,000	4.65%	15/10/2025	210,672	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	\$200,000	4.50%	15/12/2026	197,587	0.02%
PNC Bank NA	\$426,000	2.95%	23/2/2025	414,708	0.05%
PNC Bank NA	\$175,000	3.88%	10/4/2025	171,396	0.02%
PNC Bank NA	\$250,000	3.10%	25/10/2027	234,622	0.03%
PNC Bank NA	\$250,000	3.25%	22/1/2028	235,205	0.03%
PNC Financial Services Group, Inc. <sup>^</sup>	\$200,000	5.81%	12/6/2026	201,407	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PNC Financial Services Group, Inc.	\$200,000	2.60%	23/7/2026	189,559	0.02%
PNC Financial Services Group, Inc.^	\$200,000	4.76%	26/1/2027	198,414	0.02%
PNC Financial Services Group, Inc.	\$100,000	3.15%	19/5/2027	94,808	0.01%
PNC Financial Services Group, Inc.^	\$150,000	6.62%	20/10/2027	155,667	0.02%
PNC Financial Services Group, Inc.^	\$155,000	5.35%	2/12/2028	156,893	0.02%
PNC Financial Services Group, Inc.^	\$450,000	5.58%	12/6/2029	459,016	0.05%
PPG Industries, Inc.	€104,000	1.88%	1/6/2025	112,233	0.01%
PPG Industries, Inc.	€200,000	0.88%	3/11/2025	211,110	0.02%
PPG Industries, Inc.	\$150,000	1.20%	15/3/2026	138,702	0.02%
PPG Industries, Inc.	\$125,000	3.75%	15/3/2028	120,526	0.01%
PPL Capital Funding, Inc.	\$95,000	3.10%	15/5/2026	91,100	0.01%
Pricoa Global Funding I	\$150,000	5.55%	28/8/2026	153,037	0.02%
Pricoa Global Funding I	\$150,000	5.10%	30/5/2028	152,473	0.02%
Principal Financial Group, Inc.	\$100,000	3.10%	15/11/2026	95,365	0.01%
Principal Life Global Funding II	\$250,000	1.25%	23/6/2025	236,661	0.03%
Principal Life Global Funding II	\$275,000	0.88%	12/1/2026	252,457	0.03%
Principal Life Global Funding II	\$200,000	1.50%	17/11/2026	182,284	0.02%
Procter & Gamble Co.	\$450,000	0.55%	29/10/2025	420,525	0.05%
Procter & Gamble Co.	\$400,000	2.70%	2/2/2026	386,656	0.04%
Procter & Gamble Co.	€140,000	3.25%	2/8/2026	156,217	0.02%
Procter & Gamble Co.	\$100,000	1.90%	1/2/2027	93,307	0.01%
Procter & Gamble Co.	€200,000	4.88%	11/5/2027	235,298	0.03%
Procter & Gamble Co.	\$200,000	2.85%	11/8/2027	191,572	0.02%
Progressive Corp.	\$100,000	2.50%	15/3/2027	93,868	0.01%
Prologis Euro Finance LLC	€100,000	0.25%	10/9/2027	99,406	0.01%
Prologis Euro Finance LLC	€500,000	0.38%	6/2/2028	492,403	0.05%
Prologis International Funding II SA	€300,000	1.75%	15/3/2028	311,687	0.03%
Prologis LP	\$100,000	3.25%	1/10/2026	96,499	0.01%
Prologis LP	\$213,000	2.13%	15/4/2027	196,648	0.02%
Prologis LP	\$100,000	4.88%	15/6/2028	101,361	0.01%
Prologis LP	\$50,000	4.00%	15/9/2028	48,875	0.01%
Prospect Capital Corp.	\$85,000	3.36%	15/11/2026	76,454	0.01%
Prospect Capital Corp.	\$50,000	3.44%	15/10/2028	42,017	0.00%
Protective Life Global Funding	\$150,000	1.65%	13/1/2025	144,510	0.02%
Protective Life Global Funding	\$50,000	1.17%	15/7/2025	47,144	0.01%
Protective Life Global Funding	\$150,000	5.37%	6/1/2026	151,134	0.02%
Protective Life Global Funding	\$100,000	4.71%	6/7/2027	99,496	0.01%
Protective Life Global Funding	\$100,000	1.90%	6/7/2028	88,587	0.01%
Prudential Financial, Inc.	\$300,000	3.88%	27/3/2028	292,567	0.03%
Prudential Financial, Inc.^	\$350,000	5.38%	15/5/2045	345,830	0.04%
Prudential Financial, Inc.^	\$100,000	4.50%	15/9/2047	93,425	0.01%
Prudential Financial, Inc.^	\$150,000	5.70%	15/9/2048	145,895	0.02%
Public Service Co. of Colorado	\$50,000	3.70%	15/6/2028	48,102	0.01%
Public Service Electric & Gas Co.	\$55,000	0.95%	15/3/2026	50,849	0.01%
Public Service Electric & Gas Co.	\$100,000	2.25%	15/9/2026	94,272	0.01%
Public Service Electric & Gas Co.	\$150,000	3.00%	15/5/2027	142,989	0.02%
Public Service Electric & Gas Co.	\$55,000	3.70%	1/5/2028	53,333	0.01%
Public Service Enterprise Group, Inc.	\$75,000	0.80%	15/8/2025	70,091	0.01%
Public Service Enterprise Group, Inc.	\$100,000	5.85%	15/11/2027	104,148	0.01%
Public Service Enterprise Group, Inc.	\$90,000	5.88%	15/10/2028	94,451	0.01%
Public Storage Operating Co.	\$125,000	1.50%	9/11/2026	114,861	0.01%
Public Storage Operating Co.	\$50,000	1.85%	1/5/2028	44,969	0.00%
Public Storage Operating Co.	\$200,000	5.13%	15/1/2029	206,654	0.02%
Puget Energy, Inc.	\$55,000	3.65%	15/5/2025	53,608	0.01%
Puget Energy, Inc.	\$75,000	2.38%	15/6/2028	66,952	0.01%
PulteGroup, Inc.	\$100,000	5.50%	1/3/2026	101,327	0.01%
PulteGroup, Inc.	\$55,000	5.00%	15/1/2027	55,308	0.01%
PVH Corp.	\$150,000	4.63%	10/7/2025	147,566	0.02%
Qorvo, Inc.	\$150,000	1.75%	15/12/2024	143,839	0.02%
QUALCOMM, Inc.	\$300,000	3.45%	20/5/2025	294,780	0.03%
QUALCOMM, Inc.	\$300,000	3.25%	20/5/2027	290,453	0.03%
QUALCOMM, Inc.	\$120,000	1.30%	20/5/2028	106,276	0.01%
Quest Diagnostics, Inc.	\$150,000	3.45%	1/6/2026	145,854	0.02%
Radian Group, Inc.	\$175,000	4.88%	15/3/2027	170,124	0.02%
Realty Income Corp.	\$245,000	4.88%	1/6/2026	245,128	0.03%
Realty Income Corp.	£200,000	1.88%	14/1/2027	233,863	0.03%
Realty Income Corp.	\$300,000	3.00%	15/1/2027	284,761	0.03%
Realty Income Corp.	£200,000	1.13%	13/7/2027	225,160	0.02%
Realty Income Corp.	\$200,000	3.65%	15/1/2028	192,046	0.02%
Realty Income Corp.	\$125,000	3.40%	15/1/2028	118,950	0.01%
Regal Rexnord Corp.	\$200,000	6.05%	15/2/2026	202,134	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Regal Rexnord Corp.	\$175,000	6.05%	15/4/2028	177,346	0.02%
Regency Centers LP	\$100,000	3.60%	1/2/2027	96,205	0.01%
Regency Centers LP	\$50,000	4.13%	15/3/2028	47,952	0.01%
Regions Financial Corp.	\$100,000	2.25%	18/5/2025	95,334	0.01%
Regions Financial Corp.	\$100,000	1.80%	12/8/2028	85,667	0.01%
Reinsurance Group of America, Inc.	\$50,000	3.95%	15/9/2026	48,452	0.01%
Reliance Standard Life Global Funding II	\$100,000	2.75%	7/5/2025	96,094	0.01%
Reliance Standard Life Global Funding II	\$250,000	1.51%	28/9/2026	223,629	0.02%
Reliance Steel & Aluminum Co.	\$135,000	1.30%	15/8/2025	126,335	0.01%
RenaissanceRe Finance, Inc.	\$43,000	3.70%	1/4/2025	41,982	0.00%
RenaissanceRe Finance, Inc.	\$50,000	3.45%	1/7/2027	47,187	0.01%
Republic Services, Inc.	\$325,000	0.88%	15/11/2025	301,153	0.03%
Republic Services, Inc.	\$200,000	3.95%	15/5/2028	196,170	0.02%
Retail Opportunity Investments Partnership LP	\$50,000	6.75%	15/10/2028	52,576	0.01%
RGA Global Funding	\$75,000	2.00%	30/11/2026	68,755	0.01%
RGA Global Funding	\$100,000	6.00%	21/11/2028	103,612	0.01%
Roche Holdings, Inc.	\$200,000	5.27%	13/11/2026	205,120	0.02%
Roche Holdings, Inc.	\$350,000	2.31%	10/3/2027	329,107	0.04%
Roche Holdings, Inc.	\$400,000	5.34%	13/11/2028	415,235	0.05%
Rochester Gas & Electric Corp.	\$65,000	3.10%	1/6/2027	61,307	0.01%
Roper Technologies, Inc.	\$400,000	1.40%	15/9/2027	357,705	0.04%
Roper Technologies, Inc.	\$100,000	4.20%	15/9/2028	98,319	0.01%
Ross Stores, Inc.	\$175,000	0.88%	15/4/2026	160,359	0.02%
Royalty Pharma plc	\$200,000	1.20%	2/9/2025	186,720	0.02%
Royalty Pharma plc	\$200,000	1.75%	2/9/2027	179,531	0.02%
RPM International, Inc.	\$100,000	3.75%	15/3/2027	96,145	0.01%
RTX Corp.	\$225,000	3.95%	16/8/2025	221,813	0.02%
RTX Corp.	\$200,000	5.00%	27/2/2026	200,831	0.02%
RTX Corp.	\$300,000	5.75%	8/11/2026	308,109	0.03%
RTX Corp.	\$200,000	3.50%	15/3/2027	192,747	0.02%
RTX Corp.	\$200,000	3.13%	4/5/2027	190,270	0.02%
RTX Corp.	\$450,000	4.13%	16/11/2028	439,596	0.05%
Ryder System, Inc.	\$200,000	1.75%	1/9/2026	184,340	0.02%
Ryder System, Inc.	\$150,000	2.90%	1/12/2026	141,548	0.02%
Ryder System, Inc.	\$125,000	2.85%	1/3/2027	117,404	0.01%
Ryder System, Inc.	\$50,000	5.65%	1/3/2028	51,507	0.01%
Ryder System, Inc.	\$175,000	5.25%	1/6/2028	177,408	0.02%
Ryder System, Inc.	\$200,000	6.30%	1/12/2028	212,093	0.02%
S&P Global, Inc.	\$275,000	2.45%	1/3/2027	259,309	0.03%
S&P Global, Inc.	\$100,000	4.75%	1/8/2028	101,544	0.01%
Sabal Trail Transmission LLC	\$70,000	4.25%	1/5/2028	67,721	0.01%
Sabine Pass Liquefaction LLC	\$494,000	5.63%	1/3/2025	494,952	0.05%
Sabine Pass Liquefaction LLC	\$220,000	5.88%	30/6/2026	223,851	0.02%
Sabine Pass Liquefaction LLC	\$220,000	5.00%	15/3/2027	220,934	0.02%
Sabine Pass Liquefaction LLC	\$240,000	4.20%	15/3/2028	235,123	0.03%
Sabra Health Care LP	\$50,000	5.13%	15/8/2026	49,221	0.01%
Salesforce, Inc.	\$200,000	3.70%	11/4/2028	196,013	0.02%
Salesforce, Inc.	\$150,000	1.50%	15/7/2028	133,475	0.01%
Sammons Financial Group, Inc.	\$75,000	4.45%	12/5/2027	70,860	0.01%
San Diego Gas & Electric Co.	\$65,000	2.50%	15/5/2026	62,002	0.01%
San Diego Gas & Electric Co.	\$100,000	4.95%	15/8/2028	102,080	0.01%
Santander Holdings USA, Inc.	\$250,000	3.45%	2/6/2025	242,927	0.03%
Santander Holdings USA, Inc.	\$250,000	3.24%	5/10/2026	236,880	0.03%
Santander Holdings USA, Inc.	\$100,000	4.40%	13/7/2027	97,158	0.01%
Santander Holdings USA, Inc.^	\$140,000	2.49%	6/1/2028	128,389	0.01%
Santander Holdings USA, Inc.^	\$225,000	6.50%	9/3/2029	232,750	0.03%
SBL Holdings, Inc.	\$50,000	5.13%	13/11/2026	47,037	0.01%
Schlumberger Finance BV	€200,000	1.38%	28/10/2026	210,992	0.02%
Schlumberger Finance BV	€100,000	0.25%	15/10/2027	99,960	0.01%
Schlumberger Finance Canada Ltd.	\$70,000	1.40%	17/9/2025	66,291	0.01%
Schlumberger Holdings Corp.	\$80,000	4.00%	21/12/2025	78,734	0.01%
Schlumberger Holdings Corp.	\$230,000	3.90%	17/5/2028	223,349	0.02%
Schlumberger Investment SA	\$75,000	4.50%	15/5/2028	75,768	0.01%
Schneider Electric SE	€300,000	3.25%	12/6/2028	338,337	0.04%
Sealed Air Corp.	\$150,000	1.57%	15/10/2026	135,053	0.01%
Sempra	\$55,000	3.30%	1/4/2025	53,647	0.01%
Sempra	\$90,000	5.40%	1/8/2026	91,208	0.01%
Sempra	\$135,000	3.25%	15/6/2027	128,007	0.01%
Sempra	\$250,000	3.40%	1/2/2028	238,425	0.03%
Sempra^	\$140,000	4.13%	1/4/2052	120,597	0.01%
Sherwin-Williams Co.	\$257,000	3.95%	15/1/2026	252,823	0.03%

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Sherwin-Williams Co.	\$100,000	3.45%	1/6/2027	96,593	0.01%
Shire Acquisitions Investments Ireland DAC	\$575,000	3.20%	23/9/2026	553,298	0.06%
Sierra Pacific Power Co.	\$60,000	2.60%	1/5/2026	57,124	0.01%
Silgan Holdings, Inc.	\$125,000	1.40%	1/4/2026	114,306	0.01%
Simon Property Group LP	\$100,000	3.30%	15/1/2026	97,000	0.01%
Simon Property Group LP	\$200,000	3.25%	30/11/2026	192,298	0.02%
Simon Property Group LP	\$275,000	1.38%	15/1/2027	251,071	0.03%
Simon Property Group LP	\$150,000	3.38%	15/6/2027	143,852	0.02%
Simon Property Group LP	\$100,000	1.75%	1/2/2028	89,890	0.01%
SiriusPoint Ltd.	\$50,000	4.60%	1/11/2026	46,576	0.01%
SITE Centers Corp.	\$357,000	3.63%	1/2/2025	347,241	0.04%
Sixth Street Specialty Lending, Inc.	\$100,000	6.95%	14/8/2028	103,161	0.01%
Skyworks Solutions, Inc.	\$225,000	1.80%	1/6/2026	209,625	0.02%
Smithfield Foods, Inc.	\$125,000	4.25%	1/2/2027	120,092	0.01%
Snap-on, Inc.	\$100,000	3.25%	1/3/2027	96,566	0.01%
Sonoco Products Co.	\$175,000	1.80%	1/2/2025	168,388	0.02%
Southern California Edison Co.	\$50,000	3.70%	1/8/2025	48,995	0.01%
Southern California Edison Co.	\$110,000	4.70%	1/6/2027	110,716	0.01%
Southern California Edison Co.	\$100,000	5.85%	1/11/2027	104,451	0.01%
Southern California Edison Co.	\$160,000	5.30%	1/3/2028	164,370	0.02%
Southern California Edison Co.	\$85,000	3.65%	1/3/2028	81,501	0.01%
Southern California Edison Co.	\$100,000	5.65%	1/10/2028	104,272	0.01%
Southern California Gas Co.	\$50,000	3.20%	15/6/2025	48,755	0.01%
Southern California Gas Co.	\$75,000	2.60%	15/6/2026	71,559	0.01%
Southern California Gas Co.	\$100,000	2.95%	15/4/2027	94,823	0.01%
Southern Co.	\$75,000	5.15%	6/10/2025	75,216	0.01%
Southern Co.	\$280,000	3.25%	1/7/2026	270,085	0.03%
Southern Co.	\$180,000	5.11%	1/8/2027	182,525	0.02%
Southern Co.	\$10,000	1.75%	15/3/2028	8,892	0.00%
Southern Co.	\$200,000	4.85%	15/6/2028	201,487	0.02%
Southern Co.^	\$180,000	4.00%	15/1/2051	171,819	0.02%
Southern Co.^	\$134,000	3.75%	15/9/2051	122,074	0.01%
Southern Co.^	€200,000	1.88%	15/9/2081	189,430	0.02%
Southern Co. Gas Capital Corp.	\$45,000	3.25%	15/6/2026	43,295	0.00%
Southern Power Co.	\$35,000	4.15%	1/12/2025	34,478	0.00%
Southern Power Co.	\$95,000	0.90%	15/1/2026	87,575	0.01%
Southwest Airlines Co.	\$325,000	5.25%	4/5/2025	325,037	0.04%
Southwest Airlines Co.	\$250,000	5.13%	15/6/2027	251,150	0.03%
Southwest Airlines Co.	\$45,000	3.45%	16/11/2027	42,599	0.00%
Southwest Gas Corp.	\$45,000	5.80%	1/12/2027	46,338	0.01%
Southwest Gas Corp.	\$50,000	5.45%	23/3/2028	51,162	0.01%
Southwest Gas Corp.	\$40,000	3.70%	1/4/2028	38,009	0.00%
Southwestern Electric Power Co.	\$80,000	1.65%	15/3/2026	74,559	0.01%
Southwestern Electric Power Co.	\$50,000	2.75%	1/10/2026	46,994	0.01%
Southwestern Electric Power Co.	\$100,000	4.10%	15/9/2028	96,693	0.01%
Spectra Energy Partners LP	\$80,000	3.38%	15/10/2026	77,036	0.01%
Spirit Realty LP	\$200,000	4.45%	15/9/2026	195,967	0.02%
Sprint Capital Corp.	\$380,000	6.88%	15/11/2028	411,941	0.05%
Sprint LLC	\$300,000	7.63%	15/2/2025	305,315	0.03%
Sprint LLC	\$200,000	7.63%	1/3/2026	208,879	0.02%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$132,813	4.74%	20/3/2025	131,559	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$382,500	5.15%	20/3/2028	380,648	0.04%
SSM Health Care Corp.	\$125,000	4.89%	1/6/2028	125,461	0.01%
Stanley Black & Decker, Inc.	\$50,000	6.00%	6/3/2028	52,575	0.01%
Stanley Black & Decker, Inc.^	\$75,000	4.00%	15/3/2060	62,686	0.01%
Starbucks Corp.	\$208,000	3.80%	15/8/2025	204,285	0.02%
Starbucks Corp.	\$200,000	4.75%	15/2/2026	200,857	0.02%
Starbucks Corp.	\$125,000	2.45%	15/6/2026	118,972	0.01%
Starbucks Corp.	\$150,000	3.50%	1/3/2028	144,268	0.02%
Starbucks Corp.	\$100,000	4.00%	15/11/2028	98,491	0.01%
State Street Corp.	\$310,000	3.55%	18/8/2025	304,319	0.03%
State Street Corp.^	\$200,000	5.10%	18/5/2026	200,133	0.02%
State Street Corp.	\$150,000	5.27%	3/8/2026	152,096	0.02%
State Street Corp.^	\$250,000	5.75%	4/11/2026	253,064	0.03%
State Street Corp.^	\$100,000	1.68%	18/11/2027	91,688	0.01%
State Street Corp.^	\$100,000	2.20%	7/2/2028	92,747	0.01%
State Street Corp.^	\$200,000	5.68%	21/11/2029	206,922	0.02%
Steel Dynamics, Inc.	\$150,000	2.40%	15/6/2025	143,680	0.02%
Stellantis Finance US, Inc.	\$175,000	1.71%	29/1/2027	158,952	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stellantis NV	€500,000	2.00%	20/3/2025	541,637	0.06%
Stellantis NV	€500,000	0.63%	30/3/2027	508,965	0.06%
STORE Capital Corp.	\$50,000	4.50%	15/3/2028	46,352	0.01%
Stryker Corp.	\$300,000	3.50%	15/3/2026	292,626	0.03%
Stryker Corp.	\$100,000	3.65%	7/3/2028	96,823	0.01%
Stryker Corp.	\$100,000	4.85%	8/12/2028	101,166	0.01%
Stryker Corp.	€100,000	3.38%	11/12/2028	111,996	0.01%
Sun Communities Operating LP	\$100,000	2.30%	1/11/2028	87,734	0.01%
Sutter Health	\$100,000	1.32%	15/8/2025	93,488	0.01%
Synchrony Bank	\$200,000	5.40%	22/8/2025	197,008	0.02%
Synchrony Bank	\$100,000	5.63%	23/8/2027	98,366	0.01%
Synchrony Financial	\$100,000	4.88%	13/6/2025	98,266	0.01%
Synchrony Financial	\$100,000	4.50%	23/7/2025	97,701	0.01%
Synchrony Financial	\$150,000	3.95%	1/12/2027	140,499	0.02%
Synovus Bank	\$75,000	5.63%	15/2/2028	72,185	0.01%
Synovus Financial Corp.	\$50,000	5.20%	11/8/2025	49,103	0.01%
Sysco Canada, Inc.	CAD100,000	3.65%	25/4/2025	74,589	0.01%
Sysco Corp.	\$55,000	3.75%	1/10/2025	53,776	0.01%
Sysco Corp.	\$324,000	3.30%	15/7/2026	312,985	0.03%
Sysco Corp.	\$100,000	5.75%	17/1/2029	104,314	0.01%
System Energy Resources, Inc.	\$45,000	6.00%	15/4/2028	45,962	0.00%
Take-Two Interactive Software, Inc.	\$85,000	3.55%	14/4/2025	83,237	0.01%
Take-Two Interactive Software, Inc.	\$175,000	3.70%	14/4/2027	169,515	0.02%
Tanger Properties LP	\$150,000	3.13%	1/9/2026	140,519	0.02%
Tapestry, Inc.	\$100,000	7.05%	27/11/2025	102,355	0.01%
Tapestry, Inc.	\$100,000	7.00%	27/11/2026	103,744	0.01%
Tapestry, Inc.	€100,000	5.38%	27/11/2027	114,428	0.01%
Tapestry, Inc.	\$100,000	7.35%	27/11/2028	104,951	0.01%
Targa Resources Corp.	\$140,000	5.20%	1/7/2027	140,749	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$100,000	6.50%	15/7/2027	101,561	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$135,000	5.00%	15/1/2028	133,429	0.01%
Target Corp.	\$450,000	2.25%	15/4/2025	436,518	0.05%
TC PipeLines LP	\$55,000	4.38%	13/3/2025	54,320	0.01%
TC PipeLines LP	\$85,000	3.90%	25/5/2027	81,603	0.01%
TD SYNEX Corp.	\$125,000	1.75%	9/8/2026	113,469	0.01%
TD SYNEX Corp.	\$100,000	2.38%	9/8/2028	87,901	0.01%
Teachers Insurance & Annuity Association of America^	\$50,000	4.38%	15/9/2054	49,186	0.01%
Teledyne Technologies, Inc.	\$100,000	1.60%	1/4/2026	92,751	0.01%
Teledyne Technologies, Inc.	\$100,000	2.25%	1/4/2028	90,573	0.01%
Tennessee Gas Pipeline Co. LLC	\$45,000	7.00%	15/3/2027	47,415	0.01%
Tennessee Gas Pipeline Co. LLC	\$65,000	7.00%	15/10/2028	70,294	0.01%
Texas Eastern Transmission LP	\$60,000	3.50%	15/1/2028	56,601	0.01%
Texas Instruments, Inc.	\$150,000	1.13%	15/9/2026	137,842	0.02%
Texas Instruments, Inc.	\$100,000	4.60%	15/2/2028	101,735	0.01%
Textron, Inc.	\$198,000	3.88%	1/3/2025	194,739	0.02%
Textron, Inc.	\$100,000	3.38%	1/3/2028	94,456	0.01%
Thermo Fisher Scientific, Inc.	€200,000	2.00%	15/4/2025	216,414	0.02%
Thermo Fisher Scientific, Inc.	€100,000	3.20%	21/1/2026	110,705	0.01%
Thermo Fisher Scientific, Inc.	€200,000	1.40%	23/1/2026	213,181	0.02%
Thermo Fisher Scientific, Inc.	\$50,000	4.95%	10/8/2026	50,680	0.01%
Thermo Fisher Scientific, Inc.	\$100,000	5.00%	5/12/2026	101,628	0.01%
Thermo Fisher Scientific, Inc.	€300,000	1.75%	15/4/2027	319,624	0.04%
Thermo Fisher Scientific, Inc.	€300,000	0.50%	1/3/2028	301,260	0.03%
Thermo Fisher Scientific, Inc.	€600,000	1.38%	12/9/2028	619,241	0.07%
Thermo Fisher Scientific, Inc.	\$125,000	1.75%	15/10/2028	111,523	0.01%
Thermo Fisher Scientific, Inc.	\$125,000	5.00%	31/1/2029	128,353	0.01%
Timken Co.	\$100,000	4.50%	15/12/2028	97,260	0.01%
TJX Cos, Inc.	\$175,000	2.25%	15/9/2026	165,994	0.02%
T-Mobile USA, Inc.	\$431,000	3.50%	15/4/2025	422,085	0.05%
T-Mobile USA, Inc.	\$295,000	2.25%	15/2/2026	279,662	0.03%
T-Mobile USA, Inc.	\$175,000	1.50%	15/2/2026	163,012	0.02%
T-Mobile USA, Inc.	\$300,000	2.63%	15/4/2026	285,450	0.03%
T-Mobile USA, Inc.	\$650,000	3.75%	15/4/2027	630,760	0.07%
T-Mobile USA, Inc.	\$400,000	2.05%	15/2/2028	361,015	0.04%
T-Mobile USA, Inc.	\$250,000	4.80%	15/7/2028	252,003	0.03%
Toll Brothers Finance Corp.	\$200,000	4.35%	15/2/2028	195,452	0.02%
Toyota Motor Credit Corp.	\$250,000	4.80%	10/1/2025	250,029	0.03%
Toyota Motor Credit Corp.	\$375,000	1.45%	13/1/2025	361,907	0.04%
Toyota Motor Credit Corp.	\$50,000	1.80%	13/2/2025	48,356	0.01%
Toyota Motor Credit Corp.	\$200,000	5.60%	11/9/2025	203,373	0.02%
Toyota Motor Credit Corp.	\$675,000	0.80%	16/10/2025	631,182	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Credit Corp.	\$50,000	0.80%	9/1/2026	46,400	0.01%
Toyota Motor Credit Corp.	\$200,000	4.45%	18/5/2026	199,697	0.02%
Toyota Motor Credit Corp.	\$200,000	1.13%	18/6/2026	184,694	0.02%
Toyota Motor Credit Corp.	\$200,000	5.00%	14/8/2026	202,483	0.02%
Toyota Motor Credit Corp.	\$200,000	5.40%	20/11/2026	204,850	0.02%
Toyota Motor Credit Corp.	\$250,000	1.90%	13/1/2027	231,986	0.03%
Toyota Motor Credit Corp.	\$200,000	4.55%	20/9/2027	201,645	0.02%
Toyota Motor Credit Corp.	\$175,000	5.45%	10/11/2027	181,473	0.02%
Toyota Motor Credit Corp.	\$450,000	4.63%	12/1/2028	455,933	0.05%
Toyota Motor Credit Corp.	\$125,000	5.25%	11/9/2028	129,586	0.01%
Toyota Motor Credit Corp.	£100,000	5.63%	23/10/2028	134,523	0.01%
Trane Technologies Financing Ltd.	\$155,000	3.50%	21/3/2026	150,737	0.02%
Trans-Allegheny Interstate Line Co.	\$80,000	3.85%	1/6/2025	78,346	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$145,000	7.85%	1/2/2026	152,017	0.02%
Transcontinental Gas Pipe Line Co. LLC	\$60,000	4.00%	15/3/2028	58,184	0.01%
Trimble, Inc.	\$86,000	4.75%	1/12/2024	85,186	0.01%
Trimble, Inc.	\$85,000	4.90%	15/6/2028	85,527	0.01%
Trinity Acquisition plc	\$150,000	4.40%	15/3/2026	148,170	0.02%
Truist Bank	\$50,000	2.15%	6/12/2024	48,544	0.01%
Truist Bank	\$275,000	1.50%	10/3/2025	262,712	0.03%
Truist Bank	\$52,000	4.05%	3/11/2025	51,151	0.01%
Truist Bank	\$200,000	3.30%	15/5/2026	190,771	0.02%
Truist Bank	\$250,000	3.80%	30/10/2026	239,128	0.03%
Truist Financial Corp.	\$275,000	4.00%	1/5/2025	270,286	0.03%
Truist Financial Corp.	\$195,000	3.70%	5/6/2025	190,714	0.02%
Truist Financial Corp.	\$302,000	1.20%	5/8/2025	283,569	0.03%
Truist Financial Corp.^	\$100,000	5.90%	28/10/2026	100,992	0.01%
Truist Financial Corp.^	\$200,000	1.27%	2/3/2027	183,260	0.02%
Truist Financial Corp.^	\$150,000	6.05%	8/6/2027	152,691	0.02%
Truist Financial Corp.^	\$150,000	4.12%	6/6/2028	144,477	0.02%
Truist Financial Corp.^	\$300,000	4.87%	26/1/2029	296,183	0.03%
Truist Financial Corp.^	\$275,000	1.89%	7/6/2029	237,651	0.03%
Truist Financial Corp.^	\$225,000	7.16%	30/10/2029	242,798	0.03%
Tucson Electric Power Co.	\$40,000	3.05%	15/3/2025	39,015	0.00%
TWDC Enterprises 18 Corp.	\$150,000	3.00%	13/2/2026	145,080	0.02%
TWDC Enterprises 18 Corp.	\$150,000	2.95%	15/6/2027	143,949	0.02%
Tyco Electronics Group SA	\$100,000	4.50%	13/2/2026	99,655	0.01%
Tyson Foods, Inc.	\$110,000	4.00%	1/3/2026	107,926	0.01%
Unilever Capital Corp.	\$175,000	4.88%	8/9/2028	179,973	0.02%
Union Electric Co.	\$55,000	2.95%	15/6/2027	52,443	0.01%
Union Pacific Corp.	\$100,000	3.00%	15/4/2027	95,669	0.01%
United Airlines 2014-2 Class A Pass Through Trust	\$69,167	3.75%	3/9/2026	65,102	0.01%
United Airlines 2016-2 Class AA Pass Through Trust	\$85,981	2.88%	7/10/2028	76,889	0.01%
United Airlines 2020-1 Class A Pass Through Trust	\$258,793	5.88%	15/10/2027	261,544	0.03%
United Airlines 2020-1 Class B Pass Through Trust	\$152,000	4.88%	15/1/2026	147,539	0.02%
United Parcel Service, Inc.	\$423,000	3.90%	1/4/2025	418,253	0.05%
United Parcel Service, Inc.	\$175,000	2.40%	15/11/2026	166,481	0.02%
United Parcel Service, Inc.	\$200,000	3.05%	15/11/2027	191,706	0.02%
UnitedHealth Group, Inc.	\$300,000	3.75%	15/7/2025	295,762	0.03%
UnitedHealth Group, Inc.	\$100,000	3.10%	15/3/2026	97,137	0.01%
UnitedHealth Group, Inc.	\$185,000	1.15%	15/5/2026	171,404	0.02%
UnitedHealth Group, Inc.	\$206,000	3.45%	15/1/2027	201,466	0.02%
UnitedHealth Group, Inc.	\$150,000	3.70%	15/5/2027	146,957	0.02%
UnitedHealth Group, Inc.	\$250,000	2.95%	15/10/2027	237,657	0.03%
UnitedHealth Group, Inc.	\$100,000	5.25%	15/2/2028	103,439	0.01%
UnitedHealth Group, Inc.	\$200,000	3.85%	15/6/2028	195,990	0.02%
UnitedHealth Group, Inc.	\$100,000	3.88%	15/12/2028	97,978	0.01%
Universal Health Services, Inc.	\$150,000	1.65%	1/9/2026	136,452	0.02%
Upjohn Finance BV	€250,000	1.36%	23/6/2027	256,395	0.03%
UPMC	\$100,000	3.60%	3/4/2025	97,611	0.01%
US Bancorp	\$270,000	1.45%	12/5/2025	257,277	0.03%
US Bancorp	\$200,000	3.95%	17/11/2025	196,891	0.02%
US Bancorp	\$143,000	3.10%	27/4/2026	137,101	0.02%
US Bancorp	\$306,000	2.38%	22/7/2026	287,345	0.03%
US Bancorp^	\$215,000	5.73%	21/10/2026	216,405	0.02%
US Bancorp	\$175,000	3.15%	27/4/2027	166,479	0.02%
US Bancorp^	\$150,000	6.79%	26/10/2027	156,564	0.02%
US Bancorp^	\$185,000	2.22%	27/1/2028	170,034	0.02%
US Bancorp	\$125,000	3.90%	26/4/2028	120,856	0.01%
US Bancorp^	\$250,000	4.55%	22/7/2028	246,409	0.03%
US Bancorp^	\$245,000	4.65%	1/2/2029	241,050	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Bancorp*	\$300,000	5.78%	12/6/2029	308,136	0.03%
US Bank NA	\$167,000	2.80%	27/1/2025	162,478	0.02%
US Treasury Note	\$1,400,000	4.63%	15/11/2026	1,422,422	0.16%
US Treasury Note	\$5,000	4.38%	30/11/2028	5,117	0.00%
US Treasury Note	\$100,000	3.75%	31/12/2028	99,566	0.01%
USAA Capital Corp.	\$125,000	3.38%	1/5/2025	122,300	0.01%
Utah Acquisition Sub, Inc.	\$100,000	3.95%	15/6/2026	96,810	0.01%
Valero Energy Corp.	\$60,000	3.40%	15/9/2026	57,611	0.01%
Valero Energy Corp.	\$80,000	2.15%	15/9/2027	73,063	0.01%
Valero Energy Corp.	\$90,000	4.35%	1/6/2028	88,739	0.01%
Valero Energy Partners LP	\$70,000	4.50%	15/3/2028	68,836	0.01%
Ventas Canada Finance Ltd.	CAD65,000	2.45%	4/1/2027	45,833	0.00%
Ventas Canada Finance Ltd.	CAD130,000	5.40%	21/4/2028	100,279	0.01%
Ventas Realty LP	\$150,000	4.13%	15/1/2026	146,425	0.02%
Ventas Realty LP	\$200,000	3.25%	15/10/2026	189,417	0.02%
Ventas Realty LP	\$100,000	4.00%	1/3/2028	95,522	0.01%
Veralto Corp.	\$100,000	5.50%	18/9/2026	101,666	0.01%
Veralto Corp.	\$100,000	5.35%	18/9/2028	102,500	0.01%
VeriSign, Inc.	\$150,000	4.75%	15/7/2027	148,587	0.02%
Verisk Analytics, Inc.	\$119,000	4.00%	15/6/2025	117,438	0.01%
Verizon Communications, Inc.	AUD250,000	4.05%	17/2/2025	169,221	0.02%
Verizon Communications, Inc.	€200,000	0.88%	2/4/2025	214,004	0.02%
Verizon Communications, Inc.	\$150,000	0.85%	20/11/2025	139,462	0.02%
Verizon Communications, Inc.	€300,000	3.25%	17/2/2026	332,508	0.04%
Verizon Communications, Inc.	\$375,000	1.45%	20/3/2026	349,272	0.04%
Verizon Communications, Inc.	\$425,000	2.63%	15/8/2026	404,937	0.04%
Verizon Communications, Inc.	\$525,000	4.13%	16/3/2027	517,532	0.06%
Verizon Communications, Inc.	\$200,000	3.00%	22/3/2027	190,168	0.02%
Verizon Communications, Inc.	€800,000	0.88%	8/4/2027	825,995	0.09%
Verizon Communications, Inc.	\$600,000	2.10%	22/3/2028	542,423	0.06%
Verizon Communications, Inc.	CAD175,000	2.38%	22/3/2028	122,275	0.01%
Verizon Communications, Inc.	\$560,000	4.33%	21/9/2028	554,255	0.06%
Verizon Communications, Inc.	€300,000	1.38%	2/11/2028	307,062	0.03%
Verizon Communications, Inc.	£300,000	1.13%	3/11/2028	330,750	0.04%
VF Corp.	€100,000	4.13%	7/3/2026	109,279	0.01%
VF Corp.	\$175,000	2.80%	23/4/2027	160,607	0.02%
VICI Properties LP	\$325,000	4.38%	15/5/2025	319,572	0.04%
VICI Properties LP/VICI Note Co., Inc.	\$150,000	3.50%	15/2/2025	146,081	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$100,000	4.63%	15/6/2025	98,300	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$150,000	5.75%	1/2/2027	150,750	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$475,000	3.75%	15/2/2027	448,635	0.05%
VICI Properties LP/VICI Note Co., Inc.	\$50,000	3.88%	15/2/2029	46,089	0.01%
Virginia Electric & Power Co.	\$45,000	3.10%	15/5/2025	43,898	0.00%
Virginia Electric & Power Co.	\$100,000	3.15%	15/1/2026	96,978	0.01%
Virginia Electric & Power Co.	\$60,000	2.95%	15/11/2026	57,331	0.01%
Virginia Electric & Power Co.	\$220,000	3.50%	15/3/2027	212,617	0.02%
Virginia Electric & Power Co.	\$315,000	3.75%	15/5/2027	307,710	0.03%
Virginia Electric & Power Co.	\$235,000	3.80%	1/4/2028	227,932	0.03%
Visa, Inc.	\$544,000	3.15%	14/12/2025	530,790	0.06%
Visa, Inc.	€650,000	1.50%	15/6/2026	693,813	0.08%
Visa, Inc.	\$320,000	1.90%	15/4/2027	297,897	0.03%
Visa, Inc.	\$100,000	0.75%	15/8/2027	88,463	0.01%
Visa, Inc.	\$100,000	2.75%	15/9/2027	95,218	0.01%
Vistra Operations Co. LLC	\$155,000	5.13%	13/5/2025	153,755	0.02%
Vistra Operations Co. LLC	\$115,000	3.70%	30/1/2027	109,053	0.01%
VMware LLC	\$150,000	4.50%	15/5/2025	148,555	0.02%
VMware LLC	\$350,000	1.40%	15/8/2026	320,003	0.04%
VMware LLC	\$230,000	3.90%	21/8/2027	223,473	0.02%
VMware LLC	\$100,000	1.80%	15/8/2028	87,762	0.01%
Volkswagen Group of America Finance LLC	\$200,000	3.95%	6/6/2025	196,091	0.02%
Volkswagen Group of America Finance LLC	\$200,000	6.00%	16/11/2026	204,870	0.02%
Volkswagen Group of America Finance LLC	\$200,000	4.35%	8/6/2027	195,938	0.02%
Volkswagen Group of America Finance LLC	\$200,000	5.65%	12/9/2028	205,263	0.02%
Volkswagen Group of America Finance LLC	\$200,000	6.20%	16/11/2028	209,794	0.02%
Vontier Corp.	\$125,000	1.80%	1/4/2026	114,973	0.01%
Vontier Corp.	\$100,000	2.40%	1/4/2028	88,305	0.01%
Voya Financial, Inc.^	\$100,000	4.70%	23/1/2048	82,539	0.01%
Vulcan Materials Co.	\$53,000	4.50%	1/4/2025	52,369	0.01%
Vulcan Materials Co.	\$150,000	3.90%	1/4/2027	145,082	0.02%
Wabtec Transportation Netherlands BV	€100,000	1.25%	3/12/2027	101,787	0.01%
Walmart, Inc.	\$65,000	2.65%	15/12/2024	63,574	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walmart, Inc.	\$550,000	3.55%	26/6/2025	542,543	0.06%
Walmart, Inc.	\$300,000	3.90%	9/9/2025	297,314	0.03%
Walmart, Inc.	\$76,500	1.05%	17/9/2026	70,370	0.01%
Walmart, Inc. <sup>1</sup>	\$275,000	3.90%	15/4/2028	272,474	0.03%
Walmart, Inc.	\$350,000	3.70%	26/6/2028	345,700	0.04%
Walt Disney Co.	\$500,000	3.35%	24/3/2025	490,863	0.05%
Walt Disney Co.	\$400,000	1.75%	13/1/2026	378,534	0.04%
Walt Disney Co.	CAD255,000	3.06%	30/3/2027	186,820	0.02%
Warnermedia Holdings, Inc.	\$475,000	3.64%	15/3/2025	465,005	0.05%
Warnermedia Holdings, Inc.	\$610,000	3.76%	15/3/2027	584,641	0.06%
Waste Management of Canada Corp.	CAD70,000	2.60%	23/9/2026	50,873	0.01%
Waste Management, Inc.	\$200,000	0.75%	15/11/2025	185,875	0.02%
Waste Management, Inc.	\$225,000	3.15%	15/11/2027	215,582	0.02%
WEC Energy Group, Inc.	\$65,000	5.00%	27/9/2025	64,933	0.01%
WEC Energy Group, Inc.	\$165,000	4.75%	9/1/2026	164,350	0.02%
WEC Energy Group, Inc.	\$100,000	5.60%	12/9/2026	101,816	0.01%
WEC Energy Group, Inc.	\$60,000	5.15%	1/10/2027	60,906	0.01%
WEC Energy Group, Inc.	\$65,000	1.38%	15/10/2027	57,479	0.01%
WEC Energy Group, Inc.	\$80,000	4.75%	15/1/2028	80,018	0.01%
WEC Energy Group, Inc.	\$85,000	2.20%	15/12/2028	75,632	0.01%
Wells Fargo & Co.	\$255,000	3.00%	19/2/2025	249,341	0.03%
Wells Fargo & Co.	CAD65,000	3.87%	21/5/2025	48,417	0.01%
Wells Fargo & Co.	€300,000	1.63%	2/6/2025	321,956	0.04%
Wells Fargo & Co.	\$300,000	3.55%	29/9/2025	293,328	0.03%
Wells Fargo & Co. <sup>^</sup>	\$450,000	2.16%	11/2/2026	433,326	0.05%
Wells Fargo & Co.	\$500,000	3.00%	22/4/2026	479,124	0.05%
Wells Fargo & Co. <sup>^</sup>	\$400,000	3.91%	25/4/2026	392,246	0.04%
Wells Fargo & Co. <sup>^</sup>	CAD210,000	4.17%	28/4/2026	157,074	0.02%
Wells Fargo & Co. <sup>^</sup>	\$500,000	2.19%	30/4/2026	479,223	0.05%
Wells Fargo & Co. <sup>^</sup>	CAD145,000	2.57%	1/5/2026	106,283	0.01%
Wells Fargo & Co.	CAD145,000	2.98%	19/5/2026	105,270	0.01%
Wells Fargo & Co.	\$400,000	4.10%	3/6/2026	391,131	0.04%
Wells Fargo & Co. <sup>^</sup>	\$300,000	4.54%	15/8/2026	297,036	0.03%
Wells Fargo & Co.	\$500,000	3.00%	23/10/2026	474,797	0.05%
Wells Fargo & Co.	€100,000	1.38%	26/10/2026	104,297	0.01%
Wells Fargo & Co.	€700,000	1.00%	2/2/2027	718,274	0.08%
Wells Fargo & Co.	CAD125,000	2.49%	18/2/2027	89,046	0.01%
Wells Fargo & Co. <sup>^</sup>	\$556,000	3.20%	17/6/2027	531,601	0.06%
Wells Fargo & Co.	\$375,000	4.30%	22/7/2027	367,202	0.04%
Wells Fargo & Co. <sup>^</sup>	\$590,000	3.53%	24/3/2028	563,068	0.06%
Wells Fargo & Co. <sup>^</sup>	\$445,000	3.58%	22/5/2028	424,006	0.05%
Wells Fargo & Co. <sup>^</sup>	\$430,000	2.39%	2/6/2028	393,815	0.04%
Wells Fargo & Co. <sup>^</sup>	\$375,000	4.81%	25/7/2028	372,488	0.04%
Wells Fargo & Co. <sup>^</sup>	\$875,000	5.57%	25/7/2029	893,300	0.10%
Wells Fargo & Co. <sup>^</sup>	\$400,000	6.30%	23/10/2029	421,962	0.05%
Wells Fargo Bank NA	\$500,000	5.55%	1/8/2025	505,184	0.06%
Wells Fargo Bank NA	\$250,000	5.45%	7/8/2026	254,073	0.03%
Wells Fargo Bank NA	\$375,000	5.25%	11/12/2026	379,794	0.04%
Welltower OP LLC	\$160,000	4.00%	1/6/2025	157,170	0.02%
Welltower OP LLC	\$255,000	2.70%	15/2/2027	239,442	0.03%
Western Digital Corp.	\$375,000	4.75%	15/2/2026	367,638	0.04%
Western Midstream Operating LP	\$160,000	3.10%	1/2/2025	155,858	0.02%
Western Midstream Operating LP	\$45,000	4.65%	1/7/2026	44,244	0.00%
Western Midstream Operating LP	\$95,000	4.50%	1/3/2028	91,983	0.01%
Western Midstream Operating LP	\$45,000	4.75%	15/8/2028	44,002	0.00%
Western Union Co.	\$125,000	2.85%	10/1/2025	121,447	0.01%
Western Union Co.	\$100,000	1.35%	15/3/2026	92,045	0.01%
Westinghouse Air Brake Technologies Corp.	\$175,000	3.20%	15/6/2025	169,349	0.02%
Westinghouse Air Brake Technologies Corp.	\$100,000	3.45%	15/11/2026	95,646	0.01%
Westinghouse Air Brake Technologies Corp.	\$175,000	4.70%	15/9/2028	173,094	0.02%
Westlake Corp.	\$150,000	3.60%	15/8/2026	144,961	0.02%
Williams Cos, Inc.	\$117,000	3.90%	15/1/2025	115,144	0.01%
Williams Cos, Inc.	\$130,000	4.00%	15/9/2025	127,623	0.01%
Williams Cos, Inc.	\$165,000	5.40%	2/3/2026	166,666	0.02%
Williams Cos, Inc.	\$215,000	3.75%	15/6/2027	207,251	0.02%
Williams Cos, Inc.	\$150,000	5.30%	15/8/2028	153,574	0.02%
Willis North America, Inc.	\$100,000	4.65%	15/6/2027	99,095	0.01%
Willis North America, Inc.	\$100,000	4.50%	15/9/2028	97,479	0.01%
Wisconsin Electric Power Co.	\$50,000	2.05%	15/12/2024	48,550	0.01%
Wisconsin Electric Power Co.	\$40,000	1.70%	15/6/2028	35,556	0.00%
Wisconsin Power & Light Co.	\$45,000	3.05%	15/10/2027	42,442	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wisconsin Public Service Corp.	\$40,000	5.35%	10/11/2025	40,354	0.00%
Workday, Inc.	\$135,000	3.50%	1/4/2027	130,547	0.01%
WP Carey, Inc.	\$150,000	4.00%	1/2/2025	147,774	0.02%
WPC Eurobond BV	€100,000	2.25%	9/4/2026	106,910	0.01%
WPC Eurobond BV	€200,000	1.35%	15/4/2028	202,160	0.02%
WRKCo, Inc.	\$200,000	3.75%	15/3/2025	196,223	0.02%
WRKCo, Inc.	\$175,000	4.65%	15/3/2026	173,846	0.02%
WRKCo, Inc.	\$150,000	3.90%	1/6/2028	143,258	0.02%
WW Grainger, Inc.	\$100,000	1.85%	15/2/2025	96,543	0.01%
Xcel Energy, Inc.	\$85,000	3.30%	1/6/2025	82,978	0.01%
Xcel Energy, Inc.	\$30,000	3.35%	1/12/2026	28,912	0.00%
Xcel Energy, Inc.	\$130,000	1.75%	15/3/2027	118,587	0.01%
Xcel Energy, Inc.	\$85,000	4.00%	15/6/2028	82,948	0.01%
XPO, Inc.	\$100,000	6.25%	1/6/2028	101,681	0.01%
Xylem, Inc.	\$150,000	1.95%	30/1/2028	135,736	0.01%
Zimmer Biomet Holdings, Inc.	\$221,000	3.05%	15/1/2026	213,400	0.02%
Zoetis, Inc.	\$175,000	5.40%	14/11/2025	176,464	0.02%
Zoetis, Inc.	\$175,000	3.00%	12/9/2027	166,134	0.02%
				<b>416,829,321</b>	<b>46.11%</b>

**Zambia 0.03% (31 December 2022: 0.00%)**

Anglo American Capital plc	€200,000	4.50%	15/9/2028	229,519	0.03%
				<b>229,519</b>	<b>0.03%</b>
<b>Total Fixed Income</b>				<b>887,234,772</b>	<b>98.16%</b>
<b>Total Transferable Securities</b>				<b>887,234,772</b>	<b>98.16%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2022: (0.00%))</b>				
<b>Futures 0.00% (31 December 2022: (0.00%))</b>				
Euro-Schatz March 2024	30	€3,187,031	10,295	0.00%
US Treasury Note 2 Year March 2024	10	\$2,053,680	5,461	0.00%
US Treasury Note 5 Year March 2024	19	\$2,066,684	11	0.00%
Euro-Bobl March 2024	7	€836,370	(1,557)	(0.00%)
			<b>14,210</b>	<b>0.00%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>14,210</b>	<b>0.00%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.19% (31 December 2022: 0.47%)</b>							
<b>Forward Currency Exchange Contracts (0.52%) (31 December 2022: (1.15%))</b>							
USD	4,443,040	EUR	(4,000,000)	BNP Paribas	3/1/2024	24,440	0.00%
JPY	1,324,108,130	USD	(9,392,170)	JPMorgan Chase Bank	5/1/2024	2,961	0.00%
USD	383,645	GBP	(300,000)	BNP Paribas	3/1/2024	1,206	0.00%
USD	510,523	GBP	(400,000)	State Street Bank & Trust Co.	3/1/2024	603	0.00%
JPY	110,000,000	USD	(780,253)	State Street Bank & Trust Co.	5/1/2024	246	0.00%
EUR	2,748,000	USD	(3,035,815)	HSBC Bank	5/1/2024	(5)	(0.00%)
USD	531,091	CAD	(700,000)	BNP Paribas	2/2/2024	(12)	(0.00%)
USD	501,498	NZD	(792,000)	State Street Bank & Trust Co.	2/2/2024	(19)	(0.00%)
USD	1,083,740	GBP	(850,000)	Morgan Stanley	2/2/2024	(35)	(0.00%)
USD	416,068	SGD	(548,097)	State Street Bank & Trust Co.	2/2/2024	(59)	(0.00%)
USD	3,039,131	EUR	(2,748,000)	HSBC Bank	2/2/2024	(359)	(0.00%)
USD	783,672	JPY	(110,000,000)	State Street Bank & Trust Co.	2/2/2024	(382)	(0.00%)
USD	1,519,333	CHF	(1,274,904)	UBS AG	2/2/2024	(474)	(0.00%)
USD	35,785,023	CAD	(47,165,805)	Toronto-Dominion Bank	2/2/2024	(516)	(0.00%)
USD	7,034,003	AUD	(10,298,280)	State Street Bank & Trust Co.	2/2/2024	(557)	(0.00%)
USD	34,138,464	GBP	(26,775,098)	UBS AG	2/2/2024	(557)	(0.00%)
USD	5,197,888	EUR	(4,700,000)	BNP Paribas	2/2/2024	(658)	(0.00%)
USD	381,053	GBP	(300,000)	State Street Bank & Trust Co.	3/1/2024	(1,387)	(0.00%)
USD	707,576	JPY	(100,000,000)	State Street Bank & Trust Co.	5/1/2024	(1,968)	(0.00%)
USD	603,083	CAD	(800,000)	JPMorgan Chase Bank	3/1/2024	(3,621)	(0.00%)
USD	619,284	EUR	(564,000)	State Street Bank & Trust Co.	5/1/2024	(3,786)	(0.00%)
USD	411,283	SGD	(548,097)	State Street Bank & Trust Co.	3/1/2024	(4,226)	(0.00%)
USD	9,433,579	JPY	(1,324,108,130)	JPMorgan Chase Bank	2/2/2024	(4,354)	(0.00%)
USD	346,363	AUD	(515,000)	State Street Bank & Trust Co.	4/1/2024	(5,059)	(0.00%)
USD	232,500	AUD	(350,000)	HSBC Bank	4/1/2024	(6,330)	(0.00%)
USD	503,125	GBP	(400,000)	JPMorgan Chase Bank	3/1/2024	(6,795)	(0.00%)
USD	340,067	EUR	(315,000)	JPMorgan Chase Bank	3/1/2024	(7,897)	(0.00%)
USD	748,089	CAD	(1,000,000)	State Street Bank & Trust Co.	3/1/2024	(10,291)	(0.00%)
USD	1,772,891	GBP	(1,400,000)	BNP Paribas	3/1/2024	(11,828)	(0.00%)
USD	489,234	NZD	(792,000)	JPMorgan Chase Bank	4/1/2024	(12,222)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	134,507,293	EUR	(121,622,265)	BNP Paribas	2/2/2024	(15,879)	(0.00%)
USD	134,507,292	EUR	(121,622,264)	UBS AG	2/2/2024	(15,879)	(0.00%)
USD	5,501,680	EUR	(5,000,000)	JPMorgan Chase Bank	3/1/2024	(21,571)	(0.00%)
USD	2,386,974	EUR	(2,184,000)	HSBC Bank	5/1/2024	(25,766)	(0.00%)
USD	1,471,387	CHF	(1,274,904)	Toronto-Dominion Bank	4/1/2024	(43,539)	(0.01%)
USD	1,992,466	CAD	(2,700,000)	Toronto-Dominion Bank	3/1/2024	(55,161)	(0.01%)
USD	11,472,542	EUR	(10,500,000)	State Street Bank & Trust Co.	3/1/2024	(126,285)	(0.02%)
USD	6,261,264	AUD	(9,433,280)	JPMorgan Chase Bank	4/1/2024	(175,743)	(0.02%)
USD	30,359,882	GBP	(23,975,098)	Toronto-Dominion Bank	3/1/2024	(203,564)	(0.02%)
USD	8,323,982	JPY	(1,224,108,130)	JPMorgan Chase Bank	5/1/2024	(361,605)	(0.04%)
USD	31,483,613	CAD	(42,665,805)	Toronto-Dominion Bank	3/1/2024	(873,285)	(0.10%)
USD	244,122,902	EUR	(223,429,529)	UBS AG	3/1/2024	(2,688,558)	(0.30%)
						<b>(4,660,776)</b>	<b>(0.52%)</b>

**Hedge Share Class Level Forward Currency Exchange Contracts 0.71% (31 December 2022: 1.62%)**

GBP	497,693,797	USD	(630,234,134)	Toronto-Dominion Bank	3/1/2024	4,225,736	0.47%
EUR	154,183,547	USD	(168,463,565)	UBS AG	3/1/2024	1,855,312	0.21%
GBP	9,561,065	USD	(12,107,492)	State Street Bank & Trust Co.	3/1/2024	80,950	0.01%
GBP	4,913,387	USD	(6,212,909)	State Street Bank & Trust Co.	3/1/2024	50,675	0.01%
GBP	4,442,408	USD	(5,622,227)	State Street Bank & Trust Co.	3/1/2024	40,953	0.01%
EUR	2,793,623	USD	(3,052,377)	State Street Bank & Trust Co.	3/1/2024	33,599	0.00%
GBP	5,822,293	USD	(7,395,337)	State Street Bank & Trust Co.	3/1/2024	26,920	0.00%
EUR	159,430,582	USD	(176,321,136)	UBS AG	2/2/2024	20,815	0.00%
GBP	787,344	USD	(987,886)	JPMorgan Chase Bank	3/1/2024	15,820	0.00%
EUR	450,222	USD	(484,225)	JPMorgan Chase Bank	3/1/2024	13,113	0.00%
EUR	518,226	USD	(559,483)	Toronto-Dominion Bank	3/1/2024	12,975	0.00%
GBP	541,712,656	USD	(690,687,970)	UBS AG	2/2/2024	11,276	0.00%
GBP	739,976	USD	(932,197)	BNP Paribas	3/1/2024	11,125	0.00%
GBP	928,678	USD	(1,176,016)	State Street Bank & Trust Co.	3/1/2024	7,863	0.00%
GBP	357,485	USD	(448,758)	State Street Bank & Trust Co.	3/1/2024	6,963	0.00%
USD	1,211,554	EUR	(1,090,743)	BNP Paribas	3/1/2024	6,664	0.00%
GBP	383,415	USD	(482,264)	JPMorgan Chase Bank	3/1/2024	6,513	0.00%
GBP	477,613	USD	(602,565)	JPMorgan Chase Bank	3/1/2024	6,296	0.00%
EUR	315,215	USD	(342,035)	BNP Paribas	3/1/2024	6,167	0.00%
GBP	324,977	USD	(408,357)	State Street Bank & Trust Co.	3/1/2024	5,924	0.00%
EUR	418,239	USD	(456,830)	BNP Paribas	3/1/2024	5,178	0.00%
EUR	368,934	USD	(403,106)	State Street Bank & Trust Co.	3/1/2024	4,437	0.00%
EUR	1,195,587	USD	(1,317,154)	JPMorgan Chase Bank	3/1/2024	3,551	0.00%
EUR	550,777	USD	(605,492)	JPMorgan Chase Bank	3/1/2024	2,924	0.00%
EUR	113,187	USD	(122,150)	JPMorgan Chase Bank	3/1/2024	2,882	0.00%
GBP	3,442,168	USD	(4,385,467)	JPMorgan Chase Bank	3/1/2024	2,608	0.00%
GBP	576,026	USD	(732,506)	State Street Bank & Trust Co.	3/1/2024	1,811	0.00%
GBP	73,305	USD	(91,838)	JPMorgan Chase Bank	3/1/2024	1,612	0.00%
EUR	350,342	USD	(385,494)	JPMorgan Chase Bank	3/1/2024	1,511	0.00%
EUR	74,493	USD	(81,904)	JPMorgan Chase Bank	3/1/2024	384	0.00%
EUR	2,610,788	USD	(2,887,358)	BNP Paribas	2/2/2024	365	0.00%
USD	690,575,294	GBP	(541,712,656)	UBS AG	3/1/2024	199	0.00%
EUR	26,743	USD	(29,362)	BNP Paribas	3/1/2024	180	0.00%
GBP	9,106,365	USD	(11,610,734)	State Street Bank & Trust Co.	2/2/2024	144	0.00%
USD	176,114,992	EUR	(159,430,582)	UBS AG	3/1/2024	(21)	(0.00%)
USD	1,575	EUR	(1,454)	Bank of America	3/1/2024	(31)	(0.00%)
USD	5,568	EUR	(5,097)	State Street Bank & Trust Co.	3/1/2024	(63)	(0.00%)
EUR	60,775	USD	(67,496)	BNP Paribas	3/1/2024	(361)	(0.00%)
GBP	291,909	USD	(372,771)	State Street Bank & Trust Co.	3/1/2024	(646)	(0.00%)
USD	145,595	GBP	(115,421)	Bank of America	3/1/2024	(1,544)	(0.00%)
GBP	430,593	USD	(550,650)	BNP Paribas	3/1/2024	(1,730)	(0.00%)
USD	86,175	EUR	(79,761)	BNP Paribas	3/1/2024	(1,932)	(0.00%)
USD	195,416	EUR	(180,617)	JPMorgan Chase Bank	3/1/2024	(4,102)	(0.00%)
USD	246,648	EUR	(228,814)	JPMorgan Chase Bank	3/1/2024	(6,112)	(0.00%)
USD	435,244	EUR	(402,842)	State Street Bank & Trust Co.	3/1/2024	(9,756)	(0.00%)
USD	1,810,034	GBP	(1,428,740)	State Street Bank & Trust Co.	3/1/2024	(11,324)	(0.00%)
USD	1,967,908	GBP	(1,557,266)	BNP Paribas	3/1/2024	(17,295)	(0.00%)
GBP	13,567,644	USD	(17,316,479)	State Street Bank & Trust Co.	3/1/2024	(20,451)	(0.00%)
						<b>6,398,077</b>	<b>0.71%</b>

**Total OTC Financial Derivative Instruments****1,737,301 0.19%****Total Investments****888,986,283 98.35%**

	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>14,918,043</b>	<b>1.65%</b>
<b>Net Assets</b>	<b>903,904,326</b>	<b>100.00%</b>

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	557,418,360	60.39%
(b)	Transferable securities dealt in on another regulated market	283,131,934	30.67%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	46,684,478	5.06%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	15,767	0.00%
(e)	Total OTC Financial Derivative Instruments	6,502,901	0.70%
(f)	Other assets	29,360,678	3.18%
Total Assets		923,114,118	100.00%

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	887,234,772	664,192,726
Financial Derivative Instruments	3,17	6,518,668	11,560,661
Cash	3	16,793,232	8,391,860
Unrealised Appreciation on Spot Currency Contracts		137	3,130
Receivables:			
Interest and Dividends		9,422,407	5,880,452
Capital Shares Issued		1,901,283	1,214,949
Investments Sold		1,243,619	667,098
Margin Cash Due from Broker	3	—	7,308
Other Receivables		—	500
<b>Total Current Assets</b>		<b>923,114,118</b>	<b>691,918,684</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	4,767,157	8,387,620
Bank Overdraft		43	44
Payables and Other Liabilities:			
Investments Purchased		11,207,875	5,898,637
Capital Shares Redeemed		3,108,386	257,103
Margin Cash Due to Broker	3	18,831	—
Management Fees Payable	12	107,500	86,674
<b>Total Current Liabilities</b>		<b>19,209,792</b>	<b>14,630,078</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>903,904,326</b>	<b>677,288,606</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Hedged Acc</b>			
US (\$) Equivalent	94,816,170	78,853,186	80,796,258
Net Assets	85,833,678	73,884,458	71,048,416
Number of Shares Outstanding	873,872	788,678	697,616
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>98.22</b>	<b>93.68</b>	<b>101.84</b>
<b>Institutional Plus EUR Hedged Acc</b>			
US (\$) Equivalent	83,738,473	64,365,391	366,144,238
Net Assets	75,805,436	60,309,573	321,969,962
Number of Shares Outstanding	753,063	628,475	3,088,562
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>100.66</b>	<b>95.96</b>	<b>104.25</b>
<b>GBP Hedged Acc</b>			
US (\$) Equivalent	252,703,971	198,866,013	78,791,980
Net Assets	198,230,292	165,322,153	58,172,677
Number of Shares Outstanding	1,875,454	1,662,811	545,357
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>105.70</b>	<b>99.42</b>	<b>106.67</b>
<b>Institutional Plus GBP Hedged Acc</b>			
US (\$) Equivalent	447,036,432	325,311,523	914,342,937
Net Assets	350,671,824	270,439,381	675,065,870
Number of Shares Outstanding	3,302,133	2,709,576	6,309,142
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>106.20</b>	<b>99.81</b>	<b>107.00</b>
<b>USD Hedged Acc</b>			
Net Assets	25,609,280	9,892,493	13,366,823
Number of Shares Outstanding	227,267	93,981	119,390
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>112.68</b>	<b>105.26</b>	<b>111.96</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		25,858,463	17,701,922
Other Income		100,662	213,463
Net Gain/(Loss) on Financial Instruments		61,026,274	(251,081,163)
<b>Total Investment Income/(Loss)</b>		<b>86,985,399</b>	<b>(233,165,778)</b>
<b>Expenses</b>			
Management Fees	12	1,131,606	1,392,121
Transaction Fees and Commissions		2,921	1,917
<b>Total Expenses</b>		<b>1,134,527</b>	<b>1,394,038</b>
<b>Finance Costs</b>			
Interest Expense		4,559	17,061
<b>Total Finance Costs</b>		<b>4,559</b>	<b>17,061</b>
<b>Net Investment Income/(Loss)</b>		<b>85,846,313</b>	<b>(234,576,877)</b>
Taxation	5	(53,054)	(9,099)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>85,793,259</b>	<b>(234,585,976)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	85,793,259	(234,585,976)
<b>Capital Transactions</b>		
Subscriptions	561,155,969	401,211,753
Redemptions	(420,333,508)	(942,779,407)
Total Capital Transactions	140,822,461	(541,567,654)
Total Increase/(Decrease) for the Year	226,615,720	(776,153,630)
<b>Net Assets</b>		
Beginning of Year	677,288,606	1,453,442,236
End of Year	903,904,326	677,288,606

# Vanguard Japan Government Bond Index Fund

Sub-managed by Vanguard Investments Australia Ltd.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high led central banks, including the Federal Reserve, the European Central Bank and the Bank of England, to continue raising interest rates in the first part of the year, but through less aggressive hikes than some of those in 2022. The Bank of Japan adjusted its yield-curve control framework but maintained its negative interest rate policy through 2023.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- In this environment, Japanese government bonds ended the year higher overall. The fund's benchmark index returned 0.53% for the 12 months ended 31 December 2023.
- Results were positive overall for maturities up to 20 years, with the highest overall returns in the 5-to-10-year range. Issues with maturities of 20 years or more were negative overall. Treasuries, the largest sector, held nearly even with the benchmark, while local government bonds and agency bonds outpaced it.

Benchmark returns in the commentary above are in Japanese yen.

### Benchmark: Bloomberg Japan Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Hedged Acc	3.98%	—	-1.30%
Benchmark	4.21	—	-1.15
Tracking Difference*	-0.23		
Institutional Plus EUR Hedged Acc	4.04%	—	-1.20%
Benchmark	4.21	—	-1.11
Tracking Difference*	-0.17		
GBP Hedged Acc	5.43%	0.37%	1.41%
Benchmark	5.67	0.54	1.65
Tracking Difference*	-0.24		
Institutional Plus GBP Hedged Dist	5.48%	—	-0.16%
Benchmark	5.67	—	-0.07
Tracking Difference*	-0.19		
JPY Acc	0.40%	-1.29%	0.27%
Benchmark	0.53	-1.17	0.44
Tracking Difference*	-0.13		
Institutional Plus JPY Acc	0.46%	-1.23%	0.16%
Benchmark	0.53	-1.17	0.25
Tracking Difference*	-0.07		
USD Acc	-6.03%	-6.12%	-1.72%
Benchmark	-5.91	-6.01	-1.56
Tracking Difference*	-0.12		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus USD Hedged Acc	6.22%	—	0.31%
Benchmark	6.40	—	0.40
Tracking Difference*	-0.18		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR Hedged Acc, 21 January 2021; Institutional Plus EUR Hedged Acc and Institutional Plus GBP Hedged Dist, 11 December 2019; GBP Hedged Acc, 31 January 2014; Institutional Plus JPY Acc, 2 September 2014; USD Acc, 10 March 2015; Institutional Plus USD Hedged Acc, 15 January 2020.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal Japanese Yen (¥)	Cost Japanese Yen (¥)		Principal Japanese Yen (¥)	Proceeds Japanese Yen (¥)
<b>Purchases</b>			<b>Sales</b>		
Japan Government Bond 0.50% 20/3/2033	1,185,450,000	1,196,325,401	Japan Government Bond 0.01% 1/9/2024	1,180,000,000	1,181,609,200
Japan Government Bond 1.40% 20/12/2042	996,900,000	1,028,803,814	Japan Government Bond 0.01% 1/5/2024	1,158,550,000	1,159,544,243
Japan Government Bond 0.01% 1/9/2024	1,020,000,000	1,021,167,600	Japan Government Bond 0.01% 1/10/2024	1,135,700,000	1,136,645,948
Japan Government Bond 0.10% 20/3/2028	974,950,000	976,498,419	Japan Government Bond 0.01% 1/4/2024	1,100,000,000	1,100,948,460
Japan Government Bond 0.40% 20/6/2033	985,000,000	959,733,600	Japan Government Bond 0.10% 20/3/2024	871,400,000	872,652,468
Japan Government Bond 1.10% 20/3/2043	844,200,000	853,931,316	Japan Government Bond 0.20% 20/9/2032	836,300,000	832,301,285
Japan Government Bond 1.10% 20/6/2043	830,700,000	793,319,466	Japan Government Bond 0.01% 1/8/2024	804,650,000	805,744,998
Japan Government Bond 0.01% 1/8/2025	775,350,000	775,339,682	Japan Government Bond 0.50% 20/3/2033	812,000,000	802,741,880
Japan Government Bond 0.20% 20/3/2028	760,000,000	763,548,100	Japan Government Bond 0.10% 20/6/2025	778,000,000	780,291,062
Japan Government Bond 1.40% 20/3/2053	740,750,000	757,525,978	Japan Government Bond 0.10% 20/6/2030	771,000,000	758,721,330
Japan Government Bond 1.60% 20/12/2052	710,500,000	741,304,953	Japan Government Bond 0.10% 20/9/2027	725,000,000	723,287,050
Japan Government Bond 0.20% 20/12/2027	722,000,000	722,908,250	Japan Government Bond 0.01% 1/12/2024	705,000,000	705,389,950
Japan Government Bond 0.80% 20/9/2033	702,000,000	709,337,590	Japan Government Bond 0.01% 20/6/2026	690,000,000	689,400,700
Japan Government Bond 0.01% 1/12/2025	700,000,000	699,034,000	Japan Government Bond 0.01% 20/6/2027	687,000,000	685,009,520
Japan Government Bond 1.50% 20/9/2043	695,000,000	696,437,410	Japan Government Bond 0.10% 20/3/2030	672,700,000	660,063,060
Japan Government Bond 0.10% 20/6/2025	661,500,000	663,686,037	Japan Government Bond 0.01% 1/11/2024	655,050,000	655,443,030
Japan Government Bond 0.01% 1/5/2025	660,000,000	660,730,200	Japan Government Bond 0.01% 1/1/2025	655,000,000	655,087,500
Japan Government Bond 0.01% 1/1/2025	655,000,000	655,420,050	Japan Government Bond 0.01% 1/6/2024	640,000,000	640,766,500
Japan Government Bond 0.01% 1/6/2025	650,100,000	651,025,041	Japan Government Bond 0.10% 20/12/2030	600,000,000	588,306,200
Japan Government Bond 0.01% 20/6/2026	619,050,000	619,442,253	Japan Government Bond 0.10% 20/9/2030	582,000,000	570,858,300
Japan Government Bond 0.01% 1/9/2025	610,000,000	609,748,800	Japan Government Bond 0.01% 1/7/2024	525,500,000	526,269,715
Japan Government Bond 0.10% 20/12/2025	583,000,000	585,315,070	Japan Government Bond 0.10% 20/6/2031	516,000,000	503,492,040
			Japan Government Bond 0.10% 20/12/2029	500,000,000	491,990,944
			Japan Government Bond 0.01% 1/2/2025	490,000,000	490,254,800

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
<b>Transferable Securities 99.51% (31 December 2022: 100.01%)</b>					
<b>Fixed Income 99.51% (31 December 2022: 100.01%)</b>					
<b>Government Agency Bonds 2.55% (31 December 2022: 3.48%)</b>					
Central Nippon Expressway Co., Ltd.	100,000,000	0.05%	27/7/2026	99,514,000	0.11%
Central Nippon Expressway Co., Ltd.	100,000,000	0.51%	21/2/2028	100,536,000	0.11%
Central Nippon Expressway Co., Ltd.	20,000,000	0.44%	17/8/2028	20,003,600	0.02%
Development Bank of Japan, Inc.	8,900,000	0.02%	16/3/2026	8,890,759	0.01%
Development Bank of Japan, Inc.	100,000,000	0.14%	11/4/2029	98,711,736	0.11%
East Nippon Expressway Co., Ltd.	100,000,000	0.07%	20/6/2025	99,862,000	0.11%
East Nippon Expressway Co., Ltd.	100,000,000	0.22%	31/1/2030	98,319,000	0.11%
Japan Expressway Holding & Debt Repayment Agency	15,000,000	0.41%	28/2/2025	15,025,150	0.02%
Japan Expressway Holding & Debt Repayment Agency	20,000,000	2.34%	20/10/2027	21,569,872	0.02%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.15%	31/7/2036	90,763,582	0.10%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.63%	31/8/2038	93,645,097	0.10%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.70%	20/3/2048	120,426,975	0.13%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.42%	28/12/2049	74,384,974	0.08%
Japan Expressway Holding & Debt Repayment Agency	70,000,000	0.70%	19/3/2055	52,458,700	0.06%
Japan Finance Organization for Municipalities	100,000,000	0.44%	15/8/2025	100,256,213	0.11%
Japan Finance Organization for Municipalities	100,000,000	0.43%	12/9/2025	100,229,864	0.11%
Japan Finance Organization for Municipalities	50,000,000	0.14%	16/4/2027	50,009,704	0.06%
Japan Finance Organization for Municipalities	60,000,000	0.16%	16/7/2027	60,015,198	0.07%
Japan Finance Organization for Municipalities	100,000,000	0.20%	15/2/2028	99,965,108	0.11%
Japan Finance Organization for Municipalities	122,000,000	0.15%	14/3/2028	121,663,999	0.13%
Japan Finance Organization for Municipalities	60,000,000	2.22%	28/1/2030	66,492,466	0.07%
Japan Highway Public Corp.	40,000,000	2.66%	20/12/2034	47,312,623	0.05%
Japan Housing Finance Agency	150,000,000	0.04%	20/6/2025	149,807,400	0.17%
Japan Housing Finance Agency	30,000,000	0.04%	19/9/2025	29,949,102	0.03%
Japan Housing Finance Agency	70,000,000	0.08%	20/10/2026	69,771,064	0.08%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	100,000,000	0.23%	30/11/2026	100,321,858	0.11%
West Nippon Expressway Co., Ltd.	100,000,000	0.05%	19/3/2026	99,627,000	0.11%
West Nippon Expressway Co., Ltd.	130,000,000	0.17%	22/5/2026	129,828,400	0.14%
West Nippon Expressway Co., Ltd.	100,000,000	0.48%	31/8/2028	100,210,000	0.11%
				<b>2,319,571,444</b>	<b>2.55%</b>
<b>Government Bonds 93.39% (31 December 2022: 93.57%)</b>					
Japan Government Bond	105,000,000	0.01%	1/3/2025	105,037,073	0.12%
Japan Government Bond	350,250,000	0.10%	20/3/2025	350,769,200	0.39%
Japan Government Bond	286,000,000	0.40%	20/3/2025	287,513,392	0.32%
Japan Government Bond	166,200,000	1.90%	20/3/2025	170,125,016	0.19%
Japan Government Bond	60,000,000	2.10%	20/3/2025	61,549,753	0.07%
Japan Government Bond	13,300,000	2.00%	20/3/2025	13,630,604	0.02%
Japan Government Bond	292,750,000	0.01%	1/4/2025	292,869,038	0.32%
Japan Government Bond	483,700,000	0.01%	1/5/2025	483,851,998	0.53%
Japan Government Bond	650,100,000	0.01%	1/6/2025	650,214,275	0.72%
Japan Government Bond	477,250,000	0.10%	20/6/2025	478,074,531	0.53%
Japan Government Bond	308,650,000	0.40%	20/6/2025	310,522,978	0.34%
Japan Government Bond	99,000,000	2.00%	20/6/2025	101,931,205	0.11%
Japan Government Bond	64,500,000	1.90%	20/6/2025	66,294,927	0.07%
Japan Government Bond	16,000,000	2.10%	20/6/2025	16,493,155	0.02%
Japan Government Bond	329,000,000	0.01%	1/7/2025	329,038,759	0.36%
Japan Government Bond	605,350,000	0.01%	1/8/2025	605,525,866	0.67%
Japan Government Bond	610,000,000	0.01%	1/9/2025	609,946,954	0.67%
Japan Government Bond	309,150,000	0.10%	20/9/2025	309,640,259	0.34%
Japan Government Bond	272,350,000	0.40%	20/9/2025	274,173,160	0.30%
Japan Government Bond	47,000,000	2.00%	20/9/2025	48,617,026	0.05%
Japan Government Bond	42,000,000	2.10%	20/9/2025	43,500,221	0.05%
Japan Government Bond	450,000,000	0.01%	1/10/2025	449,886,038	0.50%
Japan Government Bond	550,000,000	0.10%	1/11/2025	550,974,408	0.61%
Japan Government Bond	700,000,000	0.01%	1/12/2025	699,724,235	0.77%
Japan Government Bond	516,050,000	0.10%	20/12/2025	516,895,254	0.57%
Japan Government Bond	230,000,000	2.00%	20/12/2025	239,029,851	0.26%
Japan Government Bond	194,250,000	0.30%	20/12/2025	195,320,632	0.22%
Japan Government Bond	46,000,000	2.10%	20/12/2025	47,876,351	0.05%
Japan Government Bond	466,600,000	0.01%	20/3/2026	466,332,629	0.51%
Japan Government Bond	155,800,000	0.10%	20/3/2026	156,070,548	0.17%
Japan Government Bond	128,650,000	2.10%	20/3/2026	134,510,035	0.15%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	54,000,000	2.30%	20/3/2026	56,703,248	0.06%
Japan Government Bond	27,000,000	2.20%	20/3/2026	28,306,398	0.03%
Japan Government Bond	320,300,000	0.01%	20/6/2026	320,068,535	0.35%
Japan Government Bond	96,100,000	2.30%	20/6/2026	101,469,962	0.11%
Japan Government Bond	55,750,000	0.10%	20/6/2026	55,851,012	0.06%
Japan Government Bond	332,500,000	2.20%	20/9/2026	351,879,995	0.39%
Japan Government Bond	335,500,000	0.01%	20/9/2026	335,123,193	0.37%
Japan Government Bond	190,900,000	0.10%	20/9/2026	191,210,995	0.21%
Japan Government Bond	26,000,000	2.30%	20/9/2026	27,582,712	0.03%
Japan Government Bond	448,000,000	0.01%	20/12/2026	447,145,355	0.49%
Japan Government Bond	391,000,000	0.10%	20/12/2026	391,583,986	0.43%
Japan Government Bond	120,100,000	2.10%	20/12/2026	127,426,230	0.14%
Japan Government Bond	652,200,000	0.10%	20/3/2027	652,811,032	0.72%
Japan Government Bond <sup>1</sup>	555,100,000	0.01%	20/3/2027	553,866,584	0.61%
Japan Government Bond	69,000,000	2.00%	20/3/2027	73,272,225	0.08%
Japan Government Bond	47,500,000	2.10%	20/3/2027	50,621,605	0.06%
Japan Government Bond	785,200,000	0.01%	20/6/2027	782,749,187	0.85%
Japan Government Bond	292,350,000	0.10%	20/6/2027	292,484,303	0.32%
Japan Government Bond	180,000,000	2.30%	20/6/2027	193,724,613	0.21%
Japan Government Bond	34,000,000	2.10%	20/6/2027	36,356,179	0.04%
Japan Government Bond	918,900,000	0.10%	20/9/2027	918,693,931	1.01%
Japan Government Bond	106,150,000	2.20%	20/9/2027	114,353,158	0.13%
Japan Government Bond	90,000,000	2.10%	20/9/2027	96,614,951	0.11%
Japan Government Bond	392,400,000	0.10%	20/12/2027	392,119,344	0.43%
Japan Government Bond	387,500,000	0.20%	20/12/2027	388,424,924	0.43%
Japan Government Bond	223,050,000	2.10%	20/12/2027	240,331,852	0.26%
Japan Government Bond	220,000,000	0.30%	20/12/2027	221,432,473	0.24%
Japan Government Bond	828,300,000	0.10%	20/3/2028	826,346,979	0.91%
Japan Government Bond	347,250,000	0.20%	20/3/2028	347,761,781	0.38%
Japan Government Bond	183,150,000	2.20%	20/3/2028	198,770,006	0.22%
Japan Government Bond	159,300,000	2.40%	20/3/2028	174,226,240	0.19%
Japan Government Bond	492,000,000	0.10%	20/6/2028	490,326,756	0.54%
Japan Government Bond	320,000,000	0.30%	20/6/2028	321,607,920	0.35%
Japan Government Bond	260,000,000	0.20%	20/6/2028	260,200,161	0.29%
Japan Government Bond	135,900,000	2.40%	20/6/2028	149,281,100	0.16%
Japan Government Bond	117,000,000	2.10%	20/6/2028	126,965,330	0.14%
Japan Government Bond	59,250,000	2.30%	20/6/2028	64,819,714	0.07%
Japan Government Bond	460,000,000	0.40%	20/9/2028	463,900,119	0.51%
Japan Government Bond	259,350,000	2.10%	20/9/2028	282,208,017	0.31%
Japan Government Bond	242,650,000	0.30%	20/9/2028	243,567,821	0.27%
Japan Government Bond	197,100,000	2.20%	20/9/2028	215,444,572	0.24%
Japan Government Bond	197,750,000	0.10%	20/9/2028	196,695,579	0.22%
Japan Government Bond	225,350,000	1.90%	20/12/2028	244,328,952	0.27%
Japan Government Bond	216,850,000	0.10%	20/12/2028	215,525,233	0.24%
Japan Government Bond	190,000,000	2.10%	20/12/2028	207,541,064	0.23%
Japan Government Bond	200,000,000	1.90%	20/3/2029	217,220,808	0.24%
Japan Government Bond	195,000,000	2.10%	20/3/2029	213,777,905	0.24%
Japan Government Bond	101,750,000	0.10%	20/3/2029	101,033,958	0.11%
Japan Government Bond	285,000,000	2.10%	20/6/2029	313,734,048	0.35%
Japan Government Bond	179,450,000	0.10%	20/6/2029	178,102,950	0.20%
Japan Government Bond	87,000,000	2.20%	20/6/2029	96,236,921	0.11%
Japan Government Bond	290,000,000	2.10%	20/9/2029	320,407,245	0.35%
Japan Government Bond	190,000,000	0.10%	20/9/2029	188,396,294	0.21%
Japan Government Bond	265,150,000	2.10%	20/12/2029	293,865,188	0.32%
Japan Government Bond	172,900,000	0.10%	20/12/2029	171,261,581	0.19%
Japan Government Bond	114,350,000	2.20%	20/12/2029	127,460,290	0.14%
Japan Government Bond	20,000,000	2.40%	20/2/2030	22,584,589	0.02%
Japan Government Bond	295,000,000	2.10%	20/3/2030	328,276,469	0.36%
Japan Government Bond	250,000,000	0.10%	20/3/2030	247,590,583	0.27%
Japan Government Bond	195,900,000	2.20%	20/3/2030	219,162,349	0.24%
Japan Government Bond	12,000,000	2.30%	20/5/2030	13,522,301	0.01%
Japan Government Bond	261,300,000	0.10%	20/6/2030	258,347,417	0.28%
Japan Government Bond	189,800,000	1.60%	20/6/2030	205,603,393	0.23%
Japan Government Bond	174,000,000	2.00%	20/6/2030	192,996,937	0.21%
Japan Government Bond	145,000,000	1.80%	20/6/2030	158,893,681	0.17%
Japan Government Bond	202,200,000	0.10%	20/9/2030	199,096,192	0.22%
Japan Government Bond	150,000,000	1.90%	20/9/2030	165,616,403	0.18%
Japan Government Bond	146,000,000	1.80%	20/9/2030	160,253,336	0.18%
Japan Government Bond	41,350,000	2.90%	20/11/2030	48,532,009	0.05%
Japan Government Bond	357,400,000	2.10%	20/12/2030	400,475,914	0.44%
Japan Government Bond	200,000,000	2.00%	20/12/2030	222,555,790	0.24%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	205,250,000	0.10%	20/12/2030	201,567,056	0.22%
Japan Government Bond	250,000,000	2.20%	20/3/2031	282,162,533	0.31%
Japan Government Bond	218,000,000	2.00%	20/3/2031	242,958,059	0.27%
Japan Government Bond	236,050,000	0.10%	20/3/2031	231,142,686	0.25%
Japan Government Bond	151,900,000	1.90%	20/3/2031	168,169,821	0.19%
Japan Government Bond	88,350,000	2.20%	20/5/2031	99,848,750	0.11%
Japan Government Bond	320,700,000	1.90%	20/6/2031	355,394,314	0.39%
Japan Government Bond	249,050,000	0.10%	20/6/2031	243,167,354	0.27%
Japan Government Bond	157,000,000	1.80%	20/6/2031	172,892,777	0.19%
Japan Government Bond	346,450,000	1.80%	20/9/2031	382,188,254	0.42%
Japan Government Bond	229,450,000	0.10%	20/9/2031	223,379,974	0.25%
Japan Government Bond	186,000,000	1.70%	20/9/2031	203,647,310	0.22%
Japan Government Bond	70,000,000	2.40%	20/11/2031	80,466,047	0.09%
Japan Government Bond	294,000,000	1.80%	20/12/2031	324,475,740	0.36%
Japan Government Bond	239,400,000	1.70%	20/12/2031	262,355,051	0.29%
Japan Government Bond	259,600,000	0.10%	20/12/2031	251,998,860	0.28%
Japan Government Bond	247,000,000	1.80%	20/3/2032	273,623,698	0.30%
Japan Government Bond	156,550,000	1.60%	20/3/2032	170,496,762	0.19%
Japan Government Bond	153,000,000	1.70%	20/3/2032	167,838,488	0.18%
Japan Government Bond	80,000,000	0.20%	20/3/2032	78,164,474	0.09%
Japan Government Bond	47,000,000	2.30%	20/5/2032	53,938,437	0.06%
Japan Government Bond	158,900,000	1.60%	20/6/2032	173,306,498	0.19%
Japan Government Bond	155,000,000	1.70%	20/6/2032	170,510,382	0.19%
Japan Government Bond	150,000,000	1.50%	20/6/2032	162,255,885	0.18%
Japan Government Bond	153,550,000	0.20%	20/6/2032	149,526,362	0.16%
Japan Government Bond	509,600,000	1.70%	20/9/2032	560,495,999	0.62%
Japan Government Bond	118,000,000	0.20%	20/9/2032	114,769,214	0.13%
Japan Government Bond	94,500,000	1.80%	22/11/2032	104,719,391	0.12%
Japan Government Bond	340,150,000	1.70%	20/12/2032	374,049,716	0.41%
Japan Government Bond	200,150,000	1.80%	20/12/2032	221,841,578	0.24%
Japan Government Bond	186,350,000	0.50%	20/12/2032	185,405,770	0.20%
Japan Government Bond	65,000,000	1.40%	20/12/2032	69,778,413	0.08%
Japan Government Bond	373,450,000	0.50%	20/3/2033	370,729,185	0.41%
Japan Government Bond	265,550,000	1.60%	20/3/2033	289,849,639	0.32%
Japan Government Bond	168,250,000	1.50%	20/3/2033	182,307,784	0.20%
Japan Government Bond	106,650,000	1.10%	20/3/2033	111,868,742	0.12%
Japan Government Bond <sup>1</sup>	830,000,000	0.40%	20/6/2033	814,675,635	0.89%
Japan Government Bond	398,250,000	1.70%	20/6/2033	438,634,436	0.49%
Japan Government Bond	702,000,000	0.80%	20/9/2033	713,818,170	0.78%
Japan Government Bond	361,100,000	1.70%	20/9/2033	397,705,570	0.44%
Japan Government Bond	100,000,000	2.10%	20/9/2033	114,242,661	0.13%
Japan Government Bond	374,350,000	1.60%	20/12/2033	408,826,864	0.45%
Japan Government Bond	121,000,000	2.00%	20/12/2033	136,773,738	0.15%
Japan Government Bond	432,750,000	1.50%	20/3/2034	469,142,535	0.52%
Japan Government Bond	152,000,000	2.40%	20/3/2034	177,907,228	0.20%
Japan Government Bond	338,550,000	1.50%	20/6/2034	366,871,092	0.40%
Japan Government Bond	175,850,000	2.50%	20/6/2034	207,982,156	0.23%
Japan Government Bond	453,000,000	1.40%	20/9/2034	484,690,770	0.53%
Japan Government Bond	108,000,000	2.50%	20/9/2034	127,874,291	0.14%
Japan Government Bond	458,200,000	1.20%	20/12/2034	480,796,390	0.53%
Japan Government Bond	151,000,000	2.40%	20/12/2034	177,303,578	0.20%
Japan Government Bond	367,800,000	1.20%	20/3/2035	385,099,672	0.42%
Japan Government Bond	160,350,000	2.30%	20/3/2035	186,808,047	0.21%
Japan Government Bond	328,800,000	1.30%	20/6/2035	347,999,260	0.38%
Japan Government Bond	97,000,000	2.30%	20/6/2035	113,031,111	0.12%
Japan Government Bond	376,000,000	1.20%	20/9/2035	393,443,309	0.43%
Japan Government Bond	131,650,000	2.50%	20/9/2035	156,605,611	0.17%
Japan Government Bond	431,050,000	1.00%	20/12/2035	439,452,527	0.48%
Japan Government Bond	154,000,000	2.30%	20/12/2035	179,699,820	0.20%
Japan Government Bond	303,800,000	0.40%	20/3/2036	288,939,538	0.32%
Japan Government Bond	164,200,000	2.50%	20/3/2036	195,520,943	0.22%
Japan Government Bond	329,150,000	0.20%	20/6/2036	302,977,072	0.33%
Japan Government Bond	209,800,000	2.50%	20/6/2036	249,992,639	0.28%
Japan Government Bond	443,250,000	0.50%	20/9/2036	423,877,772	0.47%
Japan Government Bond	128,000,000	2.50%	20/9/2036	152,572,710	0.17%
Japan Government Bond	413,050,000	0.60%	20/12/2036	397,239,631	0.44%
Japan Government Bond	176,350,000	2.30%	20/12/2036	206,139,844	0.23%
Japan Government Bond	342,000,000	2.40%	20/3/2037	404,019,706	0.44%
Japan Government Bond	392,850,000	0.70%	20/3/2037	381,373,862	0.42%
Japan Government Bond	342,600,000	0.60%	20/6/2037	327,669,965	0.36%
Japan Government Bond	455,350,000	0.60%	20/9/2037	433,102,123	0.48%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	307,450,000	2.50%	20/9/2037	367,199,473	0.40%
Japan Government Bond	392,150,000	0.60%	20/12/2037	371,870,971	0.41%
Japan Government Bond	451,000,000	2.50%	20/3/2038	538,610,782	0.59%
Japan Government Bond	473,050,000	0.50%	20/3/2038	440,499,150	0.48%
Japan Government Bond	548,850,000	0.50%	20/6/2038	508,951,470	0.56%
Japan Government Bond	401,350,000	2.40%	20/9/2038	476,147,151	0.52%
Japan Government Bond	420,750,000	0.70%	20/9/2038	400,224,986	0.44%
Japan Government Bond	470,000,000	0.50%	20/12/2038	432,372,383	0.48%
Japan Government Bond	503,000,000	2.30%	20/3/2039	586,589,118	0.65%
Japan Government Bond	453,750,000	0.40%	20/3/2039	409,021,181	0.45%
Japan Government Bond	557,550,000	0.30%	20/6/2039	492,537,345	0.54%
Japan Government Bond	442,650,000	2.20%	20/9/2039	509,509,923	0.56%
Japan Government Bond	429,200,000	0.30%	20/9/2039	377,195,600	0.42%
Japan Government Bond <sup>1</sup>	574,900,000	0.30%	20/12/2039	503,101,049	0.55%
Japan Government Bond	530,550,000	2.30%	20/3/2040	617,694,503	0.68%
Japan Government Bond	535,200,000	0.40%	20/3/2040	473,460,511	0.52%
Japan Government Bond	700,150,000	0.40%	20/6/2040	616,524,399	0.68%
Japan Government Bond <sup>1</sup>	621,600,000	2.00%	20/9/2040	694,124,565	0.76%
Japan Government Bond	682,000,000	0.40%	20/9/2040	597,709,260	0.66%
Japan Government Bond	667,350,000	0.50%	20/12/2040	591,960,398	0.65%
Japan Government Bond	539,050,000	2.20%	20/3/2041	617,115,162	0.68%
Japan Government Bond <sup>1</sup>	589,050,000	0.50%	20/3/2041	519,864,988	0.57%
Japan Government Bond	752,400,000	0.40%	20/6/2041	649,719,889	0.72%
Japan Government Bond	618,500,000	2.00%	20/9/2041	687,475,027	0.76%
Japan Government Bond <sup>1</sup>	709,050,000	0.50%	20/9/2041	620,647,766	0.68%
Japan Government Bond	761,250,000	0.50%	20/12/2041	663,473,893	0.73%
Japan Government Bond	699,050,000	0.80%	20/3/2042	641,130,974	0.71%
Japan Government Bond	576,750,000	2.00%	20/3/2042	640,639,037	0.71%
Japan Government Bond	681,150,000	0.90%	20/6/2042	633,450,026	0.70%
Japan Government Bond <sup>1</sup>	721,550,000	1.90%	20/9/2042	788,186,326	0.86%
Japan Government Bond	637,750,000	1.10%	20/9/2042	612,347,008	0.67%
Japan Government Bond <sup>1</sup>	591,900,000	1.40%	20/12/2042	596,187,949	0.66%
Japan Government Bond	564,600,000	1.10%	20/3/2043	539,167,062	0.59%
Japan Government Bond	422,000,000	1.80%	20/3/2043	452,717,241	0.50%
Japan Government Bond	658,950,000	1.10%	20/6/2043	627,528,727	0.69%
Japan Government Bond	346,850,000	1.90%	20/6/2043	377,345,680	0.42%
Japan Government Bond	655,000,000	1.50%	20/9/2043	666,968,304	0.73%
Japan Government Bond	273,350,000	1.80%	20/9/2043	292,457,706	0.32%
Japan Government Bond	279,000,000	1.70%	20/12/2043	293,681,055	0.32%
Japan Government Bond	330,300,000	1.70%	20/3/2044	347,099,259	0.38%
Japan Government Bond	229,850,000	1.70%	20/6/2044	240,996,792	0.27%
Japan Government Bond	256,600,000	1.70%	20/9/2044	268,793,304	0.30%
Japan Government Bond	178,400,000	1.50%	20/12/2044	180,228,432	0.20%
Japan Government Bond	314,050,000	1.50%	20/3/2045	316,763,810	0.35%
Japan Government Bond	179,200,000	1.60%	20/6/2045	183,633,822	0.20%
Japan Government Bond	139,150,000	1.40%	20/9/2045	137,588,076	0.15%
Japan Government Bond	173,400,000	1.40%	20/12/2045	170,842,771	0.19%
Japan Government Bond	311,000,000	0.80%	20/3/2046	270,862,517	0.30%
Japan Government Bond	269,750,000	0.30%	20/6/2046	208,729,356	0.23%
Japan Government Bond	347,500,000	0.50%	20/9/2046	280,640,858	0.31%
Japan Government Bond	258,650,000	0.60%	20/12/2046	213,133,557	0.23%
Japan Government Bond	247,750,000	0.80%	20/3/2047	213,033,370	0.23%
Japan Government Bond	264,800,000	0.80%	20/6/2047	227,189,656	0.25%
Japan Government Bond	287,100,000	0.80%	20/9/2047	245,779,870	0.27%
Japan Government Bond	326,350,000	0.80%	20/12/2047	278,239,578	0.31%
Japan Government Bond	329,900,000	0.80%	20/3/2048	280,297,265	0.31%
Japan Government Bond	124,700,000	2.40%	20/3/2048	146,045,711	0.16%
Japan Government Bond	421,800,000	0.70%	20/6/2048	348,806,692	0.38%
Japan Government Bond	263,800,000	0.90%	20/9/2048	228,105,452	0.25%
Japan Government Bond	349,250,000	0.70%	20/12/2048	286,397,496	0.32%
Japan Government Bond	233,350,000	2.20%	20/3/2049	262,962,596	0.29%
Japan Government Bond	336,050,000	0.50%	20/3/2049	260,670,057	0.29%
Japan Government Bond	351,050,000	0.40%	20/6/2049	264,040,734	0.29%
Japan Government Bond	325,700,000	0.40%	20/9/2049	243,826,807	0.27%
Japan Government Bond	423,350,000	0.40%	20/12/2049	316,939,339	0.35%
Japan Government Bond	410,200,000	0.40%	20/3/2050	304,977,157	0.34%
Japan Government Bond	215,550,000	2.20%	20/3/2050	242,699,969	0.27%
Japan Government Bond	485,850,000	0.60%	20/6/2050	380,247,996	0.42%
Japan Government Bond	521,250,000	0.60%	20/9/2050	406,660,735	0.45%
Japan Government Bond <sup>1</sup>	551,200,000	0.70%	20/12/2050	440,863,430	0.49%
Japan Government Bond	530,850,000	0.70%	20/3/2051	423,181,973	0.47%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	330,200,000	2.20%	20/3/2051	371,546,244	0.41%
Japan Government Bond	507,750,000	0.70%	20/6/2051	403,432,854	0.44%
Japan Government Bond	526,850,000	0.70%	20/9/2051	417,476,372	0.46%
Japan Government Bond	568,550,000	0.70%	20/12/2051	449,911,968	0.50%
Japan Government Bond	533,300,000	1.00%	20/3/2052	456,616,964	0.50%
Japan Government Bond	356,550,000	2.00%	20/3/2052	385,305,522	0.42%
Japan Government Bond	532,750,000	1.30%	20/6/2052	491,135,981	0.54%
Japan Government Bond	512,400,000	1.40%	20/9/2052	483,414,485	0.53%
Japan Government Bond	440,500,000	1.60%	20/12/2052	434,983,469	0.48%
Japan Government Bond	541,550,000	1.40%	20/3/2053	509,771,895	0.56%
Japan Government Bond	242,250,000	1.90%	20/3/2053	256,089,156	0.28%
Japan Government Bond	550,000,000	1.20%	20/6/2053	491,879,702	0.54%
Japan Government Bond	450,500,000	1.80%	20/9/2053	465,254,582	0.51%
Japan Government Bond	200,200,000	1.70%	20/3/2054	201,869,762	0.22%
Japan Government Bond	215,400,000	1.40%	20/3/2055	201,108,626	0.22%
Japan Government Bond	467,350,000	0.40%	20/3/2056	319,285,313	0.35%
Japan Government Bond	445,300,000	0.90%	20/3/2057	356,141,486	0.39%
Japan Government Bond	440,850,000	0.80%	20/3/2058	338,543,902	0.37%
Japan Government Bond	538,750,000	0.50%	20/3/2059	368,355,281	0.41%
Japan Government Bond	758,350,000	0.50%	20/3/2060	513,061,450	0.56%
Japan Government Bond	775,100,000	0.70%	20/3/2061	558,937,624	0.62%
Japan Government Bond	715,650,000	1.00%	20/3/2062	567,372,458	0.62%
Japan Government Bond	519,500,000	1.30%	20/3/2063	450,584,231	0.50%
				<b>84,834,536,329</b>	<b>93.39%</b>
<b>Local Government 3.57% (31 December 2022: 2.96%)</b>					
Aichi Prefecture	200,000,000	0.00%	15/10/2026	199,152,040	0.23%
Fukuoka Prefecture	20,000,000	0.43%	18/6/2049	15,033,037	0.02%
Japan Finance Organization for Municipalities	50,000,000	2.32%	18/6/2027	53,561,556	0.06%
Japan Finance Organization for Municipalities	10,000,000	2.29%	25/4/2028	10,850,541	0.01%
Japan Finance Organization for Municipalities	30,000,000	0.22%	28/3/2031	29,284,814	0.03%
Japan Finance Organization for Municipalities	50,000,000	2.95%	24/3/2034	60,281,775	0.07%
Major Joint Local Government Bond	100,000,000	0.47%	25/3/2025	100,219,332	0.11%
Major Joint Local Government Bond	110,000,000	0.41%	25/4/2025	110,181,852	0.12%
Major Joint Local Government Bond	32,900,000	0.51%	25/9/2025	33,002,281	0.04%
Major Joint Local Government Bond	100,000,000	0.47%	24/10/2025	100,408,071	0.11%
Major Joint Local Government Bond	100,000,000	0.50%	25/11/2025	100,474,710	0.11%
Major Joint Local Government Bond	130,000,000	0.47%	25/12/2025	130,358,153	0.14%
Major Joint Local Government Bond	100,000,000	0.10%	25/3/2026	99,909,698	0.11%
Major Joint Local Government Bond	100,000,000	0.21%	23/4/2027	100,062,032	0.11%
Major Joint Local Government Bond	100,000,000	0.23%	23/7/2027	100,076,638	0.11%
Major Joint Local Government Bond	47,000,000	0.15%	24/9/2027	46,880,134	0.05%
Major Joint Local Government Bond	77,600,000	0.22%	25/10/2027	77,588,358	0.09%
Major Joint Local Government Bond	20,000,000	0.19%	25/11/2027	19,969,744	0.02%
Major Joint Local Government Bond	80,000,000	0.18%	25/4/2028	79,698,494	0.09%
Major Joint Local Government Bond	20,000,000	0.21%	23/6/2028	19,936,672	0.02%
Major Joint Local Government Bond	122,000,000	0.25%	25/8/2028	121,722,955	0.13%
Major Joint Local Government Bond	80,000,000	0.27%	25/10/2028	79,862,605	0.09%
Major Joint Local Government Bond	50,000,000	0.03%	25/6/2029	49,128,000	0.05%
Major Joint Local Government Bond	100,000,000	0.06%	24/8/2029	98,329,348	0.11%
Major Joint Local Government Bond	50,000,000	0.05%	25/9/2029	49,114,664	0.05%
Major Joint Local Government Bond	70,000,000	0.12%	25/12/2029	68,915,095	0.08%
Major Joint Local Government Bond	70,000,000	0.10%	25/2/2030	68,751,946	0.08%
Major Joint Local Government Bond	50,000,000	0.13%	25/12/2030	48,839,531	0.05%
Major Joint Local Government Bond	100,000,000	0.13%	24/1/2031	97,615,497	0.11%
Major Joint Local Government Bond	40,000,000	0.20%	25/3/2031	39,199,765	0.04%
Major Joint Local Government Bond	190,000,000	0.20%	25/4/2031	185,889,360	0.20%
Major Joint Local Government Bond	40,000,000	0.15%	25/6/2031	38,922,575	0.04%
Major Joint Local Government Bond	200,000,000	0.31%	25/6/2032	195,081,072	0.22%
Major Joint Local Government Bond	100,000,000	0.55%	24/12/2032	99,221,810	0.11%
Major Joint Local Government Bond	100,000,000	0.70%	25/5/2033	100,232,279	0.11%
Osaka Prefecture	10,000,000	1.45%	26/9/2034	10,673,606	0.01%
Osaka Prefecture	30,000,000	0.37%	28/9/2035	28,247,430	0.03%
Tokyo Metropolitan Government	33,600,000	0.44%	19/12/2025	33,679,070	0.04%
Tokyo Metropolitan Government	3,100,000	0.08%	18/9/2026	3,093,638	0.00%
Tokyo Metropolitan Government	100,000,000	2.13%	20/6/2029	109,656,663	0.12%
Tokyo Metropolitan Government	40,000,000	0.10%	20/9/2030	39,101,816	0.04%
Tokyo Metropolitan Government	50,000,000	0.15%	20/12/2030	48,936,319	0.05%
Tokyo Metropolitan Government	40,000,000	0.08%	20/3/2031	38,849,894	0.04%
Tokyo Metropolitan Government	30,000,000	1.98%	20/6/2031	33,226,664	0.04%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Tokyo Metropolitan Government	70,000,000	1.29%	20/6/2035	73,388,248	0.08%
				<b>3,246,609,782</b>	<b>3.57%</b>
<b>Total Fixed Income</b>				<b>90,400,717,555</b>	<b>99.51%</b>
<b>Total Transferable Securities</b>				<b>90,400,717,555</b>	<b>99.51%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
<b>OTC Financial Derivative Instruments (1.36%) (31 December 2022: (2.06%))</b>							
<b>Forward Currency Exchange Contracts 0.00% (31 December 2022: (0.00%))</b>							
JPY	4,241,958	USD	(30,089)	State Street Bank & Trust Co.	5/1/2024	1,073	0.00%
JPY	3,034,222	GBP	(16,883)	State Street Bank & Trust Co.	5/1/2024	997	0.00%
JPY	302,370	GBP	(1,681)	Toronto-Dominion Bank	4/1/2024	386	0.00%
JPY	76,685	EUR	(490)	Toronto-Dominion Bank	4/1/2024	369	0.00%
EUR	2,707	JPY	(421,542)	State Street Bank & Trust Co.	5/1/2024	(116)	(0.00%)
JPY	2,143,913	USD	(15,217)	Toronto-Dominion Bank	4/1/2024	(1,074)	(0.00%)
						<b>1,635</b>	<b>0.00%</b>

<b>Hedge Share Class Level Forward Currency Exchange Contracts (1.36%) (31 December 2022: (2.06%))</b>							
JPY	23,774,104,610	GBP	(131,957,398)	Morgan Stanley	5/1/2024	66,343,561	0.07%
JPY	1,099,547,514	GBP	(5,953,120)	JPMorgan Chase Bank	5/1/2024	29,996,670	0.03%
JPY	7,929,628,066	GBP	(43,985,800)	Toronto-Dominion Bank	5/1/2024	27,040,930	0.03%
JPY	3,580,844,781	EUR	(22,856,991)	State Street Bank & Trust Co.	5/1/2024	22,228,714	0.02%
JPY	14,366,504	EUR	(91,742)	JPMorgan Chase Bank	5/1/2024	83,147	0.00%
JPY	4,408,733	EUR	(27,809)	UBS AG	5/1/2024	79,136	0.00%
JPY	2,541,908	EUR	(15,946)	HSBC Bank	5/1/2024	59,267	0.00%
JPY	3,023,267	EUR	(19,095)	UBS AG	5/1/2024	50,357	0.00%
JPY	9,811,443	GBP	(54,331)	JPMorgan Chase Bank	5/1/2024	50,214	0.00%
JPY	1,524,415	EUR	(9,486)	State Street Bank & Trust Co.	5/1/2024	47,535	0.00%
JPY	1,904,188	EUR	(12,021)	JPMorgan Chase Bank	5/1/2024	32,633	0.00%
JPY	5,188,811	GBP	(28,764)	JPMorgan Chase Bank	5/1/2024	21,006	0.00%
GBP	17,725	JPY	(3,181,926)	State Street Bank & Trust Co.	5/1/2024	2,587	0.00%
JPY	247,073	EUR	(1,575)	State Street Bank & Trust Co.	5/1/2024	1,860	0.00%
JPY	7,103,982	USD	(50,390)	JPMorgan Chase Bank	5/1/2024	1,797	0.00%
GBP	26,201	JPY	(4,706,033)	Toronto-Dominion Bank	5/1/2024	1,297	0.00%
EUR	2,744	JPY	(426,502)	UBS AG	5/1/2024	712	0.00%
JPY	99,391	EUR	(636)	JPMorgan Chase Bank	5/1/2024	372	0.00%
JPY	420,169	EUR	(2,707)	State Street Bank & Trust Co.	2/2/2024	88	0.00%
USD	673	JPY	(94,465)	Toronto-Dominion Bank	2/2/2024	(49)	(0.00%)
EUR	44	JPY	(6,938)	HSBC Bank	5/1/2024	(88)	(0.00%)
EUR	490	JPY	(76,659)	Toronto-Dominion Bank	5/1/2024	(371)	(0.00%)
GBP	1,681	JPY	(302,410)	Toronto-Dominion Bank	5/1/2024	(398)	(0.00%)
JPY	82,397	EUR	(534)	JPMorgan Chase Bank	5/1/2024	(742)	(0.00%)
GBP	16,882	JPY	(3,021,420)	State Street Bank & Trust Co.	2/2/2024	(1,385)	(0.00%)
EUR	3,061	JPY	(479,384)	UBS AG	5/1/2024	(2,815)	(0.00%)
USD	50,390	JPY	(7,072,798)	JPMorgan Chase Bank	2/2/2024	(3,494)	(0.00%)
GBP	4,427	JPY	(804,195)	BNP Paribas	5/1/2024	(8,830)	(0.00%)
EUR	6,349	JPY	(997,351)	UBS AG	5/1/2024	(8,872)	(0.00%)
EUR	275,935	JPY	(42,829,526)	State Street Bank & Trust Co.	2/2/2024	(9,073)	(0.00%)
USD	1,583	JPY	(232,806)	UBS AG	5/1/2024	(9,691)	(0.00%)
JPY	3,015,640	EUR	(19,436)	JPMorgan Chase Bank	5/1/2024	(10,360)	(0.00%)
JPY	2,112,860	EUR	(13,645)	JPMorgan Chase Bank	5/1/2024	(11,537)	(0.00%)
GBP	4,723	JPY	(861,121)	State Street Bank & Trust Co.	5/1/2024	(12,576)	(0.00%)
GBP	20,824	JPY	(3,757,528)	State Street Bank & Trust Co.	5/1/2024	(16,242)	(0.00%)
EUR	49,980	JPY	(7,799,593)	Toronto-Dominion Bank	5/1/2024	(18,182)	(0.00%)
GBP	34,286	JPY	(6,180,978)	UBS AG	5/1/2024	(21,079)	(0.00%)
GBP	18,097	JPY	(3,279,202)	JPMorgan Chase Bank	5/1/2024	(27,855)	(0.00%)
GBP	25,564	JPY	(4,621,178)	Royal Bank of Canada	5/1/2024	(28,293)	(0.00%)
GBP	10,301	JPY	(1,882,434)	HSBC Bank	5/1/2024	(31,733)	(0.00%)
GBP	9,963	JPY	(1,824,084)	State Street Bank & Trust Co.	5/1/2024	(34,109)	(0.00%)
GBP	26,831	JPY	(4,854,889)	UBS AG	5/1/2024	(34,372)	(0.00%)
EUR	71,042	JPY	(11,180,966)	UBS AG	5/1/2024	(120,402)	(0.00%)
GBP	25,594	JPY	(4,751,433)	HSBC Bank	5/1/2024	(153,158)	(0.00%)
GBP	2,312,074	JPY	(413,798,588)	State Street Bank & Trust Co.	2/2/2024	(189,643)	(0.00%)
GBP	100,233	JPY	(18,201,115)	UBS AG	5/1/2024	(193,029)	(0.00%)
GBP	39,296	JPY	(7,254,098)	UBS AG	5/1/2024	(194,091)	(0.00%)
GBP	41,683	JPY	(7,762,754)	State Street Bank & Trust Co.	5/1/2024	(273,893)	(0.00%)
USD	48,807	JPY	(7,177,459)	JPMorgan Chase Bank	5/1/2024	(298,389)	(0.00%)
EUR	2,079,254	JPY	(324,107,875)	State Street Bank & Trust Co.	5/1/2024	(387,806)	(0.00%)
GBP	121,934	JPY	(22,514,588)	UBS AG	5/1/2024	(607,653)	(0.00%)
EUR	617,132	JPY	(99,174,099)	State Street Bank & Trust Co.	5/1/2024	(3,092,517)	(0.00%)
EUR	22,856,991	JPY	(3,569,079,830)	State Street Bank & Trust Co.	2/2/2024	(22,060,742)	(0.02%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
EUR	5,059,705	JPY	(811,734,140)	State Street Bank & Trust Co.	5/1/2024	(23,986,204)	(0.03%)
EUR	5,059,705	JPY	(811,987,125)	Barclays Bank plc	5/1/2024	(24,239,188)	(0.03%)
EUR	5,059,705	JPY	(812,376,165)	Morgan Stanley	5/1/2024	(24,628,228)	(0.03%)
GBP	43,985,800	JPY	(7,896,088,014)	Toronto-Dominion Bank	2/2/2024	(27,429,696)	(0.03%)
EUR	5,059,705	JPY	(815,846,263)	Barclays Bank plc	5/1/2024	(28,098,326)	(0.03%)
GBP	5,391,414	JPY	(1,004,059,742)	State Street Bank & Trust Co.	5/1/2024	(35,426,253)	(0.04%)
GBP	131,957,398	JPY	(23,673,500,290)	Morgan Stanley	2/2/2024	(67,525,693)	(0.07%)
GBP	176,058,636	JPY	(32,751,114,097)	Barclays Bank plc	5/1/2024	(1,120,026,063)	(1.23%)
<b>Total OTC Financial Derivative Instruments</b>						<b>(1,233,181,237)</b>	<b>(1.36%)</b>
<b>Total Investments</b>						<b>89,167,537,953</b>	<b>98.15%</b>

	Fair Value Japanese Yen (¥)	% of Total Net Assets
<b>Other Assets and Liabilities</b>	<b>1,678,711,356</b>	<b>1.85%</b>
<b>Net Assets</b>	<b>90,846,249,309</b>	<b>100.00%</b>

Analysis of Total Assets		Fair Value Japanese Yen (¥)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	84,834,536,329	91.07%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	5,566,181,226	5.98%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	146,044,708	0.16%
(f)	Other assets	2,609,095,066	2.79%
<b>Total Assets</b>		<b>93,155,857,329</b>	<b>100.00%</b>

## Statement of Assets and Liabilities

	Notes	Japanese Yen (¥) As at 31 December 2023	Japanese Yen (¥) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	90,400,717,555	84,729,590,156
Financial Derivative Instruments	3,17	146,044,708	80,378,032
Cash	3	1,384,624,406	1,786,497,329
Unrealised Appreciation on Spot Currency Contracts		—	4,381
Receivables:			
Interest and Dividends		177,498,464	147,532,105
Capital Shares Issued		604,539,363	9,107,008
Investments Sold		442,432,829	892,088,265
Margin Cash Due from Broker	3	4	—
<b>Total Current Assets</b>		<b>93,155,857,329</b>	<b>87,645,197,276</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,379,224,310	1,825,050,445
Bank Overdraft		284,367	314,582
Payables and Other Liabilities:			
Investments Purchased		919,377,974	1,084,884,225
Income Distribution Payable		12,712	6,984
Capital Shares Redeemed		3,702,101	5,730,352
Management Fees Payable	12	7,006,556	7,484,257
<b>Total Current Liabilities</b>		<b>2,309,608,020</b>	<b>2,923,470,845</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>90,846,249,309</b>	<b>84,721,726,431</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Hedged Acc<sup>1</sup></b>			
JPY (¥) Equivalent	3,567,328,294	2,455,200,416	887,683,438
Net Assets	22,906,600	17,435,237	6,778,576
Number of Shares Outstanding	238,022	188,417	68,162
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>96.24</b>	<b>92.54</b>	<b>99.45</b>
<b>Institutional Plus EUR Hedged Acc</b>			
JPY (¥) Equivalent	7,415,531	6,443,705	6,438,407
Net Assets	47,617	45,759	49,165
Number of Shares Outstanding	500	500	500
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>95.23</b>	<b>91.52</b>	<b>98.33</b>
<b>GBP Hedged Acc</b>			
JPY (¥) Equivalent	31,751,077,517	35,978,286,596	45,907,543,408
Net Assets	176,668,393	226,682,634	294,332,561
Number of Shares Outstanding	1,538,464	2,081,237	2,549,162
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>114.83</b>	<b>108.92</b>	<b>115.46</b>
<b>Institutional Plus GBP Hedged Dist</b>			
JPY (¥) Equivalent	10,326,518	8,798,958	10,824,615
Net Assets	57,459	55,438	69,401
Number of Shares Outstanding	585	593	698
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>98.22</b>	<b>93.49</b>	<b>99.43</b>
<b>JPY Acc</b>			
Net Assets	12,225,432,598	10,654,782,578	17,209,343,967
Number of Shares Outstanding	795,148	695,868	1,043,251
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>15,375.04</b>	<b>15,311.50</b>	<b>16,495.88</b>
<b>Institutional Plus JPY Acc</b>			
Net Assets	42,946,733,087	27,389,573,083	22,099,574,898
Number of Shares Outstanding	4,231,259	2,711,338	2,031,821
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>10,149.87</b>	<b>10,101.87</b>	<b>10,876.73</b>
<b>USD Acc</b>			
JPY (¥) Equivalent	330,801,000	8,222,353,868	2,724,155,342
Net Assets	2,346,438	62,316,562	23,656,423
Number of Shares Outstanding	27,328	682,094	209,760
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>85.86</b>	<b>91.36</b>	<b>112.78</b>
<b>Institutional Plus USD Hedged Acc</b>			
JPY (¥) Equivalent	7,134,764	6,287,227	5,782,556
Net Assets	50,608	47,650	50,215
Number of Shares Outstanding	500	500	500
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>101.22</b>	<b>95.30</b>	<b>100.43</b>

<sup>1</sup> The share class launched on 21 January 2021.

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

## Statement of Operations

	Notes	Japanese Yen (¥) Year Ended 31 December 2023	Japanese Yen (¥) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		433,211,173	302,116,132
Net Gain/(Loss) on Financial Instruments		6,602,588,823	(5,379,424,850)
<b>Total Investment Income/(Loss)</b>		<b>7,035,799,996</b>	<b>(5,077,308,718)</b>
<b>Expenses</b>			
Management Fees	12	86,551,551	95,573,650
Transaction Fees and Commissions		209,091	178,517
<b>Total Expenses</b>		<b>86,760,642</b>	<b>95,752,167</b>
<b>Finance Costs</b>			
Interest Expense		3,396,415	2,344,648
Distribution	6	41,552	26,555
<b>Total Finance Costs</b>		<b>3,437,967</b>	<b>2,371,203</b>
<b>Net Investment Income/(Loss)</b>		<b>6,945,601,387</b>	<b>(5,175,432,088)</b>
Taxation	5	—	374,733
<b>Net Increase/(Decrease) in Net Assets</b>		<b>6,945,601,387</b>	<b>(5,175,057,355)</b>

## Statement of Changes in Net Assets

	Japanese Yen (¥) Year Ended 31 December 2023	Japanese Yen (¥) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	6,945,601,387	(5,175,057,355)
<b>Capital Transactions</b>		
Subscriptions	50,978,740,489	33,852,287,934
Redemptions	(51,799,818,998)	(32,806,850,779)
Total Capital Transactions	(821,078,509)	1,045,437,155
Total Increase/(Decrease) for the Year	6,124,522,878	(4,129,620,200)
<b>Net Assets</b>		
Beginning of Year	84,721,726,431	88,851,346,631
<b>End of Year</b>	<b>90,846,249,309</b>	<b>84,721,726,431</b>

# Vanguard SRI Euro Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

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

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- In this environment, the fund's benchmark index returned 7.38% for the 12 months ended 31 December 2023.
- Each sector in the index posted positive returns. Corporates performed the best, with all represented sub-sectors – financial institutions, industrials and utilities – posting healthy gains. Within non-corporates, sovereigns performed particularly well.
- All but one country in the index posted positive returns for the year. Particularly strong performance came from nations including Romania, Hungary and Slovenia. Israel was the lone negative performer.
- Intermediate-dated bonds contributed the most to performance. In terms of quality, lower-rated bonds performed best.

Benchmark returns in the commentary above are in Euros.

### Benchmark: Bloomberg EUR Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	7.21%	-0.76%	-0.51%
Benchmark	7.38	-0.63	-0.39
Tracking Difference*	-0.17		
Institutional Plus EUR Acc	7.25%	-0.71%	-0.80%
Benchmark	7.38	-0.63	-0.70
Tracking Difference*	-0.13		

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

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

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

<sup>1</sup> Since-inception returns: EUR Acc, 18 July 2017; Institutional Plus Eur Acc, 14 December 2017.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
<b>Purchases</b>			<b>Sales</b>		
European Union 2.75% 5/10/2026	2,100,230	2,072,268	Bundesobligation 0.00% 9/10/2026	1,900,000	1,766,802
Bundesobligation 0.00% 9/10/2026	2,000,000	1,857,800	European Financial Stability Facility 3.00% 15/12/2028	1,051,000	1,035,766
European Financial Stability Facility 3.00% 15/12/2028	1,161,000	1,155,852	Credit Agricole Home Loan SFH SA 0.25% 23/2/2024	1,000,000	970,500
European Union 3.00% 4/3/2053	1,197,400	1,102,186	European Financial Stability Facility 0.88% 5/9/2028	1,004,000	893,479
European Financial Stability Facility 3.00% 10/7/2030	1,086,000	1,078,452	European Investment Bank 0.20% 15/7/2024	900,000	871,506
European Financial Stability Facility 3.38% 30/8/2038	1,001,000	1,002,360	European Financial Stability Facility 3.00% 10/7/2030	874,000	867,912
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	972,000	982,990	European Financial Stability Facility 0.00% 19/4/2024	780,000	755,149
European Union 2.50% 4/10/2052	1,144,189	959,864	European Union 2.75% 4/2/2033	650,000	613,778
European Union 2.63% 4/2/2048	1,098,000	951,593	European Union 0.00% 4/3/2026	660,000	610,342
European Union 3.25% 4/7/2034	895,000	890,449	European Union 2.50% 4/10/2052	721,841	586,680
European Investment Bank 2.75% 28/7/2028	900,000	887,014	European Union 1.63% 4/12/2029	580,000	532,933
European Union 3.38% 4/10/2038	887,000	880,462	European Investment Bank 0.05% 24/5/2024	550,000	531,702
European Financial Stability Facility 3.50% 11/4/2029	880,000	877,967	European Union 2.75% 4/12/2037	567,000	531,045
European Financial Stability Facility 2.88% 16/2/2033	883,000	863,367	European Union 2.63% 4/2/2048	608,162	520,923
European Union 3.13% 4/12/2030	830,000	829,884	European Stability Mechanism 0.00% 16/12/2024	520,000	503,079
European Financial Stability Facility 2.75% 17/8/2026	831,000	824,479	European Investment Bank 0.38% 14/4/2026	550,000	501,980
European Union 3.13% 5/12/2028	701,000	711,252	Bank of Nova Scotia 3.05% 31/10/2024	500,000	495,254
European Investment Bank 3.00% 15/7/2033	690,000	684,331	Credit Agricole Home Loan SFH SA 3.25% 28/9/2026	500,000	494,550
European Investment Bank 2.75% 30/7/2030	670,000	672,143	Norddeutsche Landesbank- Girozentrale 0.25% 17/5/2024	500,000	483,660
European Union 0.80% 4/7/2025	686,134	657,059	BMW Finance NV 1.00% 22/5/2028	550,000	481,690

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Transferable Securities 98.96% (31 December 2022: 98.23%)</b>					
<b>Fixed Income 98.96% (31 December 2022: 98.23%)</b>					
<b>Australia 1.38% (31 December 2022: 1.52%)</b>					
Amcors UK Finance plc	100,000	1.13%	23/6/2027	93,135	0.03%
APA Infrastructure Ltd.	100,000	1.25%	15/3/2033	80,691	0.03%
Ausgrid Finance Pty Ltd.	105,000	0.88%	7/10/2031	85,592	0.03%
Australia & New Zealand Banking Group Ltd.	332,000	3.44%	4/4/2025	332,400	0.11%
Australia & New Zealand Banking Group Ltd.	100,000	3.65%	20/1/2026	100,744	0.03%
Australia & New Zealand Banking Group Ltd. ^	100,000	5.10%	3/2/2033	102,773	0.03%
Bank of Queensland Ltd.	120,000	1.84%	9/6/2027	115,619	0.04%
CIMIC Finance Ltd.	100,000	1.50%	28/5/2029	86,809	0.03%
Commonwealth Bank of Australia	200,000	0.75%	28/2/2028	183,363	0.06%
Commonwealth Bank of Australia	200,000	0.13%	15/10/2029	170,428	0.05%
Computershare US, Inc.	100,000	1.13%	7/10/2031	77,635	0.02%
Macquarie Group Ltd.	100,000	0.94%	19/1/2029	87,852	0.03%
Macquarie Group Ltd.	100,000	4.75%	23/1/2030	105,158	0.03%
National Australia Bank Ltd.	400,000	0.75%	30/1/2026	381,916	0.12%
National Australia Bank Ltd.	100,000	1.25%	18/5/2026	96,472	0.03%
National Australia Bank Ltd.	100,000	2.13%	24/5/2028	96,563	0.03%
National Australia Bank Ltd.	100,000	1.38%	30/8/2028	92,456	0.03%
NBN Co., Ltd.	150,000	4.13%	15/3/2029	156,312	0.05%
Scentre Group Trust 1/Scentre Group Trust 2	100,000	1.45%	28/3/2029	88,099	0.03%
Sydney Airport Finance Co. Pty Ltd.	100,000	4.38%	3/5/2033	105,187	0.03%
Telstra Group Ltd.	100,000	1.00%	23/4/2030	89,081	0.03%
Telstra Group Ltd.	100,000	3.75%	4/5/2031	104,843	0.03%
Transurban Finance Co. Pty Ltd.	100,000	2.00%	28/8/2025	97,703	0.03%
Transurban Finance Co. Pty Ltd.	100,000	1.75%	29/3/2028	94,208	0.03%
Transurban Finance Co. Pty Ltd.	100,000	4.23%	26/4/2033	105,248	0.03%
Wesfarmers Ltd.	104,000	0.95%	21/10/2033	83,668	0.03%
Westpac Banking Corp.	200,000	1.08%	5/4/2027	188,482	0.06%
Westpac Banking Corp.	200,000	0.88%	17/4/2027	185,590	0.06%
Westpac Banking Corp.	200,000	3.11%	23/11/2027	201,116	0.06%
Westpac Banking Corp.	100,000	1.45%	17/7/2028	93,243	0.03%
Westpac Banking Corp.	191,000	0.01%	22/9/2028	165,925	0.05%
Westpac Banking Corp. ^	100,000	0.77%	13/5/2031	91,664	0.03%
Westpac Banking Corp.	100,000	0.38%	22/9/2036	70,710	0.02%
Woolworths Group Ltd.	200,000	0.38%	15/11/2028	171,949	0.05%
				<b>4,382,634</b>	<b>1.38%</b>
<b>Austria 1.79% (31 December 2022: 1.61%)</b>					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	200,000	3.38%	4/5/2026	201,770	0.06%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	4.13%	18/1/2027	101,411	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.01%	21/1/2028	89,544	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	1.13%	31/7/2028	92,994	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.01%	3/9/2029	85,389	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	200,000	0.01%	23/9/2030	165,534	0.05%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.38%	25/3/2041	63,351	0.02%
CA Immobilien Anlagen AG	100,000	1.00%	27/10/2025	91,493	0.03%
Erste Group Bank AG	100,000	0.05%	16/9/2025	94,520	0.03%
Erste Group Bank AG	100,000	1.50%	7/4/2026	96,232	0.03%
Erste Group Bank AG	100,000	0.63%	17/4/2026	94,927	0.03%
Erste Group Bank AG	100,000	0.63%	18/1/2027	93,701	0.03%
Erste Group Bank AG	100,000	0.88%	13/5/2027	92,697	0.03%
Erste Group Bank AG	100,000	0.13%	17/5/2028	87,732	0.03%
Erste Group Bank AG	100,000	0.01%	11/9/2029	85,428	0.03%
Erste Group Bank AG	100,000	0.25%	14/9/2029	84,304	0.03%
Erste Group Bank AG	100,000	2.50%	19/9/2030	97,982	0.03%
Erste Group Bank AG ^	100,000	0.88%	15/11/2032	87,398	0.03%
Erste Group Bank AG	100,000	0.88%	15/5/2034	81,230	0.03%
Erste Group Bank AG	100,000	0.50%	12/1/2037	72,392	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	200,000	2.50%	28/6/2030	195,481	0.06%
Hypo Vorarlberg Bank AG	300,000	0.75%	11/2/2025	290,828	0.09%
Hypo Vorarlberg Bank AG	100,000	0.25%	21/5/2027	91,577	0.03%
JAB Holdings BV	200,000	1.75%	25/6/2026	192,831	0.06%
JAB Holdings BV	100,000	3.38%	17/4/2035	95,239	0.03%
JAB Holdings BV	100,000	2.25%	19/12/2039	77,844	0.03%
Mondi Finance Europe GmbH	100,000	2.38%	1/4/2028	97,984	0.03%
OMV AG^	100,000	2.50%	Perpetual	94,167	0.03%
OMV AG	150,000	0.00%	3/7/2025	142,841	0.05%
OMV AG^	100,000	6.25%	Perpetual	103,466	0.03%
OMV AG	150,000	1.00%	3/7/2034	119,898	0.04%
Raiffeisen Bank International AG^	100,000	4.75%	26/1/2027	101,109	0.03%
Raiffeisen Bank International AG	100,000	5.75%	27/1/2028	106,997	0.03%
Raiffeisen Bank International AG^	100,000	6.00%	15/9/2028	104,326	0.03%
Raiffeisen Bank International AG	100,000	0.13%	3/12/2029	84,989	0.03%
Raiffeisen Bank International AG^	100,000	7.38%	20/12/2032	105,242	0.03%
Raiffeisen Landesbank Vorarlberg mit Revisionsverband eGen	100,000	1.63%	11/5/2029	94,457	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	200,000	2.00%	5/1/2026	196,039	0.06%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	0.88%	24/1/2028	92,574	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	200,000	3.38%	24/7/2028	204,247	0.06%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	3.25%	11/1/2030	102,096	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	0.38%	15/1/2035	75,216	0.02%
Raiffeisenlandesbank Oberoesterreich AG	200,000	2.50%	28/6/2029	196,121	0.06%
Raiffeisen-Landesbank Steiermark AG	100,000	1.38%	11/5/2033	87,088	0.03%
UniCredit Bank Austria AG	100,000	0.63%	16/1/2026	95,299	0.03%
UniCredit Bank Austria AG	100,000	0.63%	20/3/2029	89,648	0.03%
UniCredit Bank Austria AG	200,000	3.13%	21/9/2029	203,252	0.06%
UNIQA Insurance Group AG	100,000	1.38%	9/7/2030	86,642	0.03%
UNIQA Insurance Group AG^	100,000	6.00%	27/7/2046	102,557	0.03%
Volksbank Wien AG	100,000	0.13%	19/11/2029	85,368	0.03%
				<b>5,675,452</b>	<b>1.79%</b>
<b>Belgium 1.56% (31 December 2022: 1.62%)</b>					
Ageas SA^	100,000	3.25%	2/7/2049	93,346	0.03%
Anheuser-Busch InBev SA	100,000	1.15%	22/1/2027	94,985	0.03%
Anheuser-Busch InBev SA	100,000	1.13%	1/7/2027	94,414	0.03%
Anheuser-Busch InBev SA	200,000	2.13%	2/12/2027	194,779	0.06%
Anheuser-Busch InBev SA	300,000	1.50%	18/4/2030	275,898	0.09%
Anheuser-Busch InBev SA	350,000	2.88%	2/4/2032	346,270	0.11%
Anheuser-Busch InBev SA	100,000	2.00%	23/1/2035	89,562	0.03%
Anheuser-Busch InBev SA	150,000	2.75%	17/3/2036	142,959	0.05%
Anheuser-Busch InBev SA	100,000	3.70%	2/4/2040	102,180	0.03%
Argenta Spaarbank NV^	100,000	1.38%	8/2/2029	88,840	0.03%
Belfius Bank SA	300,000	3.25%	18/10/2027	304,793	0.10%
BNP Paribas Fortis SA	100,000	0.63%	4/10/2025	95,869	0.03%
BNP Paribas Fortis SA	100,000	3.75%	30/10/2028	104,309	0.03%
Cofinimmo SA	100,000	1.00%	24/1/2028	90,548	0.03%
Crelan SA	100,000	5.75%	26/1/2028	104,688	0.03%
Elia Group SA	100,000	1.50%	5/9/2028	92,981	0.03%
Elia Transmission Belgium SA	200,000	1.38%	14/1/2026	192,287	0.06%
Elia Transmission Belgium SA	100,000	3.00%	7/4/2029	99,061	0.03%
Elia Transmission Belgium SA	100,000	0.88%	28/4/2030	87,173	0.03%
Euroclear Bank SA	130,000	3.63%	13/10/2027	132,906	0.04%
Euroclear Investments SA^	100,000	2.63%	11/4/2048	92,664	0.03%
Groupe Bruxelles Lambert NV	100,000	4.00%	15/5/2033	105,115	0.03%
ING Belgium SA	200,000	1.50%	19/5/2029	187,879	0.06%
ING Belgium SA	200,000	0.01%	20/2/2030	169,465	0.05%
KBC Bank NV	100,000	0.00%	3/12/2025	94,690	0.03%
KBC Bank NV	400,000	3.75%	28/9/2026	409,865	0.13%
KBC Group NV	100,000	0.63%	10/4/2025	96,557	0.03%
KBC Group NV^	100,000	1.50%	29/3/2026	97,281	0.03%
KBC Group NV^	100,000	4.50%	6/6/2026	101,083	0.03%
KBC Group NV^	100,000	0.25%	1/3/2027	93,526	0.03%
KBC Group NV^	100,000	0.13%	14/1/2029	87,505	0.03%
KBC Group NV^	100,000	4.38%	19/4/2030	103,801	0.03%
KBC Group NV	100,000	3.00%	25/8/2030	97,446	0.03%
KBC Group NV	100,000	4.38%	6/12/2031	105,337	0.03%
KBC Group NV^	100,000	4.88%	25/4/2033	102,217	0.03%
Syensqo SA	100,000	2.75%	2/12/2027	98,112	0.03%
VGP NV	100,000	2.25%	17/1/2030	78,668	0.03%
				<b>4,949,059</b>	<b>1.56%</b>

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
<b>Bulgaria 0.30% (31 December 2022: 0.21%)</b>					
Bulgaria Government International Bond	200,000	2.63%	26/3/2027	196,785	0.06%
Bulgaria Government International Bond	100,000	3.00%	21/3/2028	98,917	0.03%
Bulgaria Government International Bond	250,000	4.13%	23/9/2029	257,255	0.08%
Bulgaria Government International Bond	130,000	4.50%	27/1/2033	136,758	0.05%
Bulgaria Government International Bond	20,000	4.63%	23/9/2034	21,287	0.01%
Bulgaria Government International Bond	155,000	4.88%	13/5/2036	166,283	0.05%
Bulgaria Government International Bond	100,000	1.38%	23/9/2050	60,728	0.02%
				<b>938,013</b>	<b>0.30%</b>
<b>Canada 2.71% (31 December 2022: 3.16%)</b>					
Bank of Montreal	400,000	1.00%	5/4/2026	382,677	0.12%
Bank of Montreal	400,000	3.38%	4/7/2026	403,514	0.13%
Bank of Nova Scotia	400,000	0.01%	18/3/2025	384,158	0.12%
Bank of Nova Scotia	120,000	3.25%	18/1/2028	121,568	0.04%
Bank of Nova Scotia	100,000	0.25%	1/11/2028	86,803	0.03%
Bank of Nova Scotia	300,000	0.01%	14/9/2029	254,551	0.08%
Canadian Imperial Bank of Commerce	100,000	0.01%	7/10/2026	92,252	0.03%
Canadian Imperial Bank of Commerce	350,000	0.04%	9/7/2027	316,658	0.10%
CDP Financial, Inc.	100,000	1.13%	6/4/2027	95,089	0.03%
CPPIB Capital, Inc.	250,000	0.25%	6/4/2027	231,657	0.07%
CPPIB Capital, Inc.	250,000	1.50%	4/3/2033	221,981	0.07%
Export Development Canada	100,000	0.00%	27/1/2025	96,665	0.03%
Export Development Canada	200,000	0.50%	25/2/2027	187,973	0.06%
Export Development Canada	150,000	2.88%	19/1/2028	152,282	0.05%
Federation des Caisses Desjardins du Quebec	300,000	0.05%	26/11/2027	269,044	0.08%
HSBC Bank Canada	300,000	1.50%	15/9/2027	285,911	0.09%
Magna International, Inc.	100,000	1.50%	25/9/2027	95,383	0.03%
Magna International, Inc.	100,000	4.38%	17/3/2032	106,598	0.03%
National Bank of Canada	200,000	0.13%	27/1/2027	183,858	0.06%
Ontario Teachers' Finance Trust	240,000	0.10%	19/5/2028	213,443	0.07%
Ontario Teachers' Finance Trust	100,000	1.85%	3/5/2032	91,257	0.03%
Ontario Teachers' Finance Trust	100,000	0.90%	20/5/2041	69,027	0.02%
Ontario Teachers' Finance Trust	100,000	0.95%	24/11/2051	56,377	0.02%
Province of Alberta Canada	100,000	0.63%	18/4/2025	96,891	0.03%
Province of Alberta Canada	100,000	0.63%	16/1/2026	95,829	0.03%
Province of Ontario Canada <sup>1</sup>	300,000	0.63%	17/4/2025	290,487	0.09%
Province of Ontario Canada	100,000	0.38%	8/4/2027	93,011	0.03%
Province of Ontario Canada	200,000	0.01%	25/11/2030	165,911	0.05%
Province of Quebec Canada	200,000	0.88%	15/1/2025	195,093	0.06%
Province of Quebec Canada	200,000	0.88%	4/5/2027	188,755	0.06%
Province of Quebec Canada	100,000	0.00%	15/10/2029	85,812	0.03%
Province of Quebec Canada	150,000	0.00%	29/10/2030	124,808	0.04%
Province of Quebec Canada	250,000	0.25%	5/5/2031	208,838	0.07%
Province of Quebec Canada	250,000	0.50%	25/1/2032	208,684	0.06%
Royal Bank of Canada	600,000	0.05%	19/6/2026	559,427	0.18%
Royal Bank of Canada	200,000	0.01%	21/1/2027	183,335	0.06%
Royal Bank of Canada	103,000	3.50%	25/7/2028	105,746	0.03%
Royal Bank of Canada	100,000	2.13%	26/4/2029	94,232	0.03%
Royal Bank of Canada	210,000	1.75%	8/6/2029	197,588	0.06%
Royal Bank of Canada	100,000	4.38%	2/10/2030	105,119	0.03%
Toronto-Dominion Bank	200,000	0.63%	6/6/2025	192,859	0.06%
Toronto-Dominion Bank	100,000	0.50%	18/1/2027	92,583	0.03%
Toronto-Dominion Bank	200,000	0.86%	24/3/2027	187,448	0.06%
Toronto-Dominion Bank	200,000	0.10%	19/7/2027	181,261	0.06%
Toronto-Dominion Bank	100,000	2.55%	3/8/2027	97,839	0.03%
Toronto-Dominion Bank	250,000	3.63%	13/12/2029	252,935	0.08%
Toronto-Dominion Bank	200,000	3.72%	13/3/2030	208,743	0.06%
				<b>8,611,960</b>	<b>2.71%</b>
<b>Chile 0.25% (31 December 2022: 0.32%)</b>					
Chile Government International Bond	250,000	1.75%	20/1/2026	241,722	0.07%
Chile Government International Bond	170,000	0.56%	21/1/2029	148,384	0.05%
Chile Government International Bond	100,000	0.83%	2/7/2031	82,813	0.03%
Chile Government International Bond	202,365	4.13%	5/7/2034	206,799	0.06%
Chile Government International Bond	100,000	1.25%	29/1/2040	69,823	0.02%
Chile Government International Bond	100,000	1.25%	22/1/2051	56,167	0.02%
				<b>805,708</b>	<b>0.25%</b>
<b>China 0.36% (31 December 2022: 0.47%)</b>					
China Government International Bond	150,000	0.00%	25/11/2025	140,923	0.04%
China Government International Bond	200,000	0.13%	12/11/2026	183,761	0.06%
China Government International Bond	200,000	0.50%	12/11/2031	165,436	0.05%
China Government International Bond	100,000	0.63%	25/11/2035	74,341	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
China Government International Bond	100,000	1.00%	12/11/2039	69,632	0.02%
Prosus NV	100,000	1.54%	3/8/2028	86,264	0.03%
Prosus NV	100,000	1.99%	13/7/2033	73,874	0.02%
State Grid Overseas Investment BVI Ltd.	200,000	0.80%	5/8/2026	186,659	0.06%
State Grid Overseas Investment BVI Ltd.	100,000	0.42%	8/9/2028	85,666	0.03%
State Grid Overseas Investment BVI Ltd.	100,000	2.13%	2/5/2030	88,884	0.03%
				<b>1,155,440</b>	<b>0.36%</b>
<b>Czech Republic 0.27% (31 December 2022: 0.17%)</b>					
Ceska sporitelna A.S.^	100,000	5.94%	29/6/2027	103,727	0.03%
CEZ A.S.	200,000	0.88%	2/12/2026	184,980	0.06%
CEZ A.S.	100,000	3.00%	5/6/2028	97,538	0.03%
CPI Property Group SA	100,000	2.75%	12/5/2026	83,201	0.03%
CPI Property Group SA	100,000	1.75%	14/1/2030	57,001	0.02%
EP Infrastructure A.S.	150,000	2.05%	9/10/2028	124,671	0.04%
Raiffeisenbank A.S.^	100,000	7.13%	19/1/2026	101,077	0.03%
UniCredit Bank Czech Republic & Slovakia A.S.	100,000	3.75%	20/6/2028	102,215	0.03%
				<b>854,410</b>	<b>0.27%</b>
<b>Denmark 1.40% (31 December 2022: 1.19%)</b>					
AP Moller-Maersk A/S	100,000	1.75%	16/3/2026	96,779	0.03%
Carlsberg Breweries A/S	100,000	4.00%	5/10/2028	103,672	0.03%
Carlsberg Breweries A/S	200,000	0.63%	9/3/2030	171,835	0.06%
Carlsberg Breweries A/S	100,000	4.25%	5/10/2033	106,290	0.03%
Danfoss Finance I BV	100,000	0.38%	28/10/2028	87,562	0.03%
Danfoss Finance II BV	100,000	4.13%	2/12/2029	104,006	0.03%
Danske Bank A/S	100,000	0.63%	26/5/2025	96,130	0.03%
Danske Bank A/S^	100,000	1.38%	17/2/2027	95,294	0.03%
Danske Bank A/S^	100,000	1.38%	12/2/2030	96,413	0.03%
Danske Bank A/S^	200,000	4.75%	21/6/2030	210,886	0.07%
Danske Bank A/S^	100,000	4.13%	10/1/2031	103,604	0.03%
Danske Bank A/S^	100,000	1.00%	15/5/2031	93,308	0.03%
Danske Mortgage Bank plc	100,000	0.01%	24/11/2026	92,477	0.03%
Danske Mortgage Bank plc	100,000	0.01%	14/1/2028	89,420	0.03%
DSV A/S	100,000	0.38%	26/2/2027	92,125	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	4.88%	21/11/2033	106,536	0.03%
ISS Global A/S	100,000	0.88%	18/6/2026	93,756	0.03%
Jyske Bank A/S^	100,000	5.00%	26/10/2028	103,976	0.03%
Jyske Realkredit A/S	100,000	0.38%	1/4/2025	96,431	0.03%
Jyske Realkredit A/S	100,000	3.25%	1/7/2030	102,534	0.03%
Kommunekredit	100,000	0.50%	24/1/2025	97,193	0.03%
Kommunekredit	100,000	0.63%	11/5/2026	95,500	0.03%
Kommunekredit	100,000	0.75%	18/5/2027	94,488	0.03%
Kommunekredit	100,000	0.00%	27/8/2030	84,793	0.03%
Kommunekredit	100,000	0.00%	3/3/2031	83,570	0.03%
Kommunekredit	100,000	2.38%	15/9/2032	98,393	0.03%
Kommunekredit	100,000	0.01%	4/5/2034	75,957	0.02%
Kommunekredit	100,000	0.88%	3/11/2036	79,365	0.03%
Kommunekredit	100,000	3.38%	26/4/2043	105,114	0.03%
Novo Nordisk Finance Netherlands BV	200,000	1.13%	30/9/2027	189,541	0.06%
Nykredit Realkredit A/S	200,000	0.63%	17/1/2025	193,900	0.06%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	93,899	0.03%
Nykredit Realkredit A/S	100,000	1.38%	12/7/2027	93,593	0.03%
Nykredit Realkredit A/S	100,000	4.00%	17/7/2028	101,266	0.03%
Nykredit Realkredit A/S^	100,000	0.88%	28/7/2031	91,222	0.03%
Orsted A/S	100,000	2.25%	14/6/2028	96,097	0.03%
Orsted A/S	220,000	1.50%	26/11/2029	199,057	0.06%
Orsted A/S	125,000	3.25%	13/9/2031	123,896	0.04%
Orsted A/S^	100,000	1.75%	9/12/3019	87,637	0.03%
TDC Net A/S	110,000	5.06%	31/5/2028	114,314	0.04%
Vestas Wind Systems A/S	100,000	4.13%	15/6/2026	101,667	0.03%
				<b>4,443,496</b>	<b>1.40%</b>
<b>Finland 1.55% (31 December 2022: 1.20%)</b>					
Balder Finland OYJ	100,000	1.00%	18/1/2027	84,710	0.03%
Balder Finland OYJ	100,000	2.00%	18/1/2031	73,274	0.02%
Castellum Helsinki Finance Holding Abp	100,000	0.88%	17/9/2029	77,133	0.02%
Danske Mortgage Bank plc	200,000	3.50%	29/1/2029	206,229	0.06%
Elenia Verkko OYJ	100,000	0.38%	6/2/2027	91,024	0.03%
Kojamo OYJ	100,000	1.88%	27/5/2027	89,393	0.03%
Neste OYJ	100,000	3.88%	16/3/2029	103,071	0.03%
Nokia OYJ	100,000	2.00%	11/3/2026	96,333	0.03%
Nordea Bank Abp	100,000	1.13%	12/2/2025	97,463	0.03%
Nordea Bank Abp^	103,000	3.63%	10/2/2026	102,733	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nordea Bank Abp	100,000	0.38%	28/5/2026	93,948	0.03%
Nordea Bank Abp	100,000	1.13%	16/2/2027	93,937	0.03%
Nordea Bank Abp	100,000	4.13%	5/5/2028	103,235	0.03%
Nordea Bank Abp	100,000	0.50%	2/11/2028	87,837	0.03%
Nordea Bank Abp^	100,000	0.63%	18/8/2031	91,908	0.03%
Nordea Bank Abp	100,000	2.88%	24/8/2032	96,882	0.03%
Nordea Kiinnitysluottopankki OYJ	300,000	0.25%	18/3/2026	283,442	0.09%
Nordea Kiinnitysluottopankki OYJ	100,000	0.13%	18/6/2027	91,471	0.03%
Nordea Kiinnitysluottopankki OYJ	100,000	1.00%	30/3/2029	91,592	0.03%
Nordea Kiinnitysluottopankki OYJ	200,000	2.50%	14/9/2032	195,161	0.06%
Oma Saastopankki OYJ	100,000	3.13%	15/6/2028	101,094	0.03%
OP Corporate Bank plc	200,000	2.88%	15/12/2025	198,998	0.06%
OP Corporate Bank plc	100,000	0.25%	24/3/2026	93,392	0.03%
OP Corporate Bank plc	100,000	0.10%	16/11/2027	89,051	0.03%
OP Corporate Bank plc	100,000	0.38%	16/6/2028	88,153	0.03%
OP Corporate Bank plc	100,000	0.38%	8/12/2028	86,450	0.03%
OP Corporate Bank plc^	150,000	1.63%	9/6/2030	143,351	0.05%
OP Mortgage Bank	300,000	2.75%	22/6/2026	299,146	0.09%
OP Mortgage Bank	100,000	0.63%	15/2/2029	89,795	0.03%
OP Mortgage Bank	100,000	2.75%	25/1/2030	99,801	0.03%
OP Mortgage Bank	250,000	0.01%	19/11/2030	206,719	0.07%
Sampo OYJ^	100,000	3.38%	23/5/2049	94,122	0.03%
Sampo OYJ^	100,000	2.50%	3/9/2052	84,035	0.03%
SP-Kiinnitysluottopankki OYJ	400,000	1.00%	28/4/2025	387,950	0.12%
Stora Enso OYJ	100,000	2.50%	21/3/2028	96,167	0.03%
Stora Enso OYJ	100,000	4.25%	1/9/2029	102,536	0.03%
Suomen Hypoteekkiyhdistys	100,000	3.63%	15/9/2028	103,058	0.03%
Teollisuuden Voima OYJ	125,000	2.63%	31/3/2027	120,421	0.04%
Teollisuuden Voima OYJ	100,000	1.38%	23/6/2028	90,481	0.03%
Transmission Finance DAC	100,000	0.38%	18/6/2028	87,314	0.03%
				<b>4,912,810</b>	<b>1.55%</b>
<b>France 16.07% (31 December 2022: 15.67%)</b>					
Air Liquide Finance SA	100,000	1.25%	3/6/2025	97,518	0.03%
Air Liquide Finance SA	100,000	2.88%	16/9/2032	99,693	0.03%
Air Liquide Finance SA	100,000	0.38%	20/9/2033	79,052	0.02%
ALD SA	100,000	1.25%	2/3/2026	95,423	0.03%
ALD SA	100,000	4.88%	6/10/2028	105,865	0.03%
Alstom SA	100,000	0.25%	14/10/2026	90,586	0.03%
Alstom SA	100,000	0.00%	11/1/2029	82,370	0.03%
Altarea SCA	100,000	1.88%	17/1/2028	83,907	0.03%
APRR SA	100,000	1.88%	15/1/2025	98,158	0.03%
APRR SA	100,000	1.25%	14/1/2027	95,256	0.03%
APRR SA	100,000	1.25%	18/1/2028	94,024	0.03%
APRR SA	100,000	0.00%	19/6/2028	88,425	0.03%
APRR SA	100,000	1.50%	25/1/2030	92,117	0.03%
APRR SA	100,000	1.63%	13/1/2032	90,343	0.03%
Arkea Home Loans SFH SA	100,000	0.13%	12/7/2029	86,978	0.03%
Arkea Home Loans SFH SA	100,000	1.75%	16/5/2032	91,973	0.03%
Arkea Home Loans SFH SA	200,000	1.50%	1/6/2033	177,256	0.06%
Arkema SA	100,000	1.50%	20/4/2027	95,259	0.03%
Arkema SA	100,000	3.50%	23/1/2031	100,206	0.03%
Arval Service Lease SA	200,000	3.38%	4/1/2026	199,794	0.06%
Arval Service Lease SA	100,000	4.00%	22/9/2026	101,281	0.03%
Autoroutes du Sud de la France SA	200,000	1.00%	13/5/2026	191,079	0.06%
Autoroutes du Sud de la France SA	100,000	1.25%	18/1/2027	95,415	0.03%
Autoroutes du Sud de la France SA	100,000	1.38%	27/6/2028	94,255	0.03%
Autoroutes du Sud de la France SA	100,000	1.38%	21/2/2031	89,857	0.03%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	97,057	0.03%
Autoroutes du Sud de la France SA	100,000	3.25%	19/1/2033	100,565	0.03%
AXA Bank Europe SCF	100,000	1.38%	18/4/2033	87,964	0.03%
AXA Bank Europe SCF	100,000	0.25%	9/6/2040	63,982	0.02%
AXA Home Loan SFH SA	200,000	0.05%	5/7/2027	182,090	0.06%
AXA SA	100,000	3.75%	12/10/2030	105,460	0.03%
AXA SA^	100,000	1.88%	10/7/2042	82,247	0.03%
AXA SA^	100,000	4.25%	10/3/2043	98,740	0.03%
AXA SA^	100,000	5.50%	11/7/2043	107,098	0.03%
AXA SA^	300,000	3.25%	28/5/2049	287,681	0.09%
Banque Federative du Credit Mutuel SA	100,000	1.25%	14/1/2025	97,469	0.03%
Banque Federative du Credit Mutuel SA	200,000	0.75%	17/7/2025	191,827	0.06%
Banque Federative du Credit Mutuel SA	200,000	1.63%	19/1/2026	193,339	0.06%
Banque Federative du Credit Mutuel SA	200,000	2.38%	24/3/2026	195,570	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	100,000	0.01%	11/5/2026	92,918	0.03%
Banque Federative du Credit Mutuel SA	200,000	0.75%	8/6/2026	188,229	0.06%
Banque Federative du Credit Mutuel SA	100,000	1.88%	4/11/2026	95,715	0.03%
Banque Federative du Credit Mutuel SA	500,000	3.13%	14/9/2027	498,306	0.16%
Banque Federative du Credit Mutuel SA	200,000	1.63%	15/11/2027	185,782	0.06%
Banque Federative du Credit Mutuel SA	100,000	3.88%	26/1/2028	101,475	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.88%	14/2/2028	102,578	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.50%	25/5/2028	95,939	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.63%	6/11/2029	95,022	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	21/11/2029	103,575	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/1/2030	84,642	0.03%
Banque Federative du Credit Mutuel SA	300,000	4.38%	2/5/2030	311,546	0.10%
Banque Federative du Credit Mutuel SA	100,000	4.75%	10/11/2031	106,139	0.03%
Banque Federative du Credit Mutuel SA^	100,000	3.88%	16/6/2032	98,773	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.63%	14/9/2032	101,288	0.03%
Banque Federative du Credit Mutuel SA	100,000	5.13%	13/1/2033	107,062	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	26/1/2033	102,635	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.75%	1/2/2033	102,078	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.13%	14/6/2033	104,901	0.03%
Banque Stellantis France SACA	200,000	0.00%	22/1/2025	192,339	0.06%
BNP Paribas Cardif SA^	100,000	4.03%	Perpetual	98,540	0.03%
BNP Paribas Home Loan SFH SA	100,000	0.38%	7/5/2025	96,206	0.03%
BNP Paribas Home Loan SFH SA	100,000	3.00%	25/5/2028	101,258	0.03%
BNP Paribas Home Loan SFH SA	300,000	3.00%	31/1/2030	304,504	0.10%
BNP Paribas SA	100,000	2.75%	27/1/2026	99,107	0.03%
BNP Paribas SA^	100,000	0.50%	4/6/2026	95,640	0.03%
BNP Paribas SA	100,000	2.25%	11/1/2027	97,165	0.03%
BNP Paribas SA^	200,000	2.13%	23/1/2027	194,307	0.06%
BNP Paribas SA^	300,000	0.25%	13/4/2027	278,404	0.09%
BNP Paribas SA^	100,000	0.50%	19/2/2028	90,997	0.03%
BNP Paribas SA^	100,000	2.75%	25/7/2028	97,376	0.03%
BNP Paribas SA^	100,000	4.38%	13/1/2029	103,532	0.03%
BNP Paribas SA^	100,000	3.88%	23/2/2029	102,275	0.03%
BNP Paribas SA	100,000	3.63%	1/9/2029	100,366	0.03%
BNP Paribas SA^	200,000	0.50%	19/1/2030	171,523	0.05%
BNP Paribas SA^	100,000	0.88%	11/7/2030	86,190	0.03%
BNP Paribas SA^	200,000	2.38%	20/11/2030	194,208	0.06%
BNP Paribas SA^	100,000	3.88%	10/1/2031	102,965	0.03%
BNP Paribas SA^	200,000	4.25%	13/4/2031	206,830	0.07%
BNP Paribas SA^	200,000	1.13%	15/1/2032	182,374	0.06%
BNP Paribas SA^	100,000	2.50%	31/3/2032	94,645	0.03%
BNP Paribas SA	200,000	2.10%	7/4/2032	178,636	0.06%
BNP Paribas SA^	100,000	4.13%	26/9/2032	104,742	0.03%
BNP Paribas SA^	100,000	4.75%	13/11/2032	106,091	0.03%
BNP Paribas SA	100,000	4.13%	24/5/2033	105,430	0.03%
Bouygues SA	100,000	1.38%	7/6/2027	95,220	0.03%
Bouygues SA	100,000	2.25%	29/6/2029	96,668	0.03%
Bouygues SA	100,000	0.50%	11/2/2030	86,794	0.03%
Bouygues SA	100,000	3.88%	17/7/2031	104,297	0.03%
Bouygues SA	100,000	4.63%	7/6/2032	109,857	0.03%
Bouygues SA	100,000	5.38%	30/6/2042	118,809	0.04%
BPCE SA	100,000	1.00%	1/4/2025	96,889	0.03%
BPCE SA	100,000	0.63%	28/4/2025	96,290	0.03%
BPCE SA	100,000	0.01%	14/1/2027	91,149	0.03%
BPCE SA	100,000	0.50%	24/2/2027	91,560	0.03%
BPCE SA	100,000	1.75%	26/4/2027	95,728	0.03%
BPCE SA^	100,000	0.50%	15/9/2027	92,258	0.03%
BPCE SA	100,000	1.63%	31/1/2028	93,537	0.03%
BPCE SA	300,000	4.13%	10/7/2028	311,119	0.10%
BPCE SA	100,000	0.63%	15/1/2030	85,635	0.03%
BPCE SA^	200,000	4.63%	2/3/2030	209,000	0.07%
BPCE SA	100,000	0.25%	14/1/2031	80,510	0.03%
BPCE SA	100,000	4.00%	29/11/2032	104,474	0.03%
BPCE SA	100,000	4.50%	13/1/2033	105,088	0.03%
BPCE SA^	100,000	4.75%	14/6/2034	106,340	0.03%
BPCE SA^	200,000	5.13%	25/1/2035	205,696	0.06%
BPCE SFH SA	100,000	3.13%	20/7/2027	101,305	0.03%
BPCE SFH SA	400,000	0.01%	23/3/2028	356,495	0.11%
BPCE SFH SA	300,000	3.25%	12/4/2028	305,515	0.10%
BPCE SFH SA	200,000	0.88%	13/4/2028	184,715	0.06%
BPCE SFH SA	500,000	0.75%	23/2/2029	452,092	0.14%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BPCE SFH SA	300,000	3.38%	13/3/2029	308,519	0.10%
BPCE SFH SA	300,000	1.00%	8/6/2029	273,332	0.09%
BPCE SFH SA	200,000	0.01%	18/3/2031	163,803	0.05%
BPCE SFH SA	100,000	3.13%	20/1/2033	101,859	0.03%
BPCE SFH SA	100,000	0.38%	18/3/2041	63,991	0.02%
Caisse de Refinancement de l'Habitat SA	300,000	0.13%	30/4/2027	275,309	0.09%
Caisse de Refinancement de l'Habitat SA	300,000	0.01%	7/2/2028	268,916	0.08%
Caisse de Refinancement de l'Habitat SA	200,000	2.75%	12/4/2028	200,282	0.06%
Caisse de Refinancement de l'Habitat SA	200,000	3.00%	11/1/2030	202,264	0.06%
Caisse Francaise de Financement Local	300,000	0.50%	16/1/2025	291,164	0.09%
Caisse Francaise de Financement Local	200,000	0.50%	19/1/2026	190,604	0.06%
Caisse Francaise de Financement Local	400,000	0.75%	11/1/2027	376,796	0.12%
Caisse Francaise de Financement Local	200,000	0.50%	19/2/2027	186,578	0.06%
Caisse Francaise de Financement Local	200,000	3.13%	16/11/2027	202,803	0.06%
Caisse Francaise de Financement Local	100,000	3.63%	17/1/2029	104,044	0.03%
Caisse Francaise de Financement Local	200,000	2.88%	30/1/2030	201,031	0.06%
Caisse Francaise de Financement Local	200,000	0.01%	24/6/2030	167,581	0.05%
Caisse Francaise de Financement Local	300,000	0.01%	18/3/2031	245,925	0.08%
Caisse Francaise de Financement Local	100,000	1.25%	11/5/2032	88,144	0.03%
Caisse Francaise de Financement Local	100,000	1.88%	25/5/2034	90,514	0.03%
Caisse Francaise de Financement Local	400,000	0.01%	19/10/2035	282,143	0.09%
Caisse Francaise de Financement Local	100,000	0.63%	20/1/2042	66,443	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	88,702	0.03%
Capgemini SE	100,000	2.00%	15/4/2029	95,693	0.03%
Capgemini SE	200,000	1.13%	23/6/2030	178,590	0.06%
Carmila SA	100,000	2.13%	7/3/2028	92,697	0.03%
Carrefour SA	100,000	1.25%	3/6/2025	97,010	0.03%
Carrefour SA	200,000	1.88%	30/10/2026	193,333	0.06%
Carrefour SA	100,000	2.63%	15/12/2027	98,081	0.03%
Carrefour SA	100,000	4.13%	12/10/2028	104,050	0.03%
Carrefour SA	100,000	3.75%	10/10/2030	102,077	0.03%
Cie de Financement Foncier SA	100,000	0.01%	15/7/2026	93,219	0.03%
Cie de Financement Foncier SA	200,000	0.23%	14/9/2026	186,671	0.06%
Cie de Financement Foncier SA	300,000	0.38%	9/4/2027	277,742	0.09%
Cie de Financement Foncier SA	300,000	3.13%	18/5/2027	303,073	0.10%
Cie de Financement Foncier SA	100,000	0.88%	11/9/2028	91,780	0.03%
Cie de Financement Foncier SA	300,000	0.01%	16/4/2029	259,916	0.08%
Cie de Financement Foncier SA	300,000	2.38%	15/3/2030	293,211	0.09%
Cie de Financement Foncier SA	200,000	3.38%	16/9/2031	207,386	0.07%
Cie de Financement Foncier SA	100,000	3.88%	25/4/2055	116,540	0.04%
Cie de Saint-Gobain SA	100,000	3.75%	29/11/2026	101,669	0.03%
Cie de Saint-Gobain SA	200,000	2.38%	4/10/2027	196,101	0.06%
Cie de Saint-Gobain SA	100,000	1.88%	21/9/2028	95,127	0.03%
Cie de Saint-Gobain SA	100,000	3.50%	18/1/2029	102,125	0.03%
Cie de Saint-Gobain SA	100,000	3.88%	29/11/2030	103,337	0.03%
Cie de Saint-Gobain SA	100,000	1.88%	15/3/2031	92,292	0.03%
Cie Generale des Etablissements Michelin SCA	200,000	1.75%	3/9/2030	186,786	0.06%
Cie Generale des Etablissements Michelin SCA	100,000	0.25%	2/11/2032	80,332	0.03%
Cie Generale des Etablissements Michelin SCA	100,000	2.50%	3/9/2038	93,364	0.03%
Covivio Hotels SACA	100,000	1.00%	27/7/2029	87,353	0.03%
Covivio SA	100,000	1.13%	17/9/2031	82,283	0.03%
Credit Agricole Assurances SA^	100,000	4.50%	Perpetual	99,537	0.03%
Credit Agricole Assurances SA	100,000	2.00%	17/7/2030	87,745	0.03%
Credit Agricole Assurances SA^	100,000	2.63%	29/1/2048	92,957	0.03%
Credit Agricole Assurances SA^	100,000	4.75%	27/9/2048	100,768	0.03%
Credit Agricole Home Loan SFH SA	200,000	0.50%	19/2/2026	190,510	0.06%
Credit Agricole Home Loan SFH SA	100,000	3.25%	28/9/2026	101,373	0.03%
Credit Agricole Home Loan SFH SA	100,000	0.88%	11/8/2028	92,025	0.03%
Credit Agricole Home Loan SFH SA	100,000	3.38%	4/9/2028	102,569	0.03%
Credit Agricole Home Loan SFH SA	100,000	1.00%	16/1/2029	91,816	0.03%
Credit Agricole Home Loan SFH SA	200,000	2.13%	7/1/2030	192,803	0.06%
Credit Agricole Home Loan SFH SA	100,000	1.25%	24/3/2031	89,695	0.03%
Credit Agricole Home Loan SFH SA	100,000	0.01%	3/11/2031	80,180	0.03%
Credit Agricole Home Loan SFH SA	200,000	3.25%	28/9/2032	205,537	0.06%
Credit Agricole Home Loan SFH SA	200,000	0.38%	1/2/2033	160,006	0.05%
Credit Agricole Home Loan SFH SA	200,000	0.88%	6/5/2034	163,218	0.05%
Credit Agricole Home Loan SFH SA	200,000	1.50%	3/2/2037	166,765	0.05%
Credit Agricole Public Sector SCF SA	200,000	3.75%	13/7/2026	204,509	0.06%
Credit Agricole Public Sector SCF SA	100,000	0.01%	13/9/2028	88,167	0.03%
Credit Agricole Public Sector SCF SA	100,000	0.63%	29/3/2029	89,852	0.03%
Credit Agricole SA	100,000	0.38%	21/10/2025	95,301	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credit Agricole SA	300,000	1.25%	14/4/2026	287,482	0.09%
Credit Agricole SA^	100,000	1.00%	22/4/2026	96,490	0.03%
Credit Agricole SA^	100,000	4.00%	12/10/2026	100,818	0.03%
Credit Agricole SA	200,000	1.88%	20/12/2026	192,543	0.06%
Credit Agricole SA	100,000	0.38%	20/4/2028	88,347	0.03%
Credit Agricole SA	100,000	1.13%	24/2/2029	91,085	0.03%
Credit Agricole SA^	100,000	4.25%	11/7/2029	103,172	0.03%
Credit Agricole SA	100,000	2.50%	29/8/2029	96,405	0.03%
Credit Agricole SA^	300,000	0.50%	21/9/2029	261,741	0.08%
Credit Agricole SA^	200,000	1.63%	5/6/2030	193,248	0.06%
Credit Agricole SA	300,000	3.88%	20/4/2031	310,050	0.10%
Credit Agricole SA	100,000	4.00%	18/1/2033	105,172	0.03%
Credit Agricole SA^	100,000	5.50%	28/8/2033	105,000	0.03%
Credit Agricole SA	100,000	4.38%	27/11/2033	105,014	0.03%
Credit Agricole SA	100,000	2.50%	22/4/2034	91,924	0.03%
Credit Mutuel Arkea SA	100,000	0.01%	28/1/2026	93,665	0.03%
Credit Mutuel Arkea SA	100,000	1.63%	15/4/2026	96,176	0.03%
Credit Mutuel Arkea SA	100,000	3.38%	19/9/2027	100,411	0.03%
Credit Mutuel Arkea SA	100,000	0.38%	3/10/2028	87,515	0.03%
Credit Mutuel Arkea SA^	100,000	1.25%	11/6/2029	90,780	0.03%
Credit Mutuel Arkea SA	100,000	0.75%	18/1/2030	85,942	0.03%
Credit Mutuel Arkea SA	100,000	3.38%	11/3/2031	96,316	0.03%
Credit Mutuel Arkea SA	100,000	0.88%	25/10/2031	82,162	0.03%
Credit Mutuel Home Loan SFH SA	400,000	0.13%	9/4/2025	384,539	0.12%
Credit Mutuel Home Loan SFH SA	200,000	0.63%	2/2/2026	190,875	0.06%
Credit Mutuel Home Loan SFH SA	400,000	0.63%	4/3/2027	374,726	0.12%
Credit Mutuel Home Loan SFH SA	200,000	2.38%	8/2/2028	197,135	0.06%
Credit Mutuel Home Loan SFH SA	100,000	3.25%	20/4/2029	102,290	0.03%
Credit Mutuel Home Loan SFH SA	100,000	0.13%	28/1/2030	85,293	0.03%
Credit Mutuel Home Loan SFH SA	200,000	3.13%	22/2/2033	203,835	0.06%
Danone SA	200,000	1.00%	26/3/2025	194,322	0.06%
Danone SA	100,000	0.40%	10/6/2029	87,881	0.03%
Danone SA	100,000	0.52%	9/11/2030	84,879	0.03%
Danone SA	100,000	3.47%	22/5/2031	102,671	0.03%
Dassault Systemes SE	100,000	0.13%	16/9/2026	93,197	0.03%
Edenred SE	100,000	1.88%	6/3/2026	97,382	0.03%
Edenred SE	100,000	3.63%	13/6/2031	101,734	0.03%
ELO SACA	100,000	2.88%	29/1/2026	97,252	0.03%
ELO SACA	100,000	6.00%	22/3/2029	101,606	0.03%
Engie SA^	200,000	1.63%	Perpetual	192,270	0.06%
Engie SA^	100,000	1.50%	Perpetual	88,081	0.03%
Engie SA	100,000	0.00%	4/3/2027	90,864	0.03%
Engie SA	200,000	0.38%	21/6/2027	182,590	0.06%
Engie SA	100,000	3.75%	6/9/2027	102,041	0.03%
Engie SA	100,000	0.50%	24/10/2030	83,547	0.03%
Engie SA	200,000	1.88%	19/9/2033	176,661	0.06%
Engie SA	100,000	3.88%	6/12/2033	103,365	0.03%
Engie SA	100,000	4.25%	6/9/2034	106,030	0.03%
Engie SA	100,000	4.00%	11/1/2035	103,889	0.03%
Engie SA	100,000	2.00%	28/9/2037	83,187	0.03%
Engie SA	100,000	4.50%	6/9/2042	107,705	0.03%
Engie SA	100,000	4.25%	11/1/2043	104,679	0.03%
Engie SA	20,000	5.95%	16/3/2111	25,502	0.01%
EssilorLuxottica SA	200,000	0.13%	27/5/2025	191,170	0.06%
EssilorLuxottica SA	100,000	0.38%	5/1/2026	94,952	0.03%
EssilorLuxottica SA	100,000	0.75%	27/11/2031	86,245	0.03%
Gecina SA	100,000	0.88%	25/1/2033	82,568	0.03%
Gecina SA	100,000	1.63%	29/5/2034	86,894	0.03%
Groupe des Assurances du Credit Mutuel SADIR^	100,000	1.85%	21/4/2042	80,702	0.03%
Holding d'Infrastructures de Transport SASU	100,000	2.50%	4/5/2027	97,069	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.63%	18/9/2029	89,908	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.48%	18/1/2031	85,723	0.03%
Holding d'Infrastructures des Metiers de l'Environnement	100,000	0.63%	16/9/2028	86,865	0.03%
HSBC Continental Europe SA	100,000	0.10%	3/9/2027	89,728	0.03%
HSBC SFH France SA	100,000	2.50%	28/6/2028	98,699	0.03%
ICADE	100,000	1.13%	17/11/2025	95,194	0.03%
ICADE	100,000	0.63%	18/1/2031	78,820	0.02%
Imerys SA	100,000	1.50%	15/1/2027	93,748	0.03%
Indigo Group SAS	100,000	4.50%	18/4/2030	103,977	0.03%
JCDecaux SE	100,000	2.63%	24/4/2028	97,953	0.03%
Kering SA	200,000	1.50%	5/4/2027	191,479	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kering SA	100,000	3.25%	27/2/2029	101,707	0.03%
Kering SA	100,000	3.63%	5/9/2031	103,414	0.03%
Kering SA	100,000	3.88%	5/9/2035	104,837	0.03%
Klepierre SA	100,000	1.38%	16/2/2027	94,768	0.03%
Klepierre SA	100,000	2.00%	12/5/2029	93,817	0.03%
Klepierre SA	100,000	0.88%	17/2/2031	83,184	0.03%
La Banque Postale Home Loan SFH SA	100,000	0.88%	7/2/2028	93,006	0.03%
La Banque Postale Home Loan SFH SA	200,000	3.13%	19/2/2029	203,378	0.06%
La Banque Postale Home Loan SFH SA	100,000	0.01%	22/10/2029	85,414	0.03%
La Banque Postale Home Loan SFH SA	100,000	1.63%	12/5/2030	93,658	0.03%
La Banque Postale Home Loan SFH SA	100,000	0.25%	12/2/2035	74,658	0.02%
La Mondiale SAM^	100,000	5.05%	Perpetual	99,941	0.03%
La Mondiale SAM	100,000	0.75%	20/4/2026	93,738	0.03%
Legrand SA	100,000	0.63%	24/6/2028	91,396	0.03%
Legrand SA	200,000	3.50%	29/5/2029	206,647	0.06%
Legrand SA	100,000	0.75%	20/5/2030	87,639	0.03%
L'Oreal SA	300,000	2.88%	19/5/2028	301,517	0.09%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.75%	7/4/2025	96,977	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.00%	11/2/2026	94,270	0.03%
LVMH Moet Hennessy Louis Vuitton SE	200,000	0.13%	11/2/2028	180,821	0.06%
LVMH Moet Hennessy Louis Vuitton SE	100,000	3.25%	7/9/2029	101,841	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.38%	11/2/2031	85,348	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	3.50%	7/9/2033	103,281	0.03%
Mercurialis SA	100,000	1.80%	27/2/2026	95,559	0.03%
MMS USA Holdings, Inc.	100,000	0.63%	13/6/2025	95,818	0.03%
MMS USA Holdings, Inc.	200,000	1.25%	13/6/2028	184,738	0.06%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal^	100,000	2.13%	21/6/2052	76,933	0.02%
Nerval SAS	100,000	3.63%	20/7/2028	99,395	0.03%
Orange SA^	100,000	5.38%	Perpetual	104,737	0.03%
Orange SA^	100,000	1.75%	Perpetual	88,677	0.03%
Orange SA^	100,000	1.38%	Perpetual	85,255	0.03%
Orange SA	200,000	1.00%	12/5/2025	193,647	0.06%
Orange SA	100,000	1.00%	12/9/2025	96,390	0.03%
Orange SA	300,000	0.00%	29/6/2026	279,346	0.09%
Orange SA	100,000	0.88%	3/2/2027	94,214	0.03%
Orange SA	100,000	1.38%	20/3/2028	94,276	0.03%
Orange SA	100,000	2.00%	15/1/2029	96,074	0.03%
Orange SA	100,000	3.63%	16/11/2031	104,347	0.03%
Orange SA	100,000	1.63%	7/4/2032	90,488	0.03%
Orange SA	60,000	8.13%	28/1/2033	84,126	0.03%
Orange SA	200,000	0.63%	16/12/2033	160,043	0.05%
Orange SA	100,000	0.75%	29/6/2034	79,625	0.03%
Orange SA	100,000	1.20%	11/7/2034	83,156	0.03%
Pernod Ricard SA	200,000	1.13%	7/4/2025	194,353	0.06%
Pernod Ricard SA	100,000	3.75%	15/9/2027	102,563	0.03%
Pernod Ricard SA	100,000	3.25%	2/11/2028	101,515	0.03%
Pernod Ricard SA	100,000	1.38%	7/4/2029	92,603	0.03%
Pernod Ricard SA	100,000	3.75%	15/9/2033	104,182	0.03%
Praemia Healthcare SACA	100,000	0.88%	4/11/2029	82,782	0.03%
PSA Tresorerie GIE	50,000	6.00%	19/9/2033	59,087	0.02%
RCI Banque SA	70,000	4.63%	2/10/2026	71,822	0.02%
RCI Banque SA	45,000	4.50%	6/4/2027	46,228	0.01%
RCI Banque SA	80,000	4.88%	14/6/2028	84,188	0.03%
RCI Banque SA	200,000	4.88%	21/9/2028	211,606	0.07%
RCI Banque SA	100,000	4.88%	2/10/2029	105,161	0.03%
Sanofi SA	100,000	1.50%	22/9/2025	97,444	0.03%
Sanofi SA	300,000	1.00%	21/3/2026	288,226	0.09%
Sanofi SA	100,000	1.75%	10/9/2026	97,338	0.03%
Sanofi SA	100,000	1.25%	6/4/2029	93,068	0.03%
Sanofi SA	100,000	1.38%	21/3/2030	92,350	0.03%
Sanofi SA	200,000	1.50%	1/4/2030	185,898	0.06%
Sanofi SA	100,000	1.88%	21/3/2038	88,176	0.03%
Schneider Electric SE	100,000	0.88%	11/3/2025	97,405	0.03%
Schneider Electric SE	100,000	3.38%	6/4/2025	100,071	0.03%
Schneider Electric SE	100,000	0.88%	13/12/2026	95,170	0.03%
Schneider Electric SE	200,000	1.38%	21/6/2027	190,756	0.06%
Schneider Electric SE	100,000	1.50%	15/1/2028	95,303	0.03%
Schneider Electric SE	100,000	3.13%	13/10/2029	101,837	0.03%
Schneider Electric SE	100,000	3.50%	9/11/2032	104,322	0.03%
SCOR SE^	100,000	1.38%	17/9/2051	79,115	0.02%

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Societe Fonciere Lyonnaise SA	100,000	1.50%	29/5/2025	97,281	0.03%
Societe Fonciere Lyonnaise SA	100,000	1.50%	5/6/2027	95,776	0.03%
Societe Generale SA	100,000	1.13%	23/1/2025	97,186	0.03%
Societe Generale SA	100,000	2.63%	27/2/2025	98,531	0.03%
Societe Generale SA	100,000	0.13%	24/2/2026	93,660	0.03%
Societe Generale SA^	300,000	0.13%	17/11/2026	281,618	0.09%
Societe Generale SA	100,000	0.75%	25/1/2027	91,974	0.03%
Societe Generale SA^	200,000	0.63%	2/12/2027	183,351	0.06%
Societe Generale SA	100,000	0.13%	18/2/2028	88,324	0.03%
Societe Generale SA	100,000	4.13%	21/11/2028	103,571	0.03%
Societe Generale SA^	200,000	0.50%	12/6/2029	173,443	0.05%
Societe Generale SA^	200,000	4.75%	28/9/2029	208,416	0.07%
Societe Generale SA	100,000	1.25%	12/6/2030	86,004	0.03%
Societe Generale SA^	100,000	4.25%	6/12/2030	101,645	0.03%
Societe Generale SA^	100,000	1.13%	30/6/2031	91,941	0.03%
Societe Generale SA	100,000	4.25%	16/11/2032	106,327	0.03%
Societe Generale SA	100,000	5.63%	2/6/2033	106,619	0.03%
Societe Generale SA^	100,000	4.88%	21/11/2031	104,582	0.03%
Societe Generale SFH SA	500,000	3.00%	28/10/2025	500,711	0.16%
Societe Generale SFH SA	300,000	0.75%	19/1/2028	277,572	0.09%
Societe Generale SFH SA	300,000	0.13%	2/2/2029	263,209	0.08%
Societe Generale SFH SA	200,000	3.38%	31/7/2030	206,768	0.06%
Societe Generale SFH SA	100,000	0.01%	5/2/2031	82,221	0.03%
Societe Generale SFH SA	100,000	3.13%	24/2/2032	102,098	0.03%
Sodexo SA	200,000	1.00%	27/4/2029	181,679	0.06%
Sogecap SA^	100,000	4.13%	Perpetual	98,554	0.03%
Suez SACA	100,000	4.63%	3/11/2028	105,936	0.03%
Suez SACA	100,000	2.38%	24/5/2030	94,207	0.03%
Suez SACA	100,000	5.00%	3/11/2032	110,545	0.03%
TDF Infrastructure SASU	100,000	5.63%	21/7/2028	105,134	0.03%
TDF Infrastructure SASU	100,000	1.75%	1/12/2029	87,323	0.03%
Teleperformance SE	100,000	0.25%	26/11/2027	89,251	0.03%
Teleperformance SE	100,000	5.25%	22/11/2028	104,703	0.03%
Tikehau Capital SCA	100,000	2.25%	14/10/2026	96,222	0.03%
TotalEnergies Capital International SA	200,000	2.88%	19/11/2025	199,076	0.06%
TotalEnergies Capital International SA	100,000	1.49%	8/4/2027	95,596	0.03%
TotalEnergies Capital International SA	100,000	0.70%	31/5/2028	91,091	0.03%
TotalEnergies Capital International SA	100,000	1.38%	4/10/2029	91,924	0.03%
TotalEnergies Capital International SA	100,000	1.99%	8/4/2032	92,574	0.03%
TotalEnergies Capital International SA	100,000	1.54%	31/5/2039	79,304	0.02%
TotalEnergies Capital International SA	100,000	1.62%	18/5/2040	78,401	0.02%
TotalEnergies SE^	200,000	2.00%	Perpetual	176,629	0.06%
TotalEnergies SE^	100,000	1.63%	Perpetual	89,506	0.03%
TotalEnergies SE^	100,000	2.13%	Perpetual	80,043	0.03%
TotalEnergies SE^	200,000	2.63%	Perpetual	195,450	0.06%
TotalEnergies SE^	100,000	3.37%	Perpetual	97,414	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.13%	15/9/2025	96,361	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.38%	9/3/2026	95,942	0.03%
Unibail-Rodamco-Westfield SE^	200,000	2.88%	Perpetual	175,622	0.06%
Unibail-Rodamco-Westfield SE	200,000	0.63%	4/5/2027	182,894	0.06%
Unibail-Rodamco-Westfield SE	200,000	0.75%	25/10/2028	179,363	0.06%
Unibail-Rodamco-Westfield SE	100,000	4.13%	11/12/2030	102,980	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	89,808	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.38%	4/12/2031	84,568	0.03%
Unibail-Rodamco-Westfield SE	100,000	2.00%	29/6/2032	88,581	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.75%	27/2/2034	85,023	0.03%
Unibail-Rodamco-Westfield SE	100,000	2.25%	14/5/2038	82,088	0.03%
Veolia Environnement SA	100,000	1.00%	3/4/2025	97,108	0.03%
Veolia Environnement SA	100,000	1.25%	2/4/2027	94,789	0.03%
Veolia Environnement SA	100,000	1.94%	7/1/2030	93,526	0.03%
Veolia Environnement SA	100,000	1.63%	17/9/2030	91,209	0.03%
Veolia Environnement SA	300,000	0.80%	15/1/2032	250,327	0.08%
Veolia Environnement SA	100,000	1.63%	21/9/2032	88,633	0.03%
Verallia SA	200,000	1.63%	14/5/2028	186,678	0.06%
Vinci SA	100,000	0.00%	27/11/2028	87,784	0.03%
Vinci SA	100,000	1.75%	26/9/2030	92,938	0.03%
Vinci SA	100,000	3.38%	17/10/2032	101,798	0.03%
Vivendi SE	100,000	1.13%	11/12/2028	94,802	0.03%
				<b>51,090,452</b>	<b>16.07%</b>
<b>Germany 11.32% (31 December 2022: 10.80%)</b>					
Aareal Bank AG	200,000	4.50%	25/7/2025	200,454	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Aareal Bank AG	200,000	0.01%	3/8/2026	185,817	0.06%
Aareal Bank AG	100,000	0.05%	2/9/2026	89,331	0.03%
Aareal Bank AG	300,000	0.01%	1/2/2028	267,947	0.08%
Aareal Bank AG	100,000	2.38%	14/9/2029	97,866	0.03%
Adidas AG	100,000	3.13%	21/11/2029	101,772	0.03%
Allianz Finance II BV	100,000	0.00%	22/11/2026	92,790	0.03%
Allianz Finance II BV	100,000	1.50%	15/1/2030	93,377	0.03%
Allianz Finance II BV	200,000	0.50%	14/1/2031	172,514	0.05%
Allianz Finance II BV	100,000	0.50%	22/11/2033	80,377	0.03%
Allianz SE^	100,000	4.60%	7/9/2038	102,461	0.03%
Allianz SE^	200,000	2.12%	8/7/2050	176,237	0.06%
Allianz SE^	100,000	4.25%	5/7/2052	99,069	0.03%
alstria office-AG	100,000	0.50%	26/9/2025	86,322	0.03%
Amprion GmbH	100,000	3.45%	22/9/2027	101,127	0.03%
Amprion GmbH	100,000	3.88%	7/9/2028	103,136	0.03%
Amprion GmbH	100,000	0.63%	23/9/2033	77,495	0.02%
Amprion GmbH	100,000	4.13%	7/9/2034	105,221	0.03%
Aroundtown SA	100,000	1.50%	28/5/2026	89,200	0.03%
Aroundtown SA	200,000	0.00%	16/7/2026	167,890	0.05%
Aroundtown SA	100,000	0.38%	15/4/2027	80,375	0.03%
BASF SE	300,000	0.75%	17/3/2026	285,028	0.09%
BASF SE	100,000	1.50%	22/5/2030	91,988	0.03%
BASF SE	100,000	4.25%	8/3/2032	106,522	0.03%
BASF SE	100,000	4.50%	8/3/2035	108,688	0.03%
Bausparkasse Schwaebisch Hall AG	100,000	2.38%	13/9/2029	98,911	0.03%
Bausparkasse Schwaebisch Hall AG	100,000	2.00%	17/5/2034	92,227	0.03%
Bayer AG	100,000	0.05%	12/1/2025	96,184	0.03%
Bayer AG	50,000	4.00%	26/8/2026	50,683	0.02%
Bayer AG	300,000	0.38%	12/1/2029	257,244	0.08%
Bayer AG	50,000	4.25%	26/8/2029	51,790	0.02%
Bayer AG	200,000	1.13%	6/1/2030	172,178	0.05%
Bayer AG	200,000	1.38%	6/7/2032	163,103	0.05%
Bayer AG	115,000	4.63%	26/5/2033	119,993	0.04%
Bayerische Landesbank	100,000	0.63%	19/7/2027	93,327	0.03%
Bayerische Landesbank	100,000	0.75%	5/2/2029	91,195	0.03%
Bayerische Landesbank	100,000	0.13%	2/11/2029	86,605	0.03%
Bayerische Landesbank	200,000	0.20%	20/5/2030	171,983	0.05%
Bayerische Landesbank	100,000	0.05%	30/4/2031	82,885	0.03%
Berlin Hyp AG	100,000	1.00%	5/2/2026	94,837	0.03%
Berlin Hyp AG	100,000	3.00%	11/5/2026	100,648	0.03%
Berlin Hyp AG	100,000	0.38%	25/1/2027	92,158	0.03%
Berlin Hyp AG	100,000	3.00%	25/10/2027	101,370	0.03%
Berlin Hyp AG	100,000	1.13%	25/10/2027	91,543	0.03%
Berlin Hyp AG	474,000	3.38%	23/8/2028	489,754	0.15%
Berlin Hyp AG	300,000	0.63%	23/2/2029	271,863	0.09%
Berlin Hyp AG	100,000	0.01%	27/1/2031	83,113	0.03%
Bertelsmann SE & Co. KGaA	100,000	3.50%	29/5/2029	101,319	0.03%
BMW Finance NV	200,000	0.50%	22/2/2025	193,300	0.06%
BMW Finance NV	100,000	0.00%	11/1/2026	94,399	0.03%
BMW Finance NV	180,000	0.75%	13/7/2026	170,569	0.05%
BMW Finance NV	50,000	3.25%	22/11/2026	50,434	0.02%
BMW Finance NV	100,000	1.50%	6/2/2029	93,518	0.03%
Brenntag Finance BV	100,000	1.13%	27/9/2025	96,317	0.03%
Bundesobligation	100,000	0.00%	9/10/2026	94,371	0.03%
Bundesrepublik Deutschland Bundesanleihe	972,000	2.40%	15/11/2030	1,000,775	0.31%
Commerzbank AG	200,000	0.63%	13/3/2025	193,799	0.06%
Commerzbank AG	200,000	0.10%	11/9/2025	189,554	0.06%
Commerzbank AG	200,000	3.38%	12/12/2025	201,860	0.06%
Commerzbank AG^	100,000	0.75%	24/3/2026	95,997	0.03%
Commerzbank AG	200,000	2.88%	28/4/2026	200,602	0.06%
Commerzbank AG	100,000	0.50%	4/12/2026	93,142	0.03%
Commerzbank AG^	200,000	3.00%	14/9/2027	195,783	0.06%
Commerzbank AG	500,000	0.01%	11/3/2030	424,330	0.13%
Commerzbank AG	150,000	1.25%	9/1/2034	128,977	0.04%
Commerzbank AG^	100,000	5.13%	18/1/2030	104,649	0.03%
Continental AG	200,000	4.00%	1/3/2027	204,553	0.06%
Continental AG	125,000	3.63%	30/11/2027	127,010	0.04%
Covestro AG	100,000	0.88%	3/2/2026	95,834	0.03%
Covestro AG	100,000	1.38%	12/6/2030	90,162	0.03%
Daimler Truck International Finance BV	100,000	3.88%	19/6/2026	101,686	0.03%
Daimler Truck International Finance BV	200,000	3.88%	19/6/2029	206,537	0.07%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Apotheker-und Aertztebank eG	100,000	0.50%	14/2/2025	96,864	0.03%
Deutsche Apotheker-und Aertztebank eG	100,000	0.75%	5/7/2028	92,113	0.03%
Deutsche Bank AG	100,000	2.75%	17/2/2025	98,704	0.03%
Deutsche Bank AG	50,000	0.50%	22/1/2026	47,659	0.02%
Deutsche Bank AG^	100,000	1.38%	10/6/2026	96,926	0.03%
Deutsche Bank AG^	100,000	0.75%	17/2/2027	93,381	0.03%
Deutsche Bank AG	200,000	2.25%	20/9/2027	196,999	0.06%
Deutsche Bank AG^	100,000	1.88%	23/2/2028	93,989	0.03%
Deutsche Bank AG^	100,000	3.25%	24/5/2028	97,866	0.03%
Deutsche Bank AG	100,000	3.38%	13/3/2029	103,296	0.03%
Deutsche Bank AG	300,000	3.00%	18/7/2030	305,633	0.10%
Deutsche Bank AG^	200,000	5.00%	5/9/2030	206,576	0.07%
Deutsche Bank AG^	200,000	1.75%	19/11/2030	173,806	0.05%
Deutsche Bank AG^	100,000	5.63%	19/5/2031	101,171	0.03%
Deutsche Bank AG^	100,000	1.38%	17/2/2032	82,141	0.03%
Deutsche Bank AG^	100,000	4.00%	24/6/2032	96,170	0.03%
Deutsche Boerse AG	300,000	3.75%	28/9/2029	312,005	0.10%
Deutsche Boerse AG	100,000	3.88%	28/9/2033	106,408	0.03%
Deutsche Boerse AG^	100,000	1.25%	16/6/2047	90,345	0.03%
Deutsche Kreditbank AG	100,000	1.63%	5/5/2032	92,192	0.03%
Deutsche Kreditbank AG	120,000	3.00%	31/1/2035	122,333	0.04%
Deutsche Lufthansa AG	100,000	3.00%	29/5/2026	97,300	0.03%
Deutsche Lufthansa AG	200,000	2.88%	16/5/2027	192,163	0.06%
Deutsche Pfandbriefbank AG	300,000	1.00%	13/4/2026	286,974	0.09%
Deutsche Pfandbriefbank AG	100,000	5.00%	5/2/2027	102,410	0.03%
Deutsche Pfandbriefbank AG	200,000	1.75%	1/3/2027	192,760	0.06%
Deutsche Pfandbriefbank AG	175,000	2.88%	19/1/2029	174,740	0.06%
Deutsche Post AG	200,000	0.38%	20/5/2026	188,154	0.06%
Deutsche Post AG	200,000	1.63%	5/12/2028	190,438	0.06%
Deutsche Post AG	100,000	3.38%	3/7/2033	102,102	0.03%
Deutsche Telekom AG	100,000	0.50%	5/7/2027	93,332	0.03%
Deutsche Telekom AG	100,000	1.75%	25/3/2031	93,949	0.03%
Deutsche Telekom AG	80,000	2.25%	29/3/2039	75,024	0.02%
Deutsche Telekom AG	30,000	1.75%	9/12/2049	23,586	0.01%
Deutsche Telekom International Finance BV	90,000	1.50%	3/4/2028	85,390	0.03%
Deutsche Telekom International Finance BV	100,000	2.00%	1/12/2029	96,785	0.03%
Deutsche Telekom International Finance BV	50,000	7.50%	24/1/2033	67,151	0.02%
Deutsche Wohnen SE	100,000	0.50%	7/4/2031	82,256	0.03%
DZ HYP AG	100,000	0.50%	30/9/2026	94,196	0.03%
DZ HYP AG	100,000	0.01%	26/10/2026	92,660	0.03%
DZ HYP AG	200,000	3.25%	30/7/2027	203,917	0.06%
DZ HYP AG	100,000	0.63%	30/8/2027	93,050	0.03%
DZ HYP AG	100,000	0.88%	22/3/2028	93,091	0.03%
DZ HYP AG	350,000	0.01%	20/4/2029	305,047	0.10%
DZ HYP AG	100,000	1.63%	30/5/2031	92,905	0.03%
DZ HYP AG	200,000	3.25%	31/5/2033	208,102	0.07%
DZ HYP AG	100,000	0.88%	17/4/2034	82,679	0.03%
E.ON International Finance BV	100,000	1.63%	30/5/2026	97,150	0.03%
E.ON International Finance BV	90,000	1.50%	31/7/2029	83,682	0.03%
E.ON International Finance BV	100,000	5.75%	14/2/2033	119,117	0.04%
E.ON SE	100,000	0.25%	24/10/2026	93,400	0.03%
E.ON SE	100,000	0.38%	29/9/2027	91,331	0.03%
E.ON SE	100,000	3.50%	12/1/2028	102,328	0.03%
E.ON SE	140,000	0.10%	19/12/2028	125,014	0.04%
E.ON SE	100,000	3.75%	1/3/2029	103,474	0.03%
E.ON SE	100,000	1.63%	22/5/2029	94,179	0.03%
E.ON SE	125,000	0.60%	1/10/2032	101,608	0.03%
E.ON SE	100,000	4.00%	29/8/2033	105,216	0.03%
Eurogrid GmbH	100,000	3.72%	27/4/2030	101,993	0.03%
Eurogrid GmbH	100,000	1.11%	15/5/2032	83,922	0.03%
Evonik Industries AG	100,000	0.75%	7/9/2028	91,783	0.03%
Fresenius Finance Ireland plc	200,000	0.00%	1/10/2025	188,333	0.06%
Fresenius Finance Ireland plc	150,000	3.00%	30/1/2032	142,079	0.04%
Fresenius Medical Care AG	100,000	1.50%	29/5/2030	86,296	0.03%
Fresenius SE & Co. KGaA	120,000	1.88%	15/2/2025	117,639	0.04%
Fresenius SE & Co. KGaA	200,000	4.25%	28/5/2026	204,465	0.06%
Fresenius SE & Co. KGaA	100,000	2.88%	15/2/2029	99,100	0.03%
Fresenius SE & Co. KGaA	50,000	5.13%	5/10/2030	53,837	0.02%
Grand City Properties SA	100,000	1.50%	22/2/2027	90,300	0.03%
Grand City Properties SA	100,000	0.13%	11/1/2028	83,919	0.03%
Hamburg Commercial Bank AG^	100,000	0.50%	22/9/2026	92,111	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Hamburg Commercial Bank AG	100,000	2.00%	20/7/2027	97,325	0.03%
Hamburg Commercial Bank AG	160,000	3.38%	1/2/2028	163,451	0.05%
Hannover Rueck SE^	100,000	3.38%	Perpetual	98,227	0.03%
Hannover Rueck SE^	100,000	1.75%	8/10/2040	86,123	0.03%
Hannover Rueck SE^	100,000	5.88%	26/8/2043	111,573	0.04%
Heidelberg Materials AG	100,000	1.50%	7/2/2025	98,130	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	1.63%	7/4/2026	97,149	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	1.75%	24/4/2028	95,375	0.03%
HOCHTIEF AG	100,000	0.50%	3/9/2027	90,828	0.03%
Infiniteon Technologies AG	100,000	2.00%	24/6/2032	90,809	0.03%
ING-DiBa AG	100,000	0.13%	23/5/2027	91,906	0.03%
ING-DiBa AG	200,000	3.25%	15/2/2028	204,439	0.06%
ING-DiBa AG	100,000	1.00%	23/5/2039	75,379	0.02%
Knorr-Bremse AG	50,000	1.13%	13/6/2025	48,508	0.02%
Landesbank Baden-Wuerttemberg	100,000	0.25%	10/1/2025	96,905	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.38%	27/2/2025	96,717	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.38%	14/1/2026	95,146	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.01%	17/6/2026	93,608	0.03%
Landesbank Baden-Wuerttemberg	50,000	3.25%	4/11/2026	50,788	0.02%
Landesbank Baden-Wuerttemberg	400,000	1.75%	28/2/2028	386,652	0.12%
Landesbank Baden-Wuerttemberg	100,000	0.01%	18/9/2028	88,546	0.03%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.01%	22/1/2025	96,580	0.03%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.50%	25/9/2025	95,883	0.03%
Landesbank Hessen-Thueringen Girozentrale	200,000	0.63%	12/1/2027	188,170	0.06%
Landesbank Hessen-Thueringen Girozentrale	500,000	3.38%	20/1/2028	514,198	0.16%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.88%	20/3/2028	93,049	0.03%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.50%	19/1/2037	73,581	0.02%
LANXESS AG	50,000	1.13%	16/5/2025	48,256	0.02%
LANXESS AG	147,000	0.00%	8/9/2027	127,484	0.04%
LEG Immobilien SE	100,000	1.00%	19/11/2032	77,814	0.02%
LEG Immobilien SE	100,000	1.50%	17/1/2034	78,458	0.02%
Mercedes-Benz Finance Canada, Inc.	400,000	3.00%	23/2/2027	400,445	0.13%
Mercedes-Benz Group AG	100,000	1.50%	3/7/2029	93,547	0.03%
Mercedes-Benz Group AG	100,000	2.38%	22/5/2030	96,468	0.03%
Mercedes-Benz Group AG	200,000	0.75%	11/3/2033	165,031	0.05%
Mercedes-Benz International Finance BV	100,000	0.85%	28/2/2025	97,142	0.03%
Mercedes-Benz International Finance BV	100,000	2.63%	7/4/2025	99,049	0.03%
Mercedes-Benz International Finance BV	246,000	1.38%	26/6/2026	236,301	0.07%
Mercedes-Benz International Finance BV	300,000	2.00%	22/8/2026	293,761	0.09%
Merck Financial Services GmbH	100,000	0.13%	16/7/2025	95,174	0.03%
Merck Financial Services GmbH	100,000	0.50%	16/7/2028	89,917	0.03%
Merck KGaA^	200,000	1.63%	9/9/2080	185,554	0.06%
Muenchener Hypothekenbank eG	400,000	0.50%	22/4/2026	379,981	0.12%
Muenchener Hypothekenbank eG	100,000	0.50%	8/6/2026	92,214	0.03%
Muenchener Hypothekenbank eG	200,000	3.00%	4/8/2027	202,673	0.06%
Muenchener Hypothekenbank eG	130,000	3.25%	23/11/2028	133,711	0.04%
Muenchener Hypothekenbank eG	100,000	3.13%	14/8/2029	102,635	0.03%
Muenchener Hypothekenbank eG	100,000	1.88%	25/8/2032	93,780	0.03%
Muenchener Hypothekenbank eG	200,000	0.25%	2/5/2036	145,770	0.05%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	1.00%	26/5/2042	78,840	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	200,000	3.25%	26/5/2049	193,675	0.06%
Norddeutsche Landesbank-Girozentrale	300,000	3.13%	20/2/2026	302,024	0.10%
Norddeutsche Landesbank-Girozentrale	200,000	0.01%	23/9/2026	185,880	0.06%
Norddeutsche Landesbank-Girozentrale	100,000	0.75%	18/1/2028	92,811	0.03%
Robert Bosch GmbH	200,000	3.63%	2/6/2027	204,257	0.06%
Robert Bosch GmbH	100,000	3.63%	2/6/2030	102,623	0.03%
Robert Bosch GmbH	100,000	4.38%	2/6/2043	107,299	0.03%
RWE AG	100,000	2.13%	24/5/2026	97,777	0.03%
RWE AG	90,000	3.63%	13/2/2029	92,881	0.03%
RWE AG	250,000	2.75%	24/5/2030	241,798	0.08%
Santander Consumer Bank AG	200,000	4.38%	13/9/2027	206,123	0.06%
SAP SE	200,000	1.75%	22/2/2027	198,295	0.06%
SAP SE	100,000	1.25%	10/3/2028	94,749	0.03%
SAP SE	100,000	0.38%	18/5/2029	88,959	0.03%
SAP SE	100,000	1.63%	10/3/2031	93,287	0.03%
Siemens Financieringsmaatschappij NV	100,000	2.25%	10/3/2025	98,679	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.00%	20/2/2026	94,211	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.38%	5/6/2026	94,336	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.25%	20/2/2029	88,318	0.03%
Siemens Financieringsmaatschappij NV	150,000	0.13%	5/9/2029	133,794	0.04%
Siemens Financieringsmaatschappij NV	100,000	2.75%	9/9/2030	99,567	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	100,000	0.50%	20/2/2032	82,808	0.03%
Siemens Financieringsmaatschappij NV	100,000	1.25%	25/2/2035	83,444	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.50%	24/2/2036	103,445	0.03%
Siemens Financieringsmaatschappij NV	150,000	1.75%	28/2/2039	124,335	0.04%
Sirius Real Estate Ltd.	100,000	1.13%	22/6/2026	90,163	0.03%
Talanx AG	100,000	4.00%	25/10/2029	104,153	0.03%
Talanx AG <sup>^</sup>	100,000	2.25%	5/12/2047	93,259	0.03%
Traton Finance Luxembourg SA	200,000	0.13%	24/3/2025	191,227	0.06%
Traton Finance Luxembourg SA	100,000	4.50%	23/11/2026	102,158	0.03%
Traton Finance Luxembourg SA	100,000	1.25%	24/3/2033	80,193	0.03%
UniCredit Bank GmbH	200,000	0.63%	20/11/2025	191,731	0.06%
UniCredit Bank GmbH	250,000	0.50%	4/5/2026	236,940	0.07%
UniCredit Bank GmbH	200,000	0.01%	28/9/2026	185,664	0.06%
UniCredit Bank GmbH	240,000	3.00%	17/5/2027	241,985	0.08%
UniCredit Bank GmbH	100,000	0.01%	24/6/2030	84,386	0.03%
UniCredit Bank GmbH	200,000	0.01%	10/3/2031	165,366	0.05%
UniCredit Bank GmbH	200,000	0.38%	17/1/2033	162,422	0.05%
Vier Gas Transport GmbH	100,000	4.00%	26/9/2027	102,798	0.03%
Vier Gas Transport GmbH	100,000	1.50%	25/9/2028	93,296	0.03%
Vier Gas Transport GmbH	100,000	0.13%	10/9/2029	85,491	0.03%
Volkswagen Bank GmbH	200,000	4.38%	3/5/2028	206,218	0.07%
Volkswagen Financial Services AG	100,000	0.88%	31/1/2028	90,483	0.03%
Volkswagen International Finance NV <sup>^</sup>	400,000	3.50%	Perpetual	389,033	0.12%
Volkswagen International Finance NV <sup>^</sup>	200,000	3.88%	Perpetual	183,241	0.06%
Volkswagen International Finance NV	500,000	1.88%	30/3/2027	477,909	0.15%
Volkswagen International Finance NV	400,000	1.63%	16/1/2030	361,757	0.11%
Volkswagen International Finance NV	200,000	1.25%	23/9/2032	166,431	0.05%
Volkswagen International Finance NV	100,000	1.50%	21/1/2041	71,163	0.02%
Volkswagen International Finance NV <sup>^</sup>	100,000	3.50%	Perpetual	89,458	0.03%
Volkswagen International Finance NV <sup>^</sup>	200,000	3.88%	Perpetual	190,544	0.06%
Volkswagen Leasing GmbH	500,000	0.25%	12/1/2026	468,818	0.15%
Volkswagen Leasing GmbH	100,000	4.75%	25/9/2031	106,664	0.03%
Vonovia Finance BV	100,000	1.80%	29/6/2025	96,737	0.03%
Vonovia Finance BV	100,000	1.13%	8/9/2025	95,725	0.03%
Vonovia Finance BV	100,000	0.63%	9/7/2026	93,261	0.03%
Vonovia Finance BV	100,000	1.50%	14/1/2028	91,587	0.03%
Vonovia Finance BV	100,000	1.13%	14/9/2034	74,573	0.02%
Vonovia Finance BV	100,000	1.63%	7/10/2039	68,906	0.02%
Vonovia Finance BV	100,000	1.00%	28/1/2041	59,636	0.02%
Vonovia SE	200,000	0.38%	16/6/2027	178,800	0.06%
Vonovia SE	200,000	1.88%	28/6/2028	184,776	0.06%
Vonovia SE	100,000	5.00%	23/11/2030	105,705	0.03%
Vonovia SE	100,000	2.38%	25/3/2032	87,678	0.03%
Vonovia SE	100,000	0.75%	1/9/2032	75,985	0.02%
Wintershall Dea Finance BV	100,000	0.84%	25/9/2025	95,300	0.03%
Wintershall Dea Finance BV	100,000	1.82%	25/9/2031	86,114	0.03%
Wurth Finance International BV	100,000	2.13%	23/8/2030	94,152	0.03%
				<b>35,975,400</b>	<b>11.32%</b>
<b>Hong Kong 0.11% (31 December 2022: 0.08%)</b>					
CK Hutchison Group Telecom Finance SA	200,000	1.13%	17/10/2028	180,344	0.06%
Hong Kong Government International Bond	100,000	3.38%	7/6/2027	101,616	0.03%
Hong Kong Government International Bond	100,000	1.00%	24/11/2041	67,619	0.02%
				<b>349,579</b>	<b>0.11%</b>
<b>Hungary 0.32% (31 December 2022: 0.24%)</b>					
Hungary Government International Bond	250,000	1.13%	28/4/2026	234,856	0.07%
Hungary Government International Bond	83,000	5.00%	22/2/2027	86,536	0.03%
Hungary Government International Bond	200,000	0.13%	21/9/2028	167,339	0.05%
Hungary Government International Bond	100,000	4.25%	16/6/2031	100,144	0.03%
Hungary Government International Bond	130,000	5.38%	12/9/2033	139,001	0.04%
Hungary Government International Bond	60,000	1.75%	5/6/2035	45,996	0.02%
Hungary Government International Bond	100,000	1.50%	17/11/2050	58,449	0.02%
MFB Magyar Fejlesztési Bank Zrt	100,000	1.38%	24/6/2025	95,749	0.03%
OTP Bank Nyrt <sup>^</sup>	100,000	7.35%	4/3/2026	102,657	0.03%
				<b>1,030,727</b>	<b>0.32%</b>
<b>Iceland 0.07% (31 December 2022: 0.04%)</b>					
Arion Banki HF	100,000	0.38%	14/7/2025	93,754	0.03%
Iceland Government International Bond	160,000	0.00%	15/4/2028	139,976	0.04%
				<b>233,730</b>	<b>0.07%</b>
<b>Indonesia 0.20% (31 December 2022: 0.28%)</b>					
Indonesia Government International Bond	200,000	1.75%	24/4/2025	194,070	0.06%
Indonesia Government International Bond	200,000	3.75%	14/6/2028	201,299	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Indonesia Government International Bond	100,000	1.00%	28/7/2029	87,017	0.03%
Indonesia Government International Bond	100,000	1.10%	12/3/2033	79,122	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	100,000	1.88%	5/11/2031	81,581	0.03%
				<b>643,089</b>	<b>0.20%</b>
<b>Ireland 0.75% (31 December 2022: 0.48%)</b>					
AIB Group plc^	100,000	3.63%	4/7/2026	100,004	0.03%
AIB Group plc^	300,000	2.25%	4/4/2028	287,697	0.09%
AIB Group plc^	100,000	4.63%	23/7/2029	103,187	0.03%
Bank of Ireland Group plc^	100,000	1.88%	5/6/2026	97,255	0.03%
Bank of Ireland Group plc^	100,000	4.88%	16/7/2028	104,550	0.03%
Bank of Ireland Group plc^	100,000	5.00%	4/7/2031	106,689	0.03%
Bank of Ireland Group plc^	100,000	6.75%	1/3/2033	108,058	0.03%
CRH Funding BV	100,000	1.63%	5/5/2030	91,107	0.03%
CRH SMW Finance DAC	100,000	4.00%	11/7/2027	102,760	0.03%
CRH SMW Finance DAC	200,000	4.00%	11/7/2031	207,712	0.07%
Dell Bank International DAC	200,000	0.50%	27/10/2026	185,024	0.06%
DXC Capital Funding DAC	100,000	0.95%	15/9/2031	80,064	0.03%
Kerry Group Financial Services Unltd Co.	113,000	0.88%	1/12/2031	95,803	0.03%
Linde plc	100,000	0.00%	30/9/2026	92,335	0.03%
Linde plc	100,000	1.00%	31/3/2027	94,522	0.03%
Linde plc	100,000	0.38%	30/9/2033	77,762	0.02%
Ryanair DAC	100,000	0.88%	25/5/2026	94,404	0.03%
Securitas Treasury Ireland DAC	100,000	4.38%	6/3/2029	103,411	0.03%
Smurfit Kappa Treasury ULC	100,000	0.50%	22/9/2029	85,528	0.03%
Smurfit Kappa Treasury ULC	100,000	1.00%	22/9/2033	79,839	0.03%
Vodafone International Financing DAC	100,000	4.00%	10/2/2043	101,304	0.03%
				<b>2,399,015</b>	<b>0.75%</b>
<b>Israel 0.15% (31 December 2022: 0.27%)</b>					
Israel Government International Bond	200,000	1.50%	18/1/2027	185,392	0.06%
Israel Government International Bond	150,000	1.50%	16/1/2029	133,208	0.04%
Israel Government International Bond	100,000	0.63%	18/1/2032	77,178	0.03%
Israel Government International Bond	100,000	2.50%	16/1/2049	75,235	0.02%
				<b>471,013</b>	<b>0.15%</b>
<b>Italy 3.43% (31 December 2022: 3.48%)</b>					
Zi Rete Gas SpA	100,000	2.20%	11/9/2025	98,008	0.03%
Zi Rete Gas SpA	125,000	4.38%	6/6/2033	127,975	0.04%
Aeroporti di Roma SpA	100,000	1.63%	2/2/2029	91,772	0.03%
Assicurazioni Generali SpA^	100,000	4.60%	Perpetual	99,537	0.03%
Assicurazioni Generali SpA	100,000	4.13%	4/5/2026	100,666	0.03%
Assicurazioni Generali SpA	100,000	3.88%	29/1/2029	101,072	0.03%
Assicurazioni Generali SpA	100,000	2.43%	14/7/2031	87,329	0.03%
Assicurazioni Generali SpA^	200,000	5.50%	27/10/2047	207,784	0.07%
ASTM SpA	100,000	1.50%	25/1/2030	86,947	0.03%
ASTM SpA	100,000	2.38%	25/11/2033	83,904	0.03%
Autostrade per l'Italia SpA	100,000	1.75%	26/6/2026	95,248	0.03%
Autostrade per l'Italia SpA	200,000	1.63%	25/1/2028	183,688	0.06%
Autostrade per l'Italia SpA	150,000	2.00%	15/1/2030	132,890	0.04%
Autostrade per l'Italia SpA	100,000	4.75%	24/1/2031	103,030	0.03%
Banca Monte dei Paschi di Siena SpA	300,000	0.88%	8/10/2026	279,891	0.09%
Banco BPM SpA	200,000	3.88%	18/9/2026	203,650	0.06%
Banco BPM SpA	100,000	4.63%	29/11/2027	103,082	0.03%
Banco BPM SpA	100,000	3.75%	27/6/2028	102,604	0.03%
BPER Banca	100,000	3.75%	22/10/2028	102,569	0.03%
Credit Agricole Italia SpA	100,000	1.13%	21/3/2025	97,244	0.03%
Credit Agricole Italia SpA	100,000	1.00%	25/3/2027	93,958	0.03%
Credit Agricole Italia SpA	100,000	0.25%	17/1/2028	89,726	0.03%
Credit Agricole Italia SpA	100,000	1.63%	21/3/2029	93,592	0.03%
Credit Agricole Italia SpA	200,000	3.50%	15/1/2030	204,094	0.06%
Credit Agricole Italia SpA	200,000	0.38%	20/1/2032	159,968	0.05%
Enel Finance International NV	400,000	0.25%	17/11/2025	378,601	0.12%
Enel Finance International NV	100,000	0.00%	28/5/2026	92,766	0.03%
Enel Finance International NV	100,000	1.13%	16/9/2026	95,079	0.03%
Enel Finance International NV	200,000	0.38%	17/6/2027	182,231	0.06%
Enel Finance International NV	150,000	0.00%	17/6/2027	135,158	0.04%
Enel Finance International NV	100,000	0.50%	17/6/2030	83,747	0.03%
Enel Finance International NV	100,000	0.88%	28/9/2034	75,258	0.02%
Enel Finance International NV	100,000	1.13%	17/10/2034	77,309	0.02%
Enel SpA^	100,000	6.63%	Perpetual	106,314	0.03%
Enel SpA^	100,000	2.25%	Perpetual	91,534	0.03%
Enel SpA^	100,000	1.88%	Perpetual	79,160	0.02%
Enel SpA^	100,000	3.50%	Perpetual	98,192	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Enel SpA^	100,000	1.38%	Perpetual	87,313	0.03%
Eni SpA^	100,000	2.63%	Perpetual	95,962	0.03%
Eni SpA^	100,000	3.38%	Perpetual	91,668	0.03%
Eni SpA^	100,000	2.75%	Perpetual	85,937	0.03%
Eni SpA	100,000	3.75%	12/9/2025	100,625	0.03%
Eni SpA	100,000	1.25%	18/5/2026	95,855	0.03%
Eni SpA	100,000	1.50%	17/1/2027	95,522	0.03%
Eni SpA	100,000	1.13%	19/9/2028	91,999	0.03%
Eni SpA	100,000	0.63%	23/1/2030	86,104	0.03%
Eni SpA	100,000	2.00%	18/5/2031	91,721	0.03%
Eni SpA	200,000	4.25%	19/5/2033	209,893	0.07%
ERG SpA	100,000	1.88%	11/4/2025	98,027	0.03%
Iccrea Banca SpA	100,000	3.88%	12/1/2029	103,066	0.03%
Intesa Sanpaolo SpA	100,000	3.38%	24/1/2025	99,858	0.03%
Intesa Sanpaolo SpA	300,000	2.13%	26/5/2025	294,010	0.09%
Intesa Sanpaolo SpA	100,000	1.13%	14/7/2025	96,859	0.03%
Intesa Sanpaolo SpA	250,000	1.00%	25/9/2025	241,035	0.08%
Intesa Sanpaolo SpA	200,000	4.00%	19/5/2026	202,928	0.06%
Intesa Sanpaolo SpA	100,000	1.13%	16/6/2027	94,090	0.03%
Intesa Sanpaolo SpA^	150,000	5.00%	8/3/2028	155,182	0.05%
Intesa Sanpaolo SpA	200,000	0.75%	16/3/2028	180,157	0.06%
Intesa Sanpaolo SpA	165,000	3.63%	30/6/2028	169,198	0.05%
Intesa Sanpaolo SpA	100,000	4.88%	19/5/2030	105,179	0.03%
Intesa Sanpaolo SpA	150,000	5.13%	29/8/2031	160,071	0.05%
Intesa Sanpaolo SpA	150,000	5.63%	8/3/2033	161,530	0.05%
Iren SpA	200,000	1.95%	19/9/2025	195,458	0.06%
Italgas SpA	100,000	0.00%	16/2/2028	88,449	0.03%
Italgas SpA	100,000	4.13%	8/6/2032	103,406	0.03%
Italgas SpA	100,000	0.50%	16/2/2033	76,246	0.02%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.88%	15/1/2026	95,140	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.50%	1/10/2026	93,603	0.03%
Mediobanca Banca di Credito Finanziario SpA^	150,000	4.88%	13/9/2027	154,210	0.05%
Mediobanca Banca di Credito Finanziario SpA^	100,000	4.63%	7/2/2029	104,080	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.25%	24/11/2029	90,793	0.03%
Snam SpA	100,000	0.75%	20/6/2029	87,249	0.03%
Snam SpA	100,000	0.75%	17/6/2030	84,901	0.03%
Snam SpA	100,000	1.00%	12/9/2034	77,393	0.02%
Terna - Rete Elettrica Nazionale	100,000	1.00%	10/4/2026	95,395	0.03%
Terna - Rete Elettrica Nazionale	200,000	3.63%	21/4/2029	204,128	0.06%
Terna - Rete Elettrica Nazionale	100,000	0.75%	24/7/2032	81,514	0.03%
UniCredit SpA	100,000	0.50%	9/4/2025	96,092	0.03%
UniCredit SpA	100,000	0.33%	19/1/2026	94,161	0.03%
UniCredit SpA	100,000	2.13%	24/10/2026	97,446	0.03%
UniCredit SpA	302,000	3.38%	31/1/2027	305,784	0.10%
UniCredit SpA^	250,000	2.20%	22/7/2027	241,508	0.08%
UniCredit SpA^	150,000	5.85%	15/11/2027	158,914	0.05%
UniCredit SpA^	200,000	4.80%	17/1/2029	209,324	0.07%
UniCredit SpA	200,000	0.85%	19/1/2031	164,891	0.05%
				<b>10,919,451</b>	<b>3.43%</b>
<b>Japan 1.04% (31 December 2022: 1.27%)</b>					
Asahi Group Holdings Ltd.	100,000	0.54%	23/10/2028	88,279	0.03%
Development Bank of Japan, Inc.	100,000	0.01%	9/9/2025	95,052	0.03%
Development Bank of Japan, Inc.	250,000	2.13%	1/9/2026	245,547	0.08%
East Japan Railway Co.	100,000	3.98%	5/9/2032	106,444	0.03%
East Japan Railway Co.	100,000	1.10%	15/9/2039	72,099	0.02%
East Japan Railway Co.	100,000	4.39%	5/9/2043	108,658	0.03%
Japan Bank for International Cooperation	100,000	3.13%	15/2/2028	101,590	0.03%
Mitsubishi UFJ Financial Group, Inc.^	200,000	0.34%	8/6/2027	185,888	0.06%
Mizuho Financial Group, Inc.	100,000	0.21%	7/10/2025	94,908	0.03%
Mizuho Financial Group, Inc.^	200,000	0.47%	6/9/2029	172,730	0.05%
Mizuho Financial Group, Inc.	100,000	4.61%	28/8/2030	105,938	0.03%
Mizuho Financial Group, Inc.	100,000	0.69%	7/10/2030	83,276	0.03%
Mizuho Financial Group, Inc.	100,000	4.03%	5/9/2032	103,050	0.03%
Mizuho Financial Group, Inc.	100,000	4.42%	20/5/2033	105,198	0.03%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	97,609	0.03%
NTT Finance Corp.	100,000	0.08%	13/12/2025	94,202	0.03%
NTT Finance Corp.	100,000	0.40%	13/12/2028	88,826	0.03%
NTT Finance Corp.	100,000	0.34%	3/3/2030	86,035	0.03%
ORIX Corp.	100,000	1.92%	20/4/2026	97,022	0.03%
Sumitomo Mitsui Banking Corp.	200,000	0.01%	10/9/2025	188,950	0.06%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.55%	15/6/2026	95,881	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	100,000	0.63%	23/10/2029	85,559	0.03%
Sumitomo Mitsui Trust Bank Ltd.	200,000	4.09%	19/4/2028	207,327	0.07%
Takeda Pharmaceutical Co., Ltd.	100,000	1.00%	9/7/2029	89,105	0.03%
Takeda Pharmaceutical Co., Ltd.	150,000	3.00%	21/11/2030	147,946	0.05%
Takeda Pharmaceutical Co., Ltd.	100,000	2.00%	9/7/2040	79,338	0.02%
Toyota Motor Finance Netherlands BV	100,000	4.00%	2/4/2027	103,058	0.03%
Toyota Motor Finance Netherlands BV	200,000	0.00%	25/2/2028	177,411	0.06%
				<b>3,306,926</b>	<b>1.04%</b>
<b>Kazakhstan 0.04% (31 December 2022: 0.04%)</b>					
Kazakhstan Government International Bond	130,000	0.60%	30/9/2026	120,832	0.04%
				<b>120,832</b>	<b>0.04%</b>
<b>Luxembourg 0.44% (31 December 2022: 0.72%)</b>					
Acef Holding SCA	100,000	0.75%	14/6/2028	86,018	0.03%
AXA Logistics Europe Master SCA	100,000	0.38%	15/11/2026	90,864	0.03%
Bevco Lux Sarl	100,000	1.00%	16/1/2030	83,557	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	2.20%	24/7/2025	95,722	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.25%	26/4/2027	87,837	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	3.63%	29/10/2029	91,965	0.03%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	100,000	0.90%	12/10/2029	83,081	0.03%
Czech Gas Networks Investments Sarl	100,000	1.00%	16/7/2027	91,931	0.03%
Eurofins Scientific SE	100,000	0.88%	19/5/2031	81,321	0.02%
JAB Holdings BV	100,000	4.75%	29/6/2032	106,418	0.03%
JAB Holdings BV	100,000	5.00%	12/6/2033	107,800	0.03%
Prologis International Funding II SA	200,000	2.38%	14/11/2030	184,011	0.06%
SES SA	100,000	0.88%	4/11/2027	90,505	0.03%
Traton Finance Luxembourg SA	100,000	4.25%	16/5/2028	102,826	0.03%
				<b>1,383,856</b>	<b>0.44%</b>
<b>Mexico 0.26% (31 December 2022: 0.28%)</b>					
Mexico Government International Bond	100,000	1.63%	8/4/2026	96,101	0.03%
Mexico Government International Bond	100,000	1.75%	17/4/2028	92,935	0.03%
Mexico Government International Bond	200,000	1.45%	25/10/2033	156,033	0.05%
Mexico Government International Bond	200,000	2.25%	12/8/2036	157,213	0.05%
Mexico Government International Bond	200,000	2.88%	8/4/2039	160,789	0.05%
Mexico Government International Bond	122,000	2.13%	25/10/2051	73,758	0.02%
Mexico Government International Bond	100,000	4.00%	15/3/2115	77,151	0.03%
				<b>813,980</b>	<b>0.26%</b>
<b>Netherlands 5.21% (31 December 2022: 4.92%)</b>					
ABB Finance BV	100,000	3.38%	16/1/2031	102,554	0.03%
ABN AMRO Bank NV	200,000	0.88%	22/4/2025	193,376	0.06%
ABN AMRO Bank NV	100,000	1.25%	28/5/2025	96,942	0.03%
ABN AMRO Bank NV	100,000	3.63%	10/1/2026	100,800	0.03%
ABN AMRO Bank NV	300,000	0.88%	14/1/2026	288,416	0.09%
ABN AMRO Bank NV	200,000	3.88%	21/12/2026	204,074	0.06%
ABN AMRO Bank NV	100,000	0.60%	15/1/2027	92,298	0.03%
ABN AMRO Bank NV	100,000	4.00%	16/1/2028	102,548	0.03%
ABN AMRO Bank NV	300,000	4.38%	20/10/2028	311,075	0.10%
ABN AMRO Bank NV	100,000	4.25%	21/2/2030	103,810	0.03%
ABN AMRO Bank NV	200,000	1.00%	13/4/2031	177,789	0.06%
ABN AMRO Bank NV	300,000	1.13%	12/1/2032	265,404	0.08%
ABN AMRO Bank NV	100,000	3.00%	1/6/2032	97,564	0.03%
ABN AMRO Bank NV	200,000	1.25%	10/1/2033	175,277	0.06%
ABN AMRO Bank NV <sup>^</sup>	200,000	5.13%	22/2/2033	205,733	0.07%
ABN AMRO Bank NV	100,000	4.50%	21/11/2034	107,308	0.03%
ABN AMRO Bank NV	100,000	0.38%	14/1/2035	76,148	0.02%
ABN AMRO Bank NV	200,000	0.63%	24/1/2037	148,988	0.05%
ABN AMRO Bank NV	200,000	1.13%	23/4/2039	150,878	0.05%
Achmea Bank NV	200,000	3.00%	31/1/2030	202,506	0.06%
Achmea BV <sup>^</sup>	100,000	4.25%	Perpetual	99,039	0.03%
Aegon Bank NV	100,000	0.38%	9/6/2036	72,993	0.02%
Akzo Nobel NV	100,000	1.50%	28/3/2028	93,934	0.03%
Akzo Nobel NV	200,000	1.63%	14/4/2030	180,720	0.06%
American Medical Systems Europe BV	200,000	1.63%	8/3/2031	180,731	0.06%
ASML Holding NV	100,000	3.50%	6/12/2025	100,796	0.03%
ASML Holding NV	100,000	1.38%	7/7/2026	96,406	0.03%
ASML Holding NV	100,000	1.63%	28/5/2027	96,074	0.03%
ASR Nederland NV <sup>^</sup>	100,000	7.00%	7/12/2043	112,700	0.04%
ASR Nederland NV <sup>^</sup>	100,000	5.13%	29/9/2045	101,052	0.03%
Athora Netherlands NV <sup>^</sup>	100,000	2.25%	15/7/2031	89,061	0.03%
BMW Finance NV	100,000	3.88%	4/10/2028	104,562	0.03%
Coloplast Finance BV	100,000	2.75%	19/5/2030	96,719	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Cooperatieve Rabobank UA	200,000	4.13%	14/7/2025	202,300	0.06%
Cooperatieve Rabobank UA	100,000	1.25%	23/3/2026	96,402	0.03%
Cooperatieve Rabobank UA	100,000	0.63%	26/4/2026	95,311	0.03%
Cooperatieve Rabobank UA	200,000	3.91%	3/11/2026	204,526	0.06%
Cooperatieve Rabobank UA	100,000	1.38%	3/2/2027	95,079	0.03%
Cooperatieve Rabobank UA	100,000	0.00%	21/6/2027	91,520	0.03%
Cooperatieve Rabobank UA^	100,000	0.38%	1/12/2027	91,728	0.03%
Cooperatieve Rabobank UA^	100,000	4.63%	27/1/2028	103,546	0.03%
Cooperatieve Rabobank UA	200,000	0.88%	1/2/2029	183,614	0.06%
Cooperatieve Rabobank UA^	100,000	4.23%	25/4/2029	102,910	0.03%
Cooperatieve Rabobank UA	100,000	4.00%	10/1/2030	103,255	0.03%
Cooperatieve Rabobank UA	100,000	0.13%	1/12/2031	81,391	0.03%
Cooperatieve Rabobank UA	100,000	1.25%	31/5/2032	88,512	0.03%
Cooperatieve Rabobank UA^	100,000	3.88%	30/11/2032	99,978	0.03%
Cooperatieve Rabobank UA	100,000	2.88%	19/1/2033	100,467	0.03%
Cooperatieve Rabobank UA	100,000	1.00%	19/1/2034	80,550	0.03%
Cooperatieve Rabobank UA	100,000	1.50%	26/4/2038	82,407	0.03%
Cooperatieve Rabobank UA	100,000	0.75%	21/6/2039	72,146	0.02%
Cooperatieve Rabobank UA	300,000	0.01%	27/11/2040	180,128	0.06%
CTP NV	130,000	0.88%	20/1/2026	120,539	0.04%
CTP NV	100,000	1.50%	27/9/2031	77,795	0.03%
de Volksbank NV	100,000	0.50%	30/1/2026	95,243	0.03%
de Volksbank NV	200,000	0.75%	24/10/2031	171,590	0.05%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	81,408	0.03%
DSM BV	200,000	0.75%	28/9/2026	190,057	0.06%
DSV Finance BV	100,000	0.88%	17/9/2036	74,139	0.02%
Enel Finance International NV	100,000	4.00%	20/2/2031	103,382	0.03%
Euronext NV	100,000	1.00%	18/4/2025	96,624	0.03%
Euronext NV	100,000	1.50%	17/5/2041	75,118	0.02%
EXOR NV	100,000	2.25%	29/4/2030	94,233	0.03%
EXOR NV	100,000	0.88%	19/1/2031	86,136	0.03%
H&M Finance BV	100,000	4.88%	25/10/2031	106,833	0.03%
Heimstaden Bostad Treasury BV	100,000	0.75%	6/9/2029	65,598	0.02%
Heineken NV	100,000	2.25%	30/3/2030	95,872	0.03%
Heineken NV	100,000	1.75%	17/3/2031	91,699	0.03%
Heineken NV	100,000	1.25%	7/5/2033	84,750	0.03%
Heineken NV	100,000	1.75%	7/5/2040	80,425	0.03%
IMCD NV	100,000	4.88%	18/9/2028	104,817	0.03%
ING Bank NV	200,000	3.00%	15/2/2026	200,656	0.06%
ING Bank NV	200,000	0.50%	17/2/2027	186,911	0.06%
ING Bank NV	100,000	0.88%	11/4/2028	92,906	0.03%
ING Bank NV	100,000	0.75%	18/2/2029	90,996	0.03%
ING Bank NV	100,000	2.50%	21/2/2030	98,866	0.03%
ING Bank NV	100,000	3.00%	15/2/2033	101,444	0.03%
ING Bank NV	100,000	1.00%	17/2/2037	78,416	0.03%
ING Groep NV^	200,000	2.13%	23/5/2026	195,675	0.06%
ING Groep NV^	200,000	1.25%	16/2/2027	190,213	0.06%
ING Groep NV	100,000	2.00%	20/9/2028	95,056	0.03%
ING Groep NV^	300,000	0.25%	18/2/2029	260,322	0.08%
ING Groep NV^	100,000	1.00%	13/11/2030	93,685	0.03%
ING Groep NV^	200,000	1.75%	16/2/2031	178,756	0.06%
ING Groep NV^	100,000	0.88%	9/6/2032	89,811	0.03%
ING Groep NV^	100,000	5.25%	14/11/2033	109,781	0.04%
ING Groep NV^	100,000	4.75%	23/5/2034	106,389	0.03%
ING Groep NV^	100,000	5.00%	20/2/2035	103,187	0.03%
ING Groep NV^	100,000	4.50%	23/5/2029	103,063	0.03%
JDE Peet's NV	100,000	0.24%	16/1/2025	96,257	0.03%
JDE Peet's NV	100,000	0.63%	9/2/2028	89,599	0.03%
JDE Peet's NV	100,000	0.50%	16/1/2029	86,629	0.03%
Koninklijke Ahold Delhaize NV	200,000	0.25%	26/6/2025	191,935	0.06%
Koninklijke Ahold Delhaize NV	100,000	0.38%	18/3/2030	84,670	0.03%
Koninklijke KPN NV	200,000	0.63%	9/4/2025	192,856	0.06%
Koninklijke KPN NV	100,000	3.88%	3/7/2031	103,689	0.03%
LeasePlan Corp. NV	100,000	0.25%	23/2/2026	93,177	0.03%
LeasePlan Corp. NV	200,000	0.25%	7/9/2026	183,724	0.06%
Mondelez International Holdings Netherlands BV	100,000	0.63%	9/9/2032	80,720	0.03%
Nationale-Nederlanden Bank NV	200,000	0.38%	26/2/2025	192,686	0.06%
Nationale-Nederlanden Bank NV	200,000	3.63%	16/10/2026	204,194	0.06%
Nationale-Nederlanden Bank NV	100,000	0.38%	4/3/2041	64,104	0.02%
NIBC Bank NV	100,000	6.38%	1/12/2025	104,757	0.03%
NIBC Bank NV	100,000	0.25%	9/9/2026	91,453	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
NIBC Bank NV	100,000	0.50%	19/3/2027	93,198	0.03%
NIBC Bank NV	100,000	1.88%	16/6/2027	97,129	0.03%
NIBC Bank NV	100,000	1.00%	11/9/2028	92,360	0.03%
NIBC Bank NV	100,000	0.01%	15/10/2029	85,423	0.03%
NN Group NV^	100,000	4.50%	Perpetual	99,605	0.03%
NN Group NV	100,000	0.88%	23/11/2031	85,735	0.03%
NN Group NV^	100,000	6.00%	3/11/2043	106,592	0.03%
Prosus NV	100,000	2.78%	19/1/2034	77,963	0.03%
Rentokil Initial Finance BV	200,000	3.88%	27/6/2027	203,849	0.06%
Repsol International Finance BV^	100,000	4.25%	Perpetual	97,523	0.03%
Sartorius Finance BV	100,000	4.25%	14/9/2026	102,234	0.03%
Sartorius Finance BV	100,000	4.38%	14/9/2029	103,614	0.03%
Sartorius Finance BV	100,000	4.88%	14/9/2035	105,440	0.03%
Shell International Finance BV	200,000	1.63%	20/1/2027	192,676	0.06%
Shell International Finance BV	100,000	1.50%	7/4/2028	94,589	0.03%
Shell International Finance BV	200,000	1.25%	12/5/2028	186,832	0.06%
Shell International Finance BV	100,000	0.75%	15/8/2028	91,040	0.03%
Shell International Finance BV	100,000	1.88%	7/4/2032	91,625	0.03%
Shell International Finance BV	100,000	1.25%	11/11/2032	85,889	0.03%
Siemens Energy Finance BV	100,000	4.25%	5/4/2029	97,379	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.38%	24/8/2031	103,097	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.00%	8/9/2033	100,006	0.03%
Signify NV	100,000	2.38%	11/5/2027	96,975	0.03%
Sika Capital BV	100,000	3.75%	3/5/2030	102,918	0.03%
Stellantis NV	100,000	4.38%	14/3/2030	105,621	0.03%
Thermo Fisher Scientific Finance I BV	100,000	2.00%	18/10/2051	71,570	0.02%
Toyota Motor Finance Netherlands BV	100,000	0.00%	27/10/2025	94,416	0.03%
Toyota Motor Finance Netherlands BV	100,000	3.50%	13/1/2028	101,871	0.03%
Unilever Finance Netherlands BV	100,000	2.25%	16/5/2034	93,617	0.03%
Universal Music Group NV	100,000	3.00%	30/6/2027	100,048	0.03%
Vestas Wind Systems Finance BV	100,000	1.50%	15/6/2029	91,613	0.03%
Vesteda Finance BV	100,000	1.50%	24/5/2027	94,298	0.03%
Volkswagen International Finance NV^	100,000	7.88%	Perpetual	112,524	0.04%
Wolters Kluwer NV	100,000	0.25%	30/3/2028	89,744	0.03%
Wolters Kluwer NV	100,000	3.75%	3/4/2031	103,708	0.03%
				<b>16,569,607</b>	<b>5.21%</b>
<b>New Zealand 0.31% (31 December 2022: 0.35%)</b>					
ANZ New Zealand Int'l Ltd.	100,000	3.95%	17/7/2026	102,349	0.03%
ANZ New Zealand Int'l Ltd.	100,000	0.38%	17/9/2029	85,699	0.03%
ASB Bank Ltd.	100,000	0.25%	8/9/2028	87,169	0.03%
ASB Bank Ltd.	200,000	0.25%	21/5/2031	163,559	0.05%
Auckland Council	200,000	0.25%	17/11/2031	164,078	0.05%
BNZ International Funding Ltd.	300,000	0.63%	3/7/2025	288,256	0.09%
Westpac Securities NZ Ltd.	100,000	0.10%	13/7/2027	89,464	0.03%
				<b>980,574</b>	<b>0.31%</b>
<b>Norway 1.83% (31 December 2022: 1.78%)</b>					
Aker BP A.S.A	100,000	1.13%	12/5/2029	89,098	0.03%
Avinor A.S.	100,000	1.00%	29/4/2025	96,794	0.03%
DNB Bank A.S.A^	100,000	1.63%	31/5/2026	97,378	0.03%
DNB Bank A.S.A^	100,000	3.63%	16/2/2027	100,315	0.03%
DNB Bank A.S.A^	100,000	3.13%	21/9/2027	99,682	0.03%
DNB Bank A.S.A^	100,000	4.50%	19/7/2028	103,343	0.03%
DNB Bank A.S.A^	100,000	0.25%	23/2/2029	87,715	0.03%
DNB Bank A.S.A^	100,000	4.00%	14/3/2029	103,067	0.03%
DNB Bank A.S.A^	100,000	4.63%	1/11/2029	105,104	0.03%
DNB Bank A.S.A^	100,000	4.63%	28/2/2033	102,393	0.03%
DNB Boligkreditt A.S.	300,000	0.63%	14/1/2026	286,492	0.09%
DNB Boligkreditt A.S.	300,000	0.01%	8/10/2027	270,733	0.09%
DNB Boligkreditt A.S.	200,000	0.01%	21/1/2031	164,456	0.05%
Eika Boligkreditt A.S.	100,000	0.50%	28/8/2025	95,918	0.03%
Eika Boligkreditt A.S.	100,000	0.01%	12/3/2027	91,632	0.03%
Eika Boligkreditt A.S.	104,000	3.25%	14/6/2033	106,492	0.03%
Equinor A.S.A	100,000	0.75%	22/5/2026	94,951	0.03%
Equinor A.S.A	200,000	1.25%	17/2/2027	189,475	0.06%
Equinor A.S.A	100,000	1.63%	17/2/2035	85,825	0.03%
Kommunalbanken A.S.	100,000	0.63%	20/4/2026	95,379	0.03%
Kommunalbanken A.S.	150,000	2.75%	29/11/2027	150,965	0.05%
Kommunalbanken A.S.	100,000	0.05%	24/10/2029	86,760	0.03%
Norsk Hydro A.S.A	100,000	2.00%	11/4/2029	92,210	0.03%
Santander Consumer Bank A.S.	100,000	0.13%	25/2/2025	95,967	0.03%
SpareBank 1 Boligkreditt A.S.	150,000	0.13%	14/5/2026	140,511	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
SpareBank 1 Boligkreditt A.S.	200,000	1.00%	30/1/2029	182,883	0.06%
SpareBank 1 Boligkreditt A.S.	400,000	0.13%	12/5/2031	326,865	0.10%
SpareBank 1 SMN	100,000	0.01%	18/2/2028	87,826	0.03%
SpareBank 1 SR-Bank A.S.A	100,000	0.25%	9/11/2026	91,890	0.03%
SpareBank 1 SR-Bank A.S.A	100,000	3.75%	23/11/2027	101,759	0.03%
Sparebanken Soer Boligkreditt A.S.	280,000	0.50%	6/2/2026	266,313	0.08%
Sparebanken Vest Boligkreditt A.S.	300,000	0.01%	24/11/2025	283,917	0.09%
SR-Boligkreditt A.S.	300,000	0.01%	26/6/2027	272,405	0.09%
SR-Boligkreditt A.S.	200,000	1.63%	15/3/2028	191,071	0.06%
Statkraft A.S.	100,000	1.50%	26/3/2030	91,832	0.03%
Statkraft A.S.	170,000	3.13%	13/12/2031	171,218	0.05%
Statnett SF	100,000	0.88%	8/3/2025	96,921	0.03%
Statnett SF	100,000	3.50%	8/6/2033	104,051	0.03%
Telenor A.S.A	100,000	0.75%	31/5/2026	94,669	0.03%
Telenor A.S.A	250,000	0.25%	14/2/2028	224,108	0.07%
Telenor A.S.A	100,000	4.00%	3/10/2030	105,689	0.03%
Telenor A.S.A	100,000	0.88%	14/2/2035	78,536	0.03%
				<b>5,804,608</b>	<b>1.83%</b>
<b>Peru 0.05% (31 December 2022: 0.05%)</b>					
Peruvian Government International Bond	100,000	1.25%	11/3/2033	78,586	0.03%
Peruvian Government International Bond	100,000	1.95%	17/11/2036	75,496	0.02%
				<b>154,082</b>	<b>0.05%</b>
<b>Philippines 0.08% (31 December 2022: 0.09%)</b>					
Philippine Government International Bond	100,000	0.25%	28/4/2025	95,279	0.03%
Philippine Government International Bond	100,000	0.70%	3/2/2029	87,301	0.03%
Philippine Government International Bond	100,000	1.20%	28/4/2033	80,033	0.02%
				<b>262,613</b>	<b>0.08%</b>
<b>Poland 0.60% (31 December 2022: 0.66%)</b>					
Bank Gospodarstwa Krajowego	100,000	1.38%	1/6/2025	96,586	0.03%
Bank Gospodarstwa Krajowego	100,000	1.75%	6/5/2026	95,995	0.03%
Bank Gospodarstwa Krajowego	100,000	4.00%	8/9/2027	101,848	0.03%
Bank Gospodarstwa Krajowego	100,000	1.63%	30/4/2028	92,007	0.03%
ORLEN SA	100,000	4.75%	13/7/2030	103,777	0.03%
Republic of Poland Government International Bond	50,000	5.25%	20/1/2025	50,923	0.02%
Republic of Poland Government International Bond	400,000	0.00%	10/2/2025	385,513	0.12%
Republic of Poland Government International Bond	50,000	1.13%	7/8/2026	47,446	0.02%
Republic of Poland Government International Bond	100,000	1.38%	22/10/2027	95,153	0.03%
Republic of Poland Government International Bond	250,000	1.00%	7/3/2029	230,150	0.07%
Republic of Poland Government International Bond	100,000	2.75%	25/5/2032	96,618	0.03%
Republic of Poland Government International Bond	220,000	3.88%	14/2/2033	229,077	0.07%
Republic of Poland Government International Bond	150,000	2.38%	18/1/2036	131,285	0.04%
Republic of Poland Government International Bond	100,000	4.25%	14/2/2043	105,267	0.03%
Republic of Poland Government International Bond	60,000	2.00%	8/3/2049	41,719	0.02%
				<b>1,903,364</b>	<b>0.60%</b>
<b>Portugal 0.29% (31 December 2022: 0.20%)</b>					
Banco Comercial Portugues SA^	100,000	1.13%	12/2/2027	94,532	0.03%
Banco Santander Totta SA	200,000	3.38%	19/4/2028	203,509	0.07%
EDP Finance BV	200,000	1.88%	13/10/2025	195,468	0.06%
EDP Finance BV	100,000	3.88%	11/3/2030	103,447	0.03%
EDP Servicios Financieros Espana SA	125,000	4.38%	4/4/2032	133,200	0.04%
EDP-Energias de Portugal SA	100,000	1.63%	15/4/2027	95,685	0.03%
Ren Finance BV	100,000	1.75%	18/1/2028	94,844	0.03%
				<b>920,685</b>	<b>0.29%</b>
<b>Romania 0.81% (31 December 2022: 0.89%)</b>					
NE Property BV	100,000	3.38%	14/7/2027	94,194	0.03%
Romanian Government International Bond	100,000	2.75%	26/2/2026	98,251	0.03%
Romanian Government International Bond	100,000	2.00%	8/12/2026	94,041	0.03%
Romanian Government International Bond	150,000	2.38%	19/4/2027	141,386	0.04%
Romanian Government International Bond	220,000	2.13%	7/3/2028	199,610	0.06%
Romanian Government International Bond	195,000	2.88%	26/5/2028	182,283	0.06%
Romanian Government International Bond	100,000	5.50%	18/9/2028	102,706	0.03%
Romanian Government International Bond	30,000	2.88%	11/3/2029	27,185	0.01%
Romanian Government International Bond	80,000	6.63%	27/9/2029	85,484	0.03%
Romanian Government International Bond	300,000	3.62%	26/5/2030	275,654	0.09%
Romanian Government International Bond	200,000	1.75%	13/7/2030	161,679	0.05%
Romanian Government International Bond	100,000	2.12%	16/7/2031	79,649	0.02%
Romanian Government International Bond	60,000	2.00%	28/1/2032	46,372	0.01%
Romanian Government International Bond	200,000	6.38%	18/9/2033	211,397	0.07%
Romanian Government International Bond	140,000	3.75%	7/2/2034	120,337	0.04%
Romanian Government International Bond	50,000	3.50%	3/4/2034	42,423	0.01%
Romanian Government International Bond	250,000	3.88%	29/10/2035	212,807	0.07%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Romanian Government International Bond	20,000	4.13%	11/3/2039	16,611	0.01%
Romanian Government International Bond	120,000	2.63%	2/12/2040	80,632	0.03%
Romanian Government International Bond	70,000	2.75%	14/4/2041	46,970	0.01%
Romanian Government International Bond	180,000	2.88%	13/4/2042	121,963	0.04%
Romanian Government International Bond	70,000	4.63%	3/4/2049	58,758	0.02%
Romanian Government International Bond	100,000	3.38%	28/1/2050	68,037	0.02%
				<b>2,568,429</b>	<b>0.81%</b>
<b>Saudi Arabia 0.08% (31 December 2022: 0.14%)</b>					
Saudi Government International Bond	100,000	0.75%	9/7/2027	91,753	0.03%
Saudi Government International Bond	100,000	0.63%	3/3/2030	85,591	0.03%
Saudi Government International Bond	100,000	2.00%	9/7/2039	77,323	0.02%
				<b>254,667</b>	<b>0.08%</b>
<b>Singapore 0.17% (31 December 2022: 0.16%)</b>					
Oversea-Chinese Banking Corp., Ltd.	100,000	0.63%	18/4/2025	96,671	0.03%
Temasek Financial I Ltd.	150,000	3.25%	15/2/2027	151,567	0.05%
Temasek Financial I Ltd.	150,000	0.50%	20/11/2031	123,626	0.04%
United Overseas Bank Ltd.	200,000	0.10%	25/5/2029	171,906	0.05%
				<b>543,770</b>	<b>0.17%</b>
<b>Slovakia 0.14% (31 December 2022: 0.03%)</b>					
Slovenska Sporitelna A.S.	200,000	3.25%	12/1/2026	200,070	0.06%
Via Pribina A.S.	72,920	4.78%	30/9/2039	73,181	0.02%
Vseobecna Uverova Banka A.S.	200,000	0.88%	22/3/2027	186,267	0.06%
				<b>459,518</b>	<b>0.14%</b>
<b>South Africa 0.06% (31 December 2022: 0.03%)</b>					
Anglo American Capital plc	100,000	1.63%	11/3/2026	96,161	0.03%
Anglo American Capital plc	100,000	5.00%	15/3/2031	106,505	0.03%
				<b>202,666</b>	<b>0.06%</b>
<b>South Korea 0.41% (31 December 2022: 0.32%)</b>					
Export-Import Bank of Korea	100,000	0.83%	27/4/2025	96,626	0.03%
Export-Import Bank of Korea	100,000	3.50%	7/6/2026	100,984	0.03%
Export-Import Bank of Korea	100,000	3.63%	7/6/2030	103,018	0.03%
Hana Bank	168,000	3.75%	4/5/2026	169,971	0.05%
Kookmin Bank	120,000	4.00%	13/4/2027	123,421	0.04%
Korea Housing Finance Corp.	200,000	0.01%	5/2/2025	192,166	0.06%
Korea Housing Finance Corp.	200,000	0.01%	7/7/2025	189,975	0.06%
Korea Housing Finance Corp.	100,000	1.96%	19/7/2026	97,071	0.03%
Korea Housing Finance Corp.	140,000	4.08%	25/9/2027	144,633	0.05%
Korea International Bond	100,000	0.00%	16/9/2025	94,602	0.03%
				<b>1,312,467</b>	<b>0.41%</b>
<b>Spain 4.59% (31 December 2022: 4.62%)</b>					
Abanca Corp. Bancaria SA^	200,000	0.50%	8/9/2027	182,558	0.06%
Abertis Infraestructuras SA	200,000	0.63%	15/7/2025	191,526	0.06%
Abertis Infraestructuras SA	100,000	1.00%	27/2/2027	94,018	0.03%
Abertis Infraestructuras SA	100,000	2.38%	27/9/2027	97,412	0.03%
Abertis Infraestructuras SA	100,000	4.13%	31/1/2028	102,859	0.03%
Abertis Infraestructuras SA	200,000	1.88%	26/3/2032	173,273	0.06%
Acciona Energia Financiacion Filiales SA	100,000	1.38%	26/1/2032	83,817	0.03%
Amadeus IT Group SA	100,000	1.50%	18/9/2026	97,105	0.03%
AYT Cedula Cajas Global FTA	200,000	4.75%	25/5/2027	210,838	0.07%
AyT Cedula Cajas X Fondo de Titulizacion de Activos	100,000	3.75%	30/6/2025	100,386	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.38%	14/5/2025	97,007	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.75%	26/11/2025	97,283	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.88%	22/11/2026	94,725	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	0.50%	14/1/2027	184,485	0.06%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	10/2/2027	100,111	0.03%
Banco Bilbao Vizcaya Argentaria SA^	100,000	0.13%	24/3/2027	93,117	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.13%	17/7/2027	202,048	0.06%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.38%	20/9/2027	201,893	0.06%
Banco Bilbao Vizcaya Argentaria SA^	100,000	0.88%	14/1/2029	90,669	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.38%	14/10/2029	106,218	0.03%
Banco de Sabadell SA	100,000	3.50%	28/8/2026	101,356	0.03%
Banco de Sabadell SA	100,000	0.13%	10/2/2028	89,421	0.03%
Banco de Sabadell SA^	100,000	5.13%	10/11/2028	105,121	0.03%
Banco de Sabadell SA	100,000	1.75%	30/5/2029	93,908	0.03%
Banco de Sabadell SA^	100,000	5.00%	7/6/2029	105,112	0.03%
Banco Santander SA	100,000	1.13%	17/1/2025	97,296	0.03%
Banco Santander SA	300,000	0.01%	27/2/2025	288,642	0.09%
Banco Santander SA	200,000	2.50%	18/3/2025	197,240	0.06%
Banco Santander SA	300,000	3.38%	11/1/2026	302,097	0.10%
Banco Santander SA	200,000	3.75%	16/1/2026	201,695	0.06%
Banco Santander SA	300,000	1.50%	25/1/2026	291,035	0.09%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banco Santander SA	100,000	3.25%	4/4/2026	99,373	0.03%
Banco Santander SA^	100,000	3.63%	27/9/2026	100,144	0.03%
Banco Santander SA	100,000	0.30%	4/10/2026	92,905	0.03%
Banco Santander SA	100,000	0.50%	4/2/2027	91,754	0.03%
Banco Santander SA^	100,000	0.50%	24/3/2027	93,325	0.03%
Banco Santander SA	200,000	4.63%	4/5/2027	211,467	0.07%
Banco Santander SA	100,000	2.38%	8/9/2027	98,404	0.03%
Banco Santander SA	100,000	0.20%	11/2/2028	88,438	0.03%
Banco Santander SA^	200,000	0.63%	24/6/2029	177,073	0.06%
Banco Santander SA	400,000	0.13%	4/6/2030	334,167	0.11%
Banco Santander SA	100,000	4.25%	12/6/2030	104,489	0.03%
Banco Santander SA	200,000	4.88%	18/10/2031	212,963	0.07%
Banco Santander SA	200,000	0.10%	27/2/2032	158,383	0.05%
Banco Santander SA	100,000	2.75%	8/9/2032	97,931	0.03%
Banco Santander SA^	200,000	5.75%	23/8/2033	209,714	0.07%
Bankinter SA	200,000	0.88%	8/7/2026	188,110	0.06%
Bankinter SA	100,000	0.63%	6/10/2027	91,016	0.03%
Bankinter SA	200,000	3.05%	29/5/2028	200,924	0.06%
CaixaBank SA	100,000	4.00%	3/2/2025	100,472	0.03%
CaixaBank SA	200,000	1.00%	25/9/2025	192,648	0.06%
CaixaBank SA^	100,000	1.63%	13/4/2026	97,324	0.03%
CaixaBank SA	100,000	1.38%	19/6/2026	94,968	0.03%
CaixaBank SA	200,000	0.75%	9/7/2026	187,901	0.06%
CaixaBank SA^	100,000	0.75%	10/7/2026	96,103	0.03%
CaixaBank SA	200,000	1.25%	11/1/2027	190,441	0.06%
CaixaBank SA	200,000	1.00%	17/1/2028	185,987	0.06%
CaixaBank SA^	200,000	0.75%	26/5/2028	182,324	0.06%
CaixaBank SA^	100,000	0.50%	9/2/2029	88,143	0.03%
CaixaBank SA^	100,000	5.00%	19/7/2029	104,554	0.03%
CaixaBank SA^	100,000	2.25%	17/4/2030	96,548	0.03%
CaixaBank SA	100,000	4.25%	6/9/2030	103,811	0.03%
CaixaBank SA^	100,000	1.25%	18/6/2031	93,074	0.03%
CaixaBank SA	100,000	4.38%	29/11/2033	105,081	0.03%
CaixaBank SA^	100,000	6.13%	30/5/2034	105,782	0.03%
CaixaBank SA	100,000	4.13%	24/3/2036	109,460	0.03%
CaixaBank SA^	100,000	5.38%	14/11/2030	107,895	0.03%
Caja Rural de Navarra SCC	100,000	3.00%	26/4/2027	100,203	0.03%
Cedulas TDA 6 Fondo de Titulizacion de Activos	200,000	3.88%	23/5/2025	201,090	0.06%
Deutsche Bank SA Espanola	300,000	3.63%	23/11/2026	305,405	0.10%
Enagas Financiaciones SA	100,000	0.75%	27/10/2026	94,358	0.03%
FCC Servicios Medio Ambiente Holding SAU	100,000	5.25%	30/10/2029	107,337	0.03%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	88,676	0.03%
Iberdrola Finanzas SA^	100,000	1.58%	Perpetual	89,076	0.03%
Iberdrola Finanzas SA	300,000	0.88%	16/6/2025	289,327	0.09%
Iberdrola Finanzas SA	200,000	3.13%	22/11/2028	202,586	0.06%
Iberdrola Finanzas SA	100,000	1.38%	11/3/2032	88,706	0.03%
Iberdrola Finanzas SA	100,000	3.63%	13/7/2033	103,626	0.03%
Iberdrola International BV^	200,000	1.87%	Perpetual	188,229	0.06%
Iberdrola International BV^	100,000	2.25%	Perpetual	89,253	0.03%
Iberdrola International BV^	100,000	1.83%	Perpetual	85,141	0.03%
Iberdrola International BV	100,000	1.13%	21/4/2026	96,385	0.03%
Inmobiliaria Colonial Socimi SA	100,000	1.63%	28/11/2025	96,693	0.03%
Inmobiliaria Colonial Socimi SA	100,000	2.50%	28/11/2029	94,231	0.03%
Mapfre SA^	100,000	4.13%	7/9/2048	96,530	0.03%
Merlin Properties Socimi SA	100,000	2.38%	13/7/2027	96,253	0.03%
Merlin Properties Socimi SA	100,000	1.38%	1/6/2030	84,780	0.03%
Naturgy Finance BV	100,000	1.25%	15/1/2026	95,859	0.03%
Naturgy Finance BV	100,000	1.25%	19/4/2026	95,798	0.03%
Naturgy Finance BV	100,000	1.50%	29/1/2028	94,089	0.03%
Programa Cedulas TDA Fondo de Titulizacion de Activos	100,000	4.25%	28/3/2027	104,152	0.03%
Programa Cedulas TDA Fondo de Titulizacion de Activos	200,000	4.25%	10/4/2031	217,337	0.07%
Prosegur Compania de Seguridad SA	100,000	2.50%	6/4/2029	95,314	0.03%
Red Electrica Financiaciones SAU	100,000	1.25%	13/3/2027	95,399	0.03%
Red Electrica Financiaciones SAU	100,000	0.38%	24/7/2028	90,444	0.03%
Repsol International Finance BV	200,000	2.00%	15/12/2025	195,474	0.06%
Repsol International Finance BV	100,000	2.63%	15/4/2030	98,234	0.03%
Santander Consumer Finance SA	100,000	0.38%	17/1/2025	96,697	0.03%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	93,303	0.03%
Santander Consumer Finance SA	100,000	0.50%	14/1/2027	91,989	0.03%
Telefonica Emisiones SA	100,000	1.46%	13/4/2026	96,511	0.03%
Telefonica Emisiones SA	100,000	1.45%	22/1/2027	95,388	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Telefonica Emisiones SA	200,000	1.20%	21/8/2027	186,663	0.06%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	94,594	0.03%
Telefonica Emisiones SA	100,000	1.79%	12/3/2029	94,153	0.03%
Telefonica Emisiones SA	100,000	2.93%	17/10/2029	98,922	0.03%
Telefonica Emisiones SA	100,000	0.66%	3/2/2030	86,412	0.03%
Telefonica Emisiones SA	100,000	2.59%	25/5/2031	96,087	0.03%
Telefonica Emisiones SA	100,000	4.18%	21/11/2033	105,081	0.03%
Telefonica Europe BV	20,000	5.88%	14/2/2033	24,013	0.01%
Unicaja Banco SA*	100,000	1.00%	1/12/2026	94,480	0.03%
Werfen SA	100,000	4.63%	6/6/2028	101,896	0.03%
				<b>14,603,541</b>	<b>4.59%</b>
<b>Supranational 18.48% (31 December 2022: 17.35%)</b>					
African Development Bank	100,000	0.13%	7/10/2026	93,651	0.03%
African Development Bank	25,000	0.88%	24/5/2028	23,368	0.01%
African Development Bank	125,000	0.50%	21/3/2029	112,998	0.04%
African Development Bank	66,000	2.25%	14/9/2029	65,152	0.02%
Asian Development Bank	100,000	0.35%	16/7/2025	96,188	0.03%
Asian Development Bank	125,000	0.00%	24/10/2029	108,807	0.03%
Asian Development Bank	150,000	0.03%	31/1/2030	129,405	0.04%
Asian Development Bank	127,000	1.95%	22/7/2032	120,497	0.04%
Asian Infrastructure Investment Bank	100,000	3.00%	14/2/2028	101,574	0.03%
Banque Ouest Africaine de Developpement	100,000	2.75%	22/1/2033	75,998	0.02%
Corp. Andina de Fomento	300,000	1.13%	13/2/2025	290,962	0.09%
Corp. Andina de Fomento	100,000	0.25%	4/2/2026	93,425	0.03%
Corp. Andina de Fomento	108,000	4.50%	7/3/2028	112,657	0.04%
Council Of Europe Development Bank	100,000	0.00%	10/4/2026	94,320	0.03%
Council Of Europe Development Bank	150,000	0.38%	8/6/2026	142,284	0.04%
Council Of Europe Development Bank	250,000	0.00%	9/4/2027	230,816	0.07%
Council Of Europe Development Bank	150,000	0.00%	15/4/2028	135,325	0.04%
Council Of Europe Development Bank	100,000	0.63%	30/1/2029	91,536	0.03%
Council Of Europe Development Bank	100,000	0.00%	20/1/2031	84,101	0.03%
Council Of Europe Development Bank	67,000	0.25%	19/1/2032	56,061	0.02%
Council Of Europe Development Bank	100,000	2.88%	17/1/2033	102,198	0.03%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	200,000	0.10%	20/5/2030	171,493	0.05%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	100,000	0.15%	10/10/2034	76,188	0.02%
European Financial Stability Facility	400,000	0.40%	17/2/2025	388,644	0.12%
European Financial Stability Facility	620,000	0.50%	11/7/2025	599,149	0.19%
European Financial Stability Facility	350,000	0.00%	15/10/2025	334,139	0.10%
European Financial Stability Facility	350,000	1.50%	15/12/2025	342,615	0.11%
European Financial Stability Facility	200,000	0.40%	31/5/2026	190,519	0.06%
European Financial Stability Facility	831,000	2.75%	17/8/2026	836,131	0.26%
European Financial Stability Facility	250,000	0.63%	16/10/2026	237,749	0.07%
European Financial Stability Facility	650,000	0.75%	3/5/2027	616,489	0.19%
European Financial Stability Facility	200,000	0.88%	26/7/2027	189,854	0.06%
European Financial Stability Facility	258,000	0.00%	13/10/2027	235,675	0.07%
European Financial Stability Facility	76,000	0.88%	5/9/2028	70,842	0.02%
European Financial Stability Facility	110,000	3.00%	15/12/2028	112,774	0.04%
European Financial Stability Facility	880,000	3.50%	11/4/2029	923,650	0.29%
European Financial Stability Facility	185,000	0.05%	17/10/2029	161,194	0.05%
European Financial Stability Facility	370,000	0.13%	18/3/2030	320,681	0.10%
European Financial Stability Facility	212,000	3.00%	10/7/2030	218,042	0.07%
European Financial Stability Facility	100,000	3.88%	30/3/2032	109,568	0.03%
European Financial Stability Facility	250,000	2.38%	21/6/2032	245,379	0.08%
European Financial Stability Facility	593,000	2.88%	16/2/2033	605,251	0.19%
European Financial Stability Facility	400,000	1.25%	24/5/2033	354,447	0.11%
European Financial Stability Facility	200,000	3.00%	4/9/2034	204,860	0.06%
European Financial Stability Facility	267,000	0.88%	10/4/2035	218,719	0.07%
European Financial Stability Facility	716,000	3.38%	30/8/2038	748,791	0.24%
European Financial Stability Facility	270,000	1.70%	13/2/2043	220,865	0.07%
European Financial Stability Facility	300,000	2.35%	29/7/2044	271,442	0.09%
European Financial Stability Facility	416,000	1.20%	17/2/2045	302,384	0.09%
European Financial Stability Facility	157,000	1.38%	31/5/2047	115,512	0.04%
European Financial Stability Facility	350,000	1.80%	10/7/2048	276,310	0.09%
European Financial Stability Facility	380,000	0.70%	20/1/2050	223,974	0.07%
European Financial Stability Facility	45,000	0.05%	18/1/2052	19,961	0.01%
European Financial Stability Facility	257,000	0.70%	17/1/2053	142,407	0.04%
European Financial Stability Facility	210,000	1.75%	17/7/2053	157,258	0.05%
European Financial Stability Facility	170,000	2.00%	28/2/2056	133,562	0.04%
European Investment Bank	700,000	0.38%	16/7/2025	675,542	0.21%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Investment Bank	800,000	2.75%	15/9/2025	801,465	0.25%
European Investment Bank	370,000	4.50%	15/10/2025	381,881	0.12%
European Investment Bank	275,000	0.00%	13/3/2026	260,759	0.08%
European Investment Bank	550,000	0.38%	14/4/2026	524,728	0.16%
European Investment Bank	205,000	0.10%	15/10/2026	192,604	0.06%
European Investment Bank	60,000	0.00%	22/12/2026	55,998	0.02%
European Investment Bank	450,000	0.50%	15/1/2027	426,033	0.13%
European Investment Bank	200,000	3.50%	15/4/2027	207,159	0.06%
European Investment Bank	200,000	0.00%	17/6/2027	184,388	0.06%
European Investment Bank	230,000	0.00%	15/11/2027	210,488	0.07%
European Investment Bank	450,000	0.88%	14/1/2028	424,323	0.13%
European Investment Bank	350,000	0.00%	28/3/2028	316,749	0.10%
European Investment Bank	900,000	2.75%	28/7/2028	914,964	0.29%
European Investment Bank	100,000	0.00%	28/9/2028	89,494	0.03%
European Investment Bank	300,000	0.63%	22/1/2029	274,851	0.09%
European Investment Bank	400,000	0.13%	20/6/2029	354,095	0.11%
European Investment Bank	200,000	0.05%	15/11/2029	174,561	0.05%
European Investment Bank	263,000	0.05%	16/1/2030	228,614	0.07%
European Investment Bank	267,000	2.25%	15/3/2030	264,248	0.08%
European Investment Bank	670,000	2.75%	30/7/2030	681,112	0.21%
European Investment Bank	380,000	0.00%	9/9/2030	322,909	0.10%
European Investment Bank	340,000	0.00%	14/1/2031	285,950	0.09%
European Investment Bank	375,000	1.00%	14/3/2031	338,769	0.11%
European Investment Bank	170,000	0.25%	20/1/2032	142,312	0.04%
European Investment Bank	200,000	1.00%	14/4/2032	177,463	0.06%
European Investment Bank	270,000	1.50%	15/6/2032	248,848	0.08%
European Investment Bank	200,000	1.13%	15/11/2032	177,641	0.06%
European Investment Bank	519,000	2.88%	12/1/2033	530,379	0.17%
European Investment Bank	254,000	1.13%	13/4/2033	223,605	0.07%
European Investment Bank	690,000	3.00%	15/7/2033	711,709	0.22%
European Investment Bank	259,000	0.05%	13/10/2034	195,561	0.06%
European Investment Bank	150,000	2.63%	15/3/2035	148,563	0.05%
European Investment Bank	110,000	0.01%	15/11/2035	79,822	0.02%
European Investment Bank	207,000	0.20%	17/3/2036	152,256	0.05%
European Investment Bank	225,000	1.13%	15/9/2036	185,594	0.06%
European Investment Bank	360,000	4.00%	15/10/2037	408,035	0.13%
European Investment Bank	135,000	0.50%	13/11/2037	99,557	0.03%
European Investment Bank	150,000	2.75%	15/3/2040	147,425	0.05%
European Investment Bank	45,000	0.25%	15/6/2040	29,507	0.01%
European Investment Bank	105,000	0.01%	15/5/2041	63,861	0.02%
European Investment Bank	50,000	3.63%	14/3/2042	54,478	0.02%
European Investment Bank	123,000	1.00%	14/11/2042	88,417	0.03%
European Investment Bank	210,000	1.75%	15/9/2045	170,042	0.05%
European Investment Bank	134,000	0.88%	13/9/2047	87,719	0.03%
European Investment Bank	78,000	1.50%	15/11/2047	58,703	0.02%
European Investment Bank	220,000	1.50%	16/10/2048	162,531	0.05%
European Investment Bank	70,000	0.05%	27/1/2051	32,074	0.01%
European Stability Mechanism	250,000	0.00%	14/3/2025	241,442	0.08%
European Stability Mechanism	321,000	1.00%	23/9/2025	312,059	0.10%
European Stability Mechanism	120,000	0.50%	2/3/2026	114,986	0.04%
European Stability Mechanism	430,000	0.00%	15/12/2026	400,573	0.13%
European Stability Mechanism	630,000	1.00%	23/6/2027	600,218	0.19%
European Stability Mechanism	314,000	0.75%	5/9/2028	291,080	0.09%
European Stability Mechanism	350,000	0.50%	5/3/2029	317,696	0.10%
European Stability Mechanism	150,000	0.01%	4/3/2030	129,154	0.04%
European Stability Mechanism	50,000	0.01%	15/10/2031	41,273	0.01%
European Stability Mechanism	225,000	1.13%	3/5/2032	201,078	0.06%
European Stability Mechanism	200,000	1.20%	23/5/2033	177,232	0.06%
European Stability Mechanism	249,000	3.00%	23/8/2033	257,366	0.08%
European Stability Mechanism	200,000	1.63%	17/11/2036	174,254	0.05%
European Stability Mechanism	110,418	0.88%	18/7/2042	76,614	0.02%
European Stability Mechanism	145,000	1.75%	20/10/2045	116,630	0.04%
European Stability Mechanism	400,000	1.80%	2/11/2046	324,160	0.10%
European Stability Mechanism	200,000	1.85%	1/12/2055	149,356	0.05%
European Union	1,746,134	0.80%	4/7/2025	1,694,173	0.53%
European Union	317,000	0.00%	4/11/2025	302,907	0.09%
European Union	909,242	0.00%	6/7/2026	854,943	0.27%
European Union	300,000	3.00%	4/9/2026	304,589	0.10%
European Union	2,100,230	2.75%	5/10/2026	2,116,466	0.67%
European Union	722,737	2.00%	4/10/2027	712,088	0.22%
European Union	154,000	2.88%	4/4/2028	157,009	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Union	525,000	0.00%	2/6/2028	473,918	0.15%
European Union	1,370,000	0.00%	4/10/2028	1,222,806	0.38%
European Union	701,000	3.13%	5/12/2028	722,433	0.23%
European Union	24,000	0.00%	4/7/2029	21,057	0.01%
European Union	100,000	1.38%	4/10/2029	94,269	0.03%
European Union	1,596,000	1.63%	4/12/2029	1,523,323	0.48%
European Union	209,000	0.00%	4/10/2030	177,578	0.06%
European Union	830,000	3.13%	4/12/2030	861,177	0.27%
European Union	640,000	0.75%	4/4/2031	565,965	0.18%
European Union	1,100,000	0.00%	22/4/2031	919,527	0.29%
European Union	650,000	0.00%	4/7/2031	539,112	0.17%
European Union	250,000	3.38%	4/4/2032	265,171	0.08%
European Union	1,200,000	1.00%	6/7/2032	1,056,605	0.33%
European Union	106,000	2.75%	4/2/2033	107,384	0.03%
European Union	375,000	1.25%	4/4/2033	334,031	0.10%
European Union	895,000	3.25%	4/7/2034	938,024	0.29%
European Union	665,000	0.00%	4/7/2035	485,126	0.15%
European Union	200,000	1.50%	4/10/2035	174,608	0.05%
European Union	100,000	1.13%	4/4/2036	82,893	0.03%
European Union	420,000	0.25%	22/4/2036	309,433	0.10%
European Union	602,000	0.20%	4/6/2036	438,447	0.14%
European Union	1,315,461	0.40%	4/2/2037	973,775	0.31%
European Union	231,000	1.13%	4/6/2037	185,951	0.06%
European Union	439,000	2.75%	4/12/2037	431,057	0.14%
European Union	17,000	3.38%	4/4/2038	17,879	0.01%
European Union	807,000	3.38%	4/10/2038	847,993	0.27%
European Union	513,000	0.10%	4/10/2040	323,015	0.10%
European Union	1,010,019	0.45%	4/7/2041	662,549	0.21%
European Union	153,000	3.75%	4/4/2042	168,079	0.05%
European Union	930,664	3.38%	4/11/2042	971,300	0.31%
European Union	420,000	1.25%	4/2/2043	314,746	0.10%
European Union	421,000	4.00%	4/4/2044	477,366	0.15%
European Union	335,000	0.45%	2/5/2046	198,491	0.06%
European Union	406,000	0.75%	4/1/2047	257,037	0.08%
European Union	939,838	2.63%	4/2/2048	875,499	0.28%
European Union	702,000	0.30%	4/11/2050	359,813	0.11%
European Union	900,375	0.70%	6/7/2051	513,493	0.16%
European Union	690,348	2.50%	4/10/2052	613,486	0.19%
European Union	860,418	3.00%	4/3/2053	844,872	0.27%
International Bank for Reconstruction & Development	100,000	0.00%	15/1/2027	92,948	0.03%
International Bank for Reconstruction & Development	100,000	0.63%	22/11/2027	93,523	0.03%
International Bank for Reconstruction & Development	100,000	0.01%	24/4/2028	90,229	0.03%
International Bank for Reconstruction & Development	150,000	0.25%	21/5/2029	133,706	0.04%
International Bank for Reconstruction & Development	225,000	0.00%	21/2/2030	193,674	0.06%
International Bank for Reconstruction & Development	100,000	0.50%	16/4/2030	88,639	0.03%
International Bank for Reconstruction & Development	150,000	0.63%	12/1/2033	126,506	0.04%
International Bank for Reconstruction & Development	212,000	2.90%	19/1/2033	217,041	0.07%
International Bank for Reconstruction & Development	40,000	0.50%	21/6/2035	31,248	0.01%
International Bank for Reconstruction & Development	109,000	0.10%	17/9/2035	80,488	0.03%
International Bank for Reconstruction & Development	150,000	3.10%	14/4/2038	154,196	0.05%
International Bank for Reconstruction & Development	175,000	3.45%	13/9/2038	186,392	0.06%
International Bank for Reconstruction & Development	180,000	0.70%	22/10/2046	113,790	0.04%
International Bank for Reconstruction & Development	124,000	0.13%	3/1/2051	59,250	0.02%
International Bank for Reconstruction & Development	140,000	0.20%	21/1/2061	53,494	0.02%
International Development Association	100,000	0.00%	19/10/2026	93,134	0.03%
International Development Association	200,000	0.00%	15/7/2031	165,145	0.05%
International Development Association	150,000	0.35%	22/4/2036	112,969	0.04%
International Development Association	210,000	1.75%	5/5/2037	184,784	0.06%
International Development Association	140,000	2.50%	15/1/2038	133,902	0.04%
International Development Association	120,000	0.70%	17/1/2042	81,535	0.03%
Nordic Investment Bank	50,000	0.00%	25/9/2026	46,748	0.01%
Nordic Investment Bank	110,000	0.25%	9/3/2029	98,720	0.03%
				<b>58,754,322</b>	<b>18.48%</b>
<b>Sweden 2.20% (31 December 2022: 2.43%)</b>					
Akelius Residential Property AB	100,000	1.75%	7/2/2025	96,947	0.03%
Akelius Residential Property Financing BV	100,000	0.75%	22/2/2030	77,558	0.02%
Assa Abloy AB	200,000	3.88%	13/9/2030	210,005	0.07%
EQT AB	100,000	0.88%	14/5/2031	79,360	0.03%
Essity AB	100,000	0.50%	3/2/2030	87,676	0.03%
Essity AB	100,000	0.25%	8/2/2031	85,178	0.03%
Essity Capital BV	100,000	3.00%	21/9/2026	99,728	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Heimstaden Bostad AB	100,000	1.13%	21/1/2026	85,473	0.03%
Heimstaden Bostad Treasury BV	200,000	1.00%	13/4/2028	143,220	0.05%
Investor AB	100,000	0.38%	29/10/2035	72,436	0.02%
Molnlycke Holding AB	100,000	0.88%	5/9/2029	86,109	0.03%
Sagax Euro Mtn NL BV	100,000	1.00%	17/5/2029	81,752	0.03%
Sandvik AB	100,000	0.38%	25/11/2028	87,986	0.03%
SBAB Bank AB	100,000	1.88%	10/12/2025	97,177	0.03%
SBAB Bank AB <sup>^</sup>	100,000	4.88%	26/6/2026	101,038	0.03%
Scania CV AB	600,000	2.25%	3/6/2025	587,638	0.18%
Skandinaviska Enskilda Banken AB	200,000	1.75%	11/11/2026	192,069	0.06%
Skandinaviska Enskilda Banken AB	400,000	0.38%	11/2/2027	364,593	0.11%
Skandinaviska Enskilda Banken AB	300,000	3.25%	4/5/2028	305,988	0.10%
Skandinaviska Enskilda Banken AB	100,000	3.88%	9/5/2028	102,412	0.03%
Skandinaviska Enskilda Banken AB	200,000	0.63%	12/11/2029	170,589	0.05%
SKF AB	100,000	3.13%	14/9/2028	100,004	0.03%
Stadshypotek AB	300,000	0.38%	13/3/2026	284,079	0.09%
Stadshypotek AB	100,000	3.13%	4/4/2028	101,443	0.03%
Stadshypotek AB	100,000	0.01%	30/9/2030	82,722	0.03%
Svensk Exportkredit AB	100,000	2.75%	23/2/2028	100,226	0.03%
Svenska Handelsbanken AB	100,000	1.00%	15/4/2025	97,029	0.03%
Svenska Handelsbanken AB	100,000	0.05%	3/9/2026	91,974	0.03%
Svenska Handelsbanken AB	100,000	0.13%	3/11/2026	91,900	0.03%
Svenska Handelsbanken AB	100,000	3.75%	1/11/2027	102,605	0.03%
Svenska Handelsbanken AB	100,000	3.38%	17/2/2028	100,922	0.03%
Svenska Handelsbanken AB	100,000	1.38%	23/2/2029	91,327	0.03%
Svenska Handelsbanken AB	100,000	2.63%	5/9/2029	97,675	0.03%
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	84,682	0.03%
Svenska Handelsbanken AB <sup>^</sup>	100,000	5.00%	16/8/2034	104,831	0.03%
Sveriges Sakerstallda Obligationer AB	300,000	0.50%	29/1/2025	290,844	0.09%
Sveriges Sakerstallda Obligationer AB	200,000	1.75%	10/2/2032	183,083	0.06%
Sveriges Sakerstallda Obligationer AB	100,000	1.25%	19/4/2033	86,057	0.03%
Swedbank AB	100,000	0.75%	5/5/2025	96,403	0.03%
Swedbank AB	100,000	0.25%	2/11/2026	92,280	0.03%
Swedbank AB <sup>^</sup>	120,000	0.30%	20/5/2027	110,859	0.03%
Swedbank AB	100,000	2.10%	25/5/2027	96,253	0.03%
Swedbank AB	100,000	4.38%	5/9/2030	103,657	0.03%
Swedbank AB <sup>^</sup>	100,000	3.63%	23/8/2032	97,757	0.03%
Swedbank Hypotek AB	400,000	0.05%	28/5/2025	383,057	0.12%
Swedbank Hypotek AB	100,000	1.38%	31/5/2027	95,515	0.03%
Telefonaktiebolaget LM Ericsson	100,000	1.13%	8/2/2027	92,393	0.03%
Telia Co. AB	100,000	0.13%	27/11/2030	81,773	0.03%
Telia Co. AB	150,000	2.13%	20/2/2034	135,296	0.04%
Telia Co. AB <sup>^</sup>	100,000	1.38%	11/5/2081	92,875	0.03%
Vattenfall AB	107,000	3.75%	18/10/2026	108,820	0.03%
Vattenfall AB	100,000	0.13%	12/2/2029	86,522	0.03%
				<b>6,979,795</b>	<b>2.20%</b>
<b>Switzerland 1.98% (31 December 2022: 2.13%)</b>					
ABB Finance BV	100,000	0.00%	19/1/2030	84,209	0.03%
Adecco International Financial Services BV <sup>^</sup>	200,000	1.00%	21/3/2082	173,577	0.05%
Argentum Netherlands BV for Givaudan SA	100,000	2.00%	17/9/2030	94,414	0.03%
Argentum Netherlands BV for Swiss Life AG <sup>^</sup>	150,000	4.38%	Perpetual	148,581	0.05%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. <sup>^</sup>	100,000	3.50%	1/10/2046	98,455	0.03%
Cloverie plc for Zurich Insurance Co., Ltd.	100,000	1.50%	15/12/2028	93,869	0.03%
Coca-Cola HBC Finance BV	100,000	1.63%	14/5/2031	89,920	0.03%
Credit Suisse AG	300,000	5.50%	20/8/2026	315,277	0.10%
Credit Suisse AG	100,000	0.25%	1/9/2028	86,967	0.03%
Credit Suisse Schweiz AG	100,000	3.39%	5/12/2025	100,192	0.03%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG <sup>^</sup>	100,000	3.38%	29/9/2047	95,404	0.03%
ELM BV for Swiss Reinsurance Co., Ltd. <sup>^</sup>	100,000	2.60%	Perpetual	96,581	0.03%
Firmenich Productions Participations SAS	100,000	1.75%	30/4/2030	92,609	0.03%
Givaudan Finance Europe BV	100,000	1.00%	22/4/2027	94,869	0.03%
Holcim Finance Luxembourg SA	100,000	0.50%	29/11/2026	93,202	0.03%
Holcim Finance Luxembourg SA	200,000	0.50%	3/9/2030	166,060	0.05%
Holcim Finance Luxembourg SA	100,000	0.50%	23/4/2031	81,419	0.02%
Holcim Finance Luxembourg SA	100,000	0.63%	19/1/2033	78,082	0.02%
Lunar Funding V for Swisscom AG	100,000	1.13%	12/10/2026	95,145	0.03%
Nestle Finance International Ltd.	100,000	0.00%	3/12/2025	94,919	0.03%
Nestle Finance International Ltd.	200,000	1.13%	1/4/2026	193,171	0.06%
Nestle Finance International Ltd.	100,000	0.00%	14/6/2026	93,807	0.03%
Nestle Finance International Ltd.	100,000	0.88%	29/3/2027	94,748	0.03%
Nestle Finance International Ltd.	100,000	0.63%	14/2/2034	80,777	0.02%

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Novartis Finance SA	100,000	1.13%	30/9/2027	95,431	0.03%
Novartis Finance SA	250,000	0.00%	23/9/2028	221,180	0.07%
Novartis Finance SA	100,000	1.70%	14/8/2038	86,005	0.03%
Richemont International Holding SA	100,000	1.00%	26/3/2026	95,872	0.03%
Richemont International Holding SA	100,000	1.50%	26/3/2030	92,490	0.03%
Richemont International Holding SA	100,000	1.13%	26/5/2032	86,642	0.03%
Richemont International Holding SA	100,000	2.00%	26/3/2038	86,512	0.03%
Richemont International Holding SA	100,000	1.63%	26/5/2040	79,845	0.02%
Sika Capital BV	100,000	1.50%	29/4/2031	90,017	0.03%
Swiss Life Finance I Ltd.	100,000	3.25%	31/8/2029	100,211	0.03%
Swiss Re Finance UK plc^	100,000	2.71%	4/6/2052	88,653	0.03%
Tyco Electronics Group SA	100,000	0.00%	14/2/2025	96,203	0.03%
UBS Group AG^	400,000	0.25%	29/1/2026	383,355	0.12%
UBS Group AG^	130,000	3.25%	2/4/2026	128,843	0.04%
UBS Group AG^	250,000	2.13%	13/10/2026	242,893	0.08%
UBS Group AG^	200,000	2.75%	15/6/2027	195,950	0.06%
UBS Group AG^	100,000	1.00%	24/6/2027	93,879	0.03%
UBS Group AG^	100,000	0.65%	14/1/2028	91,391	0.03%
UBS Group AG^	400,000	0.25%	5/11/2028	351,975	0.11%
UBS Group AG^	250,000	7.75%	1/3/2029	288,095	0.09%
UBS Group AG^	200,000	4.75%	17/3/2032	210,713	0.07%
UBS Group AG^	200,000	2.88%	2/4/2032	186,840	0.06%
UBS Group AG	100,000	0.63%	18/1/2033	75,442	0.02%
Zurich Finance Ireland Designated Activity Co.^	100,000	1.88%	17/9/2050	87,037	0.03%
				<b>6,291,728</b>	<b>1.98%</b>
<b>United Arab Emirates 0.15% (31 December 2022: 0.15%)</b>					
DP World Ltd.	100,000	2.38%	25/9/2026	96,000	0.03%
Emirates Telecommunications Group Co. PJSC	100,000	2.75%	18/6/2026	97,951	0.03%
Emirates Telecommunications Group Co. PJSC	100,000	0.38%	17/5/2028	87,974	0.03%
First Abu Dhabi Bank PJSC	100,000	0.13%	16/2/2026	92,353	0.03%
MDGH GMTN RSC Ltd.	100,000	0.38%	10/3/2027	90,710	0.03%
				<b>464,988</b>	<b>0.15%</b>
<b>United Kingdom 5.19% (31 December 2022: 5.57%)</b>					
Aptiv plc	100,000	1.50%	10/3/2025	97,379	0.03%
AstraZeneca plc	150,000	0.38%	3/6/2029	131,977	0.04%
Aviva plc^	100,000	3.38%	4/12/2045	97,497	0.03%
Barclays plc^	200,000	2.89%	31/1/2027	196,658	0.06%
Barclays plc^	100,000	4.92%	8/8/2030	104,240	0.03%
Barclays plc^	100,000	1.13%	22/3/2031	92,137	0.03%
Barclays plc^	200,000	5.26%	29/1/2034	214,129	0.07%
BG Energy Capital plc	100,000	2.25%	21/11/2029	94,953	0.03%
BNI Finance BV	300,000	3.88%	1/12/2030	311,105	0.10%
BP Capital Markets BV	100,000	3.77%	12/5/2030	103,392	0.03%
BP Capital Markets BV	100,000	4.32%	12/5/2035	106,045	0.03%
BP Capital Markets BV	100,000	1.47%	21/9/2041	70,757	0.02%
BP Capital Markets plc^	300,000	3.25%	Perpetual	289,674	0.09%
BP Capital Markets plc^	100,000	3.63%	Perpetual	93,613	0.03%
BP Capital Markets plc	100,000	2.21%	25/9/2026	97,799	0.03%
BP Capital Markets plc	100,000	1.57%	16/2/2027	95,466	0.03%
BP Capital Markets plc	300,000	2.52%	7/4/2028	294,502	0.09%
BP Capital Markets plc	200,000	1.23%	8/5/2031	174,591	0.05%
British Telecommunications plc	100,000	0.50%	12/9/2025	95,265	0.03%
British Telecommunications plc	100,000	1.75%	10/3/2026	96,995	0.03%
British Telecommunications plc	200,000	1.50%	23/6/2027	189,156	0.06%
British Telecommunications plc	100,000	3.75%	13/5/2031	102,807	0.03%
Cadent Finance plc	250,000	0.63%	19/3/2030	210,544	0.07%
CCEP Finance Ireland DAC	100,000	0.00%	6/9/2025	94,578	0.03%
CCEP Finance Ireland DAC	100,000	0.88%	6/5/2033	80,789	0.03%
CCEP Finance Ireland DAC	100,000	1.50%	6/5/2041	74,163	0.02%
Channel Link Enterprises Finance plc^	100,000	2.71%	30/6/2050	93,915	0.03%
CK Hutchison Europe Finance 18 Ltd.	100,000	2.00%	13/4/2030	90,660	0.03%
CK Hutchison Finance 16 Ltd.	100,000	2.00%	6/4/2028	94,962	0.03%
CK Hutchison Group Telecom Finance SA	100,000	0.75%	17/4/2026	94,240	0.03%
Clydesdale Bank plc	100,000	2.50%	22/6/2027	98,289	0.03%
Clydesdale Bank plc	104,000	3.75%	22/8/2028	107,483	0.03%
CNH Industrial Finance Europe SA	100,000	1.75%	12/9/2025	97,316	0.03%
CNH Industrial Finance Europe SA	100,000	1.88%	19/1/2026	97,136	0.03%
CNH Industrial Finance Europe SA	100,000	1.75%	25/3/2027	95,751	0.03%
CNH Industrial Finance Europe SA	100,000	1.63%	3/7/2029	91,004	0.03%
Compass Group Finance Netherlands BV	150,000	3.00%	8/3/2030	149,300	0.05%
Coventry Building Society	150,000	2.63%	7/12/2026	148,361	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Diageo Capital BV	100,000	0.13%	28/9/2028	88,086	0.03%
Diageo Capital BV	100,000	1.50%	8/6/2029	93,095	0.03%
Diageo Capital BV	100,000	1.88%	8/6/2034	88,758	0.03%
Diageo Finance plc	100,000	1.00%	22/4/2025	96,954	0.03%
Diageo Finance plc	200,000	1.88%	27/3/2027	193,577	0.06%
DS Smith plc	100,000	4.50%	27/7/2030	104,179	0.03%
easyJet FinCo BV	100,000	1.88%	3/3/2028	93,468	0.03%
Experian Finance plc	100,000	1.38%	25/6/2026	95,634	0.03%
GlaxoSmithKline Capital plc	100,000	1.25%	21/5/2026	96,211	0.03%
GlaxoSmithKline Capital plc	200,000	1.75%	21/5/2030	187,341	0.06%
Global Switch Finance BV	100,000	1.38%	7/10/2030	90,352	0.03%
Haleon Netherlands Capital BV	100,000	1.25%	29/3/2026	95,935	0.03%
Heathrow Funding Ltd.	200,000	1.50%	12/10/2025	193,730	0.06%
Heathrow Funding Ltd.	100,000	1.50%	11/2/2030	89,049	0.03%
Heathrow Funding Ltd.	100,000	1.88%	12/7/2032	87,483	0.03%
Heathrow Funding Ltd.	100,000	4.50%	11/7/2033	106,401	0.03%
HSBC Holdings plc	200,000	3.00%	30/6/2025	197,931	0.06%
HSBC Holdings plc^	100,000	0.31%	13/11/2026	94,221	0.03%
HSBC Holdings plc	200,000	3.13%	7/6/2028	196,641	0.06%
HSBC Holdings plc^	200,000	0.64%	24/9/2029	175,462	0.06%
HSBC Holdings plc^	100,000	4.86%	23/5/2033	106,016	0.03%
HSBC Holdings plc^	200,000	4.79%	10/3/2032	211,458	0.07%
Informa plc	100,000	1.25%	22/4/2028	91,579	0.03%
InterContinental Hotels Group plc	100,000	2.13%	15/5/2027	96,403	0.03%
Intermediate Capital Group plc	100,000	1.63%	17/2/2027	92,271	0.03%
International Distributions Services plc	100,000	1.25%	8/10/2026	93,394	0.03%
Linde Finance BV	100,000	1.00%	20/4/2028	94,086	0.03%
Linde Finance BV	100,000	0.55%	19/5/2032	82,820	0.03%
Linde plc	100,000	1.00%	30/9/2051	60,599	0.02%
Lloyds Bank Corporate Markets plc	200,000	0.38%	28/1/2025	193,059	0.06%
Lloyds Bank plc	200,000	0.63%	26/3/2025	193,449	0.06%
Lloyds Bank plc	100,000	0.13%	18/6/2026	93,364	0.03%
Lloyds Banking Group plc^	100,000	3.50%	1/4/2026	99,699	0.03%
Lloyds Banking Group plc^	200,000	4.50%	11/1/2029	207,721	0.07%
Lloyds Banking Group plc^	100,000	4.75%	21/9/2031	105,656	0.03%
London Stock Exchange Group plc	100,000	0.88%	19/9/2024	97,948	0.03%
London Stock Exchange Group plc	100,000	1.75%	6/12/2027	95,769	0.03%
Motability Operations Group plc	300,000	0.38%	3/1/2026	283,787	0.09%
Motability Operations Group plc	100,000	3.50%	17/7/2031	102,520	0.03%
National Grid Electricity Distribution East Midlands plc	100,000	3.95%	20/9/2032	102,862	0.03%
National Grid plc	200,000	2.18%	30/6/2026	194,446	0.06%
National Grid plc	100,000	0.25%	1/9/2028	87,321	0.03%
National Grid plc	150,000	3.88%	16/1/2029	154,191	0.05%
National Grid plc	100,000	3.25%	30/3/2034	95,017	0.03%
National Grid plc	200,000	4.28%	16/1/2035	206,988	0.07%
Nationwide Building Society	100,000	0.25%	22/7/2025	95,177	0.03%
Nationwide Building Society^	100,000	1.50%	8/3/2026	97,327	0.03%
Nationwide Building Society	118,000	4.50%	1/11/2026	121,710	0.04%
Nationwide Building Society	200,000	3.63%	15/3/2028	206,394	0.07%
Nationwide Building Society	200,000	2.25%	25/6/2029	194,195	0.06%
Nationwide Building Society	100,000	3.25%	5/9/2029	99,831	0.03%
Nationwide Building Society	100,000	2.25%	16/5/2037	91,167	0.03%
NatWest Group plc^	100,000	1.75%	2/3/2026	97,371	0.03%
NatWest Group plc^	100,000	4.70%	14/3/2028	102,900	0.03%
NatWest Group plc^	127,000	4.07%	6/9/2028	129,327	0.04%
NatWest Group plc^	100,000	0.67%	14/9/2029	86,845	0.03%
NatWest Group plc^	100,000	5.76%	28/2/2034	105,209	0.03%
NatWest Markets plc	200,000	2.00%	27/8/2025	195,027	0.06%
NatWest Markets plc	100,000	4.25%	13/1/2028	103,361	0.03%
Phoenix Group Holdings plc	100,000	4.38%	24/1/2029	95,661	0.03%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.38%	19/5/2026	94,308	0.03%
Reckitt Benckiser Treasury Services Nederland BV	200,000	0.75%	19/5/2030	175,200	0.06%
RELX Finance BV	100,000	1.50%	13/5/2027	95,732	0.03%
RELX Finance BV	100,000	0.50%	10/3/2028	90,687	0.03%
RELX Finance BV	100,000	0.88%	10/3/2032	84,379	0.03%
Rentokil Initial plc	100,000	0.88%	30/5/2026	94,636	0.03%
Santander UK Group Holdings plc^	100,000	0.60%	13/9/2029	86,020	0.03%
Santander UK plc	200,000	1.13%	10/3/2025	193,920	0.06%
Santander UK plc	200,000	1.13%	12/3/2027	189,045	0.06%
Segro Capital Sarl	100,000	0.50%	22/9/2031	78,563	0.02%
SELP Finance Sarl	200,000	1.50%	20/11/2025	192,404	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Sky Ltd.	100,000	2.25%	17/11/2025	98,313	0.03%
Sky Ltd.	100,000	2.50%	15/9/2026	98,522	0.03%
Smith & Nephew plc	100,000	4.57%	11/10/2029	106,068	0.03%
SSE plc <sup>^</sup>	100,000	4.00%	Perpetual	96,973	0.03%
SSE plc	100,000	0.88%	6/9/2025	96,054	0.03%
SSE plc	100,000	1.38%	4/9/2027	94,508	0.03%
SSE plc	100,000	4.00%	5/9/2031	104,533	0.03%
Standard Chartered plc <sup>^</sup>	200,000	0.90%	2/7/2027	186,864	0.06%
Standard Chartered plc <sup>^</sup>	100,000	4.87%	10/5/2031	104,648	0.03%
Standard Chartered plc <sup>^</sup>	100,000	1.20%	23/9/2031	90,710	0.03%
Tesco Corporate Treasury Services plc	200,000	0.88%	29/5/2026	189,437	0.06%
Tesco Corporate Treasury Services plc	100,000	4.25%	27/2/2031	103,907	0.03%
Thames Water Utilities Finance plc	100,000	4.00%	18/4/2027	96,782	0.03%
Thames Water Utilities Finance plc	100,000	1.25%	31/1/2032	75,220	0.02%
Unilever Capital Corp.	100,000	3.40%	6/6/2033	103,055	0.03%
Unilever Finance Netherlands BV	100,000	0.50%	6/1/2025	97,206	0.03%
Unilever plc	100,000	1.50%	11/6/2039	81,132	0.03%
Vodafone Group plc	100,000	1.13%	20/11/2025	96,265	0.03%
Vodafone Group plc	250,000	2.20%	25/8/2026	245,263	0.08%
Vodafone Group plc	100,000	1.50%	24/7/2027	95,439	0.03%
Vodafone Group plc	100,000	1.88%	20/11/2029	93,342	0.03%
Vodafone Group plc	100,000	1.63%	24/11/2030	90,697	0.03%
Vodafone Group plc	100,000	2.50%	24/5/2039	87,247	0.03%
Wellcome Trust Ltd.	100,000	1.13%	21/1/2027	95,233	0.03%
WPP Finance SA	100,000	4.13%	30/5/2028	103,149	0.03%
				<b>16,502,522</b>	<b>5.19%</b>
<b>United States 10.53% (31 December 2022: 10.92%)</b>					
3M Co.	100,000	1.75%	15/5/2030	89,012	0.03%
Abbott Ireland Financing DAC	100,000	1.50%	27/9/2026	96,505	0.03%
Abbott Ireland Financing DAC	100,000	0.38%	19/11/2027	91,590	0.03%
AbbVie, Inc.	400,000	0.75%	18/11/2027	369,039	0.12%
AbbVie, Inc.	100,000	2.63%	15/11/2028	98,341	0.03%
Air Products & Chemicals, Inc.	100,000	0.50%	5/5/2028	90,324	0.03%
Air Products & Chemicals, Inc.	100,000	4.00%	3/3/2035	105,504	0.03%
American Honda Finance Corp.	100,000	3.75%	25/10/2027	102,581	0.03%
American Honda Finance Corp.	100,000	0.30%	7/7/2028	88,530	0.03%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	86,992	0.03%
American Tower Corp.	100,000	1.38%	4/4/2025	97,069	0.03%
American Tower Corp.	100,000	1.95%	22/5/2026	96,450	0.03%
American Tower Corp.	130,000	0.40%	15/2/2027	118,470	0.04%
American Tower Corp.	200,000	0.88%	21/5/2029	174,347	0.05%
American Tower Corp.	100,000	0.95%	5/10/2030	83,869	0.03%
Amphenol Technologies Holding GmbH	100,000	0.75%	4/5/2026	94,831	0.03%
Aon Global Ltd.	100,000	2.88%	14/5/2026	98,360	0.03%
Apple, Inc.	200,000	0.88%	24/5/2025	193,784	0.06%
Apple, Inc.	100,000	0.50%	15/11/2031	85,197	0.03%
Archer-Daniels-Midland Co.	100,000	1.00%	12/9/2025	96,369	0.03%
AT&T, Inc.	400,000	3.55%	18/11/2025	402,185	0.13%
AT&T, Inc.	100,000	1.80%	5/9/2026	96,534	0.03%
AT&T, Inc.	100,000	1.60%	19/5/2028	93,861	0.03%
AT&T, Inc.	200,000	2.35%	5/9/2029	191,663	0.06%
AT&T, Inc.	100,000	3.95%	30/4/2031	103,739	0.03%
AT&T, Inc.	100,000	2.05%	19/5/2032	90,280	0.03%
AT&T, Inc.	100,000	4.30%	18/11/2034	105,663	0.03%
AT&T, Inc.	100,000	2.45%	15/3/2035	88,918	0.03%
AT&T, Inc.	200,000	3.15%	4/9/2036	186,269	0.06%
AT&T, Inc.	100,000	2.60%	19/5/2038	85,786	0.03%
Athene Global Funding	100,000	0.63%	12/1/2028	88,980	0.03%
Bank of America Corp. <sup>^</sup>	100,000	0.81%	9/5/2026	96,106	0.03%
Bank of America Corp. <sup>^</sup>	200,000	1.95%	27/10/2026	194,177	0.06%
Bank of America Corp. <sup>^</sup>	100,000	1.66%	25/4/2028	94,505	0.03%
Bank of America Corp.	100,000	4.13%	12/6/2028	103,127	0.03%
Bank of America Corp. <sup>^</sup>	200,000	0.58%	24/8/2028	180,241	0.06%
Bank of America Corp. <sup>^</sup>	100,000	0.58%	8/8/2029	87,784	0.03%
Bank of America Corp. <sup>^</sup>	100,000	1.38%	9/5/2030	89,410	0.03%
Bank of America Corp. <sup>^</sup>	100,000	0.69%	22/3/2031	83,563	0.03%
Bank of America Corp. <sup>^</sup>	100,000	0.65%	26/10/2031	81,904	0.03%
Bank of America Corp. <sup>^</sup>	200,000	2.82%	27/4/2033	187,652	0.06%
Baxter International, Inc.	100,000	1.30%	15/5/2029	89,756	0.03%
Becton Dickinson & Co.	100,000	0.03%	13/8/2025	94,697	0.03%
Becton Dickinson Euro Finance Sarl	100,000	1.21%	4/6/2026	95,459	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Becton Dickinson Euro Finance Sarl	150,000	3.55%	13/9/2029	153,121	0.05%
Becton Dickinson Euro Finance Sarl	100,000	1.34%	13/8/2041	68,775	0.02%
Berkshire Hathaway, Inc.	100,000	1.13%	16/3/2027	94,258	0.03%
Berkshire Hathaway, Inc.	300,000	2.15%	15/3/2028	291,707	0.09%
Berkshire Hathaway, Inc.	100,000	1.63%	16/3/2035	84,463	0.03%
Blackstone Holdings Finance Co. LLC	100,000	2.00%	19/5/2025	97,933	0.03%
Blackstone Holdings Finance Co. LLC	100,000	1.50%	10/4/2029	90,501	0.03%
Booking Holdings, Inc.	100,000	4.00%	15/11/2026	102,733	0.03%
Booking Holdings, Inc.	100,000	0.50%	8/3/2028	90,670	0.03%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	105,826	0.03%
Booking Holdings, Inc.	100,000	4.13%	12/5/2033	106,713	0.03%
Booking Holdings, Inc.	100,000	4.75%	15/11/2034	112,755	0.03%
BorgWarner, Inc.	100,000	1.00%	19/5/2031	82,292	0.03%
Boston Scientific Corp.	100,000	0.63%	1/12/2027	91,382	0.03%
Bristol-Myers Squibb Co.	200,000	1.00%	15/5/2025	194,100	0.06%
Carrier Global Corp.	100,000	4.50%	29/11/2032	106,990	0.03%
Celanese US Holdings LLC	100,000	4.78%	19/7/2026	101,723	0.03%
Celanese US Holdings LLC	100,000	2.13%	1/3/2027	95,402	0.03%
Chubb INA Holdings, Inc.	100,000	0.88%	15/6/2027	93,647	0.03%
Chubb INA Holdings, Inc.	100,000	0.88%	15/12/2029	88,561	0.03%
Chubb INA Holdings, Inc.	100,000	2.50%	15/3/2038	87,673	0.03%
Citigroup, Inc.^	200,000	1.25%	6/7/2026	192,579	0.06%
Citigroup, Inc.^	150,000	1.50%	24/7/2026	144,828	0.04%
Citigroup, Inc.^	300,000	0.50%	8/10/2027	277,231	0.09%
Citigroup, Inc.^	100,000	3.71%	22/9/2028	101,463	0.03%
Citigroup, Inc.	200,000	1.25%	10/4/2029	179,811	0.06%
Coca-Cola Co.	100,000	0.13%	15/3/2029	87,197	0.03%
Coca-Cola Co.	200,000	0.40%	6/5/2030	171,674	0.05%
Coca-Cola Co.	100,000	0.95%	6/5/2036	77,854	0.02%
Coca-Cola Co.	100,000	0.80%	15/3/2040	69,651	0.02%
Coca-Cola Co.	100,000	1.00%	9/3/2041	71,536	0.02%
Colgate-Palmolive Co.	100,000	1.38%	6/3/2034	87,470	0.03%
Comcast Corp.	100,000	0.00%	14/9/2026	92,235	0.03%
Comcast Corp.	100,000	0.25%	20/5/2027	91,677	0.03%
Comcast Corp.	200,000	0.75%	20/2/2032	168,172	0.05%
Danaher Corp.	200,000	2.10%	30/9/2026	195,540	0.06%
Danaher Corp.	200,000	2.50%	30/3/2030	194,044	0.06%
DH Europe Finance II Sarl	100,000	0.20%	18/3/2026	93,875	0.03%
DH Europe Finance II Sarl	100,000	0.45%	18/3/2028	90,336	0.03%
DH Europe Finance II Sarl	150,000	1.35%	18/9/2039	113,301	0.04%
Digital Dutch Finco BV	100,000	1.00%	15/1/2032	79,649	0.02%
Digital Euro Finco LLC	150,000	2.50%	16/1/2026	146,046	0.05%
Digital Euro Finco LLC	200,000	1.13%	9/4/2028	181,001	0.06%
Discovery Communications LLC	100,000	1.90%	19/3/2027	95,164	0.03%
Dover Corp.	100,000	1.25%	9/11/2026	95,261	0.03%
Dover Corp.	100,000	0.75%	4/11/2027	91,538	0.03%
Dow Chemical Co.	100,000	0.50%	15/3/2027	91,746	0.03%
Dow Chemical Co.	100,000	1.13%	15/3/2032	83,271	0.03%
Duke Energy Corp.	150,000	3.10%	15/6/2028	147,905	0.05%
Eaton Capital Unlimited Co.	100,000	0.70%	14/5/2025	96,338	0.03%
Eaton Capital Unlimited Co.	200,000	0.13%	8/3/2026	187,697	0.06%
Eaton Capital Unlimited Co.	100,000	0.58%	8/3/2030	86,341	0.03%
Eli Lilly & Co.	100,000	1.63%	2/6/2026	97,160	0.03%
Eli Lilly & Co.	100,000	0.63%	1/11/2031	85,716	0.03%
Eli Lilly & Co.	100,000	0.50%	14/9/2033	81,434	0.03%
Eli Lilly & Co.	100,000	1.38%	14/9/2061	62,569	0.02%
Emerson Electric Co.	100,000	1.25%	15/10/2025	96,714	0.03%
Equinix, Inc.	100,000	0.25%	15/3/2027	91,055	0.03%
Equitable Financial Life Global Funding	100,000	0.60%	16/6/2028	88,920	0.03%
Exxon Mobil Corp.	100,000	0.52%	26/6/2028	90,591	0.03%
Exxon Mobil Corp.	100,000	1.41%	26/6/2039	74,019	0.02%
FedEx Corp.	200,000	1.63%	11/1/2027	191,588	0.06%
FedEx Corp.	100,000	1.30%	5/8/2031	88,312	0.03%
Fidelity National Information Services, Inc.	100,000	1.50%	21/5/2027	94,645	0.03%
Fidelity National Information Services, Inc.	100,000	2.00%	21/5/2030	92,748	0.03%
Fiserv, Inc.	100,000	1.63%	1/7/2030	90,392	0.03%
Fiserv, Inc.	100,000	4.50%	24/5/2031	106,113	0.03%
Ford Motor Credit Co. LLC	100,000	2.33%	25/11/2025	97,083	0.03%
Ford Motor Credit Co. LLC	100,000	6.13%	15/5/2028	107,984	0.03%
General Mills, Inc.	200,000	3.91%	13/4/2029	206,352	0.06%
General Motors Financial Co., Inc.	100,000	0.60%	20/5/2027	91,386	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
General Motors Financial Co., Inc.	100,000	4.50%	22/11/2027	103,631	0.03%
General Motors Financial Co., Inc.	100,000	0.65%	7/9/2028	87,964	0.03%
General Motors Financial Co., Inc.	100,000	4.30%	15/2/2029	103,025	0.03%
Global Payments, Inc.	100,000	4.88%	17/3/2031	104,923	0.03%
Goldman Sachs Group, Inc.	300,000	3.38%	27/3/2025	299,387	0.09%
Goldman Sachs Group, Inc.	100,000	2.00%	22/3/2028	95,434	0.03%
Goldman Sachs Group, Inc.	150,000	1.25%	7/2/2029	134,215	0.04%
Goldman Sachs Group, Inc.	100,000	0.88%	9/5/2029	86,941	0.03%
Goldman Sachs Group, Inc.	66,000	4.00%	21/9/2029	68,106	0.02%
Goldman Sachs Group, Inc.	200,000	0.75%	23/3/2032	159,803	0.05%
Goldman Sachs Group, Inc.	100,000	1.00%	18/3/2033	79,434	0.02%
Haleon Netherlands Capital BV	100,000	2.13%	29/3/2034	88,773	0.03%
Harley-Davidson Financial Services, Inc.	100,000	5.13%	5/4/2026	103,163	0.03%
Highland Holdings Sarl	200,000	0.32%	15/12/2026	184,527	0.06%
Illinois Tool Works, Inc.	100,000	0.63%	5/12/2027	91,998	0.03%
Illinois Tool Works, Inc.	100,000	3.00%	19/5/2034	99,303	0.03%
International Business Machines Corp.	100,000	0.88%	31/1/2025	97,111	0.03%
International Business Machines Corp.	300,000	2.88%	7/11/2025	298,180	0.09%
International Business Machines Corp.	200,000	0.30%	11/2/2028	180,171	0.06%
International Business Machines Corp.	200,000	0.88%	9/2/2030	176,924	0.06%
International Business Machines Corp.	100,000	1.75%	31/1/2031	91,749	0.03%
International Business Machines Corp.	100,000	1.25%	9/2/2034	83,642	0.03%
International Business Machines Corp.	100,000	1.20%	11/2/2040	72,635	0.02%
International Business Machines Corp.	100,000	4.00%	6/2/2043	103,978	0.03%
International Flavors & Fragrances, Inc.	100,000	1.80%	25/9/2026	94,991	0.03%
John Deere Cash Management Sarl	100,000	1.65%	13/6/2039	80,751	0.02%
Johnson Controls International plc	200,000	1.38%	25/2/2025	194,511	0.06%
Johnson Controls International plc	100,000	4.25%	23/5/2035	105,999	0.03%
JPMorgan Chase & Co.^	400,000	1.09%	11/3/2027	380,009	0.12%
JPMorgan Chase & Co.^	400,000	0.39%	24/2/2028	364,418	0.11%
JPMorgan Chase & Co.^	100,000	1.64%	18/5/2028	94,461	0.03%
JPMorgan Chase & Co.^	300,000	1.96%	23/3/2030	279,438	0.09%
JPMorgan Chase & Co.^	100,000	1.00%	25/7/2031	85,326	0.03%
JPMorgan Chase & Co.^	300,000	4.46%	13/11/2031	316,231	0.10%
KKR Group Finance Co. V LLC	100,000	1.63%	22/5/2029	90,090	0.03%
Kraft Heinz Foods Co.	125,000	2.25%	25/5/2028	120,819	0.04%
Liberty Mutual Group, Inc.	100,000	2.75%	4/5/2026	98,385	0.03%
Linde plc	100,000	3.63%	12/6/2025	100,608	0.03%
Linde, Inc.	100,000	1.63%	1/12/2025	97,199	0.03%
LYB International Finance II BV	100,000	0.88%	17/9/2026	93,683	0.03%
ManpowerGroup, Inc.	100,000	3.50%	30/6/2027	100,123	0.03%
Marsh & McLennan Cos, Inc.	100,000	1.35%	21/9/2026	95,752	0.03%
Mastercard, Inc.	100,000	2.10%	1/12/2027	97,327	0.03%
Mastercard, Inc.	100,000	1.00%	22/2/2029	91,856	0.03%
McDonald's Corp.	100,000	0.90%	15/6/2026	95,128	0.03%
McDonald's Corp.	100,000	0.25%	4/10/2028	88,172	0.03%
McDonald's Corp.	200,000	2.38%	31/5/2029	193,906	0.06%
McDonald's Corp.	100,000	1.50%	28/11/2029	91,450	0.03%
McDonald's Corp.	100,000	1.60%	15/3/2031	89,911	0.03%
McKesson Corp.	100,000	1.63%	30/10/2026	96,291	0.03%
Medtronic Global Holdings SCA	200,000	0.00%	15/10/2025	189,031	0.06%
Medtronic Global Holdings SCA	100,000	1.13%	7/3/2027	94,525	0.03%
Medtronic Global Holdings SCA	100,000	0.75%	15/10/2032	82,386	0.03%
Medtronic Global Holdings SCA	100,000	2.25%	7/3/2039	85,228	0.03%
Medtronic Global Holdings SCA	150,000	1.50%	2/7/2039	114,385	0.04%
Medtronic Global Holdings SCA	150,000	1.38%	15/10/2040	109,972	0.03%
Medtronic Global Holdings SCA	100,000	1.75%	2/7/2049	70,249	0.02%
Merck & Co., Inc.	100,000	1.38%	2/11/2036	82,883	0.03%
Metropolitan Life Global Funding I	100,000	4.00%	5/4/2028	103,216	0.03%
Metropolitan Life Global Funding I	100,000	3.75%	5/12/2030	102,643	0.03%
Microsoft Corp.	100,000	2.63%	2/5/2033	100,931	0.03%
Mondelez International, Inc.	200,000	0.25%	17/3/2028	178,834	0.06%
Mondelez International, Inc.	200,000	0.75%	17/3/2033	161,567	0.05%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	73,275	0.02%
Moody's Corp.	100,000	0.95%	25/2/2030	88,774	0.03%
Morgan Stanley^	200,000	2.10%	8/5/2026	195,455	0.06%
Morgan Stanley^	100,000	1.34%	23/10/2026	95,973	0.03%
Morgan Stanley^	350,000	0.41%	29/10/2027	321,391	0.10%
Morgan Stanley^	200,000	4.66%	2/3/2029	207,653	0.06%
Morgan Stanley^	250,000	0.50%	7/2/2031	207,046	0.06%
Morgan Stanley^	100,000	1.10%	29/4/2033	81,177	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Morgan Stanley^	200,000	5.15%	25/1/2034	219,663	0.07%
Nasdaq, Inc.	100,000	4.50%	15/2/2032	107,048	0.03%
Nasdaq, Inc.	100,000	0.90%	30/7/2033	79,261	0.02%
Nestle Finance International Ltd.	300,000	3.50%	13/12/2027	309,824	0.10%
Nestle Finance International Ltd.	100,000	3.38%	15/11/2034	103,446	0.03%
Netflix, Inc.	150,000	3.88%	15/11/2029	154,960	0.05%
Netflix, Inc.	200,000	3.63%	15/6/2030	203,818	0.06%
New York Life Global Funding	100,000	0.25%	23/1/2027	92,542	0.03%
New York Life Global Funding	100,000	0.25%	4/10/2028	88,550	0.03%
Omnicom Finance Holdings plc	100,000	1.40%	8/7/2031	89,560	0.03%
Parker-Hannifin Corp.	200,000	1.13%	1/3/2025	193,946	0.06%
PartnerRe Ireland Finance DAC	100,000	1.25%	15/9/2026	94,454	0.03%
PepsiCo, Inc.	100,000	0.75%	18/3/2027	93,896	0.03%
PepsiCo, Inc.	100,000	0.50%	6/5/2028	90,999	0.03%
PepsiCo, Inc.	100,000	0.88%	18/7/2028	91,992	0.03%
PepsiCo, Inc.	200,000	0.88%	16/10/2039	144,968	0.04%
PepsiCo, Inc.	100,000	1.05%	9/10/2050	65,078	0.02%
Pfizer, Inc.	300,000	1.00%	6/3/2027	284,134	0.09%
PPG Industries, Inc.	104,000	1.88%	1/6/2025	101,601	0.03%
PPG Industries, Inc.	100,000	2.75%	1/6/2029	97,694	0.03%
Procter & Gamble Co.	300,000	4.88%	11/5/2027	319,510	0.10%
Procter & Gamble Co.	100,000	3.25%	2/8/2031	103,154	0.03%
Procter & Gamble Co.	100,000	1.88%	30/10/2038	87,785	0.03%
Prologis Euro Finance LLC	200,000	0.25%	10/9/2027	179,977	0.06%
Prologis Euro Finance LLC	200,000	1.88%	5/1/2029	186,042	0.06%
Prologis Euro Finance LLC	100,000	0.50%	16/2/2032	78,267	0.02%
Prologis Euro Finance LLC	100,000	1.00%	6/2/2035	74,545	0.02%
Prologis Euro Finance LLC	100,000	4.25%	31/1/2043	100,809	0.03%
Prologis International Funding II SA	125,000	1.75%	15/3/2028	117,566	0.04%
Public Storage Operating Co.	100,000	0.88%	24/1/2032	82,679	0.03%
PVH Corp.	100,000	3.13%	15/12/2027	97,927	0.03%
Realty Income Corp.	100,000	5.13%	6/7/2034	110,393	0.03%
Roche Finance Europe BV	100,000	3.20%	27/8/2029	102,639	0.03%
Schlumberger Finance BV	100,000	1.38%	28/10/2026	95,502	0.03%
Schlumberger Finance BV	100,000	2.00%	6/5/2032	91,871	0.03%
Schlumberger Finance France SAS	100,000	1.00%	18/2/2026	95,695	0.03%
Schneider Electric SE	100,000	3.50%	12/6/2033	103,893	0.03%
Simon International Finance SCA	100,000	1.25%	13/5/2025	96,501	0.03%
Southern Co.^	100,000	1.88%	15/9/2081	85,742	0.03%
Stellantis NV	200,000	3.88%	5/1/2026	201,703	0.06%
Stellantis NV	200,000	0.63%	30/3/2027	184,299	0.06%
Stellantis NV	100,000	4.50%	7/7/2028	105,282	0.03%
Stellantis NV	200,000	0.75%	18/1/2029	177,717	0.06%
Stellantis NV	100,000	2.75%	1/4/2032	93,528	0.03%
Stellantis NV	100,000	1.25%	20/6/2033	80,554	0.02%
Stryker Corp.	100,000	0.75%	1/3/2029	88,922	0.03%
Thermo Fisher Scientific Finance I BV	100,000	0.80%	18/10/2030	86,791	0.03%
Thermo Fisher Scientific Finance I BV	100,000	1.63%	18/10/2041	75,337	0.02%
Thermo Fisher Scientific, Inc.	200,000	0.13%	1/3/2025	192,325	0.06%
Thermo Fisher Scientific, Inc.	100,000	3.20%	21/1/2026	100,217	0.03%
Thermo Fisher Scientific, Inc.	300,000	1.40%	23/1/2026	289,477	0.09%
Thermo Fisher Scientific, Inc.	100,000	1.45%	16/3/2027	95,549	0.03%
Thermo Fisher Scientific, Inc.	100,000	2.38%	15/4/2032	94,810	0.03%
Thermo Fisher Scientific, Inc.	100,000	2.88%	24/7/2037	94,664	0.03%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	76,266	0.02%
Thermo Fisher Scientific, Inc.	100,000	1.88%	1/10/2049	71,491	0.02%
Toyota Motor Credit Corp.	100,000	0.25%	16/7/2026	93,310	0.03%
Toyota Motor Credit Corp.	200,000	4.05%	13/9/2029	209,829	0.07%
United Parcel Service, Inc.	100,000	1.63%	15/11/2025	97,343	0.03%
United Parcel Service, Inc.	100,000	1.50%	15/11/2032	87,804	0.03%
Upjohn Finance BV	100,000	1.36%	23/6/2027	92,842	0.03%
Upjohn Finance BV	100,000	1.91%	23/6/2032	83,981	0.03%
Verizon Communications, Inc.	200,000	0.88%	2/4/2025	193,730	0.06%
Verizon Communications, Inc.	100,000	1.38%	27/10/2026	95,674	0.03%
Verizon Communications, Inc.	200,000	0.88%	8/4/2027	186,936	0.06%
Verizon Communications, Inc.	100,000	1.38%	2/11/2028	92,657	0.03%
Verizon Communications, Inc.	100,000	0.38%	22/3/2029	86,930	0.03%
Verizon Communications, Inc.	190,000	1.25%	8/4/2030	169,242	0.05%
Verizon Communications, Inc.	100,000	0.75%	22/3/2032	82,007	0.03%
Verizon Communications, Inc.	300,000	1.30%	18/5/2033	250,418	0.08%
Verizon Communications, Inc.	100,000	4.75%	31/10/2034	110,772	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Verizon Communications, Inc.	200,000	1.13%	19/9/2035	154,547	0.05%
VF Corp.	100,000	4.25%	7/3/2029	96,013	0.03%
VF Corp.	100,000	0.63%	25/2/2032	70,088	0.02%
Visa, Inc.	200,000	1.50%	15/6/2026	193,256	0.06%
Visa, Inc.	100,000	2.38%	15/6/2034	95,533	0.03%
Wells Fargo & Co.	100,000	1.63%	2/6/2025	97,152	0.03%
Wells Fargo & Co.	100,000	1.38%	26/10/2026	94,417	0.03%
Wells Fargo & Co.	100,000	1.00%	2/2/2027	92,890	0.03%
Wells Fargo & Co.	100,000	0.63%	25/3/2030	83,634	0.03%
Wells Fargo & Co.^	300,000	1.74%	4/5/2030	272,747	0.09%
Westlake Corp.	100,000	1.63%	17/7/2029	89,759	0.03%
Whirlpool Finance Luxembourg Sarl	100,000	1.25%	2/11/2026	94,501	0.03%
WPC Eurobond BV	100,000	1.35%	15/4/2028	91,504	0.03%
Zimmer Biomet Holdings, Inc.	100,000	2.43%	13/12/2026	98,081	0.03%
				<b>33,490,766</b>	<b>10.53%</b>
<b>Zambia 0.03% (31 December 2022: 0.00%)</b>					
Anglo American Capital plc	100,000	4.50%	15/9/2028	103,888	0.03%
				<b>103,888</b>	<b>0.03%</b>
<b>Total Fixed Income</b>				<b>314,595,632</b>	<b>98.96%</b>
<b>Total Transferable Securities</b>				<b>314,595,632</b>	<b>98.96%</b>
	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets	
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2022: (0.00%))</b>					
<b>Futures 0.00% (31 December 2022: (0.00%))</b>					
Euro-Bobl March 2024	(7)	€(836,390)	1,430	0.00%	
Euro-Schatz March 2024	(14)	€(1,492,470)	840	0.00%	
Euro-Bund March 2024	3	€411,673	(13)	(0.00%)	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>2,257</b>	<b>0.00%</b>	
<b>Total Investments</b>			<b>314,597,889</b>	<b>98.96%</b>	
	Fair Value EUR (€)	% of Total Net Assets			
<b>Other Assets and Liabilities</b>	<b>3,313,144</b>	<b>1.04%</b>			
<b>Net Assets</b>	<b>317,911,033</b>	<b>100.00%</b>			
Analysis of Total Assets	EUR (€)	% of Total Assets			
(a) Transferable securities admitted to an official stock exchange listing	294,598,915	91.13%			
(b) Transferable securities dealt in on another regulated market	19,054,461	5.89%			
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	942,256	0.29%			
(d) Total Financial Derivative Instruments dealt in on a regulated market	2,270	0.00%			
(e) Total OTC Financial Derivative Instruments	—	0.00%			
(f) Other assets	8,676,709	2.69%			
<b>Total Assets</b>	<b>323,274,611</b>	<b>100.00%</b>			

^ Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	EUR (€) As at 31 December 2023	EUR (€) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	314,595,632	286,126,192
Financial Derivative Instruments	3,17	2,270	50,426
Cash	3	2,102,797	2,472,836
Receivables:			
Interest and Dividends		3,243,834	2,164,288
Capital Shares Issued		993,891	1,141,633
Investments Sold		2,332,791	569,948
Margin Cash Due from Broker	3	3,396	7,454
<b>Total Current Assets</b>		<b>323,274,611</b>	<b>292,532,777</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	13	52,953
Payables and Other Liabilities:			
Investments Purchased		5,302,661	1,166,117
Capital Shares Redeemed		19,148	803
Management Fees Payable	12	41,756	39,056
<b>Total Current Liabilities</b>		<b>5,363,578</b>	<b>1,258,929</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>317,911,033</b>	<b>291,273,848</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
Net Assets	304,995,708	281,112,041	448,084,746
Number of Shares Outstanding	3,151,645	3,114,283	4,211,999
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>96.77</b>	<b>90.27</b>	<b>106.38</b>
<b>Institutional Plus EUR Acc</b>			
Net Assets	12,915,325	10,161,807	44,251,990
Number of Shares Outstanding	135,218	114,106	421,788
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>95.51</b>	<b>89.06</b>	<b>104.92</b>

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

## Statement of Operations

	Notes	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		5,645,184	2,662,157
Other Income		2,250	997
Net Gain/(Loss) on Financial Instruments		15,622,346	(60,632,163)
<b>Total Investment Income/(Loss)</b>		<b>21,269,780</b>	<b>(57,969,009)</b>
<b>Expenses</b>			
Management Fees	12	473,030	517,368
Transaction Fees and Commissions		61	150
<b>Total Expenses</b>		<b>473,091</b>	<b>517,518</b>
<b>Finance Costs</b>			
Interest Expense		89	12,711
<b>Total Finance Costs</b>		<b>89</b>	<b>12,711</b>
<b>Net Investment Income/(Loss)</b>		<b>20,796,600</b>	<b>(58,499,238)</b>
Taxation	5	(10,760)	(3,324)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>20,785,840</b>	<b>(58,502,562)</b>

## Statement of Changes in Net Assets

	EUR (€) Year Ended 31 December 2023	EUR (€) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	20,785,840	(58,502,562)
<b>Capital Transactions</b>		
Subscriptions	58,474,266	68,801,174
Redemptions	(52,622,921)	(211,361,500)
Total Capital Transactions	5,851,345	(142,560,326)
Total Increase/(Decrease) for the Year	26,637,185	(201,062,888)
<b>Net Assets</b>		
Beginning of Year	291,273,848	492,336,736
<b>End of Year</b>	<b>317,911,033</b>	<b>291,273,848</b>

# Vanguard U.K. Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.K. Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of pound sterling-denominated UK treasury and government-related securities with maturities greater than 1 year.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- The fund's benchmark index returned 3.43% for the 12 months ended 31 December 2023.
- Within the index, the longest maturities posted the highest gains in the final months, but it was not enough to offset the declines earlier in the year. These bonds had a modest decline for the full period, while bonds in the mid-maturity range posted the highest returns.
- By sector, it was a similar story, with local government debt posting stellar double-digit gains in the final months but ending with a slightly negative return for the full period.

Benchmark returns in the commentary above are in British pounds.

### Benchmark: Bloomberg U.K. Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Hedged Acc	1.86%	—	-11.20%
Benchmark	1.86	—	-11.11
Tracking Difference*	—		
GBP Acc	3.35%	-3.49%	0.88%
Benchmark	3.43	-3.39	1.01
Tracking Difference*	-0.08		
GBP Dist	3.35%	-3.49%	0.88%
Benchmark	3.43	-3.39	1.01
Tracking Difference*	-0.08		
Institutional Plus GBP Acc	3.42%	-3.42%	0.23%
Benchmark	3.43	-3.39	0.28
Tracking Difference*	-0.01		
Institutional Plus GBP Dist	3.42%	-3.42%	0.23%
Benchmark	3.43	-3.39	0.28
Tracking Difference*	-0.01		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: EUR Hedged Acc, 21 January 2021; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Cost GBP (£)
<b>Purchases</b>			<b>Purchases (continued)</b>		
United Kingdom Gilt 3.50% 22/10/2025	212,102,930	207,880,355	United Kingdom Gilt 2.50% 22/7/2065	35,634,000	22,990,752
United Kingdom Gilt 3.25% 31/1/2033	160,187,000	150,217,310	United Kingdom Gilt 0.63% 7/6/2025	23,353,333	21,886,344
United Kingdom Gilt 4.13% 29/1/2027	121,806,000	121,664,666	United Kingdom Gilt 1.25% 31/7/2051	42,080,000	21,679,055
United Kingdom Gilt 3.75% 22/10/2053	122,800,262	112,166,768	United Kingdom Gilt 4.25% 7/12/2049	22,311,000	21,581,027
United Kingdom Gilt 4.50% 7/6/2028	84,441,000	83,509,490	United Kingdom Gilt 3.75% 22/7/2052	23,030,000	21,502,790
United Kingdom Gilt 3.75% 29/1/2038	68,070,000	63,283,036	United Kingdom Gilt 0.38% 22/10/2030	27,560,000	21,289,264
United Kingdom Gilt 0.50% 31/1/2029	65,180,000	53,933,696	United Kingdom Gilt 1.50% 22/7/2047	37,250,000	21,153,208
United Kingdom Gilt 4.00% 22/10/2063	52,206,000	47,343,693	United Kingdom Gilt 0.63% 31/7/2035	32,050,000	21,102,271
United Kingdom Gilt 0.88% 31/7/2033	57,281,000	42,439,964			
United Kingdom Gilt 0.38% 22/10/2026	46,135,000	40,697,561		Principal GBP (£)	Proceeds GBP (£)
United Kingdom Gilt 1.00% 31/1/2032	50,850,000	39,881,373	<b>Sales</b>		
United Kingdom Gilt 3.25% 22/1/2044	46,822,000	39,542,595	United Kingdom Gilt 0.13% 31/1/2024	136,087,000	131,391,766
United Kingdom Gilt 4.63% 31/1/2034	37,225,000	38,097,111	United Kingdom Gilt 0.25% 31/1/2025	68,882,304	64,263,717
United Kingdom Gilt 1.13% 31/1/2039	58,580,000	38,058,377	United Kingdom Gilt 1.00% 22/4/2024	57,000,000	55,223,580
United Kingdom Gilt 0.25% 31/1/2025	37,500,000	34,990,110	United Kingdom Gilt 2.75% 7/9/2024	43,839,000	42,959,047
United Kingdom Gilt 5.00% 7/3/2025	34,000,000	33,949,140	United Kingdom Gilt 5.00% 7/3/2025	38,426,000	38,944,323
United Kingdom Gilt 1.25% 22/10/2041	54,963,860	32,620,750	United Kingdom Gilt 0.13% 31/1/2028	46,806,000	38,903,057
United Kingdom Gilt 4.75% 7/12/2030	29,712,000	31,160,899	United Kingdom Gilt 1.25% 22/10/2041	55,737,000	33,308,661
United Kingdom Gilt 2.00% 7/9/2025	32,550,000	30,790,657	United Kingdom Gilt 4.13% 29/1/2027	31,908,000	31,656,966
United Kingdom Gilt 4.75% 22/10/2043	29,609,000	29,982,163	United Kingdom Gilt 0.25% 31/7/2031	38,205,000	28,365,852
United Kingdom Gilt 4.25% 7/12/2055	29,847,000	28,694,133	United Kingdom Gilt 2.00% 7/9/2025	27,475,000	26,401,331
United Kingdom Gilt 4.25% 7/12/2046	28,605,000	27,897,261	United Kingdom Gilt 0.13% 30/1/2026	29,009,000	26,265,733
United Kingdom Gilt 4.25% 7/3/2036	26,583,000	26,432,658	United Kingdom Gilt 4.25% 7/12/2055	27,511,000	26,176,919
United Kingdom Gilt 1.50% 22/7/2026	28,000,000	26,378,270	United Kingdom Gilt 0.38% 22/10/2026	28,998,000	25,775,840
United Kingdom Gilt 4.50% 7/12/2042	25,810,628	26,374,839	United Kingdom Gilt 1.00% 31/1/2032	32,909,000	25,538,334
United Kingdom Gilt 4.75% 7/12/2038	24,959,000	25,887,506	United Kingdom Gilt 0.50% 31/1/2029	30,626,000	25,040,963
United Kingdom Gilt 4.25% 7/12/2040	26,332,000	25,551,341	United Kingdom Gilt 3.25% 22/1/2044	29,625,079	24,312,534
United Kingdom Gilt 1.63% 22/10/2028	28,000,000	25,510,420	United Kingdom Gilt 4.25% 7/3/2036	24,247,000	24,044,740
United Kingdom Gilt 0.25% 31/7/2031	33,100,000	24,473,060	United Kingdom Gilt 4.75% 7/12/2038	22,324,000	23,591,773
United Kingdom Gilt 6.00% 7/12/2028	22,359,000	24,014,234	United Kingdom Gilt 0.63% 7/6/2025	23,757,000	22,258,032
United Kingdom Gilt 3.50% 22/1/2045	27,618,000	23,815,745	United Kingdom Gilt 3.50% 22/10/2025	22,036,352	21,568,741
United Kingdom Gilt 4.50% 7/9/2034	23,425,000	23,454,399	United Kingdom Gilt 4.25% 7/12/2040	22,228,786	21,508,618
			United Kingdom Gilt 0.63% 31/7/2035	31,568,000	21,021,239

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

	Principal GBP (£)	Proceeds GBP (£)
<b>Sales (continued)</b>		
United Kingdom Gilt 4.25% 7/12/2046	21,496,000	20,923,659
United Kingdom Gilt 3.50% 22/1/2045	23,995,000	20,485,620
United Kingdom Gilt 4.50% 7/12/2042	19,359,000	19,930,647
United Kingdom Gilt 4.75% 7/12/2030	18,370,000	19,626,271
United Kingdom Gilt 2.50% 22/7/2065	30,612,753	19,524,942
United Kingdom Gilt 4.50% 7/9/2034	18,796,000	19,094,596
United Kingdom Gilt 4.25% 7/12/2049	18,147,000	17,811,522
United Kingdom Gilt 4.25% 7/12/2027	17,500,000	17,498,184
United Kingdom Gilt 1.50% 22/7/2047	30,888,000	17,198,868
United Kingdom Gilt 0.38% 22/10/2030	20,470,000	15,942,844
United Kingdom Gilt 6.00% 7/12/2028	14,538,000	15,773,977
United Kingdom Gilt 1.75% 7/9/2037	21,047,000	15,433,879
United Kingdom Gilt 4.25% 7/9/2039	15,508,000	14,968,607
United Kingdom Gilt 3.25% 31/1/2033	15,940,000	14,720,714
United Kingdom Gilt 3.50% 22/7/2068	17,695,000	14,679,900
United Kingdom Gilt 3.75% 22/7/2052	15,585,190	14,381,676
United Kingdom Gilt 0.88% 31/1/2046	28,149,000	13,744,404
United Kingdom Gilt 3.75% 22/10/2053	14,982,000	13,145,961
United Kingdom Gilt 4.00% 22/1/2060	13,540,234	12,631,921
United Kingdom Gilt 3.75% 29/1/2038	13,624,000	12,507,892

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
<b>Transferable Securities 99.11% (31 December 2022: 99.27%)</b>					
<b>Fixed Income 99.11% (31 December 2022: 99.27%)</b>					
<b>Government Agency Bonds 1.23% (31 December 2022: 1.40%)</b>					
Affordable Housing Finance plc	1,820,000	3.80%	20/5/2042	1,685,896	0.04%
Affordable Housing Finance plc	6,675,000	2.89%	11/8/2043	5,372,828	0.14%
LCR Finance plc	5,815,000	4.50%	7/12/2028	6,003,617	0.14%
LCR Finance plc	2,160,000	4.50%	7/12/2038	2,227,900	0.05%
LCR Finance plc	3,870,000	5.10%	7/3/2051	4,337,812	0.11%
Logicor 2019-1 UK plc	3,700,000	1.88%	17/11/2026	3,403,146	0.08%
Merseylink Issuer plc	1,528,000	3.84%	31/3/2043	1,413,966	0.03%
Network Rail Infrastructure Finance plc	3,820,000	4.38%	9/12/2030	3,952,504	0.10%
Network Rail Infrastructure Finance plc	5,670,000	4.75%	29/11/2035	6,013,745	0.14%
NIE Finance plc	2,400,000	5.88%	1/12/2032	2,591,960	0.06%
Prs Finance plc	2,671,483	1.75%	24/11/2026	2,506,582	0.07%
Prs Finance plc	2,714,000	2.00%	23/1/2029	2,485,358	0.06%
Prs Finance plc	1,700,000	1.50%	24/8/2034	1,318,013	0.03%
Saltaire Finance plc	2,000,000	4.81%	14/3/2053	2,120,872	0.05%
Transport for London	1,300,000	5.00%	31/3/2035	1,330,423	0.03%
Transport for London	1,850,000	3.88%	23/7/2042	1,617,071	0.04%
Transport for London	2,620,000	4.00%	7/4/2064	2,307,009	0.06%
				<b>50,688,702</b>	<b>1.23%</b>
<b>Government Bonds 97.82% (31 December 2022: 97.85%)</b>					
United Kingdom Gilt	123,859,696	0.25%	31/1/2025	118,540,230	2.88%
United Kingdom Gilt	79,397,946	5.00%	7/3/2025	80,085,762	1.95%
United Kingdom Gilt	35,596,333	0.63%	7/6/2025	33,918,631	0.82%
United Kingdom Gilt	65,075,000	2.00%	7/9/2025	63,106,085	1.53%
United Kingdom Gilt	190,066,578	3.50%	22/10/2025	188,548,928	4.59%
United Kingdom Gilt	39,153,667	0.13%	30/1/2026	36,411,650	0.89%
United Kingdom Gilt	60,050,000	1.50%	22/7/2026	57,097,490	1.39%
United Kingdom Gilt	115,540,000	0.38%	22/10/2026	105,924,554	2.58%
United Kingdom Gilt	160,287,000	4.13%	29/1/2027	162,771,774	3.96%
United Kingdom Gilt	44,160,000	1.25%	22/7/2027	40,998,313	1.00%
United Kingdom Gilt	64,011,000	4.25%	7/12/2027	66,009,273	1.61%
United Kingdom Gilt	55,976,000	0.13%	31/1/2028	49,126,114	1.19%
United Kingdom Gilt	84,441,000	4.50%	7/6/2028	88,049,731	2.14%
United Kingdom Gilt	45,000,000	1.63%	22/10/2028	41,670,330	1.01%
United Kingdom Gilt	55,125,250	6.00%	7/12/2028	61,695,162	1.50%
United Kingdom Gilt	128,739,000	0.50%	31/1/2029	111,776,009	2.72%
United Kingdom Gilt	60,935,000	0.88%	22/10/2029	53,212,230	1.29%
United Kingdom Gilt	76,165,000	0.38%	22/10/2030	62,370,431	1.52%
United Kingdom Gilt	85,661,594	4.75%	7/12/2030	92,686,838	2.26%
United Kingdom Gilt	117,653,000	0.25%	31/7/2031	93,051,646	2.26%
United Kingdom Gilt	157,290,000	1.00%	31/1/2032	130,382,598	3.17%
United Kingdom Gilt	87,024,134	4.25%	7/6/2032	92,142,545	2.24%
United Kingdom Gilt	144,247,000	3.25%	31/1/2033	141,126,786	3.43%
United Kingdom Gilt	100,641,000	0.88%	31/7/2033	78,831,563	1.92%
United Kingdom Gilt	33,451,000	4.63%	31/1/2034	36,312,125	0.88%
United Kingdom Gilt	61,126,916	4.50%	7/9/2034	65,639,424	1.60%
United Kingdom Gilt	86,499,679	0.63%	31/7/2035	61,523,671	1.50%
United Kingdom Gilt	71,795,015	4.25%	7/3/2036	75,265,850	1.83%
United Kingdom Gilt	85,606,983	1.75%	7/9/2037	66,443,202	1.62%
United Kingdom Gilt	79,546,000	3.75%	29/1/2038	77,955,766	1.90%
United Kingdom Gilt	64,280,229	4.75%	7/12/2038	70,110,446	1.70%
United Kingdom Gilt	99,450,000	1.13%	31/1/2039	67,645,197	1.64%
United Kingdom Gilt	59,133,358	4.25%	7/9/2039	60,831,429	1.48%
United Kingdom Gilt	67,904,561	4.25%	7/12/2040	69,629,105	1.69%
United Kingdom Gilt	98,308,860	1.25%	22/10/2041	63,835,781	1.55%
United Kingdom Gilt	81,588,147	4.50%	7/12/2042	86,043,392	2.09%
United Kingdom Gilt	29,609,000	4.75%	22/10/2043	32,058,256	0.78%
United Kingdom Gilt	93,881,921	3.25%	22/1/2044	82,728,215	2.01%
United Kingdom Gilt	86,290,000	3.50%	22/1/2045	78,602,977	1.91%
United Kingdom Gilt	66,476,000	0.88%	31/1/2046	35,545,774	0.86%
United Kingdom Gilt	75,177,712	4.25%	7/12/2046	76,194,809	1.85%
United Kingdom Gilt	80,563,371	1.50%	22/7/2047	48,857,542	1.19%
United Kingdom Gilt	48,462,000	1.75%	22/1/2049	30,655,607	0.75%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets		
United Kingdom Gilt	59,745,357	4.25%	7/12/2049	60,712,901	1.48%		
United Kingdom Gilt	67,569,693	0.63%	22/10/2050	29,830,109	0.73%		
United Kingdom Gilt	112,580,000	1.25%	31/7/2051	59,975,453	1.46%		
United Kingdom Gilt	55,732,810	3.75%	22/7/2052	52,340,116	1.27%		
United Kingdom Gilt	70,059,389	1.50%	31/7/2053	39,058,562	0.95%		
United Kingdom Gilt	107,818,262	3.75%	22/10/2053	100,722,652	2.45%		
United Kingdom Gilt	59,162,330	1.63%	22/10/2054	33,863,466	0.82%		
United Kingdom Gilt	73,942,465	4.25%	7/12/2055	75,817,767	1.84%		
United Kingdom Gilt	82,725,318	1.75%	22/7/2057	48,247,067	1.17%		
United Kingdom Gilt	56,930,767	4.00%	22/1/2060	56,156,457	1.37%		
United Kingdom Gilt	88,723,170	0.50%	22/10/2061	29,892,632	0.73%		
United Kingdom Gilt	44,472,000	4.00%	22/10/2063	43,910,009	1.07%		
United Kingdom Gilt	65,544,875	2.50%	22/7/2065	45,886,779	1.12%		
United Kingdom Gilt	66,903,000	3.50%	22/7/2068	60,078,233	1.46%		
United Kingdom Gilt	61,597,190	1.63%	22/10/2071	31,760,879	0.77%		
United Kingdom Gilt	44,534,000	1.13%	22/10/2073	18,642,456	0.45%		
				<b>4,022,308,779</b>	<b>97.82%</b>		
<b>Local Government 0.06% (31 December 2022: 0.02%)</b>							
Saltaire Finance plc	2,000,000	4.82%	1/12/2033	2,121,846	0.05%		
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	1,150,000	1.63%	26/8/2060	506,561	0.01%		
				<b>2,628,407</b>	<b>0.06%</b>		
<b>Total Fixed Income</b>				<b>4,075,625,888</b>	<b>99.11%</b>		
<b>Total Transferable Securities</b>				<b>4,075,625,888</b>	<b>99.11%</b>		
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.00% (31 December 2022: 0.00%)</b>							
<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.00% (31 December 2022: 0.00%)</b>							
EUR	10,314,572	GBP	(8,899,495)	Morgan Stanley	3/1/2024	38,368	0.00%
EUR	375,818	GBP	(322,312)	Morgan Stanley	3/1/2024	3,344	0.00%
EUR	396,141	GBP	(341,785)	JPMorgan Chase Bank	3/1/2024	1,483	0.00%
EUR	11,392,843	GBP	(9,882,414)	Morgan Stanley	2/2/2024	755	0.00%
EUR	55,800	GBP	(47,987)	JPMorgan Chase Bank	3/1/2024	365	0.00%
EUR	100,952	GBP	(87,197)	BNP Paribas	3/1/2024	281	0.00%
GBP	9,872,468	EUR	(11,392,843)	Morgan Stanley	3/1/2024	252	0.00%
EUR	13,650	GBP	(11,779)	JPMorgan Chase Bank	3/1/2024	49	0.00%
EUR	9,059	GBP	(7,810)	JPMorgan Chase Bank	3/1/2024	40	0.00%
EUR	8,157	GBP	(7,039)	JPMorgan Chase Bank	3/1/2024	30	0.00%
EUR	300,228	GBP	(260,420)	Morgan Stanley	2/2/2024	25	0.00%
EUR	5,687	GBP	(4,905)	JPMorgan Chase Bank	3/1/2024	23	0.00%
EUR	1,745	GBP	(1,499)	JPMorgan Chase Bank	3/1/2024	13	0.00%
EUR	1,890	GBP	(1,625)	JPMorgan Chase Bank	3/1/2024	12	0.00%
EUR	15,043	GBP	(13,031)	JPMorgan Chase Bank	3/1/2024	4	0.00%
EUR	2,568	GBP	(2,226)	BNP Paribas	3/1/2024	—	0.00%
GBP	6	EUR	(7)	JPMorgan Chase Bank	3/1/2024	—	0.00%
EUR	43,899	GBP	(38,045)	BNP Paribas	3/1/2024	(5)	(0.00%)
GBP	522	EUR	(609)	JPMorgan Chase Bank	3/1/2024	(5)	(0.00%)
EUR	1,699	GBP	(1,478)	Toronto-Dominion Bank	3/1/2024	(5)	(0.00%)
EUR	5,551	GBP	(4,822)	BNP Paribas	3/1/2024	(12)	(0.00%)
GBP	1,323	EUR	(1,541)	UBS AG	3/1/2024	(12)	(0.00%)
GBP	4,067	EUR	(4,709)	BNP Paribas	3/1/2024	(13)	(0.00%)
GBP	3,636	EUR	(4,218)	JPMorgan Chase Bank	3/1/2024	(19)	(0.00%)
EUR	17,534	GBP	(15,222)	UBS AG	3/1/2024	(29)	(0.00%)
GBP	10,339	EUR	(11,983)	State Street Bank & Trust Co.	3/1/2024	(44)	(0.00%)
EUR	20,522	GBP	(17,828)	Toronto-Dominion Bank	3/1/2024	(45)	(0.00%)
GBP	5,086	EUR	(5,925)	JPMorgan Chase Bank	3/1/2024	(48)	(0.00%)
GBP	5,498	EUR	(6,404)	UBS AG	3/1/2024	(51)	(0.00%)
EUR	41,103	GBP	(35,747)	Toronto-Dominion Bank	3/1/2024	(130)	(0.00%)
GBP	12,673	EUR	(14,791)	JPMorgan Chase Bank	3/1/2024	(144)	(0.00%)
EUR	82,840	GBP	(71,967)	Toronto-Dominion Bank	3/1/2024	(183)	(0.00%)
GBP	61,359	EUR	(71,200)	BNP Paribas	3/1/2024	(338)	(0.00%)
						<b>43,961</b>	<b>0.00%</b>
<b>Total OTC Financial Derivative Instruments</b>						<b>43,961</b>	<b>0.00%</b>
<b>Total Investments</b>						<b>4,075,669,849</b>	<b>99.11%</b>
						Fair Value GBP (£)	% of Total Net Assets
<b>Other Assets and Liabilities</b>						<b>36,674,192</b>	<b>0.89%</b>
<b>Net Assets</b>						<b>4,112,344,041</b>	<b>100.00%</b>

Analysis of Total Assets		GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	4,073,119,306	97.85%
(b)	Transferable securities dealt in on another regulated market	2,506,582	0.06%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	45,044	0.00%
(f)	Other assets	86,802,082	2.09%
Total Assets		4,162,473,014	100.00%

## Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2023	GBP (£) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,075,625,888	3,216,502,954
Financial Derivative Instruments	3,17	45,044	89,414
Cash	3	10,310,006	11,063,703
Unrealised Appreciation on Spot Currency Contracts		17	—
Receivables:			
Interest and Dividends		30,153,496	20,179,855
Capital Shares Issued		41,528,660	35,969,189
Investments Sold		4,809,903	3,247,244
Margin Cash Due from Broker	3	—	29,651
<b>Total Current Assets</b>		<b>4,162,473,014</b>	<b>3,287,082,010</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	1,083	38,121
Payables and Other Liabilities:			
Investments Purchased		25,275,054	41,038,883
Income Distribution Payable		5,042,149	2,453,849
Capital Shares Redeemed		19,453,362	2,964,957
Management Fees Payable	12	357,325	309,780
<b>Total Current Liabilities</b>		<b>50,128,973</b>	<b>46,805,590</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>4,112,344,041</b>	<b>3,240,276,420</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Hedged Acc<sup>1</sup></b>			
GBP (£) Equivalent	10,069,282	3,954,074	41,199
Net Assets	11,620,261	4,456,646	49,070
Number of Shares Outstanding	164,790	64,386	513
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>70.52</b>	<b>69.22</b>	<b>95.65</b>
<b>GBP Acc</b>			
Net Assets	2,864,081,302	2,568,383,784	3,626,604,214
Number of Shares Outstanding	20,922,813	19,391,969	19,967,799
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>136.89</b>	<b>132.45</b>	<b>181.62</b>
<b>GBP Dist</b>			
Net Assets	163,245,307	157,110,181	295,450,405
Number of Shares Outstanding	1,588,900	1,540,343	2,083,319
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>102.74</b>	<b>102.00</b>	<b>141.82</b>
<b>Institutional Plus GBP Acc</b>			
Net Assets	554,505,093	161,148,263	110,929,245
Number of Shares Outstanding	5,425,583	1,630,626	819,038
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>102.20</b>	<b>98.83</b>	<b>135.44</b>
<b>Institutional Plus GBP Dist</b>			
Net Assets	520,443,057	349,680,118	455,460,860
Number of Shares Outstanding	5,887,053	3,984,038	3,732,089
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>88.40</b>	<b>87.77</b>	<b>122.04</b>

<sup>1</sup> The share class launched on 21 January 2021.

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

## Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2023	GBP (£) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		98,690,662	51,002,776
Net Gain/(Loss) on Financial Instruments		60,549,451	(1,186,652,010)
<b>Total Investment Income/(Loss)</b>		<b>159,240,113</b>	<b>(1,135,649,234)</b>
<b>Expenses</b>			
Management Fees	12	3,878,086	4,042,000
Transaction Fees and Commissions		359	196
<b>Total Expenses</b>		<b>3,878,445</b>	<b>4,042,196</b>
<b>Finance Costs</b>			
Interest Expense		41	657
Distribution	6	16,954,616	7,591,180
<b>Total Finance Costs</b>		<b>16,954,657</b>	<b>7,591,837</b>
<b>Net Investment Income/(Loss)</b>		<b>138,407,011</b>	<b>(1,147,283,267)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>138,407,011</b>	<b>(1,147,283,267)</b>

## Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2023	GBP (£) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	138,407,011	(1,147,283,267)
<b>Capital Transactions</b>		
Subscriptions	2,247,607,112	1,619,435,233
Redemptions	(1,513,946,502)	(1,720,361,469)
Total Capital Transactions	733,660,610	(100,926,236)
Total Increase/(Decrease) for the Year	872,067,621	(1,248,209,503)
<b>Net Assets</b>		
Beginning of Year	3,240,276,420	4,488,485,923
End of Year	4,112,344,041	3,240,276,420

# Vanguard U.K. Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg GBP Non-Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of pound sterling-denominated, investment-grade fixed income securities, excluding government and government-related securities, with maturities greater than 1 year.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- The fund's benchmark index returned 8.66% for the 12 months ended 31 December 2023.
- Within the index, bonds with lower credit ratings posted higher returns than those with higher ratings. Bonds with the longest maturity posted the highest gains in the final months, but those in the mid-range had the highest returns for the full period. By sector, corporate bonds had the highest returns, followed closely by securitised debt.

Benchmark returns in the commentary above are in British pounds.

### Benchmark: Bloomberg GBP Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
GBP Acc	8.55%	0.42%	2.68%
Benchmark	8.66	0.48	2.77
Tracking Difference*	-0.11		
GBP Dist	8.55%	0.42%	2.68%
Benchmark	8.66	0.48	2.77
Tracking Difference*	-0.11		
Institutional Plus GBP Acc	8.62%	0.49%	2.15%
Benchmark	8.66	0.48	2.16
Tracking Difference*	-0.04		
Institutional Plus GBP Dist	8.62%	0.48%	2.15%
Benchmark	8.66	0.48	2.16
Tracking Difference*	-0.04		

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

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

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

<sup>1</sup> Since-inception returns: Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
<b>Purchases</b>			<b>Sales</b>		
Kreditanstalt fuer Wiederaufbau 3.75% 30/7/2027	25,700,000	24,925,071	Kreditanstalt fuer Wiederaufbau 1.38% 9/12/2024	30,796,000	29,736,026
United Kingdom Gilt 3.50% 22/10/2025	25,000,000	24,793,250	Kreditanstalt fuer Wiederaufbau 0.88% 18/7/2024	18,480,000	17,672,498
Kreditanstalt fuer Wiederaufbau 4.13% 18/2/2026	18,207,000	18,075,873	United Kingdom Gilt 0.25% 31/1/2025	16,700,000	15,576,112
Kreditanstalt fuer Wiederaufbau 4.88% 10/10/2028	12,066,000	12,124,173	International Development Association 0.75% 12/12/2024	14,200,000	13,602,180
Kreditanstalt fuer Wiederaufbau 1.38% 9/12/2024	12,000,000	11,380,890	Kreditanstalt fuer Wiederaufbau 1.25% 29/12/2023	12,400,000	12,099,176
European Investment Bank 3.88% 12/4/2028	11,500,000	11,315,457	Inter-American Development Bank 1.25% 15/12/2023	11,920,000	11,636,185
Kreditanstalt fuer Wiederaufbau 4.88% 3/2/2031	11,000,000	10,965,010	European Investment Bank 0.75% 15/11/2024	11,200,000	10,734,192
European Investment Bank 4.88% 16/12/2030	10,500,000	10,585,590	United Kingdom Gilt 1.13% 31/1/2039	15,000,000	10,255,425
Kreditanstalt fuer Wiederaufbau 1.13% 4/7/2025	11,000,000	10,294,350	United Kingdom Gilt 0.88% 31/7/2033	13,500,000	10,072,275
United Kingdom Gilt 0.88% 31/7/2033	13,500,000	10,141,805	United Kingdom Gilt 1.25% 22/10/2041	16,672,999	9,989,489
United Kingdom Gilt 3.75% 29/1/2038	10,500,000	9,866,725	Inter-American Development Bank 1.38% 15/12/2024	9,800,000	9,465,374
United Kingdom Gilt 1.13% 31/1/2039	15,000,000	9,793,650	Landeskreditbank Baden- Wuerttemberg Foerderbank 0.38% 9/12/2024	9,500,000	9,052,915
CPPIB Capital, Inc. 4.38% 2/3/2026	9,799,000	9,742,294	United Kingdom Gilt 3.25% 31/1/2033	8,900,000	8,487,871
Asian Infrastructure Investment Bank 4.38% 11/6/2026	9,300,000	9,347,099	Lloyds Banking Group plc 2.25% 16/10/2024	8,514,000	8,221,714
United Kingdom Gilt 1.25% 22/10/2041	14,532,999	9,243,630	State of North Rhine-Westphalia Germany 0.63% 16/12/2024	8,500,000	8,133,435
Barclays plc 7.09% 6/11/2029	8,868,000	8,998,474	Barclays plc 3.13% 17/1/2024	7,960,000	7,839,700
BNP Paribas SA 5.75% 13/6/2032	8,600,000	8,811,093	United Kingdom Gilt 3.75% 29/1/2038	8,500,000	7,554,365
United Kingdom Gilt 3.25% 31/1/2033	8,900,000	8,705,817	Province of Ontario Canada 0.50% 15/12/2023	7,600,000	7,359,688
CPPIB Capital, Inc. 6.00% 7/6/2025	8,148,000	8,136,358	Kreditanstalt fuer Wiederaufbau 5.75% 7/6/2032	6,710,000	7,139,440
European Investment Bank 0.88% 15/5/2026	9,000,000	8,094,150	Nordic Investment Bank 1.13% 15/12/2023	7,060,000	6,882,229

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
<b>Transferable Securities 98.32% (31 December 2022: 98.46%)</b>					
<b>Fixed Income 98.32% (31 December 2022: 98.46%)</b>					
<b>Australia 1.35% (31 December 2022: 1.55%)</b>					
APA Infrastructure Ltd.	6,700,000	3.50%	22/3/2030	6,116,384	0.14%
APA Infrastructure Ltd.	2,401,000	3.13%	18/7/2031	2,095,753	0.05%
APA Infrastructure Ltd.	1,600,000	2.50%	15/3/2036	1,183,327	0.03%
Australia & New Zealand Banking Group Ltd.^	3,563,000	1.81%	16/9/2031	3,200,854	0.07%
BHP Billiton Finance Ltd.	7,600,000	4.30%	25/9/2042	7,003,436	0.16%
Commonwealth Bank of Australia	6,830,000	3.00%	4/9/2026	6,595,981	0.15%
Glencore Finance Europe Ltd.	3,618,000	3.13%	26/3/2026	3,476,416	0.08%
Macquarie Bank Ltd.	4,800,000	1.13%	15/12/2025	4,509,726	0.10%
Macquarie Group Ltd.	3,400,000	4.08%	31/5/2029	3,271,929	0.08%
Macquarie Group Ltd.	2,000,000	2.13%	1/10/2031	1,655,607	0.04%
National Australia Bank Ltd.	1,600,000	3.00%	4/9/2026	1,547,653	0.04%
National Australia Bank Ltd.^	4,436,000	1.70%	15/9/2031	3,956,708	0.09%
QBE Insurance Group Ltd.^	2,800,000	2.50%	13/9/2038	2,374,311	0.05%
Rio Tinto Finance plc	3,750,000	4.00%	11/12/2029	3,691,898	0.08%
Scentre Group Trust 1	2,800,000	3.88%	16/7/2026	2,719,320	0.06%
Toyota Finance Australia Ltd.	3,000,000	3.92%	28/6/2027	2,952,130	0.07%
Vicinity Centres Trust	2,138,000	3.38%	7/4/2026	2,066,095	0.05%
Westpac Banking Corp.	420,000	2.13%	2/5/2025	404,009	0.01%
				<b>58,821,537</b>	<b>1.35%</b>
<b>Austria 0.24% (31 December 2022: 0.24%)</b>					
Oesterreichische Kontrollbank AG	5,900,000	0.50%	15/12/2025	5,483,814	0.13%
Oesterreichische Kontrollbank AG	4,868,000	4.25%	17/3/2026	4,855,815	0.11%
				<b>10,339,629</b>	<b>0.24%</b>
<b>Belgium 0.34% (31 December 2022: 0.61%)</b>					
Anheuser-Busch InBev SA	8,102,000	4.00%	24/9/2025	8,047,028	0.18%
Anheuser-Busch InBev SA	1,000,000	2.25%	24/5/2029	928,241	0.02%
KBC Group NV^	2,700,000	1.25%	21/9/2027	2,456,146	0.06%
KBC Group NV^	3,400,000	5.50%	20/9/2028	3,463,036	0.08%
				<b>14,894,451</b>	<b>0.34%</b>
<b>Canada 2.26% (31 December 2022: 2.29%)</b>					
Bank of Montreal	2,500,000	1.00%	9/9/2026	2,283,954	0.05%
Bank of Nova Scotia	3,500,000	1.25%	17/12/2025	3,273,508	0.08%
Bank of Nova Scotia	3,100,000	2.88%	3/5/2027	2,947,691	0.07%
Canadian Imperial Bank of Commerce	2,500,000	1.63%	25/9/2025	2,374,380	0.05%
Canadian Imperial Bank of Commerce	2,300,000	1.88%	27/1/2026	2,167,983	0.05%
CPPIB Capital, Inc.	8,148,000	6.00%	7/6/2025	8,280,446	0.19%
CPPIB Capital, Inc.	5,799,000	4.38%	2/3/2026	5,797,088	0.13%
CPPIB Capital, Inc.	3,500,000	1.25%	7/12/2027	3,154,247	0.07%
CPPIB Capital, Inc.	8,550,000	1.13%	14/12/2029	7,301,951	0.17%
CPPIB Capital, Inc.	5,108,000	1.63%	22/10/2071	2,263,066	0.05%
Export Development Canada	5,300,000	4.00%	19/2/2026	5,269,027	0.12%
Export Development Canada	1,800,000	2.63%	15/7/2027	1,722,861	0.04%
Ontario Teachers' Finance Trust	5,155,000	1.13%	15/5/2026	4,771,479	0.11%
Province of Ontario Canada	7,500,000	2.25%	26/5/2026	7,144,633	0.16%
Province of Ontario Canada	10,460,000	0.25%	15/12/2026	9,342,917	0.21%
Province of Quebec Canada	5,800,000	2.25%	15/9/2026	5,513,455	0.13%
Royal Bank of Canada	3,500,000	1.13%	15/12/2025	3,277,280	0.08%
Royal Bank of Canada	3,000,000	1.00%	9/9/2026	2,745,789	0.06%
Royal Bank of Canada	2,000,000	3.63%	14/6/2027	1,938,488	0.05%
Royal Bank of Canada	6,000,000	5.00%	24/1/2028	6,069,471	0.14%
Toronto-Dominion Bank	7,700,000	2.88%	5/4/2027	7,304,526	0.17%
Toronto-Dominion Bank	3,500,000	5.29%	11/1/2028	3,585,233	0.08%
				<b>98,529,473</b>	<b>2.26%</b>
<b>China 0.04% (31 December 2022: 0.03%)</b>					
Industrial & Commercial Bank of China Ltd.	1,700,000	1.63%	28/12/2025	1,567,739	0.04%
				<b>1,567,739</b>	<b>0.04%</b>
<b>Czech Republic 0.04% (31 December 2022: 0.05%)</b>					
CPI Property Group SA	2,476,000	2.75%	22/1/2028	1,735,059	0.04%
				<b>1,735,059</b>	<b>0.04%</b>
<b>Denmark 1.03% (31 December 2022: 1.02%)</b>					
Danske Bank A/S^	5,360,000	2.25%	14/1/2028	4,895,363	0.11%
Danske Bank A/S^	7,549,000	4.63%	13/4/2027	7,487,830	0.17%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Danske Bank A/S^	2,700,000	6.50%	23/8/2028	2,842,866	0.06%
Kommunekredit	2,450,000	4.25%	17/11/2025	2,446,598	0.06%
Kommunekredit	3,000,000	5.13%	15/5/2026	3,051,311	0.07%
Orsted A/S	4,347,000	2.13%	17/5/2027	4,010,498	0.09%
Orsted A/S	5,360,000	4.88%	12/1/2032	5,325,485	0.12%
Orsted A/S	2,750,000	2.50%	16/5/2033	2,232,748	0.05%
Orsted A/S	2,450,000	5.13%	13/9/2034	2,438,848	0.06%
Orsted A/S	4,050,000	5.75%	9/4/2040	4,233,300	0.10%
Orsted A/S	4,050,000	5.38%	13/9/2042	4,058,418	0.09%
Orsted A/S^	3,000,000	2.50%	18/2/3021	1,987,976	0.05%
				<b>45,011,241</b>	<b>1.03%</b>
<b>Finland 0.78% (31 December 2022: 0.60%)</b>					
Kuntarahoitus OYJ	12,478,000	1.13%	19/6/2025	11,844,188	0.27%
Kuntarahoitus OYJ	10,000,000	0.38%	17/12/2025	9,266,736	0.21%
Kuntarahoitus OYJ	2,500,000	5.13%	22/7/2027	2,589,237	0.06%
Nordea Bank Abp^	2,200,000	6.00%	2/6/2026	2,223,698	0.05%
Nordea Bank Abp^	4,000,000	1.63%	9/12/2032	3,426,372	0.08%
OP Corporate Bank plc	3,800,000	3.38%	14/1/2026	3,702,935	0.09%
OP Corporate Bank plc	1,000,000	1.38%	4/9/2026	908,430	0.02%
				<b>33,961,596</b>	<b>0.78%</b>
<b>France 8.11% (31 December 2022: 6.96%)</b>					
Agence Francaise de Developpement EPIC	4,000,000	1.25%	18/6/2025	3,799,751	0.09%
Agence Francaise de Developpement EPIC	4,800,000	4.38%	16/3/2026	4,781,645	0.11%
Agence France Locale	3,500,000	1.38%	20/6/2025	3,328,588	0.08%
AXA SA^	3,500,000	6.69%	Perpetual	3,554,721	0.08%
AXA SA^	5,550,000	5.45%	Perpetual	5,486,021	0.13%
Banque Federative du Credit Mutuel SA	2,800,000	4.88%	25/9/2025	2,799,721	0.06%
Banque Federative du Credit Mutuel SA	4,900,000	1.25%	5/12/2025	4,589,462	0.10%
Banque Federative du Credit Mutuel SA	4,300,000	5.00%	19/1/2026	4,312,459	0.10%
Banque Federative du Credit Mutuel SA	4,100,000	1.00%	16/7/2026	3,752,955	0.09%
Banque Federative du Credit Mutuel SA	6,800,000	1.50%	7/10/2026	6,275,865	0.14%
Banque Federative du Credit Mutuel SA	1,000,000	0.88%	7/12/2027	879,013	0.02%
Banque Federative du Credit Mutuel SA	3,000,000	5.38%	25/5/2028	3,104,652	0.07%
Banque Federative du Credit Mutuel SA	3,900,000	1.88%	26/10/2028	3,476,684	0.08%
BNP Paribas SA	6,100,000	3.38%	23/1/2026	5,915,708	0.14%
BNP Paribas SA	7,500,000	1.88%	14/12/2027	6,751,795	0.15%
BNP Paribas SA	3,300,000	2.88%	24/2/2029	3,012,151	0.07%
BNP Paribas SA^	7,500,000	2.00%	24/5/2031	6,800,863	0.16%
BNP Paribas SA	6,500,000	1.25%	13/7/2031	5,065,931	0.12%
BNP Paribas SA	7,900,000	5.75%	13/6/2032	8,330,911	0.19%
BNP Paribas SA	4,500,000	2.00%	13/9/2036	3,342,998	0.08%
BNP Paribas SA^	6,300,000	6.00%	18/8/2029	6,661,322	0.15%
Bouygues SA	3,800,000	5.50%	6/10/2026	3,894,471	0.09%
BPCE SA	2,000,000	1.00%	22/12/2025	1,865,211	0.04%
BPCE SA	3,100,000	1.38%	23/12/2026	2,830,860	0.06%
BPCE SA^	3,000,000	6.00%	29/9/2028	3,086,622	0.07%
BPCE SA	5,000,000	5.25%	16/4/2029	4,921,051	0.11%
BPCE SA	2,700,000	6.13%	24/5/2029	2,797,469	0.06%
BPCE SA^	4,500,000	2.50%	30/11/2032	3,942,507	0.09%
Bpifrance SACA	3,600,000	4.00%	30/1/2026	3,563,846	0.08%
Caisse d'Amortissement de la Dette Sociale	10,000,000	0.13%	15/12/2025	9,235,454	0.21%
Caisse des Depots et Consignations	2,600,000	4.50%	26/8/2025	2,589,293	0.06%
Caisse des Depots et Consignations	1,600,000	0.25%	25/2/2026	1,469,572	0.03%
Cie de Financement Foncier SA	1,510,000	5.50%	26/1/2027	1,555,365	0.04%
Cie de Saint-Gobain SA	1,350,000	4.63%	9/10/2029	1,358,137	0.03%
Credit Agricole SA^	5,600,000	5.75%	29/11/2027	5,730,428	0.13%
Credit Agricole SA	6,200,000	4.88%	23/10/2029	6,353,485	0.15%
Credit Agricole SA^	3,000,000	6.38%	14/6/2031	3,233,158	0.07%
Credit Agricole SA^	4,200,000	1.87%	9/12/2031	3,744,027	0.09%
Dexia Credit Local SA	4,300,000	2.13%	12/2/2025	4,169,799	0.10%
Dexia Credit Local SA	5,200,000	1.25%	21/7/2025	4,928,141	0.11%
Dexia Credit Local SA	3,600,000	4.38%	18/2/2026	3,591,162	0.08%
Dexia Credit Local SA	6,600,000	0.25%	10/12/2026	5,888,226	0.13%
Electricite de France SA	3,100,000	6.25%	30/5/2028	3,293,441	0.07%
Electricite de France SA	4,820,000	5.88%	18/7/2031	5,094,179	0.12%
Electricite de France SA	10,450,000	6.13%	2/6/2034	11,145,422	0.26%
Electricite de France SA	3,800,000	5.50%	25/1/2035	3,838,949	0.09%
Electricite de France SA	3,800,000	5.50%	27/3/2037	3,766,319	0.09%
Electricite de France SA	12,500,000	5.50%	17/10/2041	12,296,255	0.28%
Electricite de France SA	7,500,000	5.13%	22/9/2050	6,971,440	0.16%
Electricite de France SA	5,600,000	5.63%	25/1/2053	5,490,065	0.13%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Electricite de France SA	10,400,000	6.00%	23/1/2114	10,133,429	0.23%
Engie SA	3,850,000	7.00%	30/10/2028	4,279,580	0.10%
Engie SA	5,200,000	5.63%	3/4/2053	5,530,007	0.13%
Engie SA	8,550,000	5.00%	1/10/2060	8,469,808	0.19%
Kering SA	1,500,000	5.13%	23/11/2026	1,530,258	0.03%
Kering SA	3,500,000	5.00%	23/11/2032	3,659,787	0.08%
La Banque Postale SA^	3,000,000	5.63%	21/9/2028	3,028,283	0.07%
LVMH Moet Hennessy Louis Vuitton SE	6,400,000	1.13%	11/2/2027	5,882,885	0.13%
Orange SA	907,000	5.25%	5/12/2025	920,932	0.02%
Orange SA	3,700,000	8.13%	20/11/2028	4,337,942	0.10%
Orange SA	7,300,000	3.25%	15/1/2032	6,798,429	0.16%
Orange SA	3,749,000	5.63%	23/1/2034	4,072,313	0.09%
Orange SA	4,000,000	5.38%	22/11/2050	4,341,081	0.10%
SNCF Reseau <sup>1</sup>	6,197,000	5.25%	7/12/2028	6,553,980	0.15%
SNCF Reseau	4,625,000	5.25%	31/1/2035	4,993,057	0.11%
SNCF Reseau	4,960,000	5.00%	11/3/2052	5,083,457	0.12%
SNCF Reseau	3,725,000	4.83%	25/3/2060	3,771,734	0.09%
Societe Generale SA	2,800,000	1.25%	7/12/2027	2,430,200	0.06%
Societe Generale SA	4,000,000	6.25%	22/6/2033	4,424,281	0.10%
Societe Nationale SNCF SACA	500,000	0.88%	28/12/2026	453,417	0.01%
Societe Nationale SNCF SACA	6,162,000	5.38%	18/3/2027	6,358,124	0.15%
Sodexo SA	1,800,000	1.75%	26/6/2028	1,616,132	0.04%
Suez SACA	4,800,000	6.63%	5/10/2043	5,573,340	0.13%
TotalEnergies Capital International SA	1,000,000	1.25%	16/12/2024	967,031	0.02%
TotalEnergies Capital International SA	1,168,000	1.75%	7/7/2025	1,123,671	0.03%
TotalEnergies Capital International SA	3,700,000	1.66%	22/7/2026	3,488,117	0.08%
TotalEnergies Capital International SA	3,100,000	1.41%	3/9/2031	2,588,762	0.06%
Veolia Environnement SA	2,100,000	5.38%	2/12/2030	2,198,474	0.05%
Vinci SA	3,600,000	2.25%	15/3/2027	3,394,599	0.08%
Vinci SA	2,700,000	2.75%	15/9/2034	2,325,705	0.05%
Westfield America Management Ltd.	1,900,000	2.13%	30/3/2025	1,815,525	0.04%
Westfield America Management Ltd.	3,505,000	2.63%	30/3/2029	3,032,701	0.07%
				<b>353,844,611</b>	<b>8.11%</b>

**Germany 8.32% (31 December 2022: 10.72%)**

Allianz Finance II BV	5,700,000	4.50%	13/3/2043	5,703,027	0.13%
Aroundtown SA	3,646,000	3.00%	16/10/2029	2,627,534	0.06%
Aroundtown SA	2,982,000	3.63%	10/4/2031	2,079,695	0.05%
BASF SE	1,648,000	1.75%	11/3/2025	1,592,452	0.04%
Bayerische Landesbank	1,800,000	5.13%	1/6/2026	1,824,690	0.04%
Commerzbank AG	3,000,000	1.75%	22/1/2025	2,877,031	0.07%
Deutsche Bahn Finance GmbH	3,036,000	1.38%	7/7/2025	2,896,993	0.07%
Deutsche Bahn Finance GmbH	4,248,000	1.88%	13/2/2026	4,050,936	0.09%
Deutsche Bahn Finance GmbH	1,700,000	3.13%	24/7/2026	1,660,227	0.04%
Deutsche Bahn Finance GmbH	1,800,000	0.38%	3/12/2026	1,628,437	0.04%
Deutsche Bank AG^	5,000,000	4.00%	24/6/2026	4,859,847	0.11%
Deutsche Bank AG^	2,200,000	1.88%	22/12/2028	1,907,314	0.04%
Deutsche Bank AG^	6,500,000	6.13%	12/12/2030	6,583,308	0.15%
Deutsche Pfandbriefbank AG	2,500,000	7.63%	8/12/2025	2,463,994	0.06%
Deutsche Telekom AG	2,779,000	3.13%	6/2/2034	2,486,270	0.06%
Deutsche Telekom International Finance BV	1,659,000	8.88%	27/11/2028	1,995,665	0.05%
Deutsche Telekom International Finance BV	1,880,000	2.25%	13/4/2029	1,725,758	0.04%
Deutsche Telekom International Finance BV	2,146,000	7.63%	15/6/2030	2,545,686	0.06%
E.ON International Finance BV	5,610,000	6.25%	3/6/2030	6,085,163	0.14%
E.ON International Finance BV	8,435,000	6.38%	7/6/2032	9,316,285	0.21%
E.ON International Finance BV	4,000,000	4.75%	31/1/2034	3,925,777	0.09%
E.ON International Finance BV	7,500,000	5.88%	30/10/2037	8,017,654	0.18%
E.ON International Finance BV	5,050,000	6.75%	27/1/2039	5,838,817	0.13%
E.ON International Finance BV	7,600,000	6.13%	6/7/2039	8,308,361	0.19%
FMS Wertmanagement	2,500,000	1.38%	7/3/2025	2,405,230	0.05%
FMS Wertmanagement	2,600,000	1.25%	19/6/2025	2,473,326	0.06%
Henkel AG & Co. KGaA	2,500,000	1.25%	30/9/2026	2,329,226	0.05%
Kreditanstalt fuer Wiederaufbau	7,896,000	5.50%	18/6/2025	7,990,401	0.18%
Kreditanstalt fuer Wiederaufbau	26,750,000	1.13%	4/7/2025	25,441,120	0.58%
Kreditanstalt fuer Wiederaufbau	5,100,000	3.88%	2/9/2025	5,064,532	0.12%
Kreditanstalt fuer Wiederaufbau	12,900,000	1.38%	15/12/2025	12,234,563	0.28%
Kreditanstalt fuer Wiederaufbau	18,207,000	4.13%	18/2/2026	18,170,857	0.42%
Kreditanstalt fuer Wiederaufbau	3,000,000	1.25%	31/7/2026	2,798,551	0.06%
Kreditanstalt fuer Wiederaufbau	10,200,000	0.88%	15/9/2026	9,389,935	0.22%
Kreditanstalt fuer Wiederaufbau	7,060,000	0.13%	30/12/2026	6,325,243	0.14%
Kreditanstalt fuer Wiederaufbau	22,200,000	3.75%	30/7/2027	22,109,685	0.51%
Kreditanstalt fuer Wiederaufbau	8,800,000	0.75%	7/12/2027	7,838,862	0.18%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Kreditanstalt fuer Wiederaufbau	12,066,000	4.88%	10/10/2028	12,658,286	0.29%
Kreditanstalt fuer Wiederaufbau	16,712,000	6.00%	7/12/2028	18,395,349	0.42%
Kreditanstalt fuer Wiederaufbau	7,500,000	4.88%	3/2/2031	8,039,139	0.18%
Kreditanstalt fuer Wiederaufbau	5,934,000	5.75%	7/6/2032	6,799,381	0.16%
Kreditanstalt fuer Wiederaufbau	6,274,000	5.00%	9/6/2036	6,962,151	0.16%
Kreditanstalt fuer Wiederaufbau	2,665,000	4.88%	15/3/2037	2,894,701	0.07%
Landesbank Baden-Wuerttemberg	2,900,000	1.50%	3/2/2025	2,770,847	0.06%
Landesbank Baden-Wuerttemberg	1,600,000	1.13%	8/12/2025	1,478,456	0.03%
Landeskreditbank Baden-Wuerttemberg Foerderbank	1,900,000	0.63%	15/12/2025	1,771,084	0.04%
Landeskreditbank Baden-Wuerttemberg Foerderbank	6,100,000	1.00%	15/12/2026	5,594,762	0.13%
Landwirtschaftliche Rentenbank	3,460,000	1.38%	8/9/2025	3,292,645	0.08%
Landwirtschaftliche Rentenbank	5,500,000	0.88%	15/12/2026	5,042,159	0.12%
Landwirtschaftliche Rentenbank	1,684,000	1.25%	22/7/2027	1,537,636	0.04%
Landwirtschaftliche Rentenbank	4,700,000	2.13%	15/12/2028	4,346,938	0.10%
Mercedes-Benz International Finance BV	1,500,000	5.63%	17/8/2026	1,544,024	0.04%
NRW Bank	3,800,000	0.50%	15/12/2025	3,533,573	0.08%
NRW Bank	4,000,000	5.38%	22/7/2026	4,112,322	0.09%
NRW Bank	4,400,000	0.50%	18/12/2026	3,969,045	0.09%
Siemens Financieringsmaatschappij NV	5,300,000	1.00%	20/2/2025	5,081,253	0.12%
Siemens Financieringsmaatschappij NV	2,700,000	2.75%	10/9/2025	2,635,018	0.06%
Siemens Financieringsmaatschappij NV	4,900,000	3.75%	10/9/2042	4,479,589	0.10%
State of North Rhine-Westphalia Germany	4,100,000	2.13%	13/6/2025	3,949,290	0.09%
Volkswagen Financial Services NV	4,800,000	0.88%	20/2/2025	4,557,224	0.10%
Volkswagen Financial Services NV	780,000	2.25%	12/4/2025	754,880	0.02%
Volkswagen Financial Services NV	3,500,000	4.25%	9/10/2025	3,446,673	0.08%
Volkswagen Financial Services NV	1,600,000	1.13%	5/7/2026	1,458,949	0.03%
Volkswagen Financial Services NV	3,500,000	5.50%	7/12/2026	3,547,146	0.08%
Volkswagen Financial Services NV	3,000,000	3.25%	13/4/2027	2,839,901	0.06%
Volkswagen Financial Services NV	3,100,000	6.50%	18/9/2027	3,240,483	0.07%
Volkswagen Financial Services NV	4,200,000	2.13%	18/1/2028	3,745,573	0.09%
Volkswagen Financial Services NV	2,200,000	1.38%	14/9/2028	1,870,750	0.04%
Volkswagen Financial Services NV	2,000,000	5.88%	23/5/2029	2,068,828	0.05%
Volkswagen International Finance NV	3,900,000	3.38%	16/11/2026	3,735,763	0.09%
Volkswagen International Finance NV	3,200,000	4.13%	17/11/2031	2,979,653	0.07%
				<b>362,705,923</b>	<b>8.32%</b>
<b>Guernsey 0.04% (31 December 2022: 0.05%)</b>					
States of Guernsey Bond	2,400,000	3.38%	12/12/2046	1,941,304	0.04%
				<b>1,941,304</b>	<b>0.04%</b>
<b>Hong Kong 0.08% (31 December 2022: 0.10%)</b>					
CK Hutchison Group Telecom Finance SA	2,000,000	2.63%	17/10/2034	1,468,607	0.03%
Hutchison Whampoa Finance UK plc	1,900,000	5.63%	24/11/2026	1,959,615	0.05%
				<b>3,428,222</b>	<b>0.08%</b>
<b>Ireland 0.30% (31 December 2022: 0.38%)</b>					
Bank of Ireland Group plc^	2,907,000	7.59%	6/12/2032	3,032,910	0.07%
Dali Capital plc	1,700,000	4.80%	21/12/2037	1,637,749	0.04%
ESB Finance DAC	2,700,000	1.88%	21/7/2035	2,040,999	0.05%
Freshwater Finance plc	2,515,000	5.18%	20/4/2035	2,473,499	0.06%
Freshwater Finance plc	1,250,000	4.56%	3/4/2036	1,130,835	0.02%
Freshwater Finance plc	3,020,000	4.61%	17/10/2036	2,658,505	0.06%
				<b>12,974,497</b>	<b>0.30%</b>
<b>Isle of Man 0.04% (31 December 2022: 0.04%)</b>					
Isle of Man Government International Bond	3,600,000	1.63%	14/9/2051	1,875,336	0.04%
				<b>1,875,336</b>	<b>0.04%</b>
<b>Italy 1.28% (31 December 2022: 1.22%)</b>					
Assicurazioni Generali SpA^	2,300,000	6.27%	Perpetual	2,292,823	0.05%
Enel Finance International NV	3,790,000	1.00%	20/10/2027	3,342,439	0.08%
Enel Finance International NV	7,500,000	2.88%	11/4/2029	6,876,370	0.16%
Enel Finance International NV	10,578,000	5.75%	14/9/2040	11,060,091	0.25%
Enel SpA	3,950,000	5.75%	22/6/2037	4,142,201	0.09%
Intesa Sanpaolo SpA^	4,750,000	6.50%	14/3/2029	4,823,934	0.11%
Intesa Sanpaolo SpA	2,150,000	2.50%	15/1/2030	1,818,314	0.04%
Intesa Sanpaolo SpA	6,300,000	6.63%	31/5/2033	6,653,873	0.15%
Intesa Sanpaolo SpA	2,100,000	2.63%	11/3/2036	1,528,964	0.04%
Republic of Italy Government International Bond	9,400,000	6.00%	4/8/2028	9,868,179	0.23%
Republic of Italy Government International Bond	3,400,000	5.25%	7/12/2034	3,339,681	0.08%
				<b>55,746,869</b>	<b>1.28%</b>
<b>Japan 0.76% (31 December 2022: 0.63%)</b>					
Development Bank of Japan, Inc.	2,500,000	1.25%	31/1/2025	2,401,380	0.06%
Development Bank of Japan, Inc.	5,246,000	4.50%	6/6/2025	5,214,091	0.12%
East Japan Railway Co.	2,183,000	1.16%	15/9/2028	1,908,607	0.04%
East Japan Railway Co.	1,800,000	4.75%	8/12/2031	1,851,271	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
East Japan Railway Co.	2,400,000	5.25%	22/4/2033	2,550,668	0.06%
East Japan Railway Co.	2,950,000	4.88%	14/6/2034	3,019,525	0.07%
East Japan Railway Co.	1,550,000	4.50%	25/1/2036	1,525,507	0.03%
Japan Bank for International Cooperation	3,000,000	0.38%	22/7/2026	2,716,603	0.06%
JT International Financial Services BV	3,200,000	2.75%	28/9/2033	2,629,561	0.06%
Mizuho Financial Group, Inc.	3,200,000	5.63%	13/6/2028	3,320,258	0.08%
Toyota Motor Finance Netherlands BV	5,350,000	0.75%	19/12/2025	4,988,600	0.11%
Toyota Motor Finance Netherlands BV	1,180,000	4.63%	8/6/2026	1,182,434	0.03%
				<b>33,308,505</b>	<b>0.76%</b>
<b>Jersey 0.11% (31 December 2022: 0.11%)</b>					
Jersey International Bond	4,800,000	2.88%	6/5/2052	3,419,188	0.08%
Jersey International Bond	1,440,000	3.75%	9/6/2054	1,209,265	0.03%
				<b>4,628,453</b>	<b>0.11%</b>
<b>Luxembourg 0.33% (31 December 2022: 0.29%)</b>					
Blackstone Property Partners Europe Holdings Sarl	2,250,000	2.00%	20/10/2025	2,091,735	0.05%
Blackstone Property Partners Europe Holdings Sarl	3,058,000	2.63%	20/10/2028	2,608,901	0.06%
Blackstone Property Partners Europe Holdings Sarl	2,530,000	4.88%	29/4/2032	2,246,910	0.05%
John Deere Bank SA	2,000,000	5.13%	18/10/2028	2,086,979	0.05%
Logicor Financing Sarl	2,405,000	2.75%	15/1/2030	1,984,937	0.05%
Prologis International Funding II SA	1,983,000	2.75%	22/2/2032	1,724,693	0.04%
Prologis International Funding II SA	2,000,000	3.00%	22/2/2042	1,507,259	0.03%
				<b>14,251,414</b>	<b>0.33%</b>
<b>Mexico 0.56% (31 December 2022: 0.60%)</b>					
America Movil SAB de CV	5,280,000	5.00%	27/10/2026	5,343,618	0.12%
America Movil SAB de CV	5,575,000	5.75%	28/6/2030	5,976,430	0.14%
America Movil SAB de CV	1,850,000	4.95%	22/7/2033	1,896,765	0.04%
America Movil SAB de CV	5,950,000	4.38%	7/8/2041	5,526,365	0.13%
Mexico Government International Bond	7,578,000	5.63%	19/3/2114	5,892,662	0.13%
				<b>24,635,840</b>	<b>0.56%</b>
<b>Netherlands 2.79% (31 December 2022: 2.75%)</b>					
ABN AMRO Bank NV	3,600,000	1.38%	16/1/2025	3,458,165	0.08%
ABN AMRO Bank NV	6,000,000	5.25%	26/5/2026	6,046,771	0.14%
ABN AMRO Bank NV	4,800,000	5.13%	22/2/2028	4,879,589	0.11%
Aegon Ltd.	1,880,000	6.13%	15/12/2031	2,022,600	0.05%
Aegon Ltd.	2,000,000	6.63%	16/12/2039	2,282,980	0.05%
BMW International Investment BV	3,200,000	5.50%	6/6/2026	3,265,112	0.08%
BNG Bank NV	9,591,000	1.63%	26/8/2025	9,123,749	0.21%
BNG Bank NV	3,950,000	0.38%	15/12/2025	3,661,766	0.08%
BNG Bank NV	6,000,000	0.50%	21/12/2026	5,403,955	0.12%
Cooperatieve Rabobank UA	4,700,000	1.25%	14/1/2025	4,522,639	0.10%
Cooperatieve Rabobank UA	3,650,000	5.25%	14/9/2027	3,694,739	0.09%
Cooperatieve Rabobank UA^	6,000,000	1.88%	12/7/2028	5,462,078	0.13%
Cooperatieve Rabobank UA	7,813,000	4.63%	23/5/2029	7,572,099	0.17%
Cooperatieve Rabobank UA	1,363,000	4.55%	30/8/2029	1,408,962	0.03%
Cooperatieve Rabobank UA	3,000,000	5.25%	23/5/2041	3,322,748	0.08%
Cooperatieve Rabobank UA	1,550,000	5.38%	3/8/2060	1,818,677	0.04%
ING Groep NV	6,400,000	3.00%	18/2/2026	6,171,137	0.14%
ING Groep NV^	2,300,000	5.00%	30/8/2026	2,295,603	0.05%
ING Groep NV^	4,000,000	1.13%	7/12/2028	3,510,946	0.08%
ING Groep NV^	5,900,000	6.25%	20/5/2033	5,942,562	0.14%
Koninklijke KPN NV	2,201,000	5.00%	18/11/2026	2,229,545	0.05%
Koninklijke KPN NV	6,585,000	5.75%	17/9/2029	6,927,767	0.16%
Nederlandse Waterschapsbank NV	1,740,000	4.50%	18/6/2025	1,731,832	0.04%
Nederlandse Waterschapsbank NV	9,000,000	0.25%	15/12/2025	8,325,220	0.19%
Nederlandse Waterschapsbank NV	4,000,000	0.88%	30/9/2026	3,664,828	0.09%
Nederlandse Waterschapsbank NV	4,100,000	5.38%	7/6/2032	4,520,908	0.10%
Shell International Finance BV	4,800,000	1.00%	10/12/2030	3,930,971	0.09%
Shell International Finance BV	3,300,000	1.75%	10/9/2052	1,814,202	0.04%
Unilever plc	1,400,000	1.88%	15/9/2029	1,260,807	0.03%
UPP Bond 1 Issuer plc	1,442,231	4.90%	28/2/2040	1,400,161	0.03%
				<b>121,673,118</b>	<b>2.79%</b>
<b>Norway 0.89% (31 December 2022: 1.09%)</b>					
DNB Bank A.S.A^	6,750,000	4.00%	17/8/2027	6,581,120	0.15%
DNB Bank A.S.A^	7,000,000	2.63%	10/6/2026	6,753,207	0.15%
Equinor A.S.A	8,040,000	6.88%	11/3/2031	9,391,041	0.22%
Equinor A.S.A	2,250,000	4.25%	10/4/2041	2,176,484	0.05%
Kommunalbanken A.S.	3,550,000	3.75%	26/9/2025	3,503,279	0.08%
Kommunalbanken A.S.	3,300,000	0.25%	15/12/2025	3,050,306	0.07%
Kommunalbanken A.S.	3,900,000	4.00%	13/2/2026	3,871,863	0.09%
Kommunalbanken A.S.	4,000,000	0.63%	15/12/2026	3,626,351	0.08%
				<b>38,953,651</b>	<b>0.89%</b>

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
<b>Singapore 0.07% (31 December 2022: 0.09%)</b>					
Temasek Financial I Ltd.	2,900,000	5.13%	26/7/2040	3,131,142	0.07%
				<b>3,131,142</b>	<b>0.07%</b>
<b>Spain 1.19% (31 December 2022: 1.14%)</b>					
Abertis Infraestructuras SA	3,200,000	3.38%	27/11/2026	3,054,806	0.07%
Banco Bilbao Vizcaya Argentaria SA <sup>^</sup>	1,800,000	3.10%	15/7/2031	1,667,283	0.04%
Banco Bilbao Vizcaya Argentaria SA <sup>^</sup>	2,000,000	8.25%	30/11/2033	2,154,170	0.05%
Banco Santander SA	3,600,000	1.50%	14/4/2026	3,322,175	0.08%
Banco Santander SA <sup>^</sup>	3,900,000	3.13%	6/10/2026	3,746,420	0.08%
Banco Santander SA	3,800,000	1.75%	17/2/2027	3,430,095	0.08%
Banco Santander SA <sup>^</sup>	4,900,000	4.75%	30/8/2028	4,876,236	0.11%
Banco Santander SA	3,000,000	5.13%	25/1/2030	3,047,794	0.07%
Banco Santander SA <sup>^</sup>	6,900,000	2.25%	4/10/2032	5,957,010	0.14%
CaixaBank SA <sup>^</sup>	3,100,000	1.50%	3/12/2026	2,887,033	0.07%
CaixaBank SA <sup>^</sup>	5,000,000	3.50%	6/4/2028	4,727,190	0.11%
CaixaBank SA <sup>^</sup>	4,100,000	6.88%	25/10/2033	4,186,065	0.10%
Spain Government International Bond	1,450,000	5.25%	6/4/2029	1,520,763	0.03%
Telefonica Emisiones SA	4,400,000	5.38%	2/2/2026	4,449,768	0.10%
Telefonica Emisiones SA	2,600,000	5.45%	8/10/2029	2,688,792	0.06%
				<b>51,715,600</b>	<b>1.19%</b>
<b>Supranational 10.87% (31 December 2022: 10.73%)</b>					
African Development Bank	3,066,000	1.13%	18/6/2025	2,913,844	0.07%
African Development Bank	10,600,000	0.50%	22/6/2026	9,677,048	0.22%
Asian Development Bank	1,840,000	1.38%	7/3/2025	1,770,389	0.04%
Asian Development Bank	10,083,000	1.13%	10/6/2025	9,602,594	0.22%
Asian Development Bank	7,805,000	6.13%	15/8/2025	7,980,836	0.18%
Asian Development Bank	5,000,000	4.00%	21/11/2025	4,981,342	0.11%
Asian Development Bank	1,380,000	1.13%	15/12/2025	1,302,416	0.03%
Asian Development Bank	6,800,000	3.88%	10/2/2026	6,752,820	0.15%
Asian Development Bank	2,000,000	0.13%	15/12/2026	1,795,702	0.04%
Asian Development Bank	8,616,000	0.25%	28/10/2027	7,553,966	0.17%
Asian Development Bank	6,500,000	0.75%	7/12/2027	5,794,507	0.13%
Asian Development Bank	2,300,000	5.13%	24/10/2028	2,435,284	0.06%
Asian Infrastructure Investment Bank	6,449,000	0.20%	15/12/2025	5,962,473	0.14%
Asian Infrastructure Investment Bank	9,300,000	4.38%	11/6/2026	9,344,038	0.21%
Asian Infrastructure Investment Bank	3,250,000	1.13%	15/9/2026	3,011,305	0.07%
Council Of Europe Development Bank	3,000,000	0.38%	15/12/2025	2,785,204	0.06%
Council Of Europe Development Bank	5,200,000	4.25%	16/3/2026	5,191,048	0.12%
Council Of Europe Development Bank	3,900,000	1.25%	15/9/2026	3,621,969	0.08%
Council Of Europe Development Bank	5,450,000	0.75%	22/7/2027	4,888,119	0.11%
European Bank for Reconstruction & Development	3,968,000	5.63%	7/12/2028	4,281,412	0.10%
European Investment Bank	21,000,000	1.38%	7/3/2025	20,224,883	0.46%
European Investment Bank	12,765,000	5.50%	15/4/2025	12,892,622	0.30%
European Investment Bank	8,300,000	1.13%	19/6/2025	7,905,325	0.18%
European Investment Bank	11,100,000	0.88%	15/5/2026	10,303,774	0.24%
European Investment Bank	11,320,000	1.00%	21/9/2026	10,488,729	0.24%
European Investment Bank	16,000,000	0.13%	14/12/2026	14,384,434	0.33%
European Investment Bank	970,000	0.75%	22/7/2027	872,241	0.02%
European Investment Bank	4,000,000	3.75%	7/12/2027	3,996,719	0.09%
European Investment Bank	11,500,000	3.88%	12/4/2028	11,587,032	0.27%
European Investment Bank	17,956,000	6.00%	7/12/2028	19,810,048	0.45%
European Investment Bank	4,400,000	0.00%	7/12/2028	3,662,909	0.08%
European Investment Bank	8,200,000	4.50%	7/6/2029	8,559,945	0.20%
European Investment Bank	7,600,000	4.88%	16/12/2030	8,145,708	0.19%
European Investment Bank	14,593,000	5.63%	7/6/2032	16,640,302	0.38%
European Investment Bank	10,597,000	3.88%	8/6/2037	10,449,177	0.24%
European Investment Bank	10,575,000	5.00%	15/4/2039	11,610,374	0.27%
European Investment Bank	6,161,000	4.50%	7/3/2044	6,340,786	0.15%
European Investment Bank	4,485,000	4.63%	12/10/2054	4,741,503	0.11%
Inter-American Development Bank	15,900,000	1.25%	15/12/2025	15,034,828	0.34%
Inter-American Development Bank	5,500,000	0.50%	15/9/2026	5,015,369	0.12%
Inter-American Development Bank	6,700,000	2.50%	22/7/2027	6,394,374	0.15%
Inter-American Development Bank	1,000,000	4.13%	28/4/2028	1,013,235	0.02%
Inter-American Development Bank	3,000,000	2.13%	15/12/2028	2,784,112	0.06%
Inter-American Development Bank	1,221,000	2.38%	3/8/2029	1,143,089	0.03%
Inter-American Development Bank	5,000,000	4.00%	17/12/2029	5,078,359	0.12%
Inter-American Development Bank	3,000,000	5.00%	20/7/2030	3,209,462	0.07%
International Bank for Reconstruction & Development	7,500,000	0.25%	22/7/2026	6,826,555	0.16%
International Bank for Reconstruction & Development	10,910,000	0.75%	15/12/2026	9,974,907	0.23%
International Bank for Reconstruction & Development	8,600,000	0.25%	23/9/2027	7,547,655	0.17%
International Bank for Reconstruction & Development	8,300,000	0.63%	14/7/2028	7,262,138	0.17%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
International Bank for Reconstruction & Development	1,400,000	4.88%	7/12/2028	1,470,404	0.03%
International Bank for Reconstruction & Development	11,500,000	1.25%	13/12/2028	10,254,649	0.24%
International Bank for Reconstruction & Development	15,900,000	1.00%	21/12/2029	13,683,512	0.31%
International Bank for Reconstruction & Development	6,500,000	4.88%	15/8/2030	6,948,129	0.16%
International Bank for Reconstruction & Development	4,400,000	5.75%	7/6/2032	5,016,994	0.12%
International Development Association	6,300,000	0.38%	22/9/2027	5,541,159	0.13%
International Development Association	12,000,000	0.75%	21/9/2028	10,484,822	0.24%
International Development Association	6,000,000	4.75%	14/10/2031	6,411,348	0.15%
International Finance Corp.	5,583,000	1.38%	7/3/2025	5,375,324	0.12%
International Finance Corp.	8,300,000	4.13%	28/11/2025	8,286,248	0.19%
International Finance Corp.	7,500,000	0.25%	15/12/2025	6,954,485	0.16%
International Finance Corp.	7,936,000	5.50%	22/7/2026	8,202,105	0.19%
International Finance Corp.	3,000,000	0.75%	22/7/2027	2,689,669	0.06%
International Finance Corp.	6,000,000	4.50%	2/10/2028	6,209,780	0.14%
International Finance Facility for Immunisation Co.	900,000	2.75%	7/6/2025	873,787	0.02%
Nordic Investment Bank	6,000,000	1.13%	18/6/2025	5,705,376	0.13%
Nordic Investment Bank	5,800,000	3.88%	19/2/2026	5,753,342	0.13%
Nordic Investment Bank	5,100,000	2.38%	22/7/2026	4,888,604	0.11%
Nordic Investment Bank	4,500,000	0.13%	15/12/2026	4,027,543	0.09%
				<b>474,324,190</b>	<b>10.87%</b>
<b>Sweden 0.95% (31 December 2022: 0.56%)</b>					
Akelius Residential Property AB	2,500,000	2.38%	15/8/2025	2,354,672	0.06%
Investor AB	2,550,000	5.50%	5/5/2037	2,770,373	0.06%
Skandinaviska Enskilda Banken AB	3,000,000	5.50%	1/6/2026	3,052,725	0.07%
Svensk Exportkredit AB	3,000,000	0.13%	15/12/2025	2,763,973	0.06%
Svensk Exportkredit AB	3,500,000	4.50%	11/3/2026	3,498,819	0.08%
Svenska Handelsbanken AB <sup>^</sup>	3,700,000	4.63%	23/8/2032	3,550,610	0.08%
Swedbank AB <sup>^</sup>	1,600,000	1.38%	8/12/2027	1,444,937	0.03%
Swedbank AB <sup>^</sup>	3,100,000	7.27%	15/11/2032	3,199,828	0.07%
Swedbank AB <sup>^</sup>	4,000,000	5.88%	24/5/2029	4,144,762	0.10%
Telia Co. AB	1,800,000	4.38%	5/12/2042	1,604,903	0.04%
Vattenfall AB	5,615,000	6.88%	15/4/2039	6,676,423	0.15%
Volvo Treasury AB	3,000,000	4.75%	15/6/2026	3,010,537	0.07%
Volvo Treasury AB	3,300,000	6.13%	22/6/2028	3,510,524	0.08%
				<b>41,583,086</b>	<b>0.95%</b>
<b>Switzerland 1.10% (31 December 2022: 0.99%)</b>					
Credit Suisse AG	3,300,000	1.13%	15/12/2025	3,060,604	0.07%
Credit Suisse AG	5,500,000	7.75%	10/3/2026	5,788,440	0.13%
Holcim Sterling Finance Netherlands BV	2,650,000	3.00%	12/5/2032	2,301,172	0.05%
Holcim Sterling Finance Netherlands BV	1,850,000	2.25%	4/4/2034	1,430,465	0.03%
UBS Group AG	4,000,000	2.75%	8/8/2025	3,844,717	0.09%
UBS Group AG <sup>^</sup>	6,600,000	7.00%	30/9/2027	6,871,183	0.16%
UBS Group AG <sup>^</sup>	6,110,000	2.25%	9/6/2028	5,540,324	0.13%
UBS Group AG <sup>^</sup>	2,400,000	1.88%	3/11/2029	2,101,310	0.05%
UBS Group AG <sup>^</sup>	3,100,000	2.13%	15/11/2029	2,747,330	0.06%
UBS Group AG <sup>^</sup>	5,900,000	7.38%	7/9/2033	6,801,129	0.16%
Zurich Finance Ireland Designated Activity Co. <sup>^</sup>	7,771,000	5.13%	23/11/2052	7,492,126	0.17%
				<b>47,978,800</b>	<b>1.10%</b>
<b>United Arab Emirates 0.24% (31 December 2022: 0.27%)</b>					
DP World Ltd.	2,300,000	4.25%	25/9/2030	2,123,434	0.05%
First Abu Dhabi Bank PJSC	3,790,000	0.88%	9/12/2025	3,466,483	0.08%
First Abu Dhabi Bank PJSC	1,275,000	1.13%	7/9/2026	1,145,699	0.03%
MDGH GMTN RSC Ltd.	3,628,000	6.88%	14/3/2026	3,733,837	0.08%
				<b>10,469,453</b>	<b>0.24%</b>
<b>United Kingdom 41.47% (31 December 2022: 41.22%)</b>					
3i Group plc	2,900,000	5.75%	3/12/2032	3,103,553	0.07%
3i Group plc	2,980,000	3.75%	5/6/2040	2,395,574	0.05%
A2Dominion Housing Group Ltd.	1,500,000	3.50%	15/11/2028	1,410,982	0.03%
AA Bond Co., Ltd.	2,000,000	6.27%	31/7/2025	1,999,484	0.05%
AA Bond Co., Ltd.	3,077,000	5.50%	31/7/2027	2,923,486	0.07%
AA Bond Co., Ltd.	2,867,000	8.45%	31/1/2028	3,008,415	0.07%
AA Bond Co., Ltd.	1,569,000	3.25%	31/7/2028	1,333,155	0.03%
AA Bond Co., Ltd.	3,500,000	7.38%	31/7/2029	3,500,318	0.08%
ABP Finance plc	3,700,000	6.25%	14/12/2026	3,838,589	0.09%
Accent Capital plc	2,806,000	2.63%	18/7/2049	1,908,855	0.04%
Admiral Group plc	1,950,000	8.50%	6/1/2034	2,144,117	0.05%
Affinity Sutton Capital Markets plc	1,600,000	5.98%	17/9/2038	1,747,644	0.04%
Affinity Sutton Capital Markets plc	2,190,000	4.25%	8/10/2042	1,928,182	0.04%
Affinity Water Finance 2004 plc	2,478,000	5.88%	13/7/2026	2,527,388	0.06%
Affinity Water Finance plc	2,150,000	4.50%	31/3/2036	2,016,255	0.05%
Anchor Hanover Group	3,920,000	2.00%	21/7/2051	2,261,954	0.05%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Anglian Water Osprey Financing plc	1,300,000	4.00%	8/3/2026	1,226,928	0.03%
Anglian Water Osprey Financing plc	2,050,000	2.00%	31/7/2028	1,680,866	0.04%
Anglian Water Services Financing plc	1,300,000	1.63%	10/8/2025	1,230,790	0.03%
Anglian Water Services Financing plc	2,450,000	4.50%	22/2/2026	2,430,833	0.06%
Anglian Water Services Financing plc	4,100,000	2.63%	15/6/2027	3,822,663	0.09%
Anglian Water Services Financing plc	1,200,000	4.50%	5/10/2027	1,188,891	0.03%
Anglian Water Services Financing plc	1,441,000	6.63%	15/1/2029	1,562,926	0.04%
Anglian Water Services Financing plc	2,200,000	2.75%	26/10/2029	1,989,532	0.05%
Anglian Water Services Financing plc	2,012,000	6.29%	30/7/2030	2,173,176	0.05%
Anglian Water Services Financing plc	2,900,000	5.88%	20/6/2031	3,062,038	0.07%
Anglian Water Services Financing plc	4,102,000	6.00%	20/6/2039	4,430,186	0.10%
Anglo American Capital plc	1,951,000	3.38%	11/3/2029	1,800,217	0.04%
Annington Funding plc	3,342,000	2.65%	12/7/2025	3,190,840	0.07%
Annington Funding plc	5,550,000	3.18%	12/7/2029	4,963,481	0.11%
Annington Funding plc	2,620,000	2.31%	6/10/2032	2,041,599	0.05%
Annington Funding plc	3,550,000	4.75%	9/8/2033	3,310,538	0.08%
Annington Funding plc	5,400,000	3.69%	12/7/2034	4,550,486	0.10%
Annington Funding plc	5,414,000	3.94%	12/7/2047	4,209,914	0.10%
Annington Funding plc	2,430,000	2.92%	6/10/2051	1,497,566	0.03%
Arqiva Financing plc	1,900,000	7.21%	30/6/2028	2,057,083	0.05%
Arqiva Financing plc	1,760,769	4.88%	31/12/2032	1,716,507	0.04%
Artesian Finance II plc	2,550,000	6.00%	30/9/2033	2,735,666	0.06%
Aspire Defence Finance plc	8,297,952	4.67%	31/3/2040	8,175,441	0.19%
Associated British Foods plc	3,000,000	2.50%	16/6/2034	2,541,968	0.06%
Assura Financing plc	2,500,000	3.00%	19/7/2028	2,315,167	0.05%
Assura Financing plc	1,992,000	1.50%	15/9/2030	1,618,419	0.04%
Assura Financing plc	2,000,000	1.63%	30/6/2033	1,497,688	0.03%
Aster Treasury plc	3,100,000	5.41%	20/12/2032	3,312,380	0.08%
Aster Treasury plc	2,000,000	1.41%	27/1/2036	1,428,048	0.03%
Aster Treasury plc	3,160,000	4.50%	18/12/2043	3,065,883	0.07%
AstraZeneca plc	2,023,000	5.75%	13/11/2031	2,274,381	0.05%
Aviva plc^	5,260,000	6.13%	14/11/2036	5,379,672	0.12%
Aviva plc^	3,034,000	4.38%	12/9/2049	2,833,384	0.07%
Aviva plc^	3,125,000	5.13%	4/6/2050	2,982,570	0.07%
Aviva plc^	4,000,000	6.88%	27/11/2053	4,192,885	0.10%
Aviva plc^	3,800,000	4.00%	3/6/2055	3,124,145	0.07%
Aviva plc^	4,800,000	6.88%	20/5/2058	4,977,192	0.11%
Babcock International Group plc	300,000	1.88%	5/10/2026	276,208	0.01%
Barclays Bank plc	800,000	5.75%	14/9/2026	818,247	0.02%
Barclays plc	3,500,000	3.00%	8/5/2026	3,319,090	0.08%
Barclays plc^	4,800,000	1.70%	3/11/2026	4,491,065	0.10%
Barclays plc	10,364,000	3.25%	12/2/2027	9,787,695	0.22%
Barclays plc^	7,868,000	7.09%	6/11/2029	8,383,504	0.19%
Barclays plc^	4,000,000	3.75%	22/11/2030	3,804,769	0.09%
Barclays plc^	6,600,000	6.37%	31/1/2031	6,846,610	0.16%
Barclays plc^	7,900,000	8.41%	14/11/2032	8,423,708	0.19%
Barclays plc	10,700,000	3.25%	17/1/2033	9,161,331	0.21%
BAT Capital Corp.	595,000	2.13%	15/8/2025	565,364	0.01%
BAT International Finance plc	5,366,000	2.25%	26/6/2028	4,779,834	0.11%
BAT International Finance plc	3,800,000	6.00%	24/11/2034	3,743,713	0.09%
BAT International Finance plc	2,229,000	5.75%	5/7/2040	2,018,748	0.05%
BAT International Finance plc	4,600,000	2.25%	9/9/2052	2,058,301	0.05%
BAT International Finance plc	3,300,000	4.00%	23/11/2055	2,069,509	0.05%
Bazalgette Finance plc	1,500,000	2.38%	29/11/2027	1,378,846	0.03%
Bazalgette Finance plc	2,450,000	2.75%	10/3/2034	2,022,087	0.05%
Berkeley Group plc	2,850,000	2.50%	11/8/2031	2,202,771	0.05%
Beyond Housing Ltd.	2,223,000	2.13%	17/5/2051	1,327,725	0.03%
BG Energy Capital plc	5,400,000	5.13%	1/12/2025	5,466,180	0.13%
BG Energy Capital plc	5,775,000	5.00%	4/11/2036	5,953,647	0.14%
Blend Funding plc	5,373,000	3.46%	21/9/2047	4,263,120	0.10%
Blend Funding plc	3,846,000	2.92%	5/4/2054	2,608,852	0.06%
BP Capital Markets plc	1,741,000	2.27%	3/7/2026	1,665,956	0.04%
BP Capital Markets plc	3,100,000	5.77%	25/5/2038	3,388,930	0.08%
BP Capital Markets plc^	9,400,000	4.25%	Perpetual	8,834,759	0.20%
BPHA Finance plc	2,019,000	4.82%	11/4/2044	1,967,699	0.05%
British Land Co. plc	2,097,000	2.38%	14/9/2029	1,807,780	0.04%
British Telecommunications plc	3,985,000	5.75%	7/12/2028	4,199,855	0.10%
British Telecommunications plc	3,800,000	3.13%	21/11/2031	3,420,555	0.08%
British Telecommunications plc	2,150,000	6.38%	23/6/2037	2,357,283	0.05%
British Telecommunications plc	5,567,000	5.75%	13/2/2041	5,744,623	0.13%
British Telecommunications plc	1,400,000	3.63%	21/11/2047	1,091,191	0.03%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Broadgate Financing plc	4,000,000	5.00%	5/10/2031	3,910,890	0.09%
Broadgate Financing plc	1,650,000	4.82%	5/7/2033	1,649,375	0.04%
Bromford Housing Group Ltd.	2,280,000	3.13%	3/5/2048	1,709,320	0.04%
Bunzl Finance plc	1,800,000	2.25%	11/6/2025	1,731,617	0.04%
Bunzl Finance plc	2,400,000	1.50%	30/10/2030	1,970,029	0.05%
BUPA Finance plc	2,929,000	5.00%	8/12/2026	2,879,614	0.07%
BUPA Finance plc	2,900,000	1.75%	14/6/2027	2,613,840	0.06%
BUPA Finance plc	2,600,000	4.13%	14/6/2035	2,107,974	0.05%
Burberry Group plc	2,000,000	1.13%	21/9/2025	1,873,374	0.04%
Cadent Finance plc	5,000,000	2.13%	22/9/2028	4,484,897	0.10%
Cadent Finance plc	3,700,000	5.75%	14/3/2034	3,857,009	0.09%
Cadent Finance plc	2,100,000	2.25%	10/10/2035	1,562,696	0.04%
Cadent Finance plc	4,975,000	2.63%	22/9/2038	3,608,122	0.08%
Cadent Finance plc	4,102,000	3.13%	21/3/2040	3,124,803	0.07%
Cadent Finance plc	4,593,000	2.75%	22/9/2046	3,050,349	0.07%
Cambridgeshire Housing Capital plc	1,606,000	4.25%	15/9/2045	1,429,836	0.03%
Canary Wharf Finance II plc	2,870,000	5.95%	22/1/2035	2,921,559	0.07%
Cardiff University	3,410,000	3.00%	7/12/2055	2,517,987	0.06%
Catalyst Housing Ltd.	3,059,000	3.13%	31/10/2047	2,206,941	0.05%
Centrica plc	5,284,000	4.38%	13/3/2029	5,224,569	0.12%
Centrica plc	5,550,000	7.00%	19/9/2033	6,382,648	0.15%
Centrica plc	4,750,000	4.25%	12/9/2044	4,144,553	0.10%
Chancellor Masters & Scholars of The University of Cambridge	2,860,000	3.75%	17/10/2052	2,580,811	0.06%
Chancellor Masters & Scholars of The University of Cambridge	2,026,000	2.35%	27/6/2078	1,296,707	0.03%
Channel Link Enterprises Finance plc^	3,000,000	3.04%	30/6/2050	2,671,179	0.06%
Channel Link Enterprises Finance plc	2,065,000	3.85%	30/6/2050	1,488,212	0.03%
Chesnara plc	1,200,000	4.75%	4/8/2032	890,259	0.02%
Church Commissioners for England	1,050,000	3.25%	14/7/2032	979,339	0.02%
Church Commissioners for England	2,400,000	3.63%	14/7/2052	2,004,884	0.05%
Circle Anglia Social Housing plc	2,332,000	7.25%	12/11/2038	2,841,057	0.07%
Circle Anglia Social Housing plc	1,880,000	5.20%	2/3/2044	1,848,225	0.04%
Citizen Treasury plc	108,000	4.63%	3/12/2042	101,556	0.00%
Citizen Treasury plc	4,114,000	3.25%	20/10/2048	3,049,578	0.07%
CK Hutchison Group Telecom Finance SA	4,600,000	2.00%	17/10/2027	4,136,465	0.09%
Clarion Funding plc	3,492,000	2.63%	18/1/2029	3,191,993	0.07%
Clarion Funding plc	3,547,000	1.25%	13/11/2032	2,674,863	0.06%
Clarion Funding plc	2,000,000	1.88%	22/1/2035	1,489,009	0.03%
Clarion Funding plc	4,271,000	3.13%	19/4/2048	3,093,654	0.07%
Clarion Funding plc	1,560,000	1.88%	7/9/2051	823,392	0.02%
Close Brothers Finance plc	1,500,000	2.75%	19/10/2026	1,399,416	0.03%
Close Brothers Finance plc	3,100,000	1.63%	3/12/2030	2,459,553	0.06%
Close Brothers Group plc	2,000,000	7.75%	14/6/2028	2,129,103	0.05%
Close Brothers Group plc^	1,430,000	2.00%	11/9/2031	1,233,140	0.03%
Clydesdale Bank plc	5,400,000	4.63%	8/6/2026	5,420,151	0.12%
Community Finance Co. 1 plc	4,486,000	5.02%	31/7/2034	4,595,902	0.11%
Compass Group plc	1,800,000	2.00%	5/9/2025	1,729,589	0.04%
Compass Group plc	1,200,000	3.85%	26/6/2026	1,187,862	0.03%
Compass Group plc	2,300,000	2.00%	3/7/2029	2,074,621	0.05%
Compass Group plc	2,000,000	4.38%	8/9/2032	2,019,084	0.05%
Connect Plus M25 Issuer plc	4,784,067	2.61%	31/3/2039	4,075,519	0.09%
Coventry Building Society	2,000,000	1.00%	21/9/2025	1,878,368	0.04%
Coventry Building Society^	3,100,000	7.00%	7/11/2027	3,215,748	0.07%
Coventry Building Society	1,900,000	2.00%	20/12/2030	1,538,565	0.04%
CPUK Finance Ltd.	500,000	3.59%	28/8/2025	483,768	0.01%
CPUK Finance Ltd.	2,800,000	5.88%	28/8/2027	2,866,234	0.07%
CPUK Finance Ltd.	2,900,000	3.69%	28/8/2028	2,712,515	0.06%
CPUK Finance Ltd.	3,400,000	6.14%	28/8/2031	3,533,572	0.08%
Crh Finance UK plc	3,450,000	4.13%	2/12/2029	3,350,895	0.08%
CTRL Section 1 Finance plc	1,782,918	5.23%	2/5/2035	1,912,752	0.04%
Delamare Finance plc	1,382,000	5.55%	19/2/2029	1,383,354	0.03%
Derby Healthcare plc	3,107,693	5.56%	30/6/2041	3,220,689	0.07%
Derwent London plc	2,550,000	1.88%	17/11/2031	2,029,524	0.05%
Diageo Finance plc	2,300,000	1.75%	12/10/2026	2,165,392	0.05%
Diageo Finance plc	4,700,000	2.38%	8/6/2028	4,398,161	0.10%
Diageo Finance plc	2,700,000	2.88%	27/3/2029	2,567,010	0.06%
Diageo Finance plc	1,900,000	1.25%	28/3/2033	1,486,252	0.03%
Diageo Finance plc	4,500,000	2.75%	8/6/2038	3,645,004	0.08%
Direct Line Insurance Group plc	1,895,000	4.00%	5/6/2032	1,542,453	0.04%
DS Smith plc	1,950,000	2.88%	26/7/2029	1,757,755	0.04%
DWR Cymru Financing UK plc	3,816,000	1.63%	31/3/2026	3,529,454	0.08%
DWR Cymru Financing UK plc	3,695,000	6.02%	31/3/2028	3,896,208	0.09%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
DWR Cymru Financing UK plc	1,964,000	1.38%	31/3/2033	1,495,981	0.03%
DWR Cymru Financing UK plc	1,850,000	2.38%	31/3/2034	1,385,860	0.03%
DWR Cymru Financing UK plc	2,100,000	2.50%	31/3/2036	1,658,914	0.04%
Eastern Power Networks plc	3,500,000	2.13%	25/11/2033	2,820,295	0.06%
Eastern Power Networks plc	2,300,000	1.88%	1/6/2035	1,738,909	0.04%
Eastern Power Networks plc	1,850,000	6.25%	12/11/2036	2,111,221	0.05%
Electricity North West Ltd.	4,044,000	8.88%	25/3/2026	4,394,842	0.10%
EMH Treasury plc	2,500,000	4.50%	29/1/2044	2,328,272	0.05%
ENW Finance plc	1,200,000	1.42%	30/7/2030	998,990	0.02%
ENW Finance plc	3,900,000	4.89%	24/11/2032	4,001,612	0.09%
Equity Release Funding No 3 plc	1,613,114	5.05%	26/4/2033	1,621,664	0.04%
Eversholt Funding plc	2,500,000	6.36%	2/12/2025	2,565,477	0.06%
Eversholt Funding plc	2,094,643	6.70%	22/2/2035	2,247,452	0.05%
Eversholt Funding plc	4,359,000	2.74%	30/6/2040	3,643,430	0.08%
Eversholt Funding plc	2,650,000	3.53%	7/8/2042	2,103,801	0.05%
Experian Finance plc	3,500,000	0.74%	29/10/2025	3,267,540	0.07%
Experian Finance plc	2,600,000	3.25%	7/4/2032	2,413,508	0.06%
Flagship Finance plc	1,951,000	1.88%	14/7/2061	1,029,104	0.02%
Folio Residential Finance NO 1 plc	2,456,000	1.25%	31/10/2027	2,160,003	0.05%
Futures Treasury plc	2,027,000	3.38%	8/2/2044	1,615,649	0.04%
Gatwick Funding Ltd.	4,292,000	6.13%	2/3/2026	4,387,983	0.10%
Gatwick Funding Ltd.	2,866,000	2.50%	15/4/2030	2,518,973	0.06%
Gatwick Funding Ltd.	2,650,000	4.63%	27/3/2034	2,541,750	0.06%
Gatwick Funding Ltd.	2,555,000	5.75%	23/1/2037	2,633,814	0.06%
Gatwick Funding Ltd.	2,500,000	3.13%	28/9/2039	1,915,957	0.04%
Gatwick Funding Ltd.	2,100,000	6.50%	2/3/2041	2,349,203	0.05%
Gatwick Funding Ltd.	1,194,000	3.25%	26/2/2048	848,232	0.02%
Gatwick Funding Ltd.	1,000,000	2.88%	5/7/2049	656,344	0.02%
GB Social Housing plc	2,450,000	5.19%	12/2/2038	2,450,023	0.06%
Genfinance II plc	1,631,000	6.06%	21/12/2039	1,791,250	0.04%
GlaxoSmithKline Capital plc	7,100,000	1.25%	12/10/2028	6,338,131	0.15%
GlaxoSmithKline Capital plc	4,053,000	5.25%	19/12/2033	4,432,181	0.10%
GlaxoSmithKline Capital plc	7,900,000	1.63%	12/5/2035	6,036,784	0.14%
GlaxoSmithKline Capital plc	6,351,000	6.38%	9/3/2039	7,589,737	0.17%
GlaxoSmithKline Capital plc	3,000,000	5.25%	10/4/2042	3,210,465	0.07%
GlaxoSmithKline Capital plc	2,300,000	4.25%	18/12/2045	2,150,437	0.05%
Grainger plc	2,133,000	3.38%	24/4/2028	1,967,499	0.05%
Grainger plc	3,047,000	3.00%	3/7/2030	2,609,824	0.06%
Great Places Housing Group Ltd.	2,448,000	4.75%	22/10/2042	2,359,224	0.05%
Great Rolling Stock Co. plc	2,080,500	6.50%	5/4/2031	2,191,419	0.05%
Great Rolling Stock Co. plc	1,684,851	6.88%	27/7/2035	1,817,181	0.04%
Greater Gabbard OFTO plc	562,589	4.14%	29/11/2032	546,613	0.01%
Greene King Finance plc	1,541,538	5.11%	15/3/2034	1,491,562	0.03%
Greene King Finance plc	1,372,208	4.06%	15/3/2035	1,255,013	0.03%
Greene King Finance plc	1,403,200	3.59%	15/3/2035	1,249,973	0.03%
Greensquareaccord Ltd.	2,831,000	5.25%	30/11/2047	2,798,530	0.06%
Guinness Partnership Ltd.	2,380,000	4.00%	24/10/2044	2,072,931	0.05%
Guinness Partnership Ltd.	2,419,000	2.00%	22/4/2055	1,298,842	0.03%
Gwynt y Mor OFTO plc	868,596	2.78%	17/2/2034	772,826	0.02%
Haleon UK Capital plc	2,200,000	2.88%	29/10/2028	2,074,109	0.05%
Haleon UK Capital plc	2,900,000	3.38%	29/3/2038	2,476,457	0.06%
Hammerson plc	3,250,000	3.50%	27/10/2025	3,132,709	0.07%
Hammerson plc	3,038,000	6.00%	23/2/2026	3,026,390	0.07%
Hammerson plc	1,300,000	7.25%	21/4/2028	1,349,633	0.03%
Hastoe Capital plc	1,400,000	5.60%	27/3/2042	1,428,473	0.03%
Heathrow Funding Ltd.	4,250,000	6.75%	3/12/2026	4,468,115	0.10%
Heathrow Funding Ltd.	2,970,000	2.63%	16/3/2028	2,640,758	0.06%
Heathrow Funding Ltd.	3,843,000	2.75%	13/10/2029	3,481,684	0.08%
Heathrow Funding Ltd.	7,572,000	6.45%	10/12/2031	8,391,727	0.19%
Heathrow Funding Ltd.	7,225,000	5.88%	13/5/2041	7,807,286	0.18%
Heathrow Funding Ltd.	5,750,000	4.63%	31/10/2046	5,284,208	0.12%
Heathrow Funding Ltd.	2,000,000	2.75%	9/8/2049	1,322,879	0.03%
Hexagon Housing Association Ltd.	1,756,000	3.63%	22/4/2048	1,317,140	0.03%
High Speed Rail Finance 1 plc	4,750,000	4.38%	1/11/2038	4,454,466	0.10%
Hiscox Ltd.	2,000,000	6.00%	22/9/2027	2,054,455	0.05%
Hiscox Ltd.^	1,700,000	6.13%	24/11/2045	1,670,359	0.04%
Home Group Ltd.	2,950,000	3.13%	27/3/2043	2,186,036	0.05%
Housing & Care 21	2,833,000	3.29%	8/11/2049	2,102,407	0.05%
HSBC Bank Capital Funding Sterling 1 LP^	5,616,000	5.84%	Perpetual	5,863,885	0.13%
HSBC Bank plc	1,300,000	4.75%	24/3/2046	1,150,481	0.03%
HSBC Holdings plc^	10,070,000	2.26%	13/11/2026	9,544,889	0.22%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
HSBC Holdings plc^	9,700,000	1.75%	24/7/2027	8,909,076	0.20%
HSBC Holdings plc	5,105,000	5.75%	20/12/2027	5,303,879	0.12%
HSBC Holdings plc^	6,500,000	3.00%	22/7/2028	6,050,742	0.14%
HSBC Holdings plc	4,500,000	2.63%	16/8/2028	4,142,311	0.10%
HSBC Holdings plc	4,000,000	6.75%	11/9/2028	4,268,069	0.10%
HSBC Holdings plc^	7,000,000	3.00%	29/5/2030	6,296,070	0.14%
HSBC Holdings plc^	7,500,000	6.80%	14/9/2031	8,090,282	0.19%
HSBC Holdings plc^	9,500,000	8.20%	16/11/2034	10,487,602	0.24%
HSBC Holdings plc	7,500,000	7.00%	7/4/2038	8,243,676	0.19%
HSBC Holdings plc	5,450,000	6.00%	29/3/2040	5,475,984	0.13%
Hyde Housing Association Ltd.	1,894,000	5.13%	23/7/2040	1,965,471	0.05%
Hyde Housing Association Ltd.	4,008,000	1.75%	18/8/2055	2,037,589	0.05%
IG Group Holdings plc	1,700,000	3.13%	18/11/2028	1,484,085	0.03%
Imperial Brands Finance plc	4,000,000	5.50%	28/9/2026	4,030,936	0.09%
Imperial Brands Finance plc	3,750,000	4.88%	7/6/2032	3,460,227	0.08%
Inchcape plc	2,030,000	6.50%	9/6/2028	2,112,906	0.05%
Incommunities Treasury plc	1,939,000	3.25%	21/3/2049	1,496,852	0.03%
Informa plc	3,450,000	3.13%	5/7/2026	3,302,769	0.08%
InterContinental Hotels Group plc	3,200,000	3.75%	14/8/2025	3,118,556	0.07%
InterContinental Hotels Group plc	1,000,000	2.13%	24/8/2026	930,477	0.02%
InterContinental Hotels Group plc	4,700,000	3.38%	8/10/2028	4,385,492	0.10%
International Distributions Services plc	2,000,000	7.38%	14/9/2030	2,119,636	0.05%
Investec plc^	4,700,000	1.88%	16/7/2028	4,027,963	0.09%
Investec plc^	2,600,000	2.63%	4/1/2032	2,209,346	0.05%
Investec plc^	2,400,000	9.13%	6/3/2033	2,516,079	0.06%
Jigsaw Funding plc	2,895,000	3.38%	5/5/2052	2,271,957	0.05%
Just Group plc^	1,500,000	7.00%	15/4/2031	1,490,632	0.03%
Juturna European Loan Conduit No 16 plc	3,444,868	5.06%	10/8/2033	3,495,149	0.08%
Karbon Homes Ltd.	1,540,000	3.38%	15/11/2047	1,234,682	0.03%
Land Securities Capital Markets plc	2,600,000	2.38%	29/3/2027	2,423,796	0.06%
Land Securities Capital Markets plc	1,847,000	2.40%	8/2/2029	1,684,186	0.04%
Land Securities Capital Markets plc	2,650,000	4.88%	15/9/2032	2,721,270	0.06%
Land Securities Capital Markets plc	5,200,000	2.63%	22/9/2037	4,090,316	0.09%
Land Securities Capital Markets plc	3,308,000	2.75%	22/9/2059	2,131,671	0.05%
Leeds Building Society^	1,400,000	1.50%	16/3/2027	1,282,684	0.03%
Leeds Building Society	3,700,000	1.38%	6/10/2027	3,261,525	0.07%
Legal & General Finance plc	2,073,000	5.88%	11/12/2031	2,267,812	0.05%
Legal & General Finance plc	1,200,000	5.88%	5/4/2033	1,302,616	0.03%
Legal & General Group plc^	4,500,000	5.38%	27/10/2045	4,471,302	0.10%
Legal & General Group plc^	3,820,000	5.13%	14/11/2048	3,736,171	0.09%
Legal & General Group plc^	5,300,000	3.75%	26/11/2049	4,770,633	0.11%
Legal & General Group plc^	4,146,000	4.50%	1/11/2050	3,816,502	0.09%
Legal & General Group plc^	4,150,000	5.50%	27/6/2064	4,099,545	0.09%
Liberty Living Finance plc	2,100,000	3.38%	28/11/2029	1,927,136	0.04%
Libra Longhurst Group Treasury NO 2 plc	3,038,000	3.25%	15/5/2043	2,293,001	0.05%
Libra Longhurst Group Treasury plc	1,617,000	5.13%	2/8/2038	1,621,218	0.04%
LiveWest Treasury plc	2,100,000	2.25%	10/10/2043	1,431,040	0.03%
LiveWest Treasury plc	1,816,000	1.88%	18/2/2056	954,853	0.02%
Lloyds Bank plc	8,100,000	5.13%	7/3/2025	8,114,869	0.19%
Lloyds Bank plc	10,600,000	4.88%	30/3/2027	10,813,885	0.25%
Lloyds Bank plc	8,700,000	6.00%	8/2/2029	9,467,811	0.22%
Lloyds Bank plc	6,392,000	6.50%	17/9/2040	7,632,762	0.18%
Lloyds Banking Group plc^	7,400,000	1.88%	15/1/2026	7,109,230	0.16%
Lloyds Banking Group plc^	4,200,000	2.00%	12/4/2028	3,824,062	0.09%
Lloyds Banking Group plc^	5,688,000	1.99%	15/12/2031	5,106,368	0.12%
Lloyds Banking Group plc^	6,800,000	6.63%	2/6/2033	6,950,397	0.16%
Lloyds Banking Group plc^	9,127,000	2.71%	3/12/2035	7,362,459	0.17%
London & Quadrant Housing Trust	1,600,000	2.63%	5/5/2026	1,520,611	0.03%
London & Quadrant Housing Trust	2,800,000	2.63%	28/2/2028	2,581,184	0.06%
London & Quadrant Housing Trust	1,400,000	2.25%	20/7/2029	1,234,101	0.03%
London & Quadrant Housing Trust	1,700,000	2.00%	31/3/2032	1,384,686	0.03%
London & Quadrant Housing Trust	1,950,000	4.63%	5/12/2033	1,915,619	0.04%
London & Quadrant Housing Trust	2,211,000	2.00%	20/10/2038	1,509,439	0.03%
London & Quadrant Housing Trust	1,693,000	5.50%	27/1/2040	1,755,586	0.04%
London & Quadrant Housing Trust	2,780,000	5.49%	15/6/2042	2,882,033	0.07%
London & Quadrant Housing Trust	1,300,000	3.75%	27/10/2049	1,028,039	0.02%
London & Quadrant Housing Trust	2,349,000	3.13%	28/2/2053	1,653,784	0.04%
London & Quadrant Housing Trust	2,650,000	2.75%	20/7/2057	1,665,446	0.04%
London Power Networks plc	1,900,000	6.13%	7/6/2027	1,992,709	0.05%
London Power Networks plc	2,963,000	2.63%	1/3/2029	2,727,665	0.06%
London Power Networks plc	2,046,000	5.88%	15/11/2040	2,256,395	0.05%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
London Stock Exchange Group plc	5,200,000	1.63%	6/4/2030	4,499,678	0.10%
Longstone Finance plc	623,842	4.79%	19/4/2030	617,364	0.01%
Longstone Finance plc	1,700,000	4.90%	19/4/2031	1,614,063	0.04%
M&G plc^	6,400,000	5.63%	20/10/2051	6,100,275	0.14%
M&G plc^	4,876,000	5.56%	20/7/2055	4,454,888	0.10%
M&G plc^	5,650,000	6.34%	19/12/2063	5,407,558	0.12%
M&G plc^	3,200,000	6.25%	20/10/2068	3,012,425	0.07%
Manchester Airport Group Funding plc	3,500,000	4.75%	31/3/2034	3,479,913	0.08%
Manchester Airport Group Funding plc	2,750,000	2.88%	31/3/2039	2,118,734	0.05%
Manchester Airport Group Funding plc	2,800,000	6.13%	30/9/2041	3,113,394	0.07%
Manchester Airport Group Funding plc	2,200,000	2.88%	30/9/2044	1,560,942	0.04%
Martlet Homes Ltd.	3,037,000	3.00%	9/5/2052	2,182,853	0.05%
Meadowhall Finance plc	2,138,254	4.99%	12/1/2032	1,984,278	0.05%
Metropolitan Funding plc	1,798,000	4.13%	5/4/2048	1,499,145	0.03%
Metropolitan Housing Trust Ltd.	1,806,000	1.88%	28/7/2036	1,290,363	0.03%
Moat Homes Finance plc	2,000,000	5.00%	23/9/2041	1,998,719	0.05%
Mobico Group plc	700,000	2.38%	20/11/2028	613,413	0.01%
Morhomes plc	3,528,000	3.40%	19/2/2038	2,882,395	0.07%
Motability Operations Group plc	4,600,000	3.75%	16/7/2026	4,536,525	0.10%
Motability Operations Group plc	1,150,000	4.38%	8/2/2027	1,149,400	0.03%
Motability Operations Group plc	2,700,000	1.75%	3/7/2029	2,376,471	0.05%
Motability Operations Group plc	1,200,000	5.63%	29/11/2030	1,294,867	0.03%
Motability Operations Group plc	2,737,000	2.38%	14/3/2032	2,365,021	0.05%
Motability Operations Group plc	1,900,000	5.63%	11/9/2035	2,063,978	0.05%
Motability Operations Group plc	5,100,000	3.63%	10/3/2036	4,637,086	0.11%
Motability Operations Group plc	4,200,000	2.38%	3/7/2039	3,148,176	0.07%
Motability Operations Group plc	2,500,000	1.50%	20/1/2041	1,573,662	0.04%
Motability Operations Group plc	3,726,000	2.13%	18/1/2042	2,560,625	0.06%
Motability Operations Group plc	2,900,000	4.88%	17/1/2043	2,922,925	0.07%
Motability Operations Group plc	3,000,000	5.75%	11/9/2048	3,380,953	0.08%
Myriad Capital plc	1,955,000	4.75%	20/12/2043	1,800,580	0.04%
National Gas Transmission plc	2,300,000	1.38%	7/2/2031	1,822,184	0.04%
National Gas Transmission plc	2,560,000	1.13%	14/1/2033	1,863,118	0.04%
National Gas Transmission plc	1,900,000	5.75%	5/4/2035	2,000,358	0.05%
National Gas Transmission plc	2,530,000	1.63%	14/1/2043	1,443,236	0.03%
National Grid Electricity Distribution East Midlands plc	3,200,000	1.75%	9/9/2031	2,600,426	0.06%
National Grid Electricity Distribution East Midlands plc	1,300,000	6.25%	10/12/2040	1,457,343	0.03%
National Grid Electricity Distribution plc	4,900,000	3.50%	16/10/2026	4,733,628	0.11%
National Grid Electricity Distribution South Wales plc	2,300,000	1.63%	7/10/2035	1,628,202	0.04%
National Grid Electricity Distribution South Wales plc	1,550,000	5.75%	23/3/2040	1,651,387	0.04%
National Grid Electricity Distribution South West plc	1,342,000	5.88%	25/3/2027	1,395,213	0.03%
National Grid Electricity Distribution South West plc	3,900,000	2.38%	16/5/2029	3,483,593	0.08%
National Grid Electricity Distribution South West plc	1,400,000	5.75%	23/3/2040	1,488,417	0.03%
National Grid Electricity Distribution South West plc	2,500,000	5.82%	31/7/2041	2,675,396	0.06%
National Grid Electricity Distribution West Midlands plc	2,000,000	6.00%	9/5/2025	2,010,866	0.05%
National Grid Electricity Distribution West Midlands plc	5,940,000	5.75%	16/4/2032	6,326,153	0.15%
National Grid Electricity Transmission plc	650,000	4.00%	8/6/2027	637,663	0.01%
National Grid Electricity Transmission plc	2,864,000	1.13%	7/7/2028	2,486,215	0.06%
National Grid Electricity Transmission plc	3,100,000	2.75%	6/2/2035	2,504,006	0.06%
National Grid Electricity Transmission plc	3,400,000	2.00%	16/9/2038	2,325,551	0.05%
National Grid Electricity Transmission plc	2,900,000	2.00%	17/4/2040	1,915,624	0.04%
National Grid Electricity Transmission plc	2,600,000	5.27%	18/1/2043	2,620,200	0.06%
Nationwide Building Society	4,334,000	5.63%	28/1/2026	4,434,824	0.10%
Nationwide Building Society	187,000	3.00%	6/5/2026	180,005	0.00%
Nationwide Building Society^	5,600,000	6.18%	7/12/2027	5,754,787	0.13%
Nationwide Building Society	3,240,000	3.25%	20/1/2028	3,109,892	0.07%
Nationwide Building Society	5,700,000	6.13%	21/8/2028	6,086,124	0.14%
Nats En Route plc	938,000	1.38%	31/3/2031	827,009	0.02%
Nats En Route plc	2,800,000	1.75%	30/9/2033	2,196,732	0.05%
NatWest Group plc^	4,900,000	2.88%	19/9/2026	4,693,424	0.11%
NatWest Group plc^	400,000	3.13%	28/3/2027	380,113	0.01%
NatWest Group plc^	4,500,000	2.06%	9/11/2028	4,015,188	0.09%
NatWest Group plc^	6,700,000	3.62%	29/3/2029	6,279,648	0.14%
NatWest Group plc^	8,500,000	3.62%	14/8/2030	8,133,477	0.19%
NatWest Group plc^	6,400,000	2.11%	28/11/2031	5,701,521	0.13%
NatWest Group plc^	6,060,000	7.42%	6/6/2033	6,331,664	0.15%
NatWest Markets plc	3,400,000	6.63%	22/6/2026	3,521,906	0.08%
NatWest Markets plc	6,000,000	6.38%	8/11/2027	6,323,567	0.15%
NewRiver plc	2,300,000	3.50%	7/3/2028	2,111,603	0.05%
Next Group plc	1,200,000	3.00%	26/8/2025	1,160,622	0.03%
Next Group plc	1,200,000	4.38%	2/10/2026	1,187,670	0.03%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Next Group plc	2,300,000	3.63%	18/5/2028	2,189,998	0.05%
Northern Gas Networks Finance plc	1,371,000	4.88%	30/6/2027	1,384,460	0.03%
Northern Gas Networks Finance plc	3,000,000	6.13%	2/6/2033	3,247,698	0.07%
Northern Gas Networks Finance plc	2,349,000	4.88%	15/11/2035	2,302,819	0.05%
Northern Gas Networks Finance plc	1,300,000	5.63%	23/3/2040	1,340,208	0.03%
Northern Powergrid Northeast plc	4,200,000	3.25%	1/4/2052	3,166,355	0.07%
Northern Powergrid Northeast plc	1,050,000	1.88%	16/6/2062	549,423	0.01%
Northern Powergrid Yorkshire plc	900,000	5.63%	14/11/2033	964,121	0.02%
Northern Powergrid Yorkshire plc	1,496,000	5.13%	4/5/2035	1,529,977	0.04%
Northern Powergrid Yorkshire plc	2,653,000	2.25%	9/10/2059	1,521,555	0.03%
Northumbrian Water Finance plc	1,500,000	1.63%	11/10/2026	1,371,227	0.03%
Northumbrian Water Finance plc	700,000	2.38%	5/10/2027	637,609	0.01%
Northumbrian Water Finance plc	1,700,000	4.50%	14/2/2031	1,638,157	0.04%
Northumbrian Water Finance plc	3,301,000	5.63%	29/4/2033	3,390,321	0.08%
Northumbrian Water Finance plc	3,300,000	6.38%	28/10/2034	3,534,417	0.08%
Northumbrian Water Finance plc	2,850,000	5.13%	23/1/2042	2,713,788	0.06%
Notting Hill Genesis	2,100,000	2.88%	31/1/2029	1,933,394	0.04%
Notting Hill Genesis	3,285,000	3.75%	20/12/2032	3,051,078	0.07%
Notting Hill Genesis	1,558,000	2.00%	3/6/2036	1,132,831	0.03%
Notting Hill Genesis	2,982,000	5.25%	7/7/2042	2,988,493	0.07%
Notting Hill Genesis	2,329,000	3.25%	12/10/2048	1,709,290	0.04%
Notting Hill Genesis	1,642,000	4.38%	20/2/2054	1,464,121	0.03%
Octagon Healthcare Funding plc	1,424,266	5.33%	31/12/2035	1,474,576	0.03%
Onward Homes Ltd.	2,038,000	2.13%	25/3/2053	1,148,042	0.03%
Optivo Finance plc	2,196,000	2.86%	7/10/2035	1,769,862	0.04%
Optivo Finance plc	2,300,000	5.25%	13/3/2043	2,280,994	0.05%
Optivo Finance plc	1,861,000	3.28%	22/3/2048	1,353,035	0.03%
Orbit Capital plc	2,225,000	2.00%	24/11/2038	1,532,803	0.04%
Orbit Capital plc	2,010,000	3.50%	24/3/2045	1,580,667	0.04%
Orbit Capital plc	3,439,000	3.38%	14/6/2048	2,601,056	0.06%
OSB Group plc^	1,800,000	9.50%	7/9/2028	1,850,490	0.04%
OSB Group plc^	1,800,000	9.99%	27/7/2033	1,764,613	0.04%
Paradigm Homes Charitable Housing Association Ltd.	3,158,000	2.25%	20/5/2051	1,936,578	0.04%
Paragon Treasury plc	2,629,000	2.00%	7/5/2036	1,884,473	0.04%
Paragon Treasury plc	2,347,000	3.63%	21/1/2047	1,807,844	0.04%
Peabody Capital No 2 plc	2,500,000	2.75%	2/3/2034	2,069,363	0.05%
Peabody Capital No 2 plc	4,345,000	3.25%	14/9/2048	3,204,577	0.07%
Peabody Capital No 2 plc	2,108,000	4.63%	12/12/2053	1,963,486	0.05%
Peabody Capital plc	1,603,000	5.25%	17/3/2043	1,618,688	0.04%
Pearson Funding plc	1,979,000	3.75%	4/6/2030	1,847,364	0.04%
Penarian Housing Finance plc	2,192,000	3.21%	7/6/2052	1,634,773	0.04%
Pension Insurance Corp. plc	2,200,000	5.63%	20/9/2030	2,099,646	0.05%
Pension Insurance Corp. plc	3,200,000	4.63%	7/5/2031	2,839,339	0.07%
Pension Insurance Corp. plc	2,700,000	3.63%	21/10/2032	2,176,819	0.05%
Pension Insurance Corp. plc	3,803,000	8.00%	13/11/2033	4,074,689	0.09%
Phoenix Group Holdings plc	1,250,000	6.63%	18/12/2025	1,276,298	0.03%
Phoenix Group Holdings plc	4,250,000	5.87%	13/6/2029	4,170,493	0.10%
Phoenix Group Holdings plc	3,380,000	5.63%	28/4/2031	3,195,611	0.07%
Phoenix Group Holdings plc^	3,000,000	7.75%	6/12/2053	3,138,207	0.07%
Places for People Homes Ltd.	1,856,000	3.63%	22/11/2028	1,755,024	0.04%
Places For People Treasury plc	811,000	2.88%	17/8/2026	770,945	0.02%
Places For People Treasury plc	1,800,000	2.50%	26/1/2036	1,356,876	0.03%
Places For People Treasury plc	3,300,000	6.25%	6/12/2041	3,556,560	0.08%
Platform HG Financing plc	4,359,000	1.93%	15/9/2041	2,952,743	0.07%
Platform HG Financing plc	1,760,000	1.63%	10/8/2055	876,408	0.02%
Porterbrook Rail Finance Ltd.	1,620,000	7.13%	20/10/2026	1,726,279	0.04%
Porterbrook Rail Finance Ltd.	2,101,000	4.63%	4/4/2029	2,072,559	0.05%
Principality Building Society	2,320,000	8.63%	12/7/2028	2,510,439	0.06%
Prudential Funding Asia plc	1,624,000	5.88%	11/5/2029	1,720,097	0.04%
Prudential Funding Asia plc	3,035,000	6.13%	19/12/2031	3,177,995	0.07%
Quadgas Finance plc	2,123,000	3.38%	17/9/2029	1,879,033	0.04%
Quilter plc^	1,750,000	8.63%	18/4/2033	1,776,733	0.04%
RAC Bond Co. plc	3,825,000	4.87%	6/5/2026	3,715,458	0.09%
RAC Bond Co. plc	1,880,000	8.25%	6/11/2028	2,023,327	0.05%
Reckitt Benckiser Treasury Services plc	4,454,000	1.75%	19/5/2032	3,738,537	0.09%
Reckitt Benckiser Treasury Services plc	2,700,000	5.63%	14/12/2038	3,033,424	0.07%
Rentokil Initial plc	3,200,000	5.00%	27/6/2032	3,223,724	0.07%
RHP Finance plc	1,622,000	3.25%	5/2/2048	1,274,872	0.03%
Riverside Finance plc	1,850,000	3.88%	5/12/2044	1,492,671	0.03%
RI Finance Bonds No 3 plc	1,489,000	6.13%	13/11/2028	1,521,240	0.03%
RL Finance Bonds No 4 plc^	5,075,000	4.88%	7/10/2049	4,068,123	0.09%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
RMPA Services plc	2,133,087	5.34%	30/9/2038	2,226,863	0.05%
Rothesay Life plc	1,300,000	8.00%	30/10/2025	1,339,353	0.03%
Rothesay Life plc	6,150,000	3.38%	12/7/2026	5,809,840	0.13%
Rothesay Life plc	4,200,000	7.73%	16/5/2033	4,476,659	0.10%
Sage Group plc	2,762,000	1.63%	25/2/2031	2,264,057	0.05%
Sage Group plc	3,180,000	2.88%	8/2/2034	2,681,236	0.06%
Sanctuary Capital plc	4,110,000	6.70%	23/3/2039	4,963,471	0.11%
Sanctuary Capital plc	1,630,000	5.00%	26/4/2047	1,615,066	0.04%
Sanctuary Capital plc	4,592,000	2.38%	14/4/2050	2,896,866	0.07%
Santander UK Group Holdings plc	2,350,000	3.63%	14/1/2026	2,274,522	0.05%
Santander UK Group Holdings plc^	4,800,000	2.92%	8/5/2026	4,590,262	0.11%
Santander UK Group Holdings plc^	7,000,000	7.10%	16/11/2027	7,277,496	0.17%
Santander UK Group Holdings plc^	3,500,000	2.42%	17/1/2029	3,126,300	0.07%
Santander UK Group Holdings plc^	5,000,000	7.48%	29/8/2029	5,437,426	0.12%
Santander UK plc	9,625,000	5.75%	2/3/2026	9,821,019	0.23%
Santander UK plc	5,730,000	5.25%	16/2/2029	6,043,265	0.14%
Santander UK plc	1,750,000	3.88%	15/10/2029	1,691,179	0.04%
Saxon Weald Capital plc	1,930,000	5.38%	6/6/2042	1,963,349	0.05%
Scotland Gas Networks plc	1,645,000	3.25%	8/3/2027	1,576,264	0.04%
Scotland Gas Networks plc	2,300,000	4.88%	21/12/2034	2,245,302	0.05%
Scottish Hydro Electric Transmission plc	1,700,000	1.50%	24/3/2028	1,521,409	0.03%
Scottish Hydro Electric Transmission plc	2,472,000	2.25%	27/9/2035	1,929,831	0.04%
Scottish Hydro Electric Transmission plc	1,300,000	2.13%	24/3/2036	982,179	0.02%
Scottish Widows Ltd.	4,855,000	7.00%	16/6/2043	5,268,416	0.12%
Segro plc	2,760,000	2.38%	11/10/2029	2,458,533	0.06%
Segro plc	1,275,000	5.75%	20/6/2035	1,359,890	0.03%
Segro plc	3,762,000	2.88%	11/10/2037	2,998,334	0.07%
Segro plc	2,000,000	5.13%	6/12/2041	2,006,056	0.05%
Severn Trent Utilities Finance plc	4,078,000	3.63%	16/1/2026	3,991,136	0.09%
Severn Trent Utilities Finance plc	2,750,000	6.25%	7/6/2029	2,944,987	0.07%
Severn Trent Utilities Finance plc	1,000,000	2.75%	5/12/2031	871,726	0.02%
Severn Trent Utilities Finance plc	2,920,000	2.63%	22/2/2033	2,453,833	0.06%
Severn Trent Utilities Finance plc	4,889,000	4.63%	30/11/2034	4,784,627	0.11%
Severn Trent Utilities Finance plc	2,900,000	5.25%	4/4/2036	2,997,736	0.07%
Severn Trent Utilities Finance plc	3,900,000	2.00%	2/6/2040	2,589,116	0.06%
Severn Trent Utilities Finance plc	2,250,000	4.88%	24/1/2042	2,183,282	0.05%
Skipton Building Society^	2,100,000	2.00%	2/10/2026	1,969,605	0.05%
Skipton Building Society^	2,450,000	6.25%	25/4/2029	2,477,994	0.06%
Sky Ltd.	1,450,000	6.00%	21/5/2027	1,531,333	0.04%
Sky Ltd.	2,300,000	4.00%	26/11/2029	2,273,656	0.05%
Society of Lloyd's	1,450,000	4.75%	30/10/2024	1,435,140	0.03%
South Eastern Power Networks plc	4,101,000	5.50%	5/6/2026	4,178,523	0.10%
South Eastern Power Networks plc	1,700,000	5.63%	30/9/2030	1,807,709	0.04%
South Eastern Power Networks plc	1,453,000	6.38%	12/11/2031	1,630,305	0.04%
South Eastern Power Networks plc	3,000,000	1.75%	30/9/2034	2,274,751	0.05%
Southern Electric Power Distribution plc	1,576,000	5.50%	7/6/2032	1,685,563	0.04%
Southern Electric Power Distribution plc	2,800,000	4.63%	20/2/2037	2,728,590	0.06%
Southern Gas Networks plc	4,300,000	2.50%	3/2/2025	4,172,326	0.10%
Southern Gas Networks plc	1,700,000	4.88%	21/3/2029	1,730,244	0.04%
Southern Gas Networks plc	2,200,000	1.25%	2/12/2031	1,700,092	0.04%
Southern Gas Networks plc	2,100,000	6.63%	14/3/2035	2,329,860	0.05%
Southern Gas Networks plc	3,182,000	3.10%	15/9/2036	2,555,619	0.06%
Southern Gas Networks plc	1,800,000	6.38%	15/5/2040	1,959,288	0.04%
Southern Housing	2,754,000	2.38%	8/10/2036	2,059,401	0.05%
Southern Housing	2,640,000	3.50%	19/10/2047	1,970,166	0.05%
Southern Water Services Finance Ltd.	3,879,000	6.64%	31/3/2026	3,922,361	0.09%
Southern Water Services Finance Ltd.	3,500,000	1.63%	30/3/2027	3,088,474	0.07%
Southern Water Services Finance Ltd.	3,100,000	2.38%	28/5/2028	2,714,031	0.06%
Southern Water Services Finance Ltd.	1,995,000	6.19%	31/3/2029	2,082,063	0.05%
Southern Water Services Finance Ltd.	3,700,000	3.00%	28/5/2037	2,650,971	0.06%
Southern Water Services Finance Ltd.	1,300,000	4.50%	31/3/2052	1,088,423	0.03%
Southern Water Services Finance Ltd.	1,300,000	5.13%	30/9/2056	1,201,967	0.03%
Sovereign Housing Capital plc	2,050,000	4.77%	1/6/2043	1,994,134	0.05%
Sovereign Housing Capital plc	2,022,000	2.38%	4/11/2048	1,283,869	0.03%
SP Distribution plc	1,850,000	5.88%	17/7/2026	1,905,140	0.04%
SP Manweb plc	2,227,000	4.88%	20/9/2027	2,259,625	0.05%
SP Transmission plc	2,400,000	2.00%	13/11/2031	2,045,596	0.05%
SSE plc	5,373,000	8.38%	20/11/2028	6,296,158	0.14%
SSE plc	2,950,000	6.25%	27/8/2038	3,309,434	0.08%
SSE plc^	5,260,000	3.74%	Perpetual	4,945,691	0.11%
Stagecoach Group Ltd.	2,400,000	4.00%	29/9/2025	2,322,730	0.05%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Standard Chartered plc	3,900,000	5.13%	6/6/2034	3,696,902	0.08%
Standard Chartered plc	3,731,000	4.38%	18/1/2038	3,515,645	0.08%
Stonewater Funding plc	1,979,000	1.63%	10/9/2036	1,401,773	0.03%
Sunderland SHG Finance plc	1,008,773	6.38%	31/3/2042	1,112,979	0.03%
SW Finance I plc	3,533,000	7.38%	12/12/2041	3,782,811	0.09%
Swan Housing Capital plc	1,500,000	3.63%	5/3/2048	1,178,570	0.03%
TC Dudgeon Ofto plc	1,503,296	3.16%	12/11/2038	1,328,883	0.03%
Telereal Secured Finance plc	1,600,800	4.01%	10/12/2031	1,505,594	0.03%
Telereal Securitisation plc	5,221,000	3.56%	10/12/2031	4,759,725	0.11%
Telereal Securitisation plc	1,614,491	6.16%	10/12/2031	1,642,565	0.04%
Telereal Securitisation plc	1,623,864	1.37%	10/12/2031	1,438,742	0.03%
Telereal Securitisation plc^	1,600,000	1.96%	10/12/2033	1,485,083	0.03%
Tesco Corporate Treasury Services plc	2,300,000	2.50%	2/5/2025	2,223,150	0.05%
Tesco Corporate Treasury Services plc	2,682,000	1.88%	2/11/2028	2,363,726	0.05%
Tesco Corporate Treasury Services plc	2,800,000	2.75%	27/4/2030	2,476,109	0.06%
Tesco Corporate Treasury Services plc	2,400,000	5.50%	27/2/2035	2,428,713	0.06%
Tesco Property Finance 1 plc	1,905,696	7.62%	13/7/2039	2,187,919	0.05%
Tesco Property Finance 2 plc	4,005,285	6.05%	13/10/2039	4,174,335	0.10%
Tesco Property Finance 3 plc	7,440,463	5.74%	13/4/2040	7,529,177	0.17%
Tesco Property Finance 4 plc	4,471,731	5.80%	13/10/2040	4,565,290	0.10%
Tesco Property Finance 5 plc	2,913,397	5.66%	13/10/2041	2,936,905	0.07%
Tesco Property Finance 6 plc	3,223,000	5.41%	13/7/2044	3,164,043	0.07%
Thames Water Utilities Finance plc	2,285,000	4.00%	19/6/2025	2,186,244	0.05%
Thames Water Utilities Finance plc	2,800,000	3.50%	25/2/2028	2,523,134	0.06%
Thames Water Utilities Finance plc	2,500,000	6.75%	16/11/2028	2,540,479	0.06%
Thames Water Utilities Finance plc	1,900,000	2.63%	24/1/2032	1,486,256	0.03%
Thames Water Utilities Finance plc	1,500,000	6.50%	9/2/2032	1,494,300	0.03%
Thames Water Utilities Finance plc	2,675,000	4.38%	3/7/2034	2,277,149	0.05%
Thames Water Utilities Finance plc	5,119,000	5.13%	28/9/2037	4,469,792	0.10%
Thames Water Utilities Finance plc	3,115,000	2.38%	22/4/2040	1,909,906	0.04%
Thames Water Utilities Finance plc	2,150,000	8.25%	25/4/2040	2,416,154	0.06%
Thames Water Utilities Finance plc	3,675,000	5.50%	11/2/2041	3,264,846	0.07%
Thames Water Utilities Finance plc	2,350,000	4.63%	4/6/2046	1,859,346	0.04%
Thames Water Utilities Finance plc	2,775,000	7.74%	9/4/2058	3,146,399	0.07%
THFC Funding No 1 plc	2,900,000	5.13%	21/12/2035	2,989,858	0.07%
THFC Funding No 2 plc	2,090,000	6.35%	8/7/2039	2,398,285	0.06%
THFC Funding No 3 plc	8,050,000	5.20%	11/10/2043	8,216,125	0.19%
Together Housing Finance plc	2,593,000	4.50%	17/12/2042	2,378,872	0.05%
TP ICAP Finance plc	1,750,000	5.25%	29/5/2026	1,694,796	0.04%
TP ICAP Finance plc	1,500,000	2.63%	18/11/2028	1,252,289	0.03%
TP ICAP Finance plc	1,900,000	7.88%	17/4/2030	2,022,865	0.05%
Trafford Centre Finance Ltd.	1,258,325	6.50%	28/7/2033	1,282,431	0.03%
Travis Perkins plc	700,000	3.75%	17/2/2026	658,242	0.02%
Tritax Big Box plc	2,350,000	2.63%	14/12/2026	2,203,803	0.05%
Tritax Big Box plc	1,925,000	3.13%	14/12/2031	1,703,595	0.04%
Tritax Big Box plc	1,591,000	1.50%	27/11/2033	1,156,274	0.03%
Unilever plc	4,134,000	1.50%	22/7/2026	3,895,914	0.09%
Unilever plc	1,000,000	2.13%	28/2/2028	933,816	0.02%
UNITE Group plc	2,000,000	3.50%	15/10/2028	1,896,352	0.04%
UNITE USAF II plc	2,300,000	3.92%	30/6/2025	2,238,941	0.05%
United Kingdom Gilt	25,000,000	3.50%	22/10/2025	24,800,379	0.57%
United Kingdom Gilt	5,200,000	4.50%	7/6/2028	5,422,231	0.12%
United Kingdom Gilt	2,000,000	3.75%	29/1/2038	1,960,017	0.04%
United Kingdom Gilt	7,000,000	3.25%	22/1/2044	6,168,360	0.14%
United Kingdom Gilt <sup>1</sup>	2,023,454	0.63%	22/10/2050	893,298	0.02%
United Kingdom Gilt	8,000,000	3.75%	22/10/2053	7,473,513	0.17%
United Kingdom Gilt <sup>1</sup>	2,200,000	1.13%	22/10/2073	920,946	0.02%
United Utilities Water Finance plc	3,300,000	2.00%	14/2/2025	3,185,272	0.07%
United Utilities Water Finance plc	1,790,000	0.88%	28/10/2029	1,456,916	0.03%
United Utilities Water Finance plc	4,100,000	2.63%	12/2/2031	3,620,364	0.08%
United Utilities Water Finance plc	2,800,000	2.00%	3/7/2033	2,230,017	0.05%
United Utilities Water Finance plc	2,300,000	5.75%	26/6/2036	2,483,989	0.06%
United Utilities Water Finance plc	2,000,000	1.75%	10/2/2038	1,367,718	0.03%
United Utilities Water Finance plc	2,700,000	5.13%	6/10/2038	2,757,266	0.06%
United Utilities Water Finance plc	2,200,000	1.88%	3/6/2042	1,396,326	0.03%
United Utilities Water Ltd.	2,650,000	5.00%	28/2/2035	2,665,942	0.06%
University College London	1,810,000	1.63%	4/6/2061	952,414	0.02%
University of Leeds	1,732,000	3.13%	19/12/2050	1,351,487	0.03%
University of Liverpool	1,600,000	3.38%	25/6/2055	1,277,676	0.03%
University of Manchester	1,882,000	4.25%	4/7/2053	1,820,632	0.04%
University of Oxford	7,569,000	2.54%	8/12/2117	4,439,821	0.10%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
University of Southampton	1,900,000	2.25%	11/4/2057	1,143,423	0.03%
Utmost Group plc	3,100,000	4.00%	15/12/2031	2,371,550	0.05%
Virgin Money UK plc^	4,092,000	3.38%	24/4/2026	3,914,180	0.09%
Virgin Money UK plc^	4,200,000	4.00%	25/9/2026	4,033,194	0.09%
Virgin Money UK plc^	2,147,000	4.00%	3/9/2027	2,038,441	0.05%
Virgin Money UK plc^	2,800,000	7.63%	23/8/2029	2,978,546	0.07%
Virgin Money UK plc^	4,000,000	5.13%	11/12/2030	3,838,151	0.09%
Virgin Money UK plc^	1,990,000	2.63%	19/8/2031	1,760,212	0.04%
Vodafone Group plc	2,375,000	5.63%	4/12/2025	2,427,049	0.06%
Vodafone Group plc	2,494,000	5.90%	26/11/2032	2,734,530	0.06%
Vodafone Group plc	8,220,000	3.38%	8/8/2049	5,935,560	0.14%
Vodafone Group plc	4,600,000	5.13%	2/12/2052	4,368,572	0.10%
Vodafone Group plc	6,420,000	3.00%	12/8/2056	4,121,892	0.09%
Wales & West Utilities Finance plc	2,150,000	5.75%	29/3/2030	2,254,175	0.05%
Wales & West Utilities Finance plc	2,400,000	3.00%	3/8/2038	1,880,887	0.04%
Wales & West Utilities Finance plc	2,500,000	1.88%	28/5/2041	1,581,612	0.04%
Weir Group plc	2,500,000	6.88%	14/6/2028	2,635,666	0.06%
Wellcome Trust Finance plc	4,385,000	4.63%	25/7/2036	4,550,455	0.10%
Wellcome Trust Ltd.	3,030,000	4.00%	9/5/2059	2,864,295	0.07%
Wellcome Trust Ltd.	5,200,000	1.50%	14/7/2071	2,338,007	0.05%
Wellcome Trust Ltd.	5,393,000	2.52%	7/2/2118	3,190,011	0.07%
Wessex Water Services Finance plc	2,792,000	5.38%	10/3/2028	2,827,414	0.06%
Wessex Water Services Finance plc	4,900,000	1.50%	17/9/2029	4,061,141	0.09%
Wessex Water Services Finance plc	300,000	5.13%	31/10/2032	299,670	0.01%
Wessex Water Services Finance plc	700,000	5.75%	14/10/2033	729,731	0.02%
Wessex Water Services Finance plc	3,328,000	1.25%	12/1/2036	2,153,119	0.05%
Westfield Stratford City Finance No 2 plc	5,400,000	1.64%	4/8/2026	4,901,526	0.11%
Wheatley Group Capital plc	1,920,000	4.38%	28/11/2044	1,758,022	0.04%
WHG Treasury plc	2,010,000	4.25%	6/10/2045	1,810,783	0.04%
Whitbread Group plc	3,600,000	3.38%	16/10/2025	3,484,783	0.08%
Whitbread Group plc	2,000,000	2.38%	31/5/2027	1,821,969	0.04%
Whitbread Group plc	2,300,000	3.00%	31/5/2031	1,979,472	0.05%
White City Property Finance plc	1,505,030	5.12%	17/4/2035	1,536,751	0.04%
Workspace Group plc	2,100,000	2.25%	11/3/2028	1,799,786	0.04%
WPP Finance 2013	2,850,000	2.88%	14/9/2046	1,865,997	0.04%
WPP Finance 2017	2,100,000	3.75%	19/5/2032	1,912,477	0.04%
Wrekin Housing Group Ltd.	1,600,000	2.50%	22/10/2048	1,030,406	0.02%
Yorkshire Building Society	3,073,000	3.50%	21/4/2026	2,962,001	0.07%
Yorkshire Building Society^	900,000	7.38%	12/9/2027	932,356	0.02%
Yorkshire Building Society^	2,153,000	3.38%	13/9/2028	1,947,996	0.04%
Yorkshire Building Society^	1,200,000	1.50%	15/9/2029	999,595	0.02%
Yorkshire Building Society^	2,700,000	3.51%	11/10/2030	2,415,587	0.06%
Yorkshire Building Society^	3,100,000	6.38%	15/11/2028	3,160,291	0.07%
Yorkshire Housing Finance plc	3,077,000	4.13%	31/10/2044	2,641,334	0.06%
Yorkshire Power Finance Ltd.	2,600,000	7.25%	4/8/2028	2,853,380	0.07%
Yorkshire Water Finance plc	2,236,000	1.75%	26/11/2026	2,027,396	0.05%
Yorkshire Water Finance plc	1,713,000	3.63%	1/8/2029	1,598,534	0.04%
Yorkshire Water Finance plc	2,200,000	5.25%	28/4/2030	2,198,375	0.05%
Yorkshire Water Finance plc	1,450,000	6.60%	17/4/2031	1,558,235	0.04%
Yorkshire Water Finance plc	2,500,000	1.75%	27/10/2032	1,879,761	0.04%
Yorkshire Water Finance plc	2,300,000	5.50%	28/4/2035	2,285,823	0.05%
Yorkshire Water Finance plc	2,000,000	6.38%	19/8/2039	2,156,231	0.05%
Yorkshire Water Finance plc	5,750,000	2.75%	18/4/2041	3,978,882	0.09%
Yorkshire Water Services Finance Ltd.	1,550,000	5.50%	28/5/2037	1,555,156	0.04%
				<b>1,808,682,745</b>	<b>41.47%</b>
<b>United States 12.74% (31 December 2022: 12.07%)</b>					
American Honda Finance Corp.	6,600,000	0.75%	25/11/2026	5,965,062	0.14%
American Honda Finance Corp.	3,300,000	1.50%	19/10/2027	2,993,952	0.07%
American Honda Finance Corp.	3,200,000	5.60%	6/9/2030	3,400,549	0.08%
Amgen, Inc.	3,200,000	5.50%	7/12/2026	3,295,496	0.08%
Amgen, Inc.	6,550,000	4.00%	13/9/2029	6,452,018	0.15%
Apple, Inc.	5,400,000	3.05%	31/7/2029	5,237,599	0.12%
Apple, Inc.	3,100,000	3.60%	31/7/2042	2,816,981	0.06%
AT&T, Inc.	6,700,000	2.90%	4/12/2026	6,384,344	0.15%
AT&T, Inc.	3,950,000	5.50%	15/3/2027	4,047,052	0.09%
AT&T, Inc.	7,750,000	4.38%	14/9/2029	7,648,256	0.18%
AT&T, Inc.	1,800,000	5.20%	18/11/2033	1,837,830	0.04%
AT&T, Inc.	7,300,000	7.00%	30/4/2040	8,519,174	0.20%
AT&T, Inc.	10,400,000	4.25%	1/6/2043	9,002,174	0.21%
AT&T, Inc.	8,750,000	4.88%	1/6/2044	8,138,807	0.19%
Athene Global Funding	3,400,000	1.75%	24/11/2027	3,013,328	0.07%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Athene Global Funding	2,000,000	1.88%	30/11/2028	1,731,820	0.04%
Bank of America Corp.	5,800,000	2.30%	25/7/2025	5,565,205	0.13%
Bank of America Corp.	2,250,000	4.25%	10/12/2026	2,231,321	0.05%
Bank of America Corp.	7,050,000	7.00%	31/7/2028	7,782,102	0.18%
Bank of America Corp.^	8,500,000	1.67%	2/6/2029	7,467,257	0.17%
Bank of America Corp.^	6,600,000	3.58%	27/4/2031	6,182,247	0.14%
Becton Dickinson & Co.	1,500,000	3.02%	24/5/2025	1,458,743	0.03%
Berkshire Hathaway Finance Corp.	8,000,000	2.38%	19/6/2039	5,965,559	0.14%
Berkshire Hathaway Finance Corp.	5,300,000	2.63%	19/6/2059	3,392,154	0.08%
Blackstone Private Credit Fund	2,000,000	4.88%	14/4/2026	1,912,056	0.04%
Brown-Forman Corp.	1,430,000	2.60%	7/7/2028	1,349,562	0.03%
Caterpillar Financial Services Corp.	6,500,000	5.72%	17/8/2026	6,724,766	0.15%
Citigroup, Inc.	3,553,000	5.15%	21/5/2026	3,579,031	0.08%
Citigroup, Inc.	5,787,000	1.75%	23/10/2026	5,355,686	0.12%
Citigroup, Inc.	1,600,000	4.50%	3/3/2031	1,506,286	0.03%
Citigroup, Inc.	3,082,000	6.80%	25/6/2038	3,683,808	0.08%
Citigroup, Inc.	3,850,000	7.38%	1/9/2039	4,876,859	0.11%
Comcast Corp.	5,700,000	1.50%	20/2/2029	5,029,107	0.12%
Comcast Corp.	3,850,000	5.50%	23/11/2029	4,111,560	0.09%
Comcast Corp.	6,250,000	1.88%	20/2/2036	4,714,741	0.11%
Digital Stout Holding LLC	3,000,000	4.25%	17/1/2025	2,967,305	0.07%
Digital Stout Holding LLC	2,810,000	3.30%	19/7/2029	2,594,060	0.06%
Digital Stout Holding LLC	4,250,000	3.75%	17/10/2030	3,964,032	0.09%
Eli Lilly & Co.	935,000	1.63%	14/9/2043	600,961	0.01%
Equitable Financial Life Global Funding	2,600,000	6.38%	2/6/2028	2,776,658	0.06%
Federal National Mortgage Association	1,700,000	5.38%	7/12/2028	1,804,639	0.04%
Fidelity National Information Services, Inc.	2,000,000	2.25%	3/12/2029	1,754,549	0.04%
Fidelity National Information Services, Inc.	4,445,000	3.36%	21/5/2031	4,063,913	0.09%
Fiserv, Inc.	7,000,000	2.25%	1/7/2025	6,723,701	0.15%
Fiserv, Inc.	3,950,000	3.00%	1/7/2031	3,542,884	0.08%
Ford Motor Credit Co. LLC	4,700,000	4.54%	6/3/2025	4,632,929	0.11%
Ford Motor Credit Co. LLC	3,500,000	6.86%	5/6/2026	3,616,612	0.08%
GE Capital UK Funding Unlimited Co.	5,685,000	5.88%	18/1/2033	6,101,533	0.14%
General Electric Co.	1,886,000	4.88%	18/9/2037	1,768,461	0.04%
General Motors Financial Co., Inc.	2,300,000	5.15%	15/8/2026	2,311,607	0.05%
General Motors Financial Co., Inc.	3,800,000	1.55%	30/7/2027	3,398,990	0.08%
Goldman Sachs Group, Inc.	2,100,000	7.13%	7/8/2025	2,168,669	0.05%
Goldman Sachs Group, Inc.	7,213,000	4.25%	29/1/2026	7,140,774	0.16%
Goldman Sachs Group, Inc.	4,900,000	1.50%	7/12/2027	4,379,534	0.10%
Goldman Sachs Group, Inc.	3,600,000	7.25%	10/4/2028	3,938,008	0.09%
Goldman Sachs Group, Inc.	5,344,000	3.13%	25/7/2029	4,947,061	0.11%
Goldman Sachs Group, Inc.^	9,600,000	3.63%	29/10/2029	9,079,786	0.21%
Goldman Sachs Group, Inc.	2,100,000	1.88%	16/12/2030	1,750,233	0.04%
Goldman Sachs Group, Inc.	2,400,000	6.88%	18/1/2038	2,645,231	0.06%
International Business Machines Corp.	5,500,000	4.88%	6/2/2038	5,459,002	0.13%
JPMorgan Chase & Co.^	9,600,000	0.99%	28/4/2026	9,068,069	0.21%
JPMorgan Chase & Co.	2,800,000	3.50%	18/12/2026	2,743,474	0.06%
JPMorgan Chase & Co.^	6,100,000	1.90%	28/4/2033	4,993,338	0.11%
Kraft Heinz Foods Co.	5,000,000	4.13%	1/7/2027	4,944,453	0.11%
MassMutual Global Funding II	2,500,000	1.38%	15/12/2026	2,294,226	0.05%
McDonald's Corp.	2,025,000	5.88%	23/4/2032	2,242,482	0.05%
McDonald's Corp.	1,900,000	2.95%	15/3/2034	1,653,914	0.04%
McDonald's Corp.	4,100,000	3.75%	31/5/2038	3,648,836	0.08%
McDonald's Corp.	2,500,000	4.13%	11/6/2054	2,192,806	0.05%
McKesson Corp.	2,900,000	3.13%	17/2/2029	2,746,677	0.06%
Metropolitan Life Global Funding I	1,950,000	4.13%	2/9/2025	1,932,843	0.04%
Metropolitan Life Global Funding I	2,600,000	3.50%	30/9/2026	2,540,400	0.06%
Metropolitan Life Global Funding I	4,000,000	0.63%	8/12/2027	3,484,661	0.08%
Metropolitan Life Global Funding I	3,600,000	1.63%	12/10/2028	3,198,303	0.07%
Metropolitan Life Global Funding I	3,800,000	1.63%	21/9/2029	3,293,618	0.08%
Metropolitan Life Global Funding I	5,000,000	5.00%	10/1/2030	5,148,415	0.12%
Morgan Stanley	7,262,000	2.63%	9/3/2027	6,863,654	0.16%
Morgan Stanley^	10,600,000	5.79%	18/11/2033	11,304,872	0.26%
Nestle Finance International Ltd.	5,000,000	5.13%	7/12/2038	5,314,852	0.12%
Nestle Holdings, Inc.	3,250,000	5.25%	21/9/2026	3,327,652	0.08%
Nestle Holdings, Inc.	7,229,000	2.13%	4/4/2027	6,814,248	0.16%
Nestle Holdings, Inc.	4,727,000	2.50%	4/4/2032	4,210,525	0.10%
Nestle Holdings, Inc.	2,200,000	5.13%	21/9/2032	2,348,222	0.05%
Nestle Holdings, Inc.	2,500,000	1.38%	23/6/2033	1,983,398	0.05%
New York Life Global Funding	3,200,000	4.35%	16/9/2025	3,185,593	0.07%
New York Life Global Funding	5,206,000	1.25%	17/12/2026	4,771,054	0.11%



Analysis of Total Assets		GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	4,246,589,978	94.90%
(b)	Transferable securities dealt in on another regulated market	41,943,034	0.94%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	8,493	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other assets	186,114,275	4.16%
Total Assets		4,474,655,780	100.00%

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2023	GBP (£) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	4,288,533,012	3,227,471,031
Financial Derivative Instruments	3,17	8,493	18,853
Cash	3	60,383,794	59,766,854
Receivables:			
Interest and Dividends		68,885,284	47,518,078
Capital Shares Issued		6,102,430	6,924,146
Investments Sold		50,230,324	13,571,651
Margin Cash Due from Broker	3	512,443	60,299
<b>Total Current Assets</b>		<b>4,474,655,780</b>	<b>3,355,330,912</b>
<b>Current Liabilities</b>			
Payables and Other Liabilities:			
Investments Purchased		95,125,563	68,536,642
Income Distribution Payable		11,654,824	5,479,964
Capital Shares Redeemed		5,779,067	3,170,567
Management Fees Payable	12	392,375	306,928
<b>Total Current Liabilities</b>		<b>112,951,829</b>	<b>77,494,101</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>4,361,703,951</b>	<b>3,277,836,811</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>GBP Acc</b>			
Net Assets	2,736,783,805	2,383,721,045	3,278,601,297
Number of Shares Outstanding	28,729,458	27,163,318	30,778,706
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>95.26</b>	<b>87.76</b>	<b>106.52</b>
<b>GBP Dist</b>			
Net Assets	691,792,132	301,810,452	431,870,556
Number of Shares Outstanding	13,621,242	6,227,177	7,158,048
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>50.79</b>	<b>48.47</b>	<b>60.33</b>
<b>Institutional Plus GBP Acc</b>			
Net Assets	359,713,783	144,088,954	102,970,801
Number of Shares Outstanding	2,950,010	1,283,507	756,096
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>121.94</b>	<b>112.26</b>	<b>136.19</b>
<b>Institutional Plus GBP Dist</b>			
Net Assets	573,414,231	448,216,360	388,160,643
Number of Shares Outstanding	6,078,896	4,978,951	3,463,998
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>94.33</b>	<b>90.02</b>	<b>112.06</b>

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

## Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2023	GBP (£) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		144,987,835	91,085,925
Other Income		664,949	—
Net Gain/(Loss) on Financial Instruments		193,845,931	(799,041,882)
<b>Total Investment Income/(Loss)</b>		<b>339,498,715</b>	<b>(707,955,957)</b>
<b>Expenses</b>			
Management Fees	12	4,256,068	4,015,877
Transaction Fees and Commissions		4,536	971
<b>Total Expenses</b>		<b>4,260,604</b>	<b>4,016,848</b>
<b>Finance Costs</b>			
Interest Expense		20,655	2,204
Distribution	6	43,204,190	19,175,843
<b>Total Finance Costs</b>		<b>43,224,845</b>	<b>19,178,047</b>
<b>Net Investment Income/(Loss)</b>		<b>292,013,266</b>	<b>(731,150,852)</b>
Taxation	5	(134,573)	(67,757)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>291,878,693</b>	<b>(731,218,609)</b>

## Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2023	GBP (£) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	291,878,693	(731,218,609)
<b>Capital Transactions</b>		
Subscriptions	1,811,353,275	1,434,889,780
Redemptions	(1,019,364,828)	(1,627,437,657)
Total Capital Transactions	791,988,447	(192,547,877)
Total Increase/(Decrease) for the Year	1,083,867,140	(923,766,486)
<b>Net Assets</b>		
Beginning of Year	3,277,836,811	4,201,603,297
End of Year	4,361,703,951	3,277,836,811

# Vanguard U.K. Short-Term Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index, a market-weighted index of pound sterling-denominated, investment-grade bonds, excluding government bonds, with maturities between 1 and 5 years.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks including the Federal Reserve, the European Central Bank and the Bank of England raising interest rates in the first part of the year but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of major central banks cutting rates in 2024.
- The fund's benchmark index returned 6.92% for the 12 months ended 31 December 2023.
- Within the index, bonds with lower credit ratings posted higher returns than those with higher ratings. By sector, corporate bonds had the highest returns, followed by securitised debt.

Benchmark returns in the commentary above are in British pounds.

### Benchmark: Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
GBP Acc	6.84%	0.86%	1.44%
Benchmark	6.92	0.98	1.58
Tracking Difference*	-0.08		
GBP Dist	6.84%	0.86%	1.44%
Benchmark	6.92	0.98	1.58
Tracking Difference*	-0.08		
Institutional Plus GBP Acc	6.91%	0.93%	1.37%
Benchmark	6.92	0.98	1.44
Tracking Difference*	-0.01		
Institutional Plus GBP Dist	6.91%	0.93%	1.37%
Benchmark	6.92	0.98	1.44
Tracking Difference*	-0.01		

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

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

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

<sup>1</sup> Since-inception returns: Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
<b>Purchases</b>			<b>Sales</b>		
United Kingdom Gilt 4.50% 7/6/2028	48,400,000	50,340,590	KFW 1.38% 9/12/2024	26,900,000	25,834,237
United Kingdom Gilt 1.00% 22/4/2024	13,000,000	12,582,310	United Kingdom Gilt 1.00% 22/4/2024	13,000,000	12,607,899
United Kingdom Gilt 5.00% 7/3/2025	10,000,000	10,055,800	KFW 1.25% 29/12/2023	12,300,000	12,001,602
United Kingdom Gilt 0.25% 31/1/2025	10,000,000	9,314,900	KFW 0.88% 18/7/2024	11,974,000	11,442,733
Republic of Italy Government International Bond 6.00% 4/8/2028	6,200,000	6,214,780	State of North Rhine-Westphalia Germany 0.63% 16/12/2024	11,600,000	11,092,758
KFW 4.88% 10/10/2028	5,734,000	5,759,803	Inter-American Development Bank 1.38% 15/12/2024	11,200,000	10,713,014
KFW 3.75% 30/7/2027	5,900,000	5,702,936	European Investment Bank 1.38% 7/3/2025	11,100,000	10,519,442
Asian Infrastructure Investment Bank 4.38% 11/6/2026	5,500,000	5,543,082	European Investment Bank 0.88% 15/12/2023	10,050,000	9,784,881
Bank of America Corp. 7.00% 31/7/2028	5,000,000	5,272,940	United Kingdom Gilt 0.25% 31/1/2025	10,000,000	9,303,320
KFW 0.75% 7/12/2027	6,000,000	5,099,820	Enel Finance International NV 5.63% 14/8/2024	8,938,000	8,985,217
European Investment Bank 3.88% 12/4/2028	5,100,000	5,032,083	Landeskreditbank Baden- Wuerttemberg Foerderbank 0.38% 9/12/2024	9,400,000	8,822,909
KFW 4.13% 18/2/2026	4,809,000	4,846,943	United Kingdom Gilt 4.25% 7/12/2027	8,000,000	8,272,192
Banque Federative du Credit Mutuel SA 5.00% 19/1/2026	4,600,000	4,634,080	United Kingdom Gilt 5.00% 7/3/2025	7,700,000	7,766,297
International Development Association 0.75% 21/9/2028	5,600,000	4,612,737	International Development Association 0.75% 12/12/2024	8,060,000	7,677,425
Barclays plc 7.09% 6/11/2029	4,419,000	4,548,168	Kommunekredit 0.38% 15/11/2024	7,000,000	6,619,114
CPPIB Capital, Inc. 6.00% 7/6/2025	4,549,000	4,542,351	NRW Bank 0.38% 16/12/2024	7,000,000	6,601,578
Asian Development Bank 6.13% 15/8/2025	4,202,000	4,228,400	Inter-American Development Bank 1.25% 15/12/2023	6,400,000	6,247,616
BNG Bank NV 1.63% 26/8/2025	4,500,000	4,213,366	National Westminster Bank plc 5.13% 13/1/2024	6,000,000	6,049,140
NatWest Group plc 3.62% 29/3/2029	4,500,000	4,068,930	Lloyds Banking Group plc 2.25% 16/10/2024	6,200,000	5,953,604
Asian Development Bank 3.88% 10/2/2026	4,000,000	3,999,670	Barclays plc 3.13% 17/1/2024	5,946,000	5,855,910

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
<b>Transferable Securities 98.56% (31 December 2022: 98.64%)</b>					
<b>Fixed Income 98.56% (31 December 2022: 98.64%)</b>					
<b>Australia 1.62% (31 December 2022: 2.13%)</b>					
Australia & New Zealand Banking Group Ltd.^	2,000,000	1.81%	16/9/2031	1,796,719	0.16%
Commonwealth Bank of Australia	3,349,000	3.00%	4/9/2026	3,234,252	0.29%
Glencore Finance Europe Ltd.	2,200,000	3.13%	26/3/2026	2,113,907	0.19%
Macquarie Bank Ltd.	1,991,000	1.13%	15/12/2025	1,870,597	0.16%
National Australia Bank Ltd.	1,027,000	3.00%	4/9/2026	993,400	0.09%
National Australia Bank Ltd.^	2,000,000	1.70%	15/9/2031	1,783,908	0.16%
QBE Insurance Group Ltd.^	1,200,000	2.50%	13/9/2038	1,017,562	0.09%
Scentre Group Trust 1	1,580,000	3.88%	16/7/2026	1,534,473	0.13%
Toyota Finance Australia Ltd.	1,660,000	3.92%	28/6/2027	1,633,512	0.14%
Vicinity Centres Trust	1,400,000	3.38%	7/4/2026	1,352,915	0.12%
Westpac Banking Corp.	1,010,000	2.13%	2/5/2025	971,545	0.09%
				<b>18,302,790</b>	<b>1.62%</b>
<b>Austria 0.55% (31 December 2022: 0.53%)</b>					
Oesterreichische Kontrollbank AG	5,100,000	0.50%	15/12/2025	4,740,246	0.42%
Oesterreichische Kontrollbank AG	1,458,000	4.25%	17/3/2026	1,454,351	0.13%
				<b>6,194,597</b>	<b>0.55%</b>
<b>Belgium 0.53% (31 December 2022: 0.99%)</b>					
Anheuser-Busch InBev SA	2,974,000	4.00%	24/9/2025	2,953,822	0.26%
KBC Group NV^	1,700,000	1.25%	21/9/2027	1,546,462	0.14%
KBC Group NV^	1,500,000	5.50%	20/9/2028	1,527,810	0.13%
				<b>6,028,094</b>	<b>0.53%</b>
<b>Canada 4.06% (31 December 2022: 3.85%)</b>					
Bank of Montreal	1,500,000	1.00%	9/9/2026	1,370,372	0.12%
Bank of Nova Scotia	1,550,000	1.25%	17/12/2025	1,449,696	0.13%
Bank of Nova Scotia	1,800,000	2.88%	3/5/2027	1,711,563	0.15%
Canadian Imperial Bank of Commerce	1,225,000	1.63%	25/9/2025	1,163,446	0.10%
Canadian Imperial Bank of Commerce	1,500,000	1.88%	27/1/2026	1,413,902	0.13%
CPPIB Capital, Inc.	4,549,000	6.00%	7/6/2025	4,622,944	0.41%
CPPIB Capital, Inc.	3,094,000	4.38%	2/3/2026	3,092,980	0.27%
CPPIB Capital, Inc.	2,000,000	1.25%	7/12/2027	1,802,427	0.16%
Export Development Canada	1,570,000	4.00%	19/2/2026	1,560,825	0.14%
Export Development Canada	1,500,000	2.63%	15/7/2027	1,435,717	0.13%
Ontario Teachers' Finance Trust	2,246,000	1.13%	15/5/2026	2,078,902	0.18%
Province of Ontario Canada	1,000,000	2.25%	26/5/2026	952,618	0.08%
Province of Ontario Canada	8,580,000	0.25%	15/12/2026	7,663,693	0.68%
Province of Quebec Canada	3,360,000	2.25%	15/9/2026	3,194,001	0.28%
Royal Bank of Canada	1,554,000	1.13%	15/12/2025	1,455,113	0.13%
Royal Bank of Canada	500,000	1.00%	9/9/2026	457,631	0.04%
Royal Bank of Canada	1,692,000	3.63%	14/6/2027	1,639,961	0.15%
Royal Bank of Canada	3,000,000	5.00%	24/1/2028	3,034,736	0.27%
Toronto-Dominion Bank	4,710,000	2.88%	5/4/2027	4,468,093	0.40%
Toronto-Dominion Bank	1,180,000	5.29%	11/1/2028	1,208,736	0.11%
				<b>45,777,356</b>	<b>4.06%</b>
<b>China 0.09% (31 December 2022: 0.05%)</b>					
Industrial & Commercial Bank of China Ltd.	1,065,000	1.63%	28/12/2025	982,142	0.09%
				<b>982,142</b>	<b>0.09%</b>
<b>Czech Republic 0.07% (31 December 2022: 0.00%)</b>					
CPI Property Group SA	1,170,000	2.75%	22/1/2028	819,878	0.07%
				<b>819,878</b>	<b>0.07%</b>
<b>Denmark 0.73% (31 December 2022: 1.16%)</b>					
Danske Bank A/S^	3,400,000	2.25%	14/1/2028	3,105,267	0.28%
Danske Bank A/S^	1,000,000	6.50%	23/8/2028	1,052,913	0.09%
Danske Bank A/S^	2,825,000	4.63%	13/4/2027	2,802,109	0.25%
Orsted A/S	1,381,000	2.13%	17/5/2027	1,274,097	0.11%
				<b>8,234,386</b>	<b>0.73%</b>
<b>Finland 1.44% (31 December 2022: 1.02%)</b>					
Kuntarahoitus OYJ	5,000,000	1.13%	19/6/2025	4,746,028	0.42%
Kuntarahoitus OYJ	7,050,000	0.38%	17/12/2025	6,533,049	0.58%
Nordea Bank Abp^	1,300,000	6.00%	2/6/2026	1,314,003	0.12%
Nordea Bank Abp^	1,900,000	1.63%	9/12/2032	1,627,527	0.14%
OP Corporate Bank plc	1,500,000	3.38%	14/1/2026	1,461,685	0.13%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
OP Corporate Bank plc	600,000	1.38%	4/9/2026	545,058	0.05%
				<b>16,227,350</b>	<b>1.44%</b>
<b>France 8.78% (31 December 2022: 7.56%)</b>					
Agence Francaise de Developpement EPIC	2,800,000	1.25%	18/6/2025	2,659,826	0.24%
Agence Francaise de Developpement EPIC	1,800,000	4.38%	16/3/2026	1,793,117	0.16%
Agence France Locale	2,100,000	1.38%	20/6/2025	1,997,153	0.18%
AXA SA^	3,050,000	5.45%	Perpetual	3,014,841	0.27%
AXA SA^	1,390,000	6.69%	Perpetual	1,411,732	0.12%
Banque Federative du Credit Mutuel SA	2,400,000	4.88%	25/9/2025	2,399,761	0.21%
Banque Federative du Credit Mutuel SA	2,100,000	1.25%	5/12/2025	1,966,912	0.17%
Banque Federative du Credit Mutuel SA	2,400,000	5.00%	19/1/2026	2,406,954	0.21%
Banque Federative du Credit Mutuel SA	1,600,000	1.00%	16/7/2026	1,464,568	0.13%
Banque Federative du Credit Mutuel SA	1,600,000	1.50%	7/10/2026	1,476,674	0.13%
Banque Federative du Credit Mutuel SA	1,500,000	0.88%	7/12/2027	1,318,520	0.12%
Banque Federative du Credit Mutuel SA	3,200,000	5.38%	25/5/2028	3,311,629	0.29%
BNP Paribas SA	3,598,000	3.38%	23/1/2026	3,489,298	0.31%
BNP Paribas SA	3,400,000	1.88%	14/12/2027	3,060,814	0.27%
BNP Paribas SA^	2,900,000	6.00%	18/8/2029	3,066,323	0.27%
BNP Paribas SA^	4,000,000	2.00%	24/5/2031	3,627,127	0.32%
Bouygues SA	1,800,000	5.50%	6/10/2026	1,844,749	0.16%
BPCE SA	1,700,000	1.00%	22/12/2025	1,585,429	0.14%
BPCE SA	1,500,000	1.38%	23/12/2026	1,369,771	0.12%
BPCE SA^	800,000	6.00%	29/9/2028	823,099	0.07%
BPCE SA^	2,000,000	2.50%	30/11/2032	1,752,225	0.16%
Bpifrance SACA	1,200,000	4.00%	30/1/2026	1,187,948	0.11%
Caisse d'Amortissement de la Dette Sociale	6,200,000	0.13%	15/12/2025	5,725,982	0.51%
Caisse des Depots et Consignations	1,400,000	4.50%	26/8/2025	1,394,235	0.12%
Caisse des Depots et Consignations	800,000	0.25%	25/2/2026	734,786	0.07%
Cie de Financement Foncier SA	1,340,000	5.50%	26/1/2027	1,380,257	0.12%
Credit Agricole SA^	3,000,000	5.75%	29/11/2027	3,069,872	0.27%
Credit Agricole SA^	2,000,000	1.87%	9/12/2031	1,782,870	0.16%
Dexia Credit Local SA	2,900,000	2.13%	12/2/2025	2,812,190	0.25%
Dexia Credit Local SA	2,700,000	1.25%	21/7/2025	2,558,842	0.23%
Dexia Credit Local SA	2,200,000	4.38%	18/2/2026	2,194,599	0.19%
Dexia Credit Local SA	3,600,000	0.25%	10/12/2026	3,211,760	0.28%
Electricite de France SA	2,200,000	6.25%	30/5/2028	2,337,281	0.21%
Engie SA	2,000,000	7.00%	30/10/2028	2,223,159	0.20%
Kering SA	1,000,000	5.13%	23/11/2026	1,020,172	0.09%
La Banque Postale SA^	1,900,000	5.63%	21/9/2028	1,917,913	0.17%
LVMH Moet Hennessy Louis Vuitton SE	4,000,000	1.13%	11/2/2027	3,676,803	0.33%
Orange SA	1,200,000	5.25%	5/12/2025	1,218,433	0.11%
Orange SA	1,600,000	8.13%	20/11/2028	1,875,867	0.17%
SNCF Reseau	2,500,000	5.25%	7/12/2028	2,644,013	0.23%
Societe Generale SA	1,600,000	1.25%	7/12/2027	1,388,686	0.12%
Societe Nationale SNCF SACA	2,300,000	0.88%	28/12/2026	2,085,717	0.18%
Societe Nationale SNCF SACA	1,000,000	5.38%	18/3/2027	1,031,828	0.09%
Sodexo SA	800,000	1.75%	26/6/2028	718,281	0.06%
TotalEnergies Capital International SA	2,000,000	1.25%	16/12/2024	1,934,061	0.17%
TotalEnergies Capital International SA	1,500,000	1.66%	22/7/2026	1,414,101	0.13%
Vinci SA	1,400,000	2.25%	15/3/2027	1,320,122	0.12%
Westfield America Management Ltd.	460,000	2.13%	30/3/2025	439,548	0.04%
				<b>99,139,848</b>	<b>8.78%</b>
<b>Germany 10.78% (31 December 2022: 15.71%)</b>					
BASF SE	300,000	1.75%	11/3/2025	289,888	0.03%
Bayerische Landesbank	1,100,000	5.13%	1/6/2026	1,115,088	0.10%
Commerzbank AG	1,600,000	1.75%	22/1/2025	1,534,416	0.14%
Deutsche Bahn Finance GmbH	1,095,000	1.38%	7/7/2025	1,044,864	0.09%
Deutsche Bahn Finance GmbH	2,050,000	1.88%	13/2/2026	1,954,901	0.17%
Deutsche Bahn Finance GmbH	1,107,000	3.13%	24/7/2026	1,081,101	0.10%
Deutsche Bahn Finance GmbH	1,000,000	0.38%	3/12/2026	904,687	0.08%
Deutsche Bank AG^	2,400,000	4.00%	24/6/2026	2,332,727	0.21%
Deutsche Bank AG^	1,800,000	1.88%	22/12/2028	1,560,530	0.14%
Deutsche Pfandbriefbank AG	1,200,000	7.63%	8/12/2025	1,182,717	0.10%
Deutsche Telekom International Finance BV	1,000,000	8.88%	27/11/2028	1,202,932	0.11%
FMS Wertmanagement	1,800,000	1.38%	7/3/2025	1,731,765	0.15%
FMS Wertmanagement	400,000	1.25%	19/6/2025	380,512	0.03%
Henkel AG & Co. KGaA	800,000	1.25%	30/9/2026	745,352	0.07%
KfW	1,948,000	5.50%	18/6/2025	1,971,289	0.17%
KfW	12,750,000	1.13%	4/7/2025	12,126,141	1.07%
KfW	4,500,000	3.88%	2/9/2025	4,468,705	0.40%
KfW	11,900,000	1.38%	15/12/2025	11,286,148	1.00%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
KFW	4,809,000	4.13%	18/2/2026	4,799,454	0.43%
KFW	2,500,000	1.25%	31/7/2026	2,332,126	0.21%
KFW	6,950,000	0.88%	15/9/2026	6,398,044	0.57%
KFW	6,432,000	0.13%	30/12/2026	5,762,601	0.51%
KFW	5,900,000	3.75%	30/7/2027	5,875,998	0.52%
KFW	5,000,000	0.75%	7/12/2027	4,453,899	0.39%
KFW	4,734,000	4.88%	10/10/2028	4,966,379	0.44%
Landesbank Baden-Wuerttemberg	1,600,000	1.50%	3/2/2025	1,528,743	0.14%
Landesbank Baden-Wuerttemberg	1,400,000	1.13%	8/12/2025	1,293,649	0.11%
Landeskreditbank Baden-Wuerttemberg Foerderbank	3,900,000	0.63%	15/12/2025	3,635,384	0.32%
Landeskreditbank Baden-Wuerttemberg Foerderbank	950,000	1.00%	15/12/2026	871,315	0.08%
Landwirtschaftliche Rentenbank	2,000,000	1.38%	8/9/2025	1,903,263	0.17%
Landwirtschaftliche Rentenbank	4,750,000	0.88%	15/12/2026	4,354,592	0.39%
Landwirtschaftliche Rentenbank	1,000,000	1.25%	22/7/2027	913,085	0.08%
Mercedes-Benz International Finance BV	400,000	5.63%	17/8/2026	411,740	0.04%
NRW Bank	4,000,000	0.50%	15/12/2025	3,719,550	0.33%
NRW Bank	2,000,000	0.50%	18/12/2026	1,804,111	0.16%
Siemens Financieringsmaatschappij NV	4,700,000	1.00%	20/2/2025	4,506,017	0.40%
Siemens Financieringsmaatschappij NV	1,000,000	2.75%	10/9/2025	975,933	0.09%
Volkswagen Financial Services NV	1,300,000	0.88%	20/2/2025	1,234,248	0.11%
Volkswagen Financial Services NV	1,800,000	2.25%	12/4/2025	1,742,031	0.15%
Volkswagen Financial Services NV	1,400,000	4.25%	9/10/2025	1,378,669	0.12%
Volkswagen Financial Services NV	800,000	1.13%	5/7/2026	729,475	0.06%
Volkswagen Financial Services NV	600,000	5.50%	7/12/2026	608,082	0.05%
Volkswagen Financial Services NV	2,000,000	3.25%	13/4/2027	1,893,267	0.17%
Volkswagen Financial Services NV	2,000,000	6.50%	18/9/2027	2,090,634	0.18%
Volkswagen Financial Services NV	2,100,000	2.13%	18/1/2028	1,872,787	0.17%
Volkswagen Financial Services NV	1,200,000	1.38%	14/9/2028	1,020,409	0.09%
Volkswagen International Finance NV	1,700,000	3.38%	16/11/2026	1,628,409	0.14%
				<b>121,617,657</b>	<b>10.78%</b>
<b>Hong Kong 0.09% (31 December 2022: 0.27%)</b>					
Hutchison Whampoa Finance UK plc	1,000,000	5.63%	24/11/2026	1,031,377	0.09%
				<b>1,031,377</b>	<b>0.09%</b>
<b>Ireland 0.13% (31 December 2022: 0.32%)</b>					
Bank of Ireland Group plc <sup>^</sup>	1,400,000	7.59%	6/12/2032	1,460,638	0.13%
				<b>1,460,638</b>	<b>0.13%</b>
<b>Italy 1.17% (31 December 2022: 0.76%)</b>					
Assicurazioni Generali SpA <sup>^</sup>	1,300,000	6.27%	Perpetual	1,295,943	0.12%
CA Auto Bank SPA	1,700,000	6.00%	6/12/2026	1,733,959	0.15%
Enel Finance International NV	2,100,000	1.00%	20/10/2027	1,852,011	0.16%
Intesa Sanpaolo SpA <sup>^</sup>	2,350,000	6.50%	14/3/2029	2,386,578	0.21%
Republic of Italy Government International Bond	5,660,000	6.00%	4/8/2028	5,941,904	0.53%
				<b>13,210,395</b>	<b>1.17%</b>
<b>Japan 0.87% (31 December 2022: 0.38%)</b>					
Development Bank of Japan, Inc.	1,429,000	1.25%	31/1/2025	1,372,629	0.12%
Development Bank of Japan, Inc.	1,281,000	4.50%	6/6/2025	1,273,208	0.11%
East Japan Railway Co.	1,000,000	1.16%	15/9/2028	874,305	0.08%
Japan Bank for International Cooperation	1,045,000	0.38%	22/7/2026	946,283	0.08%
Mizuho Financial Group, Inc.	1,900,000	5.63%	13/6/2028	1,971,403	0.18%
Toyota Motor Finance Netherlands BV	3,410,000	0.75%	19/12/2025	3,179,650	0.28%
Toyota Motor Finance Netherlands BV	240,000	4.63%	8/6/2026	240,495	0.02%
				<b>9,857,973</b>	<b>0.87%</b>
<b>Luxembourg 0.40% (31 December 2022: 0.13%)</b>					
Blackstone Property Partners Europe Holdings Sarl	1,502,000	2.00%	20/10/2025	1,396,349	0.12%
Blackstone Property Partners Europe Holdings Sarl	1,752,000	2.63%	20/10/2028	1,494,701	0.13%
John Deere Bank SA	1,600,000	5.13%	18/10/2028	1,669,583	0.15%
				<b>4,560,633</b>	<b>0.40%</b>
<b>Mexico 0.18% (31 December 2022: 0.39%)</b>					
America Movil SAB de CV	1,990,000	5.00%	27/10/2026	2,013,977	0.18%
				<b>2,013,977</b>	<b>0.18%</b>
<b>Netherlands 3.80% (31 December 2022: 3.39%)</b>					
ABN AMRO Bank NV	1,400,000	1.38%	16/1/2025	1,344,842	0.12%
ABN AMRO Bank NV	3,200,000	5.25%	26/5/2026	3,224,945	0.29%
ABN AMRO Bank NV	2,200,000	5.13%	22/2/2028	2,236,478	0.20%
BMW International Investment BV	900,000	5.50%	6/6/2026	918,313	0.08%
BNG Bank NV	5,809,000	1.63%	26/8/2025	5,525,999	0.49%
BNG Bank NV	2,400,000	0.38%	15/12/2025	2,224,871	0.20%
BNG Bank NV	1,900,000	5.20%	7/12/2028	2,003,410	0.18%
Cooperatieve Rabobank UA	1,200,000	1.25%	14/1/2025	1,154,716	0.10%
Cooperatieve Rabobank UA	2,146,000	5.25%	14/9/2027	2,172,304	0.19%
Cooperatieve Rabobank UA <sup>^</sup>	2,000,000	1.88%	12/7/2028	1,820,693	0.16%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
ING Groep NV	3,600,000	3.00%	18/2/2026	3,471,264	0.31%
ING Groep NV <sup>^</sup>	1,200,000	5.00%	30/8/2026	1,197,706	0.11%
ING Groep NV <sup>^</sup>	3,000,000	1.13%	7/12/2028	2,633,210	0.23%
ING Groep NV <sup>^</sup>	2,900,000	6.25%	20/5/2033	2,920,920	0.26%
Koninklijke KPN NV	1,740,000	5.00%	18/11/2026	1,762,566	0.16%
Nederlandse Waterschapsbank NV	1,300,000	4.50%	18/6/2025	1,293,897	0.11%
Nederlandse Waterschapsbank NV	5,510,000	0.25%	15/12/2025	5,096,885	0.45%
Nederlandse Waterschapsbank NV	2,023,000	0.88%	30/9/2026	1,853,487	0.16%
				<b>42,856,506</b>	<b>3.80%</b>
<b>Norway 1.29% (31 December 2022: 1.66%)</b>					
DNB Bank A.S.A <sup>^</sup>	3,100,000	4.00%	17/8/2027	3,022,440	0.27%
DNB Bank A.S.A <sup>^</sup>	2,897,000	2.63%	10/6/2026	2,794,863	0.25%
Kommunalbanken A.S.	2,500,000	3.75%	26/9/2025	2,467,098	0.22%
Kommunalbanken A.S.	3,542,000	0.25%	15/12/2025	3,273,996	0.29%
Kommunalbanken A.S.	1,555,000	4.00%	13/2/2026	1,543,781	0.13%
Kommunalbanken A.S.	1,600,000	0.63%	15/12/2026	1,450,541	0.13%
				<b>14,552,719</b>	<b>1.29%</b>
<b>Spain 1.96% (31 December 2022: 2.38%)</b>					
Abertis Infraestructuras SA	1,600,000	3.38%	27/11/2026	1,527,403	0.13%
Banco Bilbao Vizcaya Argentaria SA <sup>^</sup>	1,300,000	3.10%	15/7/2031	1,204,149	0.11%
Banco Bilbao Vizcaya Argentaria SA <sup>^</sup>	1,000,000	8.25%	30/11/2033	1,077,085	0.09%
Banco Santander SA	1,300,000	1.50%	14/4/2026	1,199,674	0.11%
Banco Santander SA <sup>^</sup>	2,900,000	3.13%	6/10/2026	2,785,800	0.25%
Banco Santander SA	1,700,000	1.75%	17/2/2027	1,534,516	0.14%
Banco Santander SA <sup>^</sup>	2,100,000	4.75%	30/8/2028	2,089,815	0.18%
Banco Santander SA <sup>^</sup>	3,400,000	2.25%	4/10/2032	2,935,338	0.26%
CaixaBank SA <sup>^</sup>	1,800,000	1.50%	3/12/2026	1,676,342	0.15%
CaixaBank SA <sup>^</sup>	2,300,000	3.50%	6/4/2028	2,174,507	0.19%
CaixaBank SA <sup>^</sup>	1,900,000	6.88%	25/10/2033	1,939,884	0.17%
Telefonica Emisiones SA	2,000,000	5.38%	2/2/2026	2,022,622	0.18%
				<b>22,167,135</b>	<b>1.96%</b>
<b>Supranational 14.20% (31 December 2022: 15.94%)</b>					
African Development Bank	2,550,000	1.13%	18/6/2025	2,423,452	0.21%
African Development Bank	3,155,000	0.50%	22/6/2026	2,880,291	0.26%
Asian Development Bank	5,100,000	1.38%	7/3/2025	4,907,057	0.43%
Asian Development Bank	800,000	1.13%	10/6/2025	761,884	0.07%
Asian Development Bank	4,202,000	6.13%	15/8/2025	4,296,665	0.38%
Asian Development Bank	1,400,000	4.00%	21/11/2025	1,394,776	0.12%
Asian Development Bank	2,600,000	1.13%	15/12/2025	2,453,828	0.22%
Asian Development Bank	2,700,000	3.88%	10/2/2026	2,681,267	0.24%
Asian Development Bank	3,307,000	0.13%	15/12/2026	2,969,194	0.26%
Asian Development Bank	2,800,000	0.25%	28/10/2027	2,454,864	0.22%
Asian Development Bank	3,250,000	0.75%	7/12/2027	2,897,253	0.26%
Asian Development Bank	1,200,000	5.13%	24/10/2028	1,270,583	0.11%
Asian Infrastructure Investment Bank	3,860,000	0.20%	15/12/2025	3,568,793	0.32%
Asian Infrastructure Investment Bank	4,200,000	4.38%	11/6/2026	4,219,888	0.37%
Asian Infrastructure Investment Bank	1,800,000	1.13%	15/9/2026	1,667,800	0.15%
Council Of Europe Development Bank	5,500,000	0.38%	15/12/2025	5,106,207	0.45%
Council Of Europe Development Bank	2,300,000	4.25%	16/3/2026	2,296,040	0.20%
Council Of Europe Development Bank	2,200,000	0.75%	22/7/2027	1,973,186	0.17%
European Investment Bank	9,346,000	1.38%	7/3/2025	9,001,036	0.80%
European Investment Bank	4,900,000	5.50%	15/4/2025	4,948,989	0.44%
European Investment Bank	2,800,000	1.13%	19/6/2025	2,666,857	0.24%
European Investment Bank	5,000,000	0.88%	15/5/2026	4,641,340	0.41%
European Investment Bank	8,020,000	1.00%	21/9/2026	7,431,060	0.66%
European Investment Bank	5,486,000	0.13%	14/12/2026	4,932,063	0.44%
European Investment Bank	2,700,000	0.75%	22/7/2027	2,427,887	0.22%
European Investment Bank	5,100,000	3.88%	12/4/2028	5,138,597	0.46%
Inter-American Development Bank	6,680,000	1.25%	15/12/2025	6,316,519	0.56%
Inter-American Development Bank	3,330,000	0.50%	15/9/2026	3,036,578	0.27%
Inter-American Development Bank	2,100,000	2.50%	22/7/2027	2,004,207	0.18%
Inter-American Development Bank	1,400,000	4.13%	28/4/2028	1,418,529	0.13%
International Bank for Reconstruction & Development	3,880,000	0.25%	22/7/2026	3,531,604	0.31%
International Bank for Reconstruction & Development	6,780,000	0.75%	15/12/2026	6,198,888	0.55%
International Bank for Reconstruction & Development	5,100,000	0.25%	23/9/2027	4,475,935	0.40%
International Bank for Reconstruction & Development	3,750,000	0.63%	14/7/2028	3,281,086	0.29%
International Development Association	4,470,000	0.38%	22/9/2027	3,931,584	0.35%
International Development Association	5,600,000	0.75%	21/9/2028	4,892,917	0.43%
International Finance Corp.	6,000,000	1.38%	7/3/2025	5,776,813	0.51%
International Finance Corp.	1,300,000	4.13%	28/11/2025	1,297,846	0.11%
International Finance Corp.	3,945,000	0.25%	15/12/2025	3,658,059	0.32%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
International Finance Corp.	2,564,000	5.50%	22/7/2026	2,649,975	0.23%
International Finance Corp.	3,050,000	0.75%	22/7/2027	2,734,497	0.24%
International Finance Corp.	2,000,000	4.50%	2/10/2028	2,069,927	0.18%
International Finance Facility for Immunisation Co.	1,000,000	2.75%	7/6/2025	970,874	0.09%
Nordic Investment Bank	3,700,000	1.13%	18/6/2025	3,518,315	0.31%
Nordic Investment Bank	2,000,000	3.88%	19/2/2026	1,983,911	0.18%
Nordic Investment Bank	2,000,000	2.38%	22/7/2026	1,917,100	0.17%
Nordic Investment Bank	3,500,000	0.13%	15/12/2026	3,132,533	0.28%
				<b>160,208,554</b>	<b>14.20%</b>
<b>Sweden 1.28% (31 December 2022: 0.84%)</b>					
Akelius Residential Property AB	1,822,000	2.38%	15/8/2025	1,716,085	0.15%
Skandinaviska Enskilda Banken AB	1,000,000	5.50%	1/6/2026	1,017,575	0.09%
Svensk Exportkredit AB	1,450,000	0.13%	15/12/2025	1,335,920	0.12%
Svensk Exportkredit AB	1,500,000	4.50%	11/3/2026	1,499,494	0.13%
Svenska Handelsbanken AB <sup>^</sup>	1,875,000	4.63%	23/8/2032	1,799,296	0.16%
Swedbank AB <sup>^</sup>	1,038,000	1.38%	8/12/2027	937,403	0.09%
Swedbank AB <sup>^</sup>	1,670,000	7.27%	15/11/2032	1,723,778	0.15%
Swedbank AB <sup>^</sup>	1,800,000	5.88%	24/5/2029	1,865,143	0.17%
Volvo Treasury AB	800,000	4.75%	15/6/2026	802,810	0.07%
Volvo Treasury AB	1,600,000	6.13%	22/6/2028	1,702,072	0.15%
				<b>14,399,576</b>	<b>1.28%</b>
<b>Switzerland 1.37% (31 December 2022: 0.96%)</b>					
Credit Suisse AG	3,000,000	1.13%	15/12/2025	2,782,367	0.25%
Credit Suisse AG	2,100,000	7.75%	10/3/2026	2,210,132	0.19%
UBS Group AG	1,996,000	2.75%	8/8/2025	1,918,514	0.17%
UBS Group AG <sup>^</sup>	2,900,000	7.00%	30/9/2027	3,019,156	0.27%
UBS Group AG <sup>^</sup>	3,139,000	2.25%	9/6/2028	2,846,330	0.25%
UBS Group AG <sup>^</sup>	500,000	1.88%	3/11/2029	437,773	0.04%
UBS Group AG <sup>^</sup>	2,500,000	2.13%	15/11/2029	2,215,589	0.20%
				<b>15,429,861</b>	<b>1.37%</b>
<b>United Arab Emirates 0.42% (31 December 2022: 0.51%)</b>					
First Abu Dhabi Bank PJSC	2,190,000	0.88%	9/12/2025	2,003,060	0.18%
First Abu Dhabi Bank PJSC	252,000	1.13%	7/9/2026	226,444	0.02%
MDGH GMTN RSC Ltd.	2,412,000	6.88%	14/3/2026	2,482,364	0.22%
				<b>4,711,868</b>	<b>0.42%</b>
<b>United Kingdom 32.34% (31 December 2022: 28.74%)</b>					
A2Dominion Housing Group Ltd.	940,000	3.50%	15/11/2028	884,215	0.08%
AA Bond Co., Ltd.	2,080,000	6.27%	31/7/2025	2,079,463	0.18%
AA Bond Co., Ltd.	1,082,000	5.50%	31/7/2027	1,028,018	0.09%
AA Bond Co., Ltd.	2,050,000	8.45%	31/1/2028	2,151,117	0.19%
AA Bond Co., Ltd.	500,000	3.25%	31/7/2028	424,842	0.04%
ABP Finance plc	2,000,000	6.25%	14/12/2026	2,074,913	0.18%
Affinity Water Finance 2004 plc	960,000	5.88%	13/7/2026	979,133	0.09%
Anglian Water Osprey Financing plc	872,000	4.00%	8/3/2026	822,986	0.07%
Anglian Water Osprey Financing plc	1,200,000	2.00%	31/7/2028	983,921	0.09%
Anglian Water Services Financing plc	980,000	4.50%	22/2/2026	972,333	0.09%
Anglian Water Services Financing plc	2,400,000	2.63%	15/6/2027	2,237,657	0.20%
Annington Funding plc	1,995,000	2.65%	12/7/2025	1,904,765	0.17%
Assura Financing plc	1,200,000	3.00%	19/7/2028	1,111,280	0.10%
Aviva plc <sup>^</sup>	2,790,000	6.13%	14/11/2036	2,853,476	0.25%
Babcock International Group plc	1,000,000	1.88%	5/10/2026	920,692	0.08%
Barclays Bank plc	1,000,000	5.75%	14/9/2026	1,022,809	0.09%
Barclays plc	1,788,000	3.00%	8/5/2026	1,695,581	0.15%
Barclays plc <sup>^</sup>	1,650,000	1.70%	3/11/2026	1,543,804	0.14%
Barclays plc	4,866,000	3.25%	12/2/2027	4,595,419	0.41%
Barclays plc <sup>^</sup>	4,219,000	7.09%	6/11/2029	4,495,425	0.40%
Barclays plc <sup>^</sup>	2,100,000	3.75%	22/11/2030	1,997,504	0.18%
Barclays plc <sup>^</sup>	3,900,000	8.41%	14/11/2032	4,158,539	0.37%
BAT Capital Corp.	681,000	2.13%	15/8/2025	647,080	0.06%
BAT International Finance plc	1,200,000	4.00%	4/9/2026	1,173,133	0.10%
BAT International Finance plc	2,200,000	2.25%	26/6/2028	1,959,679	0.17%
Bazalgette Finance plc	700,000	2.38%	29/11/2027	643,461	0.06%
BG Energy Capital plc	3,150,000	5.13%	1/12/2025	3,188,605	0.28%
BP Capital Markets plc	500,000	2.27%	3/7/2026	478,448	0.04%
BP Capital Markets plc <sup>^</sup>	4,700,000	4.25%	Perpetual	4,417,379	0.39%
Bunzl Finance plc	600,000	2.25%	11/6/2025	577,206	0.05%
BUPA Finance plc	1,650,000	5.00%	8/12/2026	1,622,179	0.14%
BUPA Finance plc	1,200,000	1.75%	14/6/2027	1,081,589	0.10%
Burberry Group plc	1,500,000	1.13%	21/9/2025	1,405,031	0.12%
Cadent Finance plc	3,500,000	2.13%	22/9/2028	3,139,428	0.28%
CK Hutchison Group Telecom Finance SA	1,800,000	2.00%	17/10/2027	1,618,617	0.14%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Close Brothers Finance plc	1,300,000	2.75%	19/10/2026	1,212,828	0.11%
Close Brothers Group plc	900,000	7.75%	14/6/2028	958,096	0.08%
Close Brothers Group plc^	800,000	2.00%	11/9/2031	689,869	0.06%
Clydesdale Bank plc	1,680,000	4.63%	8/6/2026	1,686,269	0.15%
Compass Group plc	300,000	2.00%	5/9/2025	288,265	0.03%
Compass Group plc	1,300,000	3.85%	26/6/2026	1,286,851	0.11%
Coventry Building Society	1,500,000	1.00%	21/9/2025	1,408,776	0.12%
Coventry Building Society^	1,500,000	7.00%	7/11/2027	1,556,007	0.14%
CPUK Finance Ltd.	500,000	3.59%	28/8/2025	483,768	0.04%
CPUK Finance Ltd.	1,400,000	5.88%	28/8/2027	1,433,117	0.13%
CPUK Finance Ltd.	1,600,000	3.69%	28/8/2028	1,496,560	0.13%
Diageo Finance plc	1,218,000	1.75%	12/10/2026	1,146,716	0.10%
Diageo Finance plc	2,200,000	2.38%	8/6/2028	2,058,714	0.18%
DWR Cymru Financing UK plc	775,000	1.63%	31/3/2026	716,805	0.06%
DWR Cymru Financing UK plc	1,600,000	6.02%	31/3/2028	1,687,127	0.15%
Electricity North West Ltd.	2,150,000	8.88%	25/3/2026	2,336,526	0.21%
Eversholt Funding plc	1,000,000	6.36%	2/12/2025	1,026,191	0.09%
Experian Finance plc	1,000,000	0.74%	29/10/2025	933,583	0.08%
Folio Residential Finance No 1 plc	1,100,000	1.25%	31/10/2027	967,428	0.09%
Gatwick Funding Ltd.	1,100,000	6.13%	2/3/2026	1,124,600	0.10%
GlaxoSmithKline Capital plc	500,000	3.38%	20/12/2027	494,965	0.04%
GlaxoSmithKline Capital plc	3,700,000	1.25%	12/10/2028	3,302,970	0.29%
Grainger plc	1,300,000	3.38%	24/4/2028	1,199,132	0.11%
Haleon UK Capital plc	1,000,000	2.88%	29/10/2028	942,777	0.08%
Hammerson plc	1,135,000	3.50%	27/10/2025	1,094,038	0.10%
Hammerson plc	1,439,000	6.00%	23/2/2026	1,433,501	0.13%
Hammerson plc	1,000,000	7.25%	21/4/2028	1,038,180	0.09%
Heathrow Funding Ltd.	3,300,000	6.75%	3/12/2026	3,469,360	0.31%
Heathrow Funding Ltd.	1,700,000	2.63%	16/3/2028	1,511,545	0.13%
Hiscox Ltd.	966,000	6.00%	22/9/2027	992,302	0.09%
Hiscox Ltd.^	1,197,000	6.13%	24/11/2045	1,176,129	0.10%
HSBC Holdings plc^	4,255,000	2.26%	13/11/2026	4,033,119	0.36%
HSBC Holdings plc^	4,300,000	1.75%	24/7/2027	3,949,384	0.35%
HSBC Holdings plc	2,500,000	5.75%	20/12/2027	2,597,394	0.23%
HSBC Holdings plc^	4,400,000	3.00%	22/7/2028	4,095,887	0.36%
HSBC Holdings plc	3,000,000	2.63%	16/8/2028	2,761,540	0.24%
HSBC Holdings plc	2,900,000	6.75%	11/9/2028	3,094,350	0.27%
IG Group Holdings plc	1,100,000	3.13%	18/11/2028	960,290	0.09%
Imperial Brands Finance plc	2,000,000	5.50%	28/9/2026	2,015,468	0.18%
Inchcape plc	1,370,000	6.50%	9/6/2028	1,425,952	0.13%
Informa plc	1,890,000	3.13%	5/7/2026	1,809,343	0.16%
InterContinental Hotels Group plc	1,000,000	3.75%	14/8/2025	974,549	0.09%
InterContinental Hotels Group plc	1,800,000	2.13%	24/8/2026	1,674,858	0.15%
InterContinental Hotels Group plc	1,100,000	3.38%	8/10/2028	1,026,392	0.09%
Investec plc^	2,060,000	1.88%	16/7/2028	1,765,448	0.16%
Investec plc^	1,400,000	2.63%	4/1/2032	1,189,648	0.11%
Investec plc^	1,300,000	9.13%	6/3/2033	1,362,876	0.12%
Just Group plc^	1,057,000	7.00%	15/4/2031	1,050,399	0.09%
Land Securities Capital Markets plc	1,450,000	2.38%	29/3/2027	1,351,732	0.12%
Leeds Building Society^	1,210,000	1.50%	16/3/2027	1,108,605	0.10%
Leeds Building Society	1,400,000	1.38%	6/10/2027	1,234,091	0.11%
Legal & General Group plc^	2,068,000	5.38%	27/10/2045	2,054,812	0.18%
Legal & General Group plc^	1,500,000	5.13%	14/11/2048	1,467,083	0.13%
Lloyds Bank plc	5,594,000	5.13%	7/3/2025	5,604,269	0.50%
Lloyds Bank plc	900,000	7.63%	22/4/2025	922,040	0.08%
Lloyds Bank plc	4,484,000	4.88%	30/3/2027	4,574,477	0.41%
Lloyds Banking Group plc^	2,500,000	1.88%	15/1/2026	2,401,767	0.21%
Lloyds Banking Group plc^	2,300,000	2.00%	12/4/2028	2,094,129	0.19%
Lloyds Banking Group plc^	2,323,000	1.99%	15/12/2031	2,085,459	0.18%
Lloyds Banking Group plc^	2,700,000	6.63%	2/6/2033	2,759,716	0.24%
London & Quadrant Housing Trust	750,000	2.63%	5/5/2026	712,786	0.06%
London & Quadrant Housing Trust	1,000,000	2.63%	28/2/2028	921,851	0.08%
London Power Networks plc	200,000	6.13%	7/6/2027	209,759	0.02%
Mobico Group plc	400,000	2.38%	20/11/2028	350,522	0.03%
Motability Operations Group plc	1,500,000	3.75%	16/7/2026	1,479,302	0.13%
Motability Operations Group plc	1,200,000	4.38%	8/2/2027	1,199,374	0.11%
National Grid Electricity Distribution plc	1,600,000	3.50%	16/10/2026	1,545,674	0.14%
National Grid Electricity Distribution West Midlands plc	1,010,000	6.00%	9/5/2025	1,015,487	0.09%
National Grid Electricity Transmission plc	2,000,000	4.00%	8/6/2027	1,962,040	0.17%
National Grid Electricity Transmission plc	1,800,000	1.13%	7/7/2028	1,562,565	0.14%
Nationwide Building Society	2,927,000	5.63%	28/1/2026	2,995,092	0.27%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Nationwide Building Society	1,033,000	3.00%	6/5/2026	994,359	0.09%
Nationwide Building Society^	2,700,000	6.18%	7/12/2027	2,774,630	0.25%
Nationwide Building Society	900,000	3.25%	20/1/2028	863,859	0.08%
Nationwide Building Society	3,200,000	6.13%	21/8/2028	3,416,771	0.30%
NatWest Group plc^	3,020,000	2.88%	19/9/2026	2,892,681	0.26%
NatWest Group plc^	2,700,000	2.06%	9/11/2028	2,409,113	0.21%
NatWest Group plc^	3,300,000	3.62%	29/3/2029	3,092,961	0.27%
NatWest Group plc^	3,500,000	3.62%	14/8/2030	3,349,079	0.30%
NatWest Group plc^	3,750,000	2.11%	28/11/2031	3,340,735	0.30%
NatWest Group plc^	2,600,000	7.42%	6/6/2033	2,716,555	0.24%
NatWest Markets plc	1,600,000	6.63%	22/6/2026	1,657,368	0.15%
NatWest Markets plc	3,100,000	6.38%	8/11/2027	3,267,176	0.29%
NewRiver plc	1,200,000	3.50%	7/3/2028	1,101,706	0.10%
Next Group plc	1,500,000	3.00%	26/8/2025	1,450,778	0.13%
Next Group plc	725,000	4.38%	2/10/2026	717,550	0.06%
Next Group plc	1,400,000	3.63%	18/5/2028	1,333,042	0.12%
Northern Gas Networks Finance plc	900,000	4.88%	30/6/2027	908,836	0.08%
Northumbrian Water Finance plc	1,600,000	1.63%	11/10/2026	1,462,642	0.13%
Northumbrian Water Finance plc	1,000,000	2.38%	5/10/2027	910,870	0.08%
OSB Group plc^	1,150,000	9.50%	7/9/2028	1,182,258	0.10%
OSB Group plc^	800,000	9.99%	27/7/2033	784,272	0.07%
Phoenix Group Holdings plc	605,000	6.63%	18/12/2025	617,728	0.05%
Places for People Homes Ltd.	940,000	3.63%	22/11/2028	888,859	0.08%
Places For People Treasury plc	428,000	2.88%	17/8/2026	406,861	0.04%
Porterbrook Rail Finance Ltd.	1,000,000	7.13%	20/10/2026	1,065,604	0.09%
Principality Building Society	1,180,000	8.63%	12/7/2028	1,276,861	0.11%
Quilter plc^	800,000	8.63%	18/4/2033	812,221	0.07%
RAC Bond Co. plc	2,500,000	4.87%	6/5/2026	2,428,404	0.22%
RI Finance Bonds No 3 plc	1,300,000	6.13%	13/11/2028	1,328,148	0.12%
Rothesay Life plc	600,000	8.00%	30/10/2025	618,163	0.05%
Rothesay Life plc	2,350,000	3.38%	12/7/2026	2,220,020	0.20%
Santander UK Group Holdings plc	700,000	3.63%	14/1/2026	677,517	0.06%
Santander UK Group Holdings plc^	2,771,000	2.92%	8/5/2026	2,649,920	0.23%
Santander UK Group Holdings plc^	3,475,000	7.10%	16/11/2027	3,612,757	0.32%
Santander UK Group Holdings plc^	1,900,000	2.42%	17/1/2029	1,697,134	0.15%
Santander UK Group Holdings plc^	2,200,000	7.48%	29/8/2029	2,392,467	0.21%
Santander UK plc	4,032,000	5.75%	2/3/2026	4,114,114	0.36%
Scotland Gas Networks plc	1,000,000	3.25%	8/3/2027	958,215	0.09%
Scottish Hydro Electric Transmission plc	1,000,000	1.50%	24/3/2028	894,947	0.08%
Severn Trent Utilities Finance plc	1,900,000	3.63%	16/1/2026	1,859,529	0.16%
Skipton Building Society^	1,580,000	2.00%	2/10/2026	1,481,893	0.13%
Skipton Building Society^	1,000,000	6.25%	25/4/2029	1,011,426	0.09%
Sky Ltd.	1,000,000	6.00%	21/5/2027	1,056,091	0.09%
South Eastern Power Networks plc	2,252,000	5.50%	5/6/2026	2,294,571	0.20%
Southern Gas Networks plc	1,200,000	2.50%	3/2/2025	1,164,370	0.10%
Southern Water Services Finance Ltd.	1,648,000	6.64%	31/3/2026	1,666,422	0.15%
Southern Water Services Finance Ltd.	400,000	1.63%	30/3/2027	352,968	0.03%
Southern Water Services Finance Ltd.	1,500,000	2.38%	28/5/2028	1,313,241	0.12%
SP Distribution plc	333,000	5.88%	17/7/2026	342,925	0.03%
SP Manweb plc	2,000,000	4.88%	20/9/2027	2,029,300	0.18%
SSE plc	2,000,000	8.38%	20/11/2028	2,343,629	0.21%
SSE plc^	2,400,000	3.74%	Perpetual	2,256,589	0.20%
Stagecoach Group Ltd.	1,500,000	4.00%	29/9/2025	1,451,706	0.13%
Telereal Securitisation plc^	1,150,000	1.96%	10/12/2033	1,067,403	0.09%
Tesco Corporate Treasury Services plc	1,300,000	2.50%	2/5/2025	1,256,563	0.11%
Tesco Corporate Treasury Services plc	1,000,000	1.88%	2/11/2028	881,330	0.08%
Thames Water Utilities Finance plc	1,600,000	4.00%	19/6/2025	1,530,849	0.14%
Thames Water Utilities Finance plc	1,500,000	3.50%	25/2/2028	1,351,679	0.12%
Thames Water Utilities Finance plc	1,100,000	6.75%	16/11/2028	1,117,811	0.10%
TP ICAP Finance plc	1,400,000	5.25%	29/5/2026	1,355,837	0.12%
Travis Perkins plc	800,000	3.75%	17/2/2026	752,276	0.07%
Tritax Big Box plc	990,000	2.63%	14/12/2026	928,411	0.08%
Unilever plc	1,900,000	1.50%	22/7/2026	1,790,575	0.16%
Unilever plc	500,000	2.13%	28/2/2028	466,908	0.04%
UNITE Group plc	1,000,000	3.50%	15/10/2028	948,176	0.08%
UNITE USAF II plc	1,700,000	3.92%	30/6/2025	1,654,869	0.15%
United Kingdom Gilt	2,300,000	5.00%	7/3/2025	2,319,925	0.21%
United Kingdom Gilt	44,700,000	4.50%	7/6/2028	46,610,331	4.13%
United Utilities Water Finance plc	1,900,000	2.00%	14/2/2025	1,833,944	0.16%
United Utilities Water Ltd.	1,000,000	5.63%	20/12/2027	1,037,192	0.09%
Virgin Money UK plc^	2,200,000	3.38%	24/4/2026	2,104,398	0.19%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Virgin Money UK plc^	1,639,000	4.00%	25/9/2026	1,573,906	0.14%
Virgin Money UK plc^	1,400,000	4.00%	3/9/2027	1,329,211	0.12%
Virgin Money UK plc^	1,100,000	7.63%	23/8/2029	1,170,143	0.10%
Virgin Money UK plc^	2,027,000	5.13%	11/12/2030	1,944,983	0.17%
Virgin Money UK plc^	1,300,000	2.63%	19/8/2031	1,149,887	0.10%
Vodafone Group plc	1,000,000	5.63%	4/12/2025	1,021,915	0.09%
Weir Group plc	1,300,000	6.88%	14/6/2028	1,370,546	0.12%
Wessex Water Services Finance plc	1,100,000	5.38%	10/3/2028	1,113,953	0.10%
Westfield Stratford City Finance No 2 plc	2,700,000	1.64%	4/8/2026	2,450,763	0.22%
Whitbread Group plc	2,591,000	3.38%	16/10/2025	2,508,076	0.22%
Whitbread Group plc	800,000	2.38%	31/5/2027	728,788	0.06%
Workspace Group plc	1,150,000	2.25%	11/3/2028	985,597	0.09%
Yorkshire Building Society	1,713,000	3.50%	21/4/2026	1,651,125	0.15%
Yorkshire Building Society^	1,000,000	7.38%	12/9/2027	1,035,951	0.09%
Yorkshire Building Society^	1,200,000	3.38%	13/9/2028	1,085,739	0.10%
Yorkshire Building Society^	375,000	1.50%	15/9/2029	312,373	0.03%
Yorkshire Building Society^	1,500,000	6.38%	15/11/2028	1,529,173	0.14%
Yorkshire Power Finance Ltd.	700,000	7.25%	4/8/2028	768,218	0.07%
Yorkshire Water Finance plc	1,000,000	1.75%	26/11/2026	906,707	0.08%
				<b>364,999,623</b>	<b>32.34%</b>
<b>United States 10.41% (31 December 2022: 8.85%)</b>					
American Honda Finance Corp.	1,800,000	0.75%	25/11/2026	1,626,835	0.14%
American Honda Finance Corp.	2,000,000	1.50%	19/10/2027	1,814,516	0.16%
Amgen, Inc.	1,800,000	5.50%	7/12/2026	1,853,717	0.16%
AT&T, Inc.	3,850,000	2.90%	4/12/2026	3,668,616	0.33%
AT&T, Inc.	1,600,000	5.50%	15/3/2027	1,639,312	0.15%
Athene Global Funding	1,800,000	1.75%	24/11/2027	1,595,291	0.14%
Athene Global Funding	950,000	1.88%	30/11/2028	822,614	0.07%
Bank of America Corp.	2,691,000	2.30%	25/7/2025	2,582,063	0.23%
Bank of America Corp.	1,000,000	4.25%	10/12/2026	991,698	0.09%
Bank of America Corp.	4,700,000	7.00%	31/7/2028	5,188,068	0.46%
Bank of America Corp.^	4,500,000	1.67%	2/6/2029	3,953,253	0.35%
Becton Dickinson & Co.	1,500,000	3.02%	24/5/2025	1,458,743	0.13%
Blackstone Private Credit Fund	1,004,000	4.88%	14/4/2026	959,852	0.08%
Brown-Forman Corp.	300,000	2.60%	7/7/2028	283,125	0.03%
Caterpillar Financial Services Corp.	2,000,000	5.72%	17/8/2026	2,069,159	0.18%
Citigroup, Inc.	1,886,000	5.15%	21/5/2026	1,899,818	0.17%
Citigroup, Inc.	2,796,000	1.75%	23/10/2026	2,587,610	0.23%
Digital Stout Holding LLC	1,850,000	4.25%	17/1/2025	1,829,838	0.16%
Equitable Financial Life Global Funding	1,200,000	6.38%	2/6/2028	1,281,535	0.11%
Fiserv, Inc.	1,894,000	2.25%	1/7/2025	1,819,241	0.16%
Ford Motor Credit Co. LLC	3,000,000	4.54%	6/3/2025	2,957,189	0.26%
Ford Motor Credit Co. LLC	1,500,000	6.86%	5/6/2026	1,549,976	0.14%
General Motors Financial Co., Inc.	800,000	2.35%	3/9/2025	763,019	0.07%
General Motors Financial Co., Inc.	400,000	5.15%	15/8/2026	402,019	0.04%
General Motors Financial Co., Inc.	2,600,000	1.55%	30/7/2027	2,325,625	0.21%
Goldman Sachs Group, Inc.	400,000	7.13%	7/8/2025	413,080	0.04%
Goldman Sachs Group, Inc.	3,835,000	4.25%	29/1/2026	3,796,599	0.34%
Goldman Sachs Group, Inc.	3,100,000	1.50%	7/12/2027	2,770,726	0.25%
Goldman Sachs Group, Inc.	1,900,000	7.25%	10/4/2028	2,078,393	0.18%
Goldman Sachs Group, Inc.^	2,600,000	3.63%	29/10/2029	2,459,109	0.22%
JPMorgan Chase & Co.^	4,765,000	0.99%	28/4/2026	4,500,974	0.40%
JPMorgan Chase & Co.	1,599,000	3.50%	18/12/2026	1,566,719	0.14%
Kraft Heinz Foods Co.	1,600,000	4.13%	1/7/2027	1,582,225	0.14%
MassMutual Global Funding II	1,290,000	1.38%	15/12/2026	1,183,820	0.10%
MassMutual Global Funding II	1,140,000	5.00%	12/12/2027	1,163,883	0.10%
Metropolitan Life Global Funding I	1,600,000	4.13%	2/9/2025	1,585,922	0.14%
Metropolitan Life Global Funding I	1,800,000	3.50%	30/9/2026	1,758,739	0.16%
Metropolitan Life Global Funding I	2,251,000	0.63%	8/12/2027	1,960,993	0.17%
Metropolitan Life Global Funding I	1,946,000	1.63%	12/10/2028	1,728,860	0.15%
Morgan Stanley	4,800,000	2.63%	9/3/2027	4,536,703	0.40%
Nestle Holdings, Inc.	1,300,000	0.63%	18/12/2025	1,215,603	0.11%
Nestle Holdings, Inc.	1,400,000	5.25%	21/9/2026	1,433,450	0.13%
Nestle Holdings, Inc.	2,771,000	2.13%	4/4/2027	2,612,019	0.23%
New York Life Global Funding	1,800,000	4.35%	16/9/2025	1,791,896	0.16%
New York Life Global Funding	2,035,000	1.25%	17/12/2026	1,864,982	0.17%
New York Life Global Funding	2,400,000	1.50%	15/7/2027	2,189,527	0.19%
New York Life Global Funding	2,500,000	0.75%	14/12/2028	2,126,045	0.19%
Pacific Life Global Funding II	1,400,000	5.00%	12/1/2028	1,427,013	0.13%
Pacific Life Global Funding II	1,907,000	5.38%	30/11/2028	1,979,599	0.18%
Procter & Gamble Co.	1,300,000	1.38%	3/5/2025	1,246,968	0.11%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Protective Life Global Funding	1,363,000	5.25%	13/1/2028	1,405,521	0.12%
Realty Income Corp.	930,000	1.88%	14/1/2027	853,045	0.08%
Realty Income Corp.	1,980,000	1.13%	13/7/2027	1,748,575	0.15%
Toyota Motor Credit Corp.	3,000,000	0.75%	19/11/2026	2,716,196	0.24%
Toyota Motor Credit Corp.	800,000	5.63%	23/10/2028	844,197	0.07%
Verizon Communications, Inc.	3,000,000	1.13%	3/11/2028	2,594,524	0.23%
Walgreens Boots Alliance, Inc.	1,200,000	3.60%	20/11/2025	1,144,370	0.10%
Wells Fargo & Co.	3,700,000	2.00%	28/7/2025	3,520,815	0.31%
Wells Fargo & Co. ^	1,800,000	3.47%	26/4/2028	1,717,775	0.15%
Welltower OP LLC	2,000,000	4.80%	20/11/2028	2,008,486	0.18%
				<b>117,450,083</b>	<b>10.41%</b>
<b>Total Fixed Income</b>				<b>1,112,235,016</b>	<b>98.56%</b>
<b>Total Transferable Securities</b>				<b>1,112,235,016</b>	<b>98.56%</b>
	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets	
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2022: 0.00%)</b>					
<b>Futures 0.00% (31 December 2022: 0.00%)</b>					
Long Gilt March 2024	29	£2,972,675	4,175	0.00%	
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>4,175</b>	<b>0.00%</b>	
<b>Total Investments</b>			<b>1,112,239,191</b>	<b>98.56%</b>	
	Fair Value GBP (£)	% of Total Net Assets			
<b>Other Assets and Liabilities</b>	<b>16,193,908</b>	<b>1.44%</b>			
<b>Net Assets</b>	<b>1,128,433,099</b>	<b>100.00%</b>			
Analysis of Total Assets	GBP (£)	% of Total Assets			
(a) Transferable securities admitted to an official stock exchange listing	1,107,014,405	92.77%			
(b) Transferable securities dealt in on another regulated market	5,220,611	0.44%			
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%			
(d) Total Financial Derivative Instruments dealt in on a regulated market	4,175	0.00%			
(e) Total OTC Financial Derivative Instruments	—	0.00%			
(f) Other assets	81,019,601	6.79%			
<b>Total Assets</b>	<b>1,193,258,792</b>	<b>100.00%</b>			

^ Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

## Statement of Assets and Liabilities

	Notes	GBP (£) As at 31 December 2023	GBP (£) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,112,235,016	1,275,639,178
Financial Derivative Instruments	3,17	4,175	17,119
Cash	3	27,981,865	35,386,591
Receivables:			
Interest and Dividends		14,091,030	14,450,224
Capital Shares Issued		5,140,775	3,457,703
Investments Sold		33,784,988	3,453,426
Margin Cash Due from Broker	3	20,943	16,006
<b>Total Current Assets</b>		<b>1,193,258,792</b>	<b>1,332,420,247</b>
<b>Current Liabilities</b>			
Payables and Other Liabilities:			
Investments Purchased		61,253,601	37,031,123
Income Distribution Payable		1,002,545	708,353
Capital Shares Redeemed		2,465,375	1,318,067
Management Fees Payable	12	104,172	124,501
<b>Total Current Liabilities</b>		<b>64,825,693</b>	<b>39,182,044</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>1,128,433,099</b>	<b>1,293,238,203</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>GBP Acc</b>			
Net Assets	863,954,537	1,034,309,898	1,894,831,236
Number of Shares Outstanding	7,494,900	9,585,954	16,264,519
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>115.27</b>	<b>107.90</b>	<b>116.50</b>
<b>GBP Dist</b>			
Net Assets	96,908,311	118,724,243	196,466,491
Number of Shares Outstanding	1,000,783	1,276,065	1,926,872
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>96.83</b>	<b>93.04</b>	<b>101.96</b>
<b>Institutional Plus GBP Acc</b>			
Net Assets	131,003,995	104,233,624	322,182,239
Number of Shares Outstanding	1,153,816	981,462	2,811,625
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>113.54</b>	<b>106.20</b>	<b>114.59</b>
<b>Institutional Plus GBP Dist</b>			
Net Assets	36,566,256	35,970,438	90,892,666
Number of Shares Outstanding	377,267	386,168	890,401
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>96.92</b>	<b>93.15</b>	<b>102.08</b>

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

## Statement of Operations

	Notes	GBP (£) Year Ended 31 December 2023	GBP (£) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		32,411,202	29,983,521
Other Income		2,000	—
Net Gain/(Loss) on Financial Instruments		44,127,183	(193,042,896)
<b>Total Investment Income/(Loss)</b>		<b>76,540,385</b>	<b>(163,059,375)</b>
<b>Expenses</b>			
Management Fees	12	1,309,861	2,105,696
Transaction Fees and Commissions		405	1,572
<b>Total Expenses</b>		<b>1,310,266</b>	<b>2,107,268</b>
<b>Finance Costs</b>			
Interest Expense		1,721	1,546
Distribution	6	3,945,831	3,284,278
<b>Total Finance Costs</b>		<b>3,947,552</b>	<b>3,285,824</b>
<b>Net Investment Income/(Loss)</b>		<b>71,282,567</b>	<b>(168,452,467)</b>
Taxation	5	(33,794)	(38,623)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>71,248,773</b>	<b>(168,491,090)</b>

## Statement of Changes in Net Assets

	GBP (£) Year Ended 31 December 2023	GBP (£) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	71,248,773	(168,491,090)
<b>Capital Transactions</b>		
Subscriptions	404,847,501	610,585,028
Redemptions	(640,901,378)	(1,653,228,367)
Total Capital Transactions	(236,053,877)	(1,042,643,339)
Total Decrease for the Year	(164,805,104)	(1,211,134,429)
<b>Net Assets</b>		
Beginning of Year	1,293,238,203	2,504,372,632
End of Year	1,128,433,099	1,293,238,203

# Vanguard U.S. Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.S. Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of US dollar-denominated US Treasury and US government-related securities with maturities greater than 1 year.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of 2023 but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of the Fed cutting rates in 2024.
- Bonds worldwide, as measured by the Bloomberg Global Aggregate Bond Index, returned 5.72% unhedged in US dollars for the 12 months ended 31 December 2023.
- The US Treasury yield curve inverted further over the year, with a sharp increase at the shortest end of the maturity spectrum. Broadly, longer-duration bonds outpaced shorter-term issues, and bonds with lower credit ratings did better than higher-rated debt.
- In this environment, the fund's benchmark index returned 4.09%.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg U.S. Government Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
CHF Hedged Acc	-0.44%	—	-3.88%
Benchmark	-0.48	—	-3.84
Tracking Difference*	0.04		
EUR Hedged Acc	1.66%	-1.56%	-1.66%
Benchmark	1.67	-1.39	-1.52
Tracking Difference*	-0.01		
Institutional Plus EUR Hedged Acc	1.73%	-1.49%	-1.59%
Benchmark	1.67	-1.39	-1.51
Tracking Difference*	0.06		
GBP Dist	-1.82%	0.35%	1.26%
Benchmark	-1.78	0.54	1.44
Tracking Difference*	-0.04		
GBP Hedged Acc	3.12%	-0.44%	0.31%
Benchmark	3.13	-0.27	0.51
Tracking Difference*	-0.01		
GBP Hedged Dist	3.12%	-0.44%	-0.15%
Benchmark	3.13	-0.27	0.02
Tracking Difference*	-0.01		
Institutional Plus GBP Hedged Acc	—	—	1.41%
Benchmark	—	—	1.56
Tracking Difference*	—		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus GBP Hedged Dist	—	—	6.54%
Benchmark	—	—	6.63
Tracking Difference*	—		
USD Acc	4.05%	0.38%	1.11%
Benchmark	4.09	0.56	1.28
Tracking Difference*	-0.04		
Investor USD	4.05%	0.37%	1.08%
Benchmark	4.09	0.56	1.28
Tracking Difference*	-0.04		
Institutional Plus USD Acc	4.11%	0.45%	1.19%
Benchmark	4.09	0.56	1.28
Tracking Difference*	0.02		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

<sup>1</sup> Since-inception returns: CHF Hedged Acc, 17 May 2022; EUR Hedged Acc, 31 March 2016; Institutional Plus EUR Hedged Acc, 28 November 2017; GBP Dist, 14 December 2017; GBP Hedged Acc, 31 January 2014; GBP Hedged Dist, 8 March 2018; Institutional Plus GBP Hedged Acc, 21 June 2023; Institutional Plus GBP Hedged Dist, 3 October 2023.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 3.50% 15/2/2033	80,906,000	79,725,754	US Treasury Note 0.25% 15/3/2024	96,044,000	91,620,018
US Treasury Note 3.38% 15/5/2033	80,260,000	76,997,435	US Treasury Note 2.25% 15/11/2024	61,112,000	59,283,675
US Treasury Note 3.88% 15/8/2033	75,551,000	72,081,217	US Treasury Note 0.75% 15/11/2024	52,395,000	50,048,812
US Treasury Note 4.50% 15/11/2033	51,714,000	53,318,093	US Treasury Note 0.88% 31/1/2024	47,438,000	45,525,765
US Treasury Bond 3.63% 15/2/2053	54,747,000	52,985,668	US Treasury Note 1.75% 31/7/2024	42,324,000	40,858,151
US Treasury Note 3.63% 31/3/2030	49,991,000	49,259,608	US Treasury Note 1.50% 31/10/2024	41,533,000	39,837,974
US Treasury Bond 4.13% 15/8/2053	50,210,000	46,348,485	US Treasury Note 3.00% 31/7/2024	40,130,000	39,204,666
US Treasury Note 4.13% 15/11/2032	43,363,000	45,129,653	US Treasury Note 4.25% 31/12/2024	39,166,000	38,914,657
US Treasury Note 4.00% 29/2/2028	44,466,000	44,497,015	US Treasury Note 2.38% 15/8/2024	39,965,000	38,817,262
US Treasury Bond 3.63% 15/5/2053	46,686,000	43,862,258	US Treasury Note 2.50% 15/5/2024	39,333,000	38,396,967
US Treasury Note 4.63% 15/3/2026	41,935,000	42,849,056	US Treasury Note 1.75% 31/12/2024	39,527,000	38,264,718
US Treasury Note 4.00% 28/2/2030	42,318,000	42,283,452	US Treasury Note 4.25% 30/9/2024	36,913,000	36,499,311
US Treasury Note 4.00% 15/2/2026	42,351,000	41,868,411	US Treasury Note 1.00% 15/12/2024	37,623,000	36,086,736
US Treasury Note 3.63% 31/3/2028	40,795,000	40,808,139	US Treasury Note 4.38% 31/10/2024	35,152,000	34,773,103
US Treasury Note 3.88% 15/1/2026	40,697,000	40,665,352	US Treasury Note 1.88% 31/8/2024	34,715,000	33,481,855
US Treasury Note 1.50% 15/8/2026	43,360,000	40,034,911	US Treasury Note 0.25% 15/6/2024	34,918,000	33,257,254
US Treasury Note 4.88% 30/11/2025	39,398,000	39,531,892	US Treasury Note 2.50% 31/5/2024	32,586,200	31,756,594
US Treasury Note 4.63% 15/11/2026	39,170,000	39,332,990	US Treasury Note 0.13% 15/2/2024	32,885,000	31,357,143
US Treasury Note 4.63% 28/2/2025	38,393,000	38,533,296	US Treasury Note 0.38% 15/8/2024	32,930,000	31,339,586
US Treasury Note 3.50% 31/1/2028	38,432,000	38,201,063	US Treasury Note 3.25% 31/8/2024	31,270,000	30,619,774
			US Treasury Note 2.75% 15/5/2025	31,520,300	30,546,016
			US Treasury Note 4.13% 31/1/2025	30,173,000	29,973,274
			US Treasury Note 0.63% 15/10/2024	30,828,000	29,299,599
			US Treasury Note 0.38% 15/7/2024	30,576,000	29,162,461
			US Treasury Note 0.25% 15/5/2024	30,400,000	29,003,500
			US Treasury Note 3.00% 30/6/2024	29,443,000	28,784,985
			US Treasury Note 2.75% 15/2/2024	29,280,000	28,663,888
			US Treasury Note 1.50% 29/2/2024	29,483,000	28,449,984
			US Treasury Note 0.38% 15/9/2024	29,527,000	28,057,615
			US Treasury Note 0.75% 31/5/2026	30,590,900	27,755,057
			US Treasury Note 2.50% 30/4/2024	28,245,000	27,603,971
			US Treasury Note 4.50% 30/11/2024	27,611,000	27,418,380
			US Treasury Note 2.25% 31/3/2024	27,990,000	27,344,918

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.06% (31 December 2022: 99.36%)</b>					
<b>Fixed Income 99.06% (31 December 2022: 99.36%)</b>					
<b>United States 99.06% (31 December 2022: 99.36%)</b>					
Federal Farm Credit Banks Funding Corp.	470,000	1.13%	6/1/2025	452,946	0.01%
Federal Farm Credit Banks Funding Corp.	557,000	4.50%	10/1/2025	554,957	0.01%
Federal Farm Credit Banks Funding Corp.	710,000	1.75%	14/2/2025	687,647	0.01%
Federal Farm Credit Banks Funding Corp.	375,000	2.51%	1/4/2025	365,056	0.00%
Federal Farm Credit Banks Funding Corp.	870,000	4.25%	30/9/2025	866,719	0.01%
Federal Farm Credit Banks Funding Corp.	2,125,000	5.13%	10/10/2025	2,150,552	0.03%
Federal Farm Credit Banks Funding Corp.	2,000,000	5.13%	20/10/2025	2,020,962	0.02%
Federal Farm Credit Banks Funding Corp.	750,000	4.00%	13/1/2026	744,614	0.01%
Federal Farm Credit Banks Funding Corp.	400,000	3.88%	2/2/2026	395,625	0.00%
Federal Farm Credit Banks Funding Corp.	450,000	4.75%	9/3/2026	453,952	0.01%
Federal Farm Credit Banks Funding Corp.	2,125,000	4.38%	23/6/2026	2,130,442	0.03%
Federal Farm Credit Banks Funding Corp.	2,000,000	5.00%	30/7/2026	2,036,944	0.02%
Federal Farm Credit Banks Funding Corp.	775,000	4.50%	14/8/2026	781,387	0.01%
Federal Farm Credit Banks Funding Corp.	1,000,000	4.63%	15/11/2027	1,018,449	0.01%
Federal Home Loan Banks	5,500,000	5.00%	28/2/2025	5,516,595	0.07%
Federal Home Loan Banks	1,600,000	0.50%	14/4/2025	1,519,842	0.02%
Federal Home Loan Banks	1,550,000	4.63%	6/6/2025	1,552,317	0.02%
Federal Home Loan Banks	1,100,000	0.38%	4/9/2025	1,028,442	0.01%
Federal Home Loan Banks	2,000,000	4.50%	12/12/2025	2,003,622	0.02%
Federal Home Loan Banks	745,000	4.38%	12/6/2026	746,683	0.01%
Federal Home Loan Banks	2,850,000	1.88%	11/9/2026	2,686,499	0.03%
Federal Home Loan Banks	4,150,000	4.63%	17/11/2026	4,211,446	0.05%
Federal Home Loan Banks	5,000,000	1.25%	21/12/2026	4,599,867	0.06%
Federal Home Loan Banks	4,625,000	4.25%	10/12/2027	4,666,474	0.06%
Federal Home Loan Banks	6,545,000	3.25%	9/6/2028	6,341,421	0.08%
Federal Home Loan Banks	1,850,000	4.00%	30/6/2028	1,858,932	0.02%
Federal Home Loan Banks	2,415,000	3.25%	16/11/2028	2,345,772	0.03%
Federal Home Loan Banks	1,025,000	5.50%	15/7/2036	1,149,741	0.01%
Federal Home Loan Mortgage Corp.	2,000,000	1.50%	12/2/2025	1,931,033	0.02%
Federal Home Loan Mortgage Corp.	2,000,000	0.38%	21/7/2025	1,879,789	0.02%
Federal Home Loan Mortgage Corp.	5,000,000	0.38%	23/9/2025	4,668,313	0.06%
Federal Home Loan Mortgage Corp.	56,000	6.75%	15/9/2029	63,808	0.00%
Federal Home Loan Mortgage Corp.	1,600,000	6.75%	15/3/2031	1,863,091	0.02%
Federal Home Loan Mortgage Corp.	2,710,000	6.25%	15/7/2032	3,142,632	0.04%
Federal National Mortgage Association	4,320,000	1.63%	7/1/2025	4,185,916	0.05%
Federal National Mortgage Association	2,500,000	0.63%	22/4/2025	2,374,909	0.03%
Federal National Mortgage Association	2,000,000	0.50%	17/6/2025	1,887,234	0.02%
Federal National Mortgage Association	4,000,000	0.38%	25/8/2025	3,742,698	0.04%
Federal National Mortgage Association	4,000,000	0.50%	7/11/2025	3,727,679	0.04%
Federal National Mortgage Association	650,000	2.13%	24/4/2026	620,689	0.01%
Federal National Mortgage Association	1,775,000	1.88%	24/9/2026	1,675,764	0.02%
Federal National Mortgage Association	2,300,000	0.75%	8/10/2027	2,042,872	0.02%
Federal National Mortgage Association	2,150,000	6.25%	15/5/2029	2,385,177	0.03%
Federal National Mortgage Association	250,000	7.13%	15/1/2030	290,779	0.00%
Federal National Mortgage Association	1,900,000	7.25%	15/5/2030	2,241,052	0.03%
Federal National Mortgage Association	1,000,000	0.88%	5/8/2030	815,718	0.01%
Federal National Mortgage Association	7,625,000	6.63%	15/11/2030	8,768,260	0.11%
Federal National Mortgage Association	800,000	5.63%	15/7/2037	911,716	0.01%
Israel Government AID Bond	1,500,000	5.50%	18/9/2033	1,650,374	0.02%
Petroleos Mexicanos	1,250	2.29%	15/2/2024	1,235	0.00%
Petroleos Mexicanos	3,750	2.38%	15/4/2025	3,523	0.00%
Private Export Funding Corp.	250,000	3.90%	15/10/2027	247,563	0.01%
Private Export Funding Corp.	100,000	1.40%	15/7/2028	89,007	0.00%
Tennessee Valley Authority	1,000,000	0.75%	15/5/2025	948,367	0.01%
Tennessee Valley Authority	35,000	6.75%	1/11/2025	36,378	0.00%
Tennessee Valley Authority	500,000	2.88%	1/2/2027	481,485	0.01%
Tennessee Valley Authority	1,150,000	3.88%	15/3/2028	1,144,927	0.01%
Tennessee Valley Authority	200,000	7.13%	1/5/2030	232,817	0.00%
Tennessee Valley Authority	200,000	4.70%	15/7/2033	206,216	0.00%
Tennessee Valley Authority	200,000	5.88%	1/4/2036	227,343	0.00%
Tennessee Valley Authority	200,000	6.15%	15/1/2038	230,888	0.00%
Tennessee Valley Authority	50,000	5.50%	15/6/2038	54,752	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tennessee Valley Authority	2,360,000	5.25%	15/9/2039	2,505,292	0.03%
Tennessee Valley Authority	581,000	3.50%	15/12/2042	490,759	0.01%
Tennessee Valley Authority	150,000	4.88%	15/1/2048	153,073	0.00%
Tennessee Valley Authority	500,000	4.25%	15/9/2052	463,190	0.01%
Tennessee Valley Authority	875,000	5.38%	1/4/2056	963,376	0.01%
Tennessee Valley Authority	750,000	4.63%	15/9/2060	735,160	0.01%
Tennessee Valley Authority	625,000	4.25%	15/9/2065	572,356	0.01%
US Treasury Bond	3,487,200	7.63%	15/2/2025	3,600,262	0.04%
US Treasury Bond	28,764,900	6.88%	15/8/2025	29,788,526	0.36%
US Treasury Bond	18,137,100	6.00%	15/2/2026	18,709,552	0.23%
US Treasury Bond	16,064,500	6.75%	15/8/2026	17,064,766	0.21%
US Treasury Bond	25,123,200	6.50%	15/11/2026	26,699,288	0.32%
US Treasury Bond	7,226,900	6.63%	15/2/2027	7,754,802	0.09%
US Treasury Bond	7,635,800	6.38%	15/8/2027	8,230,557	0.10%
US Treasury Bond	4,044,900	6.13%	15/11/2027	4,355,536	0.05%
US Treasury Bond	13,063,000	5.50%	15/8/2028	13,949,855	0.17%
US Treasury Bond	11,501,400	5.25%	15/11/2028	12,178,904	0.15%
US Treasury Bond	14,596,200	5.25%	15/2/2029	15,465,130	0.19%
US Treasury Bond	3,603,700	6.13%	15/8/2029	3,995,321	0.05%
US Treasury Bond	13,558,600	6.25%	15/5/2030	15,311,685	0.18%
US Treasury Bond	7,283,200	5.38%	15/2/2031	7,961,448	0.10%
US Treasury Bond	3,326,600	4.50%	15/2/2036	3,548,027	0.04%
US Treasury Bond	1,246,900	5.00%	15/5/2037	1,394,775	0.02%
US Treasury Bond	1,783,400	4.38%	15/2/2038	1,874,799	0.02%
US Treasury Bond	4,149,700	4.50%	15/5/2038	4,410,353	0.05%
US Treasury Bond	3,779,000	3.50%	15/2/2039	3,578,831	0.04%
US Treasury Bond	6,660,800	4.25%	15/5/2039	6,864,787	0.08%
US Treasury Bond	7,101,600	4.50%	15/8/2039	7,519,929	0.09%
US Treasury Bond	11,767,400	4.38%	15/11/2039	12,263,837	0.15%
US Treasury Bond	6,689,000	4.63%	15/2/2040	7,164,546	0.09%
US Treasury Bond	35,711,600	1.13%	15/5/2040	23,039,562	0.28%
US Treasury Bond	7,680,000	4.38%	15/5/2040	7,980,000	0.10%
US Treasury Bond	39,872,200	1.13%	15/8/2040	25,474,598	0.31%
US Treasury Bond	7,691,100	3.88%	15/8/2040	7,503,629	0.09%
US Treasury Bond	46,198,900	1.38%	15/11/2040	30,700,613	0.37%
US Treasury Bond	6,348,400	4.25%	15/11/2040	6,474,376	0.08%
US Treasury Bond	52,835,400	1.88%	15/2/2041	38,033,232	0.46%
US Treasury Bond	6,698,600	4.75%	15/2/2041	7,248,095	0.09%
US Treasury Bond	45,478,400	2.25%	15/5/2041	34,705,704	0.42%
US Treasury Bond	9,488,200	4.38%	15/5/2041	9,792,119	0.12%
US Treasury Bond	61,074,400	1.75%	15/8/2041	42,542,137	0.51%
US Treasury Bond	9,556,200	3.75%	15/8/2041	9,100,787	0.11%
US Treasury Bond	52,824,100	2.00%	15/11/2041	38,289,219	0.46%
US Treasury Bond	10,275,200	3.13%	15/11/2041	8,944,240	0.11%
US Treasury Bond	39,638,700	2.38%	15/2/2042	30,472,251	0.37%
US Treasury Bond	12,091,300	3.13%	15/2/2042	10,491,092	0.13%
US Treasury Bond	36,971,800	3.25%	15/5/2042	32,494,746	0.39%
US Treasury Bond	14,009,200	3.00%	15/5/2042	11,868,419	0.14%
US Treasury Bond	33,032,100	3.38%	15/8/2042	29,506,956	0.35%
US Treasury Bond	14,834,000	2.75%	15/8/2042	12,045,672	0.15%
US Treasury Bond	29,064,200	4.00%	15/11/2042	28,296,723	0.34%
US Treasury Bond	17,138,800	2.75%	15/11/2042	13,871,716	0.17%
US Treasury Bond	32,699,200	3.88%	15/2/2043	31,243,064	0.38%
US Treasury Bond	13,490,300	3.13%	15/2/2043	11,548,962	0.14%
US Treasury Bond	24,253,200	3.88%	15/5/2043	23,169,385	0.28%
US Treasury Bond	18,842,000	2.88%	15/5/2043	15,491,657	0.19%
US Treasury Bond	18,674,300	4.38%	15/8/2043	19,097,390	0.23%
US Treasury Bond	15,320,900	3.63%	15/8/2043	14,109,591	0.17%
US Treasury Bond	12,500,000	4.75%	15/11/2043	13,431,641	0.16%
US Treasury Bond	12,695,600	3.75%	15/11/2043	11,876,337	0.14%
US Treasury Bond	19,854,400	3.63%	15/2/2044	18,213,310	0.22%
US Treasury Bond	15,528,500	3.38%	15/5/2044	13,708,754	0.16%
US Treasury Bond	21,030,400	3.13%	15/8/2044	17,826,550	0.21%
US Treasury Bond	18,486,600	3.00%	15/11/2044	15,320,770	0.18%
US Treasury Bond	21,495,500	2.50%	15/2/2045	16,296,276	0.20%
US Treasury Bond	10,553,700	3.00%	15/5/2045	8,718,346	0.10%
US Treasury Bond	14,758,600	2.88%	15/8/2045	11,915,263	0.14%
US Treasury Bond	10,026,700	3.00%	15/11/2045	8,261,061	0.10%
US Treasury Bond	17,898,300	2.50%	15/2/2046	13,448,894	0.16%
US Treasury Bond	18,226,900	2.50%	15/5/2046	13,667,327	0.16%
US Treasury Bond	20,552,000	2.25%	15/8/2046	14,636,878	0.18%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	10,931,900	2.88%	15/11/2046	8,767,725	0.11%
US Treasury Bond	23,805,000	3.00%	15/2/2047	19,494,063	0.23%
US Treasury Bond	18,734,700	3.00%	15/5/2047	15,333,181	0.18%
US Treasury Bond	26,265,600	2.75%	15/8/2047	20,499,480	0.25%
US Treasury Bond	26,814,300	2.75%	15/11/2047	20,919,344	0.25%
US Treasury Bond	28,676,700	3.00%	15/2/2048	23,416,318	0.28%
US Treasury Bond	35,235,200	3.13%	15/5/2048	29,415,887	0.35%
US Treasury Bond	39,129,800	3.00%	15/8/2048	31,921,357	0.38%
US Treasury Bond	39,258,800	3.38%	15/11/2048	34,277,840	0.41%
US Treasury Bond	38,894,400	3.00%	15/2/2049	31,723,245	0.38%
US Treasury Bond	37,470,700	2.88%	15/5/2049	29,853,609	0.36%
US Treasury Bond	26,066,800	2.25%	15/8/2049	18,246,760	0.22%
US Treasury Bond	24,782,000	2.38%	15/11/2049	17,819,807	0.21%
US Treasury Bond	31,375,600	2.00%	15/2/2050	20,693,189	0.25%
US Treasury Bond	36,086,600	1.25%	15/5/2050	19,503,680	0.23%
US Treasury Bond	43,026,300	1.38%	15/8/2050	24,034,222	0.29%
US Treasury Bond	42,259,100	1.63%	15/11/2050	25,243,209	0.30%
US Treasury Bond	48,393,400	1.88%	15/2/2051	30,782,739	0.37%
US Treasury Bond	55,784,700	2.38%	15/5/2051	39,920,926	0.48%
US Treasury Bond	55,811,500	2.00%	15/8/2051	36,547,812	0.44%
US Treasury Bond	51,550,400	1.88%	15/11/2051	32,670,066	0.39%
US Treasury Bond	44,407,100	2.25%	15/2/2052	30,862,935	0.37%
US Treasury Bond	45,329,400	2.88%	15/5/2052	36,178,527	0.43%
US Treasury Bond	43,402,400	3.00%	15/8/2052	35,583,186	0.43%
US Treasury Bond	42,300,700	4.00%	15/11/2052	41,831,427	0.50%
US Treasury Bond	44,264,500	3.63%	15/2/2053	40,979,244	0.49%
US Treasury Bond	44,876,500	3.63%	15/5/2053	41,601,918	0.50%
US Treasury Bond	49,607,100	4.13%	15/8/2053	50,281,447	0.60%
US Treasury Bond	32,999,000	4.75%	15/11/2053	37,113,563	0.45%
US Treasury Note	28,222,500	1.13%	15/1/2025	27,189,512	0.33%
US Treasury Note	27,366,300	2.50%	31/1/2025	26,725,971	0.32%
US Treasury Note	21,274,400	1.38%	31/1/2025	20,529,796	0.25%
US Treasury Note	32,717,200	2.00%	15/2/2025	31,753,576	0.38%
US Treasury Note	32,649,600	1.50%	15/2/2025	31,513,241	0.38%
US Treasury Note	30,787,000	4.63%	28/2/2025	30,765,353	0.37%
US Treasury Note	25,356,800	1.13%	28/2/2025	24,351,442	0.29%
US Treasury Note	19,068,100	2.75%	28/2/2025	18,657,689	0.22%
US Treasury Note	32,869,600	1.75%	15/3/2025	31,764,103	0.38%
US Treasury Note	32,440,900	3.88%	31/3/2025	32,155,775	0.39%
US Treasury Note	28,520,800	0.50%	31/3/2025	27,117,042	0.33%
US Treasury Note	11,648,700	2.63%	31/3/2025	11,373,863	0.14%
US Treasury Note	45,039,700	2.63%	15/4/2025	43,931,301	0.53%
US Treasury Note	32,873,200	2.88%	30/4/2025	32,155,383	0.39%
US Treasury Note	33,427,100	0.38%	30/4/2025	31,633,005	0.38%
US Treasury Note	31,512,000	3.88%	30/4/2025	31,228,885	0.38%
US Treasury Note	41,125,400	2.13%	15/5/2025	39,812,922	0.48%
US Treasury Note	31,147,700	2.75%	15/5/2025	30,403,075	0.37%
US Treasury Note	30,990,600	0.25%	31/5/2025	29,184,429	0.35%
US Treasury Note	20,251,100	2.88%	31/5/2025	19,788,331	0.24%
US Treasury Note	12,858,900	4.25%	31/5/2025	12,811,181	0.15%
US Treasury Note	34,729,800	2.88%	15/6/2025	33,945,666	0.41%
US Treasury Note	29,967,900	4.63%	30/6/2025	30,040,479	0.36%
US Treasury Note	31,602,600	0.25%	30/6/2025	29,681,754	0.36%
US Treasury Note	28,772,200	2.75%	30/6/2025	28,069,754	0.34%
US Treasury Note	31,777,800	3.00%	15/7/2025	31,087,626	0.37%
US Treasury Note	44,650,800	0.25%	31/7/2025	41,816,521	0.50%
US Treasury Note	30,846,900	4.75%	31/7/2025	30,989,085	0.37%
US Treasury Note	20,084,100	2.88%	31/7/2025	19,603,180	0.24%
US Treasury Note	38,942,800	2.00%	15/8/2025	37,474,839	0.45%
US Treasury Note	32,198,800	3.13%	15/8/2025	31,557,340	0.38%
US Treasury Note	44,252,200	0.25%	31/8/2025	41,320,492	0.50%
US Treasury Note	21,384,400	2.75%	31/8/2025	20,817,212	0.25%
US Treasury Note	15,980,800	5.00%	31/8/2025	16,129,996	0.19%
US Treasury Note	29,186,800	3.50%	15/9/2025	28,760,399	0.35%
US Treasury Note	37,177,600	3.00%	30/9/2025	36,325,129	0.44%
US Treasury Note	26,871,900	0.25%	30/9/2025	25,027,606	0.30%
US Treasury Note	16,856,600	5.00%	30/9/2025	17,029,775	0.20%
US Treasury Note	32,001,900	4.25%	15/10/2025	31,945,647	0.38%
US Treasury Note	47,406,600	0.25%	31/10/2025	44,039,991	0.53%
US Treasury Note	21,827,000	5.00%	31/10/2025	22,077,670	0.27%
US Treasury Note	21,237,900	3.00%	31/10/2025	20,744,285	0.25%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	43,356,700	2.25%	15/11/2025	41,761,309	0.50%
US Treasury Note	24,790,900	4.50%	15/11/2025	24,878,056	0.30%
US Treasury Note	39,398,000	4.88%	30/11/2025	39,811,987	0.48%
US Treasury Note	36,813,400	0.38%	30/11/2025	34,187,569	0.41%
US Treasury Note	17,645,000	2.88%	30/11/2025	17,191,468	0.21%
US Treasury Note	26,040,900	4.00%	15/12/2025	25,905,609	0.31%
US Treasury Note	30,613,000	4.25%	31/12/2025	30,613,598	0.37%
US Treasury Note	28,904,000	0.38%	31/12/2025	26,792,653	0.32%
US Treasury Note	14,123,400	2.63%	31/12/2025	13,688,112	0.16%
US Treasury Note	29,823,900	3.88%	15/1/2026	29,602,551	0.36%
US Treasury Note	39,626,700	0.38%	31/1/2026	36,608,260	0.44%
US Treasury Note	13,164,400	2.63%	31/1/2026	12,753,013	0.15%
US Treasury Note	36,894,900	4.00%	15/2/2026	36,736,367	0.44%
US Treasury Note	31,380,400	1.63%	15/2/2026	29,745,187	0.36%
US Treasury Note	46,048,300	0.50%	28/2/2026	42,555,105	0.51%
US Treasury Note	22,821,900	2.50%	28/2/2026	22,026,699	0.26%
US Treasury Note	22,760,300	4.63%	15/3/2026	22,961,231	0.28%
US Treasury Note	34,116,100	0.75%	31/3/2026	31,664,005	0.38%
US Treasury Note	22,040,300	2.25%	31/3/2026	21,144,913	0.25%
US Treasury Note	35,769,400	3.75%	15/4/2026	35,439,651	0.43%
US Treasury Note	55,515,500	0.75%	30/4/2026	51,364,849	0.62%
US Treasury Note	21,597,300	2.38%	30/4/2026	20,755,343	0.25%
US Treasury Note	54,600,400	1.63%	15/5/2026	51,529,128	0.62%
US Treasury Note	22,341,100	3.63%	15/5/2026	22,086,272	0.27%
US Treasury Note	47,941,100	0.75%	31/5/2026	44,259,374	0.53%
US Treasury Note	15,847,100	2.13%	31/5/2026	15,132,743	0.18%
US Treasury Note	23,004,900	4.13%	15/6/2026	23,004,900	0.28%
US Treasury Note	31,374,800	0.88%	30/6/2026	29,016,788	0.35%
US Treasury Note	5,692,000	1.88%	30/6/2026	5,398,506	0.06%
US Treasury Note	29,647,900	4.50%	15/7/2026	29,928,165	0.36%
US Treasury Note	48,348,200	0.63%	31/7/2026	44,287,707	0.53%
US Treasury Note	29,235,700	1.88%	31/7/2026	27,661,997	0.33%
US Treasury Note	56,846,300	1.50%	15/8/2026	53,209,025	0.64%
US Treasury Note	20,914,000	4.38%	15/8/2026	21,059,418	0.25%
US Treasury Note	43,914,200	0.75%	31/8/2026	40,270,694	0.48%
US Treasury Note	17,003,100	1.38%	31/8/2026	15,854,062	0.19%
US Treasury Note	32,295,700	4.63%	15/9/2026	32,747,335	0.39%
US Treasury Note	38,739,700	0.88%	30/9/2026	35,589,073	0.43%
US Treasury Note	12,205,600	1.63%	30/9/2026	11,445,611	0.14%
US Treasury Note	18,448,000	4.63%	15/10/2026	18,726,161	0.23%
US Treasury Note	39,828,800	1.13%	31/10/2026	36,748,291	0.44%
US Treasury Note	20,918,200	1.63%	31/10/2026	19,586,299	0.24%
US Treasury Note	38,635,500	2.00%	15/11/2026	36,531,676	0.44%
US Treasury Note	32,460,000	4.63%	15/11/2026	32,979,867	0.40%
US Treasury Note	48,938,700	1.25%	30/11/2026	45,256,828	0.54%
US Treasury Note	22,392,200	1.63%	30/11/2026	20,931,459	0.25%
US Treasury Note	26,920,000	4.38%	15/12/2026	27,191,303	0.33%
US Treasury Note	40,861,400	1.25%	31/12/2026	37,726,564	0.45%
US Treasury Note	12,925,700	1.75%	31/12/2026	12,112,795	0.15%
US Treasury Note	64,834,600	1.50%	31/1/2027	60,205,004	0.72%
US Treasury Note	28,551,500	2.25%	15/2/2027	27,106,080	0.33%
US Treasury Note	38,051,500	1.88%	28/2/2027	35,682,200	0.43%
US Treasury Note	5,178,000	1.13%	28/2/2027	4,743,533	0.06%
US Treasury Note	35,295,500	2.50%	31/3/2027	33,743,050	0.41%
US Treasury Note	25,332,800	0.63%	31/3/2027	22,771,812	0.27%
US Treasury Note	36,737,100	2.75%	30/4/2027	35,345,109	0.42%
US Treasury Note	33,834,000	0.50%	30/4/2027	30,210,062	0.36%
US Treasury Note	40,683,300	2.38%	15/5/2027	38,642,778	0.46%
US Treasury Note	31,362,500	2.63%	31/5/2027	30,027,144	0.36%
US Treasury Note	28,664,600	0.50%	31/5/2027	25,522,691	0.31%
US Treasury Note	24,905,700	3.25%	30/6/2027	24,343,376	0.29%
US Treasury Note	27,000,400	0.50%	30/6/2027	23,981,840	0.29%
US Treasury Note	32,364,900	0.38%	31/7/2027	28,546,853	0.34%
US Treasury Note	28,674,700	2.75%	31/7/2027	27,527,712	0.33%
US Treasury Note	26,032,500	2.25%	15/8/2027	24,547,834	0.30%
US Treasury Note	37,261,800	0.50%	31/8/2027	32,924,294	0.40%
US Treasury Note	28,435,700	3.13%	31/8/2027	27,642,611	0.33%
US Treasury Note	35,214,900	0.38%	30/9/2027	30,892,821	0.37%
US Treasury Note	26,315,700	4.13%	30/9/2027	26,490,453	0.32%
US Treasury Note	33,312,500	0.50%	31/10/2027	29,288,975	0.35%
US Treasury Note	21,093,800	4.13%	31/10/2027	21,230,580	0.26%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	33,582,200	2.25%	15/11/2027	31,575,139	0.38%
US Treasury Note	41,877,300	0.63%	30/11/2027	36,910,914	0.44%
US Treasury Note	25,414,800	3.88%	30/11/2027	25,363,176	0.30%
US Treasury Note	48,091,100	0.63%	31/12/2027	42,293,868	0.51%
US Treasury Note	26,187,800	3.88%	31/12/2027	26,150,973	0.31%
US Treasury Note	38,882,000	0.75%	31/1/2028	34,282,988	0.41%
US Treasury Note	34,276,900	3.50%	31/1/2028	33,744,001	0.41%
US Treasury Note	36,684,500	2.75%	15/2/2028	35,062,357	0.42%
US Treasury Note	51,786,100	1.13%	29/2/2028	46,304,056	0.56%
US Treasury Note	21,069,800	4.00%	29/2/2028	21,142,227	0.25%
US Treasury Note	46,634,900	1.25%	31/3/2028	41,829,320	0.50%
US Treasury Note	38,414,800	3.63%	31/3/2028	37,997,639	0.46%
US Treasury Note	48,402,200	1.25%	30/4/2028	43,335,095	0.52%
US Treasury Note	25,652,000	3.50%	30/4/2028	25,249,184	0.30%
US Treasury Note	44,525,600	2.88%	15/5/2028	42,699,355	0.51%
US Treasury Note	47,133,200	1.25%	31/5/2028	42,114,251	0.51%
US Treasury Note	4,686,000	3.63%	31/5/2028	4,637,310	0.06%
US Treasury Note	50,283,700	1.25%	30/6/2028	44,846,775	0.54%
US Treasury Note	20,296,800	4.00%	30/6/2028	20,395,113	0.25%
US Treasury Note	54,378,200	1.00%	31/7/2028	47,827,326	0.58%
US Treasury Note	23,287,800	4.13%	31/7/2028	23,529,775	0.28%
US Treasury Note	45,592,300	2.88%	15/8/2028	43,629,694	0.52%
US Treasury Note	46,650,000	1.13%	31/8/2028	41,190,492	0.50%
US Treasury Note	17,002,800	4.38%	31/8/2028	17,368,095	0.21%
US Treasury Note	43,043,100	1.25%	30/9/2028	38,150,310	0.46%
US Treasury Note	26,346,600	4.63%	30/9/2028	27,198,748	0.33%
US Treasury Note	50,506,100	1.38%	31/10/2028	44,958,321	0.54%
US Treasury Note	21,835,000	4.88%	31/10/2028	22,793,693	0.27%
US Treasury Note	42,381,800	3.13%	15/11/2028	40,948,103	0.49%
US Treasury Note	47,815,800	1.50%	30/11/2028	42,750,314	0.51%
US Treasury Note	32,000,000	4.38%	30/11/2028	32,750,000	0.39%
US Treasury Note	36,918,000	3.75%	31/12/2028	36,757,926	0.44%
US Treasury Note	40,453,400	1.38%	31/12/2028	35,896,072	0.43%
US Treasury Note	51,946,500	1.75%	31/1/2029	46,877,658	0.56%
US Treasury Note	42,371,900	2.63%	15/2/2029	39,912,344	0.48%
US Treasury Note	35,437,600	1.88%	28/2/2029	32,140,242	0.39%
US Treasury Note	32,527,700	2.38%	31/3/2029	30,207,560	0.36%
US Treasury Note	38,970,800	2.88%	30/4/2029	37,086,197	0.45%
US Treasury Note	44,630,200	2.38%	15/5/2029	41,391,024	0.50%
US Treasury Note	39,836,800	2.75%	31/5/2029	37,633,327	0.45%
US Treasury Note	29,794,900	3.25%	30/6/2029	28,856,826	0.35%
US Treasury Note	27,801,900	2.63%	31/7/2029	26,049,077	0.31%
US Treasury Note	12,191,000	1.63%	15/8/2029	10,851,895	0.13%
US Treasury Note	37,123,000	3.13%	31/8/2029	35,675,783	0.43%
US Treasury Note	38,182,900	3.88%	30/9/2029	38,126,222	0.46%
US Treasury Note	32,953,000	4.00%	31/10/2029	33,125,489	0.40%
US Treasury Note	12,057,200	1.75%	15/11/2029	10,764,819	0.13%
US Treasury Note	33,543,900	3.88%	30/11/2029	33,499,350	0.40%
US Treasury Note	38,998,000	3.88%	31/12/2029	38,943,159	0.47%
US Treasury Note	30,615,100	3.50%	31/1/2030	29,957,354	0.36%
US Treasury Note	37,101,100	1.50%	15/2/2030	32,333,029	0.39%
US Treasury Note	29,682,400	4.00%	28/2/2030	29,842,407	0.36%
US Treasury Note	32,834,000	3.63%	31/3/2030	32,341,490	0.39%
US Treasury Note	25,454,100	3.50%	30/4/2030	24,887,349	0.30%
US Treasury Note	66,343,400	0.63%	15/5/2030	54,230,547	0.65%
US Treasury Note	29,513,100	3.75%	31/5/2030	29,264,083	0.35%
US Treasury Note	28,946,000	3.75%	30/6/2030	28,697,245	0.35%
US Treasury Note	22,305,100	4.00%	31/7/2030	22,437,537	0.27%
US Treasury Note	76,371,400	0.63%	15/8/2030	61,980,164	0.75%
US Treasury Note	21,084,000	4.13%	31/8/2030	21,357,433	0.26%
US Treasury Note	27,091,900	4.63%	30/9/2030	28,256,005	0.34%
US Treasury Note	27,824,000	4.88%	31/10/2030	29,445,618	0.35%
US Treasury Note	63,534,400	0.88%	15/11/2030	52,217,335	0.63%
US Treasury Note	28,454,000	4.38%	30/11/2030	29,276,498	0.35%
US Treasury Note	26,057,000	3.75%	31/12/2030	25,852,846	0.31%
US Treasury Note	55,438,200	1.13%	15/2/2031	46,290,897	0.56%
US Treasury Note	74,974,000	1.63%	15/5/2031	64,325,349	0.77%
US Treasury Note	83,586,900	1.25%	15/8/2031	69,220,402	0.83%
US Treasury Note	85,399,800	1.38%	15/11/2031	70,948,553	0.85%
US Treasury Note	82,993,000	1.88%	15/2/2032	71,386,948	0.86%
US Treasury Note	81,121,100	2.88%	15/5/2032	75,214,470	0.90%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	77,174,900	2.75%	15/8/2032	70,723,561	0.85%
US Treasury Note	78,762,400	4.13%	15/11/2032	80,103,822	0.96%
US Treasury Note	75,942,500	3.50%	15/2/2033	73,676,091	0.89%
US Treasury Note	76,857,500	3.38%	15/5/2033	73,807,218	0.89%
US Treasury Note	74,527,500	3.88%	15/8/2033	74,480,920	0.90%
US Treasury Note	51,714,000	4.50%	15/11/2033	54,332,021	0.65%
				<b>8,238,522,162</b>	<b>99.06%</b>
<b>Total Fixed Income</b>				<b>8,238,522,162</b>	<b>99.06%</b>
<b>Total Transferable Securities</b>				<b>8,238,522,162</b>	<b>99.06%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.53% (31 December 2022: 0.98%)</b>							
<b>Forward Currency Exchange Contracts 0.00% (31 December 2022: (0.00%))</b>							
USD	688	EUR	(619)	BNP Paribas	4/1/2024	4	0.00%
USD	234	EUR	(212)	Morgan Stanley	5/1/2024	—	0.00%
						<b>4</b>	<b>0.00%</b>

<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.53% (31 December 2022: 0.98%)</b>							
EUR	754,392,282	USD	(824,261,832)	BNP Paribas	3/1/2024	9,077,704	0.11%
EUR	676,170,088	USD	(738,794,933)	UBS AG	3/1/2024	8,136,446	0.10%
GBP	728,326,329	USD	(922,286,185)	HSBC Bank	3/1/2024	6,183,952	0.07%
GBP	379,093,272	USD	(480,049,222)	UBS AG	3/1/2024	3,218,742	0.04%
EUR	239,925,411	USD	(262,146,583)	Toronto-Dominion Bank	3/1/2024	2,887,055	0.03%
GBP	205,466,031	USD	(260,183,484)	Toronto-Dominion Bank	3/1/2024	1,744,537	0.02%
GBP	130,000,000	USD	(164,145,540)	HSBC Bank	3/1/2024	1,578,412	0.02%
GBP	130,000,000	USD	(164,268,650)	Morgan Stanley	3/1/2024	1,455,302	0.02%
GBP	130,000,000	USD	(164,332,610)	Toronto-Dominion Bank	3/1/2024	1,391,342	0.02%
GBP	130,000,000	USD	(164,366,540)	Royal Bank of Canada	3/1/2024	1,357,412	0.02%
GBP	130,000,000	USD	(164,378,500)	Morgan Stanley	3/1/2024	1,345,452	0.02%
GBP	130,000,000	USD	(164,424,910)	Morgan Stanley	3/1/2024	1,299,042	0.02%
GBP	130,000,000	USD	(164,475,350)	Toronto-Dominion Bank	3/1/2024	1,248,602	0.01%
GBP	130,000,000	USD	(164,827,260)	Morgan Stanley	3/1/2024	896,692	0.01%
EUR	57,634,458	USD	(62,972,043)	JPMorgan Chase Bank	3/1/2024	693,869	0.01%
GBP	130,000,000	USD	(165,126,780)	Morgan Stanley	3/1/2024	597,172	0.01%
GBP	124,000,000	USD	(157,593,088)	Royal Bank of Canada	2/2/2024	510,485	0.01%
GBP	124,000,000	USD	(157,629,420)	UBS AG	2/2/2024	474,153	0.01%
GBP	43,262,622	USD	(54,784,886)	State Street Bank & Trust Co.	3/1/2024	366,289	0.00%
GBP	124,000,000	USD	(157,741,764)	Toronto-Dominion Bank	2/2/2024	361,809	0.00%
GBP	124,000,000	USD	(157,840,964)	Toronto-Dominion Bank	2/2/2024	262,609	0.00%
GBP	124,000,000	USD	(157,841,088)	Royal Bank of Canada	2/2/2024	262,485	0.00%
GBP	124,000,000	USD	(157,877,420)	UBS AG	2/2/2024	226,153	0.00%
GBP	124,000,000	USD	(157,902,592)	Royal Bank of Canada	2/2/2024	200,981	0.00%
GBP	21,631,312	USD	(27,392,444)	State Street Bank & Trust Co.	3/1/2024	183,144	0.00%
GBP	21,631,311	USD	(27,392,832)	BNP Paribas	3/1/2024	182,755	0.00%
GBP	124,000,000	USD	(157,964,220)	Morgan Stanley	2/2/2024	139,353	0.00%
CHF	3,972,887	USD	(4,585,173)	Toronto-Dominion Bank	4/1/2024	135,676	0.00%
GBP	124,000,000	USD	(158,002,288)	Royal Bank of Canada	2/2/2024	101,285	0.00%
GBP	5,056,167	USD	(6,347,113)	State Street Bank & Trust Co.	3/1/2024	98,487	0.00%
EUR	672,346,883	USD	(743,577,329)	Toronto-Dominion Bank	2/2/2024	87,782	0.00%
EUR	603,388,228	USD	(667,312,987)	UBS AG	2/2/2024	78,779	0.00%
GBP	7,270,674	USD	(9,193,665)	State Street Bank & Trust Co.	3/1/2024	74,987	0.00%
USD	158,137,200	GBP	(124,000,000)	UBS AG	3/1/2024	62,045	0.00%
EUR	448,231,255	USD	(495,718,219)	BNP Paribas	2/2/2024	58,521	0.00%
GBP	33,566,113	USD	(42,757,253)	BNP Paribas	2/2/2024	40,508	0.00%
GBP	2,003,879	USD	(2,518,018)	State Street Bank & Trust Co.	3/1/2024	36,526	0.00%
EUR	1,319,772	USD	(1,422,634)	JPMorgan Chase Bank	3/1/2024	35,253	0.00%
EUR	4,908,953	USD	(5,389,665)	BNP Paribas	3/1/2024	33,010	0.00%
EUR	1,264,895	USD	(1,366,634)	State Street Bank & Trust Co.	3/1/2024	30,632	0.00%
GBP	1,952,419	USD	(2,459,591)	BNP Paribas	3/1/2024	29,352	0.00%
GBP	2,051,817	USD	(2,588,607)	JPMorgan Chase Bank	3/1/2024	27,048	0.00%
GBP	4,567,677	USD	(5,800,963)	HSBC Bank	3/1/2024	21,910	0.00%
GBP	2,198,047	USD	(2,781,807)	State Street Bank & Trust Co.	3/1/2024	20,263	0.00%
GBP	2,289,745	USD	(2,900,818)	State Street Bank & Trust Co.	3/1/2024	18,148	0.00%
GBP	833,940,280	USD	(1,063,280,529)	HSBC Bank	2/2/2024	17,359	0.00%
GBP	3,726,800	USD	(4,733,692)	State Street Bank & Trust Co.	3/1/2024	17,231	0.00%
GBP	771,241	USD	(966,223)	JPMorgan Chase Bank	3/1/2024	16,954	0.00%
GBP	1,976,934	USD	(2,503,457)	State Street Bank & Trust Co.	3/1/2024	16,738	0.00%
EUR	610,735	USD	(660,776)	JPMorgan Chase Bank	3/1/2024	13,872	0.00%
EUR	541,140	USD	(587,183)	BNP Paribas	3/1/2024	10,588	0.00%
GBP	723,019	USD	(912,035)	Bank of America	3/1/2024	9,670	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	1,724,291	EUR	(1,552,352)	BNP Paribas	3/1/2024	9,485	0.00%
EUR	50,637,092	USD	(56,001,261)	BNP Paribas	2/2/2024	7,087	0.00%
EUR	562,818	USD	(614,800)	State Street Bank & Trust Co.	3/1/2024	6,917	0.00%
EUR	250,673	USD	(270,523)	JPMorgan Chase Bank	3/1/2024	6,383	0.00%
GBP	280,873,472	USD	(358,115,924)	Toronto-Dominion Bank	2/2/2024	5,847	0.00%
GBP	224,727,208	USD	(286,528,988)	UBS AG	2/2/2024	4,678	0.00%
EUR	215,005	USD	(232,851)	Bank of America	3/1/2024	4,655	0.00%
CHF	129,775	USD	(149,778)	BNP Paribas	4/1/2024	4,429	0.00%
GBP	230,306	USD	(289,682)	JPMorgan Chase Bank	3/1/2024	3,912	0.00%
EUR	299,529	USD	(327,167)	BNP Paribas	3/1/2024	3,708	0.00%
GBP	906,259	USD	(1,152,449)	State Street Bank & Trust Co.	3/1/2024	2,850	0.00%
EUR	527,773	USD	(580,728)	JPMorgan Chase Bank	3/1/2024	2,277	0.00%
CHF	4,149,284	USD	(4,944,798)	BNP Paribas	2/2/2024	1,544	0.00%
EUR	266,060	USD	(292,530)	JPMorgan Chase Bank	3/1/2024	1,373	0.00%
GBP	79,510,736	USD	(101,377,222)	State Street Bank & Trust Co.	2/2/2024	1,258	0.00%
CHF	13,665	USD	(15,630)	State Street Bank & Trust Co.	4/1/2024	608	0.00%
USD	1,063,107,069	GBP	(833,940,280)	HSBC Bank	3/1/2024	306	0.00%
GBP	310,193	USD	(395,199)	JPMorgan Chase Bank	3/1/2024	235	0.00%
CHF	43,647	USD	(51,638)	BNP Paribas	4/1/2024	226	0.00%
EUR	993,153	USD	(1,098,354)	Morgan Stanley	2/2/2024	147	0.00%
USD	358,057,502	GBP	(280,873,472)	Toronto-Dominion Bank	3/1/2024	103	0.00%
USD	286,482,245	GBP	(224,727,208)	UBS AG	3/1/2024	82	0.00%
CHF	111,322	USD	(132,663)	BNP Paribas	2/2/2024	43	0.00%
GBP	1,049,813	USD	(1,338,525)	State Street Bank & Trust Co.	2/2/2024	17	0.00%
CHF	855	USD	(1,022)	BNP Paribas	4/1/2024	(6)	(0.00%)
USD	3,793	GBP	(2,985)	UBS AG	3/1/2024	(12)	(0.00%)
CHF	3,849	USD	(4,603)	State Street Bank & Trust Co.	4/1/2024	(29)	(0.00%)
USD	495,138,656	EUR	(448,231,255)	BNP Paribas	3/1/2024	(61)	(0.00%)
USD	666,532,806	EUR	(603,388,228)	UBS AG	3/1/2024	(82)	(0.00%)
USD	742,707,984	EUR	(672,346,883)	Toronto-Dominion Bank	3/1/2024	(91)	(0.00%)
USD	150,949	EUR	(136,838)	UBS AG	3/1/2024	(209)	(0.00%)
USD	6,670,681	GBP	(5,231,960)	State Street Bank & Trust Co.	2/2/2024	(219)	(0.00%)
USD	38,213	EUR	(34,974)	State Street Bank & Trust Co.	3/1/2024	(421)	(0.00%)
USD	4,929,940	CHF	(4,149,284)	BNP Paribas	4/1/2024	(515)	(0.00%)
USD	17,629	CHF	(15,394)	State Street Bank & Trust Co.	4/1/2024	(663)	(0.00%)
USD	163,652	GBP	(129,503)	BNP Paribas	3/1/2024	(1,438)	(0.00%)
GBP	794,837	USD	(1,015,016)	State Street Bank & Trust Co.	3/1/2024	(1,758)	(0.00%)
EUR	355,382	USD	(394,689)	BNP Paribas	3/1/2024	(2,116)	(0.00%)
USD	1,358,327	EUR	(1,232,960)	JPMorgan Chase Bank	3/1/2024	(3,662)	(0.00%)
USD	779,613	EUR	(709,164)	JPMorgan Chase Bank	3/1/2024	(3,765)	(0.00%)
GBP	1,231,571	USD	(1,574,955)	BNP Paribas	3/1/2024	(4,949)	(0.00%)
GBP	3,502,321	USD	(4,472,555)	Toronto-Dominion Bank	3/1/2024	(7,797)	(0.00%)
USD	460,657	EUR	(426,688)	Toronto-Dominion Bank	3/1/2024	(10,683)	(0.00%)
EUR	1,954,603	USD	(2,170,763)	BNP Paribas	3/1/2024	(11,610)	(0.00%)
GBP	12,948,882	USD	(16,526,749)	State Street Bank & Trust Co.	3/1/2024	(19,519)	(0.00%)
EUR	3,340,887	USD	(3,710,356)	BNP Paribas	3/1/2024	(19,844)	(0.00%)
USD	42,750,137	GBP	(33,566,113)	BNP Paribas	3/1/2024	(39,931)	(0.00%)
USD	3,572,781	GBP	(2,847,502)	JPMorgan Chase Bank	3/1/2024	(57,214)	(0.00%)
GBP	124,000,000	USD	(158,162,248)	UBS AG	2/2/2024	(58,675)	(0.00%)
USD	2,717,048	EUR	(2,514,805)	BNP Paribas	3/1/2024	(60,931)	(0.00%)
USD	5,836,554	EUR	(5,357,228)	BNP Paribas	3/1/2024	(81,309)	(0.00%)
USD	9,905,751	GBP	(7,836,602)	Morgan Stanley	3/1/2024	(84,346)	(0.00%)
USD	157,976,000	GBP	(124,000,000)	Royal Bank of Canada	3/1/2024	(99,155)	(0.00%)
USD	157,938,800	GBP	(124,000,000)	Morgan Stanley	3/1/2024	(136,354)	(0.00%)
USD	157,876,800	GBP	(124,000,000)	Royal Bank of Canada	3/1/2024	(198,354)	(0.00%)
USD	157,852,000	GBP	(124,000,000)	UBS AG	3/1/2024	(223,155)	(0.00%)
USD	9,259,282	EUR	(8,609,089)	JPMorgan Chase Bank	3/1/2024	(250,749)	(0.00%)
USD	157,814,800	GBP	(124,000,000)	Toronto-Dominion Bank	3/1/2024	(260,354)	(0.00%)
USD	157,814,800	GBP	(124,000,000)	Royal Bank of Canada	3/1/2024	(260,355)	(0.00%)
USD	157,715,600	GBP	(124,000,000)	Toronto-Dominion Bank	3/1/2024	(359,554)	(0.00%)
USD	157,604,000	GBP	(124,000,000)	UBS AG	3/1/2024	(471,155)	(0.01%)
USD	157,566,800	GBP	(124,000,000)	Royal Bank of Canada	3/1/2024	(508,355)	(0.01%)
<b>Total OTC Financial Derivative Instruments</b>						<b>44,203,348</b>	<b>0.53%</b>
<b>Total Investments</b>						<b>8,282,725,514</b>	<b>99.59%</b>
<b>Other Assets and Liabilities</b>						<b>34,039,506</b>	<b>0.41%</b>
<b>Net Assets</b>						<b>8,316,765,020</b>	<b>100.00%</b>

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	8,079,896,954	95.04%
(b)	Transferable securities dealt in on another regulated market	158,625,208	1.87%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	47,442,747	0.56%
(f)	Other assets	215,296,578	2.53%
Total Assets		8,501,261,487	100.00%

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	8,238,522,162	6,269,301,648
Financial Derivative Instruments	3,17	47,442,747	65,267,277
Cash	3	31,419,219	36,121,904
Unrealised Appreciation on Spot Currency Contracts		21,613	4,757
Receivables:			
Interest and Dividends		59,920,503	36,242,123
Capital Shares Issued		12,861,201	12,026,231
Investments Sold		111,074,042	67,575,016
<b>Total Current Assets</b>		<b>8,501,261,487</b>	<b>6,486,538,956</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	3,239,395	3,176,140
Payables and Other Liabilities:			
Investments Purchased		165,757,367	163,282,871
Income Distribution Payable		10,548,557	4,359,999
Capital Shares Redeemed		4,255,323	5,176,217
Management Fees Payable	12	695,825	550,029
<b>Total Current Liabilities</b>		<b>184,496,467</b>	<b>176,545,256</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>8,316,765,020</b>	<b>6,309,993,700</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>CHF Hedged Acc<sup>1</sup></b>			
US (\$) Equivalent	5,059,128	56,395	—
Net Assets	4,258,015	52,177	—
Number of Shares Outstanding	45,400	554	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>93.79</b>	<b>94.18</b>	<b>—</b>
<b>EUR Hedged Acc</b>			
US (\$) Equivalent	808,152,273	691,370,866	292,296,847
Net Assets	731,591,264	647,805,928	257,032,052
Number of Shares Outstanding	8,328,530	7,498,174	2,541,491
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>87.84</b>	<b>86.40</b>	<b>101.13</b>
<b>Institutional Plus EUR Hedged Acc</b>			
US (\$) Equivalent	1,147,096,596	899,425,996	340,974,498
Net Assets	1,038,425,402	842,751,005	299,836,881
Number of Shares Outstanding	11,443,043	9,448,388	2,873,560
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>90.75</b>	<b>89.20</b>	<b>104.34</b>
<b>GBP Dist</b>			
US (\$) Equivalent	409,362,504	327,328,893	188,186,886
Net Assets	321,119,009	272,116,469	138,939,712
Number of Shares Outstanding	3,344,610	2,703,360	1,335,287
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>96.01</b>	<b>100.66</b>	<b>104.05</b>
<b>GBP Hedged Acc</b>			
US (\$) Equivalent	2,271,521,559	1,896,653,578	1,861,004,786
Net Assets	1,781,865,080	1,576,734,246	1,373,993,023
Number of Shares Outstanding	17,277,688	15,766,116	11,889,529
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>103.13</b>	<b>100.01</b>	<b>115.56</b>
<b>GBP Hedged Dist</b>			
US (\$) Equivalent	926,925,210	456,870,548	306,536,159
Net Assets	727,114,236	379,807,598	226,317,819
Number of Shares Outstanding	8,223,969	4,304,079	2,177,860
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>88.41</b>	<b>88.24</b>	<b>103.92</b>
<b>Institutional Plus GBP Hedged Acc<sup>3</sup></b>			
US (\$) Equivalent	171,531,142	—	—
Net Assets	134,555,338	—	—
Number of Shares Outstanding	1,326,766	—	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>101.42</b>	<b>—</b>	<b>—</b>
<b>Institutional Plus GBP Hedged Dist<sup>4</sup></b>			
US (\$) Equivalent	41,937,149	—	—
Net Assets	32,897,043	—	—
Number of Shares Outstanding	310,799	—	—
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>105.85</b>	<b>—</b>	<b>—</b>
<b>USD Acc</b>			
Net Assets	1,066,857,300	839,715,387	738,942,072
Number of Shares Outstanding	5,666,740	4,641,015	3,574,450
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>188.27</b>	<b>180.93</b>	<b>206.73</b>
<b>Investor USD</b>			
Net Assets	144,573,122	121,383,873	151,795,011
Number of Shares Outstanding	780,417	681,795	746,225
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>185.25</b>	<b>178.04</b>	<b>203.42</b>
<b>Institutional Plus USD Acc</b>			
Net Assets	1,323,749,037	1,077,188,164	918,552,678
Number of Shares Outstanding	11,824,639	10,018,168	7,481,349
<b>Net Asset Value Per Share<sup>2</sup></b>	<b>111.95</b>	<b>107.52</b>	<b>122.78</b>

1 The share class launched on 17 May 2022.

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

3 The share class launched on 21 June 2023.

4 The share class launched on 3 October 2023.

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		223,767,225	106,572,463
Net Gain/(Loss) on Financial Instruments		230,867,745	(1,067,129,696)
<b>Total Investment Income/(Loss)</b>		<b>454,634,970</b>	<b>(960,557,233)</b>
<b>Expenses</b>			
Management Fees	12	7,426,630	5,498,398
<b>Total Expenses</b>		<b>7,426,630</b>	<b>5,498,398</b>
<b>Finance Costs</b>			
Interest Expense		249	436
Distribution	6	33,621,838	12,305,434
<b>Total Finance Costs</b>		<b>33,622,087</b>	<b>12,305,870</b>
<b>Net Investment Income/(Loss)</b>		<b>413,586,253</b>	<b>(978,361,501)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>413,586,253</b>	<b>(978,361,501)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	413,586,253	(978,361,501)
<b>Capital Transactions</b>		
Subscriptions	5,093,760,378	4,413,250,567
Redemptions	(3,500,575,311)	(1,923,184,303)
Total Capital Transactions	1,593,185,067	2,490,066,264
Total Increase for the Year	2,006,771,320	1,511,704,763
<b>Net Assets</b>		
Beginning of Year	6,309,993,700	4,798,288,937
<b>End of Year</b>	<b>8,316,765,020</b>	<b>6,309,993,700</b>

# Vanguard U.S. Investment Grade Credit Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of US dollar-denominated, investment-grade fixed income securities, excluding US Treasury, US government-related and securitised securities, with maturities greater than 1 year.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of 2023 but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of the Fed cutting rates in 2024.
- Bonds worldwide, as measured by the Bloomberg Global Aggregate Bond Index, returned 5.72% unhedged in US dollars for the 12 months ended 31 December 2023.
- The fund's benchmark index returned 7.90% for the period.
- Broadly, longer-duration bonds outpaced shorter-term issues, and bonds with lower credit ratings did better than higher-rated debt. Within the index, corporate bonds outpaced all other sectors.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
EUR Acc	4.25%	2.90%	4.94%
Benchmark	4.25	3.06	5.05
Tracking Difference*	—		
Institutional Plus EUR Acc	4.29%	2.97%	5.06%
Benchmark	4.25	3.06	5.05
Tracking Difference*	0.04		
Institutional Plus EUR Hedged Acc	5.34%	0.16%	0.41%
Benchmark	5.29	0.24	0.40
Tracking Difference*	0.05		
GBP Hedged Acc	6.80%	1.14%	1.71%
Benchmark	6.77	1.30	1.83
Tracking Difference*	0.03		
Institutional Plus GBP Hedged Acc	6.71%	1.17%	0.58%
Benchmark	6.77	1.30	0.65
Tracking Difference*	-0.06		
Institutional Plus GBP Hedged Dist	6.85%	1.20%	0.60%
Benchmark	6.77	1.30	0.65
Tracking Difference*	0.08		
USD Acc	7.91%	2.21%	2.67%
Benchmark	7.90	2.36	2.75
Tracking Difference*	0.01		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Institutional Plus USD Acc	7.95%	2.26%	2.76%
Benchmark	7.90	2.36	2.75
Tracking Difference*	0.05		
Institutional Plus USD Dist	7.95%	2.26%	2.47%
Benchmark	7.90	2.36	2.49
Tracking Difference*	0.05		

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

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

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

<sup>1</sup> Since-inception returns: Institutional Plus EUR Hedged Acc, 24 September 2015; GBP Hedged Acc, 31 January 2014; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 8 September 2016; Institutional Plus USD Dist, 24 September 2015.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Note 3.50% 15/2/2033	14,438,200	14,244,338	US Treasury Note 3.50% 15/2/2033	14,438,200	14,250,240
US Treasury Note 4.63% 28/2/2025	11,228,000	11,258,840	US Treasury Note 4.63% 28/2/2025	11,228,000	11,322,802
US Treasury Note 3.38% 15/5/2033	9,455,000	9,165,889	US Treasury Note 3.38% 15/5/2033	9,455,000	9,159,052
US Treasury Note 3.88% 31/12/2027	8,754,000	8,781,735	US Treasury Note 3.88% 31/12/2027	8,754,000	8,789,146
US Treasury Note 4.13% 15/11/2032	6,119,500	6,400,852	US Treasury Note 4.00% 15/12/2025	8,340,000	8,357,514
US Treasury Note 3.63% 31/5/2028	6,202,000	6,123,878	US Treasury Note 4.13% 15/11/2032	7,834,500	8,184,573
US Treasury Bond 4.00% 15/11/2052	5,860,000	6,118,820	US Treasury Note 3.63% 31/5/2028	6,202,000	6,124,674
US Treasury Note 3.88% 15/8/2033	6,235,000	5,945,583	US Treasury Bond 4.00% 15/11/2052	5,860,000	6,099,137
US Treasury Note 4.00% 29/2/2028	5,689,300	5,686,899	US Treasury Note 3.88% 15/8/2033	6,235,000	5,938,653
US Treasury Note 3.63% 31/3/2028	5,455,000	5,476,346	US Treasury Note 4.00% 29/2/2028	5,689,300	5,705,861
US Treasury Note 4.88% 31/10/2028	5,404,000	5,464,869	US Treasury Note 3.63% 31/3/2028	5,455,000	5,502,796
US Treasury Note 4.00% 15/12/2025	5,340,000	5,343,082	US Treasury Note 4.88% 31/10/2028	5,404,000	5,476,498
US Treasury Note 4.00% 15/2/2026	5,370,000	5,308,148	US Treasury Note 4.00% 15/2/2026	5,370,000	5,299,897
US Treasury Note 3.88% 15/1/2026	5,245,000	5,251,038	US Treasury Note 3.88% 15/1/2026	5,245,000	5,234,329
US Treasury Note 3.50% 31/1/2028	5,160,000	5,112,325	US Treasury Note 3.50% 31/1/2028	5,160,000	5,075,241
US Treasury Note 4.38% 30/11/2028	4,970,000	5,001,293	US Treasury Note 4.50% 15/11/2025	4,865,000	4,925,262
US Treasury Note 4.00% 30/6/2028	4,867,000	4,837,196	US Treasury Note 4.00% 30/6/2028	4,867,000	4,839,242
US Treasury Note 3.50% 30/4/2028	4,534,000	4,525,048	US Treasury Note 3.50% 30/4/2028	4,534,000	4,524,368
US Treasury Note 4.75% 31/7/2025	4,300,000	4,285,616	US Treasury Note 4.75% 31/7/2025	4,300,000	4,293,218
US Treasury Note 5.00% 31/8/2025	4,284,000	4,276,896	US Treasury Note 5.00% 31/8/2025	4,284,000	4,279,890

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 98.78% (31 December 2022: 98.94%)</b>					
<b>Fixed Income 98.78% (31 December 2022: 98.94%)</b>					
<b>Australia 1.68% (31 December 2022: 1.38%)</b>					
Amcor Finance USA, Inc.	100,000	3.63%	28/4/2026	96,660	0.01%
APA Infrastructure Ltd.	165,000	4.20%	23/3/2025	162,523	0.01%
APA Infrastructure Ltd.	125,000	4.25%	15/7/2027	121,364	0.01%
APA Infrastructure Ltd.	45,000	5.00%	23/3/2035	42,637	0.00%
Argentum Netherlands BV for Swiss Re Ltd.^	200,000	5.63%	15/8/2052	195,082	0.01%
Ausgrid Finance Pty Ltd.	75,000	4.35%	1/8/2028	72,409	0.01%
Australia & New Zealand Banking Group Ltd.	200,000	5.38%	3/7/2025	201,799	0.01%
Australia & New Zealand Banking Group Ltd.	275,000	3.70%	16/11/2025	269,769	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	5.09%	8/12/2025	251,460	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.40%	19/5/2026	243,884	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.68%	15/6/2026	250,297	0.02%
Australia & New Zealand Banking Group Ltd.^	200,000	2.95%	22/7/2030	190,229	0.01%
Australia & New Zealand Banking Group Ltd.	200,000	6.74%	8/12/2032	214,109	0.01%
Australia & New Zealand Banking Group Ltd.^	200,000	2.57%	25/11/2035	161,608	0.01%
BHP Billiton Finance USA Ltd.	200,000	4.88%	27/2/2026	201,087	0.01%
BHP Billiton Finance USA Ltd.	300,000	6.42%	1/3/2026	310,161	0.02%
BHP Billiton Finance USA Ltd.	200,000	4.75%	28/2/2028	202,054	0.01%
BHP Billiton Finance USA Ltd.	200,000	5.25%	8/9/2030	207,116	0.01%
BHP Billiton Finance USA Ltd.	200,000	5.25%	8/9/2033	207,634	0.01%
BHP Billiton Finance USA Ltd.	400,000	5.00%	30/9/2043	404,180	0.03%
BHP Billiton Finance USA Ltd.	200,000	5.50%	8/9/2053	218,573	0.01%
Commonwealth Bank of Australia	300,000	5.08%	10/1/2025	300,425	0.02%
Commonwealth Bank of Australia	200,000	2.30%	14/3/2025	194,085	0.01%
Commonwealth Bank of Australia	250,000	3.21%	27/5/2025	244,266	0.02%
Commonwealth Bank of Australia	250,000	4.93%	9/12/2025	250,794	0.02%
Commonwealth Bank of Australia	200,000	1.13%	15/6/2026	183,648	0.01%
Commonwealth Bank of Australia	200,000	2.63%	6/9/2026	189,838	0.01%
Commonwealth Bank of Australia	200,000	2.55%	14/3/2027	187,327	0.01%
Commonwealth Bank of Australia	125,000	3.90%	16/3/2028	121,666	0.01%
Commonwealth Bank of Australia	250,000	5.07%	14/9/2028	255,526	0.02%
Commonwealth Bank of Australia	200,000	2.69%	11/3/2031	164,956	0.01%
Commonwealth Bank of Australia	120,000	1.88%	15/9/2031	97,910	0.01%
Commonwealth Bank of Australia	225,000	3.78%	14/3/2032	197,507	0.01%
Commonwealth Bank of Australia^	150,000	3.61%	12/9/2034	133,882	0.01%
Commonwealth Bank of Australia	200,000	3.74%	12/9/2039	157,006	0.01%
Commonwealth Bank of Australia	200,000	3.31%	11/3/2041	144,593	0.01%
Commonwealth Bank of Australia	250,000	3.90%	12/7/2047	214,810	0.01%
Commonwealth Bank of Australia	200,000	4.32%	10/1/2048	159,492	0.01%
CSL Finance plc	150,000	3.85%	27/4/2027	146,002	0.01%
CSL Finance plc	100,000	4.75%	27/4/2052	95,517	0.01%
CSL Finance plc	100,000	4.95%	27/4/2062	94,028	0.01%
Export Finance & Insurance Corp.	400,000	4.63%	26/10/2027	406,592	0.03%
GALF Bond Issuer Pty Ltd.	100,000	3.40%	30/9/2026	95,709	0.01%
Glencore Funding LLC	250,000	4.00%	27/3/2027	242,842	0.02%
Glencore Funding LLC	175,000	2.50%	1/9/2030	149,826	0.01%
Glencore Funding LLC	300,000	2.85%	27/4/2031	258,784	0.02%
Glencore Funding LLC	200,000	6.50%	6/10/2033	218,258	0.01%
Glencore Funding LLC	100,000	3.88%	27/4/2051	77,292	0.01%
Goodman US Finance Four LLC	50,000	4.50%	15/10/2037	42,739	0.00%
Goodman US Finance Three LLC	125,000	3.70%	15/3/2028	116,522	0.01%
Macquarie Bank Ltd.	200,000	2.30%	22/1/2025	194,095	0.01%
Macquarie Bank Ltd.	125,000	4.88%	10/6/2025	123,352	0.01%
Macquarie Bank Ltd.	200,000	4.00%	29/7/2025	196,604	0.01%
Macquarie Bank Ltd.	200,000	5.21%	15/6/2026	201,016	0.01%
Macquarie Bank Ltd.	200,000	5.39%	7/12/2026	202,597	0.01%
Macquarie Bank Ltd.	200,000	3.62%	3/6/2030	174,022	0.01%
Macquarie Bank Ltd.	200,000	6.80%	18/1/2033	212,348	0.01%
Macquarie Group Ltd.^	200,000	5.11%	9/8/2026	199,282	0.01%
Macquarie Group Ltd.^	125,000	1.34%	12/1/2027	114,827	0.01%
Macquarie Group Ltd.^	400,000	1.63%	23/9/2027	359,949	0.02%
Macquarie Group Ltd.^	100,000	1.94%	14/4/2028	89,290	0.01%
Macquarie Group Ltd.^	250,000	5.03%	15/1/2030	247,168	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Macquarie Group Ltd.^	200,000	2.87%	14/1/2033	164,417	0.01%
Macquarie Group Ltd.^	125,000	5.49%	9/11/2033	126,757	0.01%
Macquarie Group Ltd.^	200,000	5.89%	15/6/2034	205,485	0.01%
Macquarie Group Ltd.^	200,000	6.26%	7/12/2034	209,091	0.01%
National Australia Bank Ltd.	250,000	5.20%	13/5/2025	251,251	0.02%
National Australia Bank Ltd.	250,000	3.50%	9/6/2025	245,702	0.02%
National Australia Bank Ltd.	200,000	3.38%	14/1/2026	194,906	0.01%
National Australia Bank Ltd.	291,000	2.50%	12/7/2026	276,177	0.02%
National Australia Bank Ltd.	250,000	3.50%	10/1/2027	241,737	0.02%
National Australia Bank Ltd.	250,000	4.63%	22/11/2027	251,014	0.02%
National Australia Bank Ltd.	250,000	4.94%	12/1/2028	252,661	0.02%
National Australia Bank Ltd.	250,000	4.90%	13/6/2028	252,486	0.02%
National Australia Bank Ltd.	200,000	5.13%	28/11/2028	205,185	0.01%
National Australia Bank Ltd.	250,000	2.33%	21/8/2030	203,882	0.01%
National Australia Bank Ltd.	150,000	2.99%	21/5/2031	125,498	0.01%
National Australia Bank Ltd.	250,000	6.43%	12/1/2033	263,590	0.02%
National Australia Bank Ltd.^	250,000	3.93%	2/8/2034	226,642	0.02%
National Australia Bank Ltd.^	175,000	3.35%	12/1/2037	144,962	0.01%
National Australia Bank Ltd.	150,000	2.65%	14/1/2041	97,954	0.01%
NBN Co., Ltd.	450,000	2.63%	5/5/2031	386,729	0.03%
Newcastle Coal Infrastructure Group Pty Ltd.	99,675	4.70%	12/5/2031	86,994	0.01%
Newcrest Finance Pty Ltd.	275,000	3.25%	13/5/2030	247,479	0.02%
Newcrest Finance Pty Ltd.	75,000	5.75%	15/11/2041	77,752	0.01%
Northern Star Resources Ltd.	85,000	6.13%	11/4/2033	85,384	0.01%
QBE Insurance Group Ltd.^	200,000	5.88%	Perpetual	195,318	0.01%
Rio Tinto Finance USA Ltd.	200,000	7.13%	15/7/2028	220,505	0.01%
Rio Tinto Finance USA Ltd.	125,000	5.20%	2/11/2040	128,843	0.01%
Rio Tinto Finance USA Ltd.	175,000	2.75%	2/11/2051	119,759	0.01%
Rio Tinto Finance USA plc	175,000	5.00%	9/3/2033	181,551	0.01%
Rio Tinto Finance USA plc	175,000	4.75%	22/3/2042	169,762	0.01%
Rio Tinto Finance USA plc	175,000	5.13%	9/3/2053	181,959	0.01%
Santos Finance Ltd.	270,000	3.65%	29/4/2031	234,897	0.02%
Santos Finance Ltd.	100,000	6.88%	19/9/2033	106,228	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	3.25%	28/10/2025	120,462	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	3.63%	28/1/2026	121,184	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	75,000	3.75%	23/3/2027	71,975	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	4.38%	28/5/2030	118,702	0.01%
Scentre Group Trust 2^	225,000	5.13%	24/9/2080	200,518	0.01%
Scentre Group Trust 2^	200,000	4.75%	24/9/2080	187,703	0.01%
SGSP Australia Assets Pty Ltd.	200,000	3.25%	29/7/2026	191,852	0.01%
South32 Treasury Ltd.	100,000	4.35%	14/4/2032	90,377	0.01%
Sydney Airport Finance Co. Pty Ltd.	150,000	3.38%	30/4/2025	146,310	0.01%
Sydney Airport Finance Co. Pty Ltd.	225,000	3.63%	28/4/2026	217,630	0.01%
Telstra Group Ltd.	250,000	3.13%	7/4/2025	244,230	0.02%
Transurban Finance Co. Pty Ltd.	110,000	4.13%	2/2/2026	107,682	0.01%
Transurban Finance Co. Pty Ltd.	75,000	3.38%	22/3/2027	71,155	0.00%
Transurban Finance Co. Pty Ltd.	200,000	2.45%	16/3/2031	166,579	0.01%
Westpac Banking Corp.	200,000	3.15%	16/1/2024	199,823	0.01%
Westpac Banking Corp.	425,000	2.00%	16/1/2025	411,816	0.03%
Westpac Banking Corp.	235,000	1.15%	3/6/2026	216,453	0.01%
Westpac Banking Corp.	225,000	2.70%	19/8/2026	214,881	0.01%
Westpac Banking Corp.	250,000	1.55%	30/9/2026	230,680	0.02%
Westpac Banking Corp.	325,000	3.35%	8/3/2027	313,280	0.02%
Westpac Banking Corp.	350,000	4.04%	26/8/2027	345,707	0.02%
Westpac Banking Corp.	200,000	5.46%	18/11/2027	206,583	0.01%
Westpac Banking Corp.	100,000	3.40%	25/1/2028	95,688	0.01%
Westpac Banking Corp.	275,000	4.18%	22/5/2028	271,160	0.02%
Westpac Banking Corp.	175,000	5.54%	17/11/2028	181,723	0.01%
Westpac Banking Corp.	375,000	1.95%	20/11/2028	331,792	0.02%
Westpac Banking Corp.^	225,000	2.89%	4/2/2030	216,826	0.01%
Westpac Banking Corp.^	200,000	4.32%	23/11/2031	192,366	0.01%
Westpac Banking Corp.^	150,000	5.41%	10/8/2033	148,759	0.01%
Westpac Banking Corp.	125,000	6.82%	17/11/2033	135,740	0.01%
Westpac Banking Corp.^	185,000	4.11%	24/7/2034	169,578	0.01%
Westpac Banking Corp.^	220,000	2.67%	15/11/2035	178,946	0.01%
Westpac Banking Corp.^	100,000	3.02%	18/11/2036	81,186	0.01%
Westpac Banking Corp.	175,000	4.42%	24/7/2039	152,622	0.01%
Westpac Banking Corp.	100,000	2.96%	16/11/2040	68,971	0.00%
Westpac Banking Corp.	200,000	3.13%	18/11/2041	139,552	0.01%
Woodside Finance Ltd.	200,000	3.65%	5/3/2025	195,736	0.01%
Woodside Finance Ltd.	280,000	3.70%	15/3/2028	262,422	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Woodside Finance Ltd.	110,000	4.50%	4/3/2029	105,732	0.01%
				<b>25,167,965</b>	<b>1.68%</b>
<b>Austria 0.11% (31 December 2022: 0.11%)</b>					
Oesterreichische Kontrollbank AG	900,000	1.50%	12/2/2025	868,248	0.06%
Oesterreichische Kontrollbank AG	140,000	4.13%	20/1/2026	139,348	0.01%
Oesterreichische Kontrollbank AG	140,000	5.00%	23/10/2026	143,133	0.01%
Oesterreichische Kontrollbank AG	400,000	3.63%	9/9/2027	393,984	0.02%
Oesterreichische Kontrollbank AG	125,000	4.25%	1/3/2028	125,813	0.01%
				<b>1,670,526</b>	<b>0.11%</b>
<b>Belgium 0.53% (31 December 2022: 0.54%)</b>					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	149,000	3.65%	1/2/2026	146,247	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,020,000	4.70%	1/2/2036	1,018,000	0.07%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,660,000	4.90%	1/2/2046	1,637,779	0.11%
Anheuser-Busch InBev Finance, Inc.	175,000	4.70%	1/2/2036	174,944	0.01%
Anheuser-Busch InBev Finance, Inc.	325,000	4.90%	1/2/2046	316,842	0.02%
Anheuser-Busch InBev Worldwide, Inc.	400,000	4.00%	13/4/2028	395,347	0.03%
Anheuser-Busch InBev Worldwide, Inc.	825,000	4.75%	23/1/2029	838,813	0.06%
Anheuser-Busch InBev Worldwide, Inc.	300,000	3.50%	1/6/2030	285,931	0.02%
Anheuser-Busch InBev Worldwide, Inc.	25,000	5.88%	15/6/2035	27,314	0.00%
Anheuser-Busch InBev Worldwide, Inc.	225,000	4.38%	15/4/2038	213,737	0.01%
Anheuser-Busch InBev Worldwide, Inc.	285,000	8.20%	15/1/2039	380,704	0.03%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.45%	23/1/2039	422,034	0.03%
Anheuser-Busch InBev Worldwide, Inc.	325,000	4.95%	15/1/2042	325,692	0.02%
Anheuser-Busch InBev Worldwide, Inc.	150,000	4.60%	15/4/2048	142,310	0.01%
Anheuser-Busch InBev Worldwide, Inc.	258,000	4.44%	6/10/2048	238,184	0.02%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.55%	23/1/2049	431,404	0.03%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.80%	23/1/2059	448,678	0.03%
KBC Group NV^	200,000	5.80%	19/1/2029	203,277	0.01%
KBC Group NV^	200,000	6.32%	21/9/2034	211,015	0.01%
				<b>7,858,252</b>	<b>0.53%</b>
<b>Bermuda 0.06% (31 December 2022: 0.07%)</b>					
Bermuda Government International Bond	200,000	3.72%	25/1/2027	194,127	0.01%
Bermuda Government International Bond	250,000	2.38%	20/8/2030	214,037	0.02%
Bermuda Government International Bond	200,000	5.00%	15/7/2032	197,339	0.01%
Triton Container International Ltd.	200,000	2.05%	15/4/2026	182,987	0.01%
Triton Container International Ltd.	100,000	3.15%	15/6/2031	79,945	0.01%
				<b>868,435</b>	<b>0.06%</b>
<b>Brazil 0.18% (31 December 2022: 0.22%)</b>					
GUSAP III LP	200,000	4.25%	21/1/2030	189,666	0.01%
Raizen Fuels Finance SA	250,000	5.30%	20/1/2027	247,395	0.02%
Suzano Austria GmbH	300,000	6.00%	15/1/2029	306,517	0.02%
Suzano Austria GmbH	200,000	5.00%	15/1/2030	192,941	0.01%
Suzano Austria GmbH	500,000	3.13%	15/1/2032	413,160	0.03%
Suzano Austria GmbH	105,000	7.00%	16/3/2047	110,590	0.01%
Suzano International Finance BV	100,000	4.00%	14/1/2025	97,790	0.01%
Suzano International Finance BV	125,000	5.50%	17/1/2027	126,494	0.01%
Vale Overseas Ltd.	125,000	3.75%	8/7/2030	114,709	0.01%
Vale Overseas Ltd.	200,000	6.13%	12/6/2033	207,210	0.01%
Vale Overseas Ltd.	125,000	8.25%	17/1/2034	147,123	0.01%
Vale Overseas Ltd.	198,000	6.88%	21/11/2036	215,182	0.01%
Vale Overseas Ltd.	170,000	6.88%	10/11/2039	184,794	0.01%
Vale SA	100,000	5.63%	11/9/2042	97,283	0.01%
				<b>2,650,854</b>	<b>0.18%</b>
<b>Canada 3.73% (31 December 2022: 3.63%)</b>					
Air Canada 2015-1 Class A Pass Through Trust	15,563	3.60%	15/3/2027	14,615	0.00%
Air Canada 2017-1 Class AA Pass Through Trust	37,200	3.30%	15/1/2030	33,424	0.00%
Alimentation Couche-Tard, Inc.	200,000	2.95%	25/1/2030	178,933	0.01%
Alimentation Couche-Tard, Inc.	100,000	3.44%	13/5/2041	75,666	0.01%
Alimentation Couche-Tard, Inc.	50,000	4.50%	26/7/2047	41,857	0.00%
Alimentation Couche-Tard, Inc.	175,000	3.80%	25/1/2050	133,134	0.01%
Antares Holdings LP	100,000	3.95%	15/7/2026	92,852	0.01%
Bank of Montreal	200,000	5.20%	12/12/2024	199,771	0.01%
Bank of Montreal	748,000	1.50%	10/1/2025	720,584	0.05%
Bank of Montreal	300,000	3.70%	7/6/2025	294,238	0.02%
Bank of Montreal	400,000	3.75%	25/7/2025	393,390	0.03%
Bank of Montreal	200,000	5.92%	25/9/2025	203,122	0.01%
Bank of Montreal	200,000	5.30%	5/6/2026	201,957	0.01%
Bank of Montreal	325,000	1.25%	15/9/2026	296,081	0.02%
Bank of Montreal	150,000	4.70%	14/9/2027	150,363	0.01%
Bank of Montreal	250,000	4.69%	28/6/2028	251,786	0.02%
Bank of Montreal	325,000	5.72%	25/9/2028	336,917	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Montreal^	200,000	3.80%	15/12/2032	183,869	0.01%
Bank of Montreal^	200,000	3.09%	10/1/2037	162,430	0.01%
Bank of Nova Scotia	200,000	5.25%	6/12/2024	199,816	0.01%
Bank of Nova Scotia	300,000	1.45%	10/1/2025	288,955	0.02%
Bank of Nova Scotia	400,000	3.45%	11/4/2025	391,693	0.03%
Bank of Nova Scotia	250,000	3.19%	3/6/2025	243,986	0.02%
Bank of Nova Scotia	150,000	1.30%	11/6/2025	142,202	0.01%
Bank of Nova Scotia	175,000	4.50%	16/12/2025	172,172	0.01%
Bank of Nova Scotia	350,000	1.05%	2/3/2026	322,431	0.02%
Bank of Nova Scotia	468,000	2.70%	3/8/2026	443,373	0.03%
Bank of Nova Scotia	125,000	1.30%	15/9/2026	113,868	0.01%
Bank of Nova Scotia	675,000	1.19%	13/10/2026	615,998	0.04%
Bank of Nova Scotia	325,000	2.17%	9/3/2027	302,236	0.02%
Bank of Nova Scotia	100,000	2.15%	1/8/2031	82,970	0.01%
Bank of Nova Scotia	250,000	2.45%	2/2/2032	209,531	0.01%
Bank of Nova Scotia	125,000	5.65%	1/2/2034	129,747	0.01%
Bank of Nova Scotia^	150,000	4.59%	4/5/2037	134,302	0.01%
Barrick International Barbados Corp.	100,000	6.35%	15/10/2036	108,734	0.01%
Barrick North America Finance LLC	300,000	5.75%	1/5/2043	321,039	0.02%
Barrick PD Australia Finance Pty Ltd.	75,000	5.95%	15/10/2039	80,427	0.01%
Bell Telephone Co. of Canada or Bell Canada	200,000	2.15%	15/2/2032	165,921	0.01%
Bell Telephone Co. of Canada or Bell Canada	150,000	5.10%	11/5/2033	153,725	0.01%
Bell Telephone Co. of Canada or Bell Canada	150,000	4.46%	1/4/2048	135,005	0.01%
Bell Telephone Co. of Canada or Bell Canada	200,000	4.30%	29/7/2049	171,711	0.01%
Bell Telephone Co. of Canada or Bell Canada	100,000	3.65%	17/3/2051	76,791	0.01%
Bell Telephone Co. of Canada or Bell Canada	90,000	3.20%	15/2/2052	63,741	0.00%
Brookfield Finance LLC/Brookfield Finance, Inc.	120,000	3.45%	15/4/2050	83,530	0.01%
Brookfield Finance, Inc.	140,000	4.25%	2/6/2026	136,796	0.01%
Brookfield Finance, Inc.	150,000	3.90%	25/1/2028	144,383	0.01%
Brookfield Finance, Inc.	165,000	4.85%	29/3/2029	164,155	0.01%
Brookfield Finance, Inc.	90,000	4.35%	15/4/2030	86,727	0.01%
Brookfield Finance, Inc.	125,000	6.35%	5/1/2034	132,982	0.01%
Brookfield Finance, Inc.	211,000	4.70%	20/9/2047	184,094	0.01%
Canada Government International Bond	125,000	1.63%	22/1/2025	121,156	0.01%
Canada Government International Bond	470,000	2.88%	28/4/2025	459,668	0.03%
Canada Government International Bond	700,000	0.75%	19/5/2026	646,327	0.04%
Canada Government International Bond	600,000	3.75%	26/4/2028	594,959	0.04%
Canadian Imperial Bank of Commerce	200,000	3.30%	7/4/2025	195,380	0.01%
Canadian Imperial Bank of Commerce	200,000	5.14%	28/4/2025	200,071	0.01%
Canadian Imperial Bank of Commerce	200,000	3.95%	4/8/2025	196,956	0.01%
Canadian Imperial Bank of Commerce	200,000	1.15%	8/7/2026	183,703	0.01%
Canadian Imperial Bank of Commerce	300,000	1.85%	19/1/2027	276,533	0.02%
Canadian Imperial Bank of Commerce	125,000	3.45%	7/4/2027	120,152	0.01%
Canadian Imperial Bank of Commerce	150,000	5.00%	28/4/2028	150,861	0.01%
Canadian Imperial Bank of Commerce	225,000	4.41%	8/6/2028	224,106	0.02%
Canadian Imperial Bank of Commerce	150,000	3.60%	7/4/2032	136,911	0.01%
Canadian Imperial Bank of Commerce	200,000	6.09%	3/10/2033	213,472	0.01%
Canadian National Railway Co.	100,000	6.90%	15/7/2028	109,952	0.01%
Canadian National Railway Co.	125,000	3.85%	5/8/2032	118,883	0.01%
Canadian National Railway Co.	80,000	6.38%	15/11/2037	90,759	0.01%
Canadian National Railway Co.	150,000	3.20%	2/8/2046	115,955	0.01%
Canadian National Railway Co.	175,000	3.65%	3/2/2048	145,541	0.01%
Canadian National Railway Co.	125,000	2.45%	1/5/2050	82,069	0.01%
Canadian National Railway Co.	150,000	4.40%	5/8/2052	140,985	0.01%
Canadian Natural Resources Ltd.	90,000	3.90%	1/2/2025	88,537	0.01%
Canadian Natural Resources Ltd.	50,000	2.05%	15/7/2025	47,653	0.00%
Canadian Natural Resources Ltd.	270,000	3.85%	1/6/2027	262,238	0.02%
Canadian Natural Resources Ltd.	170,000	2.95%	15/7/2030	149,712	0.01%
Canadian Natural Resources Ltd.	30,000	7.20%	15/1/2032	33,366	0.00%
Canadian Natural Resources Ltd.	50,000	6.45%	30/6/2033	53,662	0.00%
Canadian Natural Resources Ltd.	125,000	6.50%	15/2/2037	132,700	0.01%
Canadian Natural Resources Ltd.	100,000	6.25%	15/3/2038	104,825	0.01%
Canadian Natural Resources Ltd.	180,000	4.95%	1/6/2047	163,448	0.01%
Canadian Pacific Railway Co.	375,000	1.35%	2/12/2024	361,569	0.02%
Canadian Pacific Railway Co.	150,000	1.75%	2/12/2026	138,443	0.01%
Canadian Pacific Railway Co.	250,000	2.88%	15/11/2029	225,425	0.02%
Canadian Pacific Railway Co.	100,000	7.13%	15/10/2031	113,586	0.01%
Canadian Pacific Railway Co.	150,000	2.45%	2/12/2031	139,063	0.01%
Canadian Pacific Railway Co.	100,000	4.80%	15/9/2035	97,900	0.01%
Canadian Pacific Railway Co.	80,000	5.95%	15/5/2037	85,459	0.01%
Canadian Pacific Railway Co.	200,000	4.95%	15/8/2045	190,053	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Pacific Railway Co.	250,000	3.10%	2/12/2051	180,949	0.01%
Canadian Pacific Railway Co.	60,000	4.20%	15/11/2069	49,799	0.00%
Canadian Pacific Railway Co.	135,000	6.13%	15/9/2115	150,730	0.01%
CCL Industries, Inc.	100,000	3.25%	1/10/2026	94,965	0.01%
CCL Industries, Inc.	150,000	3.05%	1/6/2030	131,453	0.01%
CDP Financial, Inc.	400,000	0.88%	10/6/2025	378,653	0.03%
CDP Financial, Inc.	375,000	4.50%	13/2/2026	374,919	0.03%
CDP Financial, Inc.	250,000	4.25%	25/7/2028	249,676	0.02%
CDP Financial, Inc.	225,000	5.60%	25/11/2039	241,932	0.02%
Cenovus Energy, Inc.	50,000	2.65%	15/1/2032	41,488	0.00%
Cenovus Energy, Inc.	56,000	5.25%	15/6/2037	53,292	0.00%
Cenovus Energy, Inc.	94,000	6.75%	15/11/2039	102,632	0.01%
Cenovus Energy, Inc.	78,000	5.40%	15/6/2047	73,762	0.00%
Cenovus Energy, Inc.	120,000	3.75%	15/2/2052	88,472	0.01%
CGI, Inc.	100,000	1.45%	14/9/2026	90,658	0.01%
CI Financial Corp.	100,000	3.20%	17/12/2030	79,066	0.01%
CI Financial Corp.	150,000	4.10%	15/6/2051	88,360	0.01%
CPPIB Capital, Inc.	850,000	0.88%	9/9/2026	776,985	0.05%
CPPIB Capital, Inc.	375,000	3.25%	15/6/2027	363,199	0.02%
CPPIB Capital, Inc.	150,000	2.75%	2/11/2027	142,256	0.01%
CPPIB Capital, Inc.	250,000	4.25%	20/7/2028	250,616	0.02%
Element Fleet Management Corp.	175,000	6.27%	26/6/2026	177,820	0.01%
Element Fleet Management Corp.	125,000	6.32%	4/12/2028	129,097	0.01%
Emera US Finance LP	210,000	3.55%	15/6/2026	202,200	0.01%
Emera US Finance LP	60,000	2.64%	15/6/2031	49,223	0.00%
Emera US Finance LP	175,000	4.75%	15/6/2046	144,194	0.01%
Empower Finance 2020 LP	150,000	1.78%	17/3/2031	120,153	0.01%
Enbridge, Inc.	91,000	2.50%	15/1/2025	88,287	0.01%
Enbridge, Inc.	285,000	5.97%	8/3/2026	285,100	0.02%
Enbridge, Inc.	80,000	1.60%	4/10/2026	73,264	0.00%
Enbridge, Inc.	100,000	3.70%	15/7/2027	96,602	0.01%
Enbridge, Inc.	200,000	6.00%	15/11/2028	210,148	0.01%
Enbridge, Inc.	155,000	3.13%	15/11/2029	141,798	0.01%
Enbridge, Inc.	200,000	6.20%	15/11/2030	214,054	0.01%
Enbridge, Inc.	470,000	5.70%	8/3/2033	488,793	0.03%
Enbridge, Inc.	65,000	4.50%	10/6/2044	55,861	0.00%
Enbridge, Inc.	110,000	5.50%	1/12/2046	108,479	0.01%
Enbridge, Inc.	70,000	4.00%	15/11/2049	55,829	0.00%
Enbridge, Inc.	150,000	3.40%	1/8/2051	109,299	0.01%
Enbridge, Inc.	160,000	6.70%	15/11/2053	186,454	0.01%
Export Development Canada	425,000	3.38%	26/8/2025	417,542	0.03%
Export Development Canada	475,000	4.38%	29/6/2026	477,024	0.03%
Export Development Canada	250,000	3.00%	25/5/2027	241,387	0.02%
Export Development Canada	375,000	3.88%	14/2/2028	372,698	0.03%
Fairfax Financial Holdings Ltd.	150,000	4.85%	17/4/2028	147,826	0.01%
Fairfax Financial Holdings Ltd.	275,000	4.63%	29/4/2030	264,434	0.02%
Fairfax Financial Holdings Ltd.	100,000	5.63%	16/8/2032	100,096	0.01%
Federation des Caisses Desjardins du Quebec	250,000	1.20%	14/10/2026	228,214	0.02%
Federation des Caisses Desjardins du Quebec	200,000	4.55%	23/8/2027	198,818	0.01%
Federation des Caisses Desjardins du Quebec	200,000	5.70%	14/3/2028	206,048	0.01%
Fortis, Inc.	160,000	3.06%	4/10/2026	151,917	0.01%
Great-West Lifeco Finance 2018 LP	100,000	4.58%	17/5/2048	90,092	0.01%
Great-West Lifeco Finance Delaware LP	150,000	4.15%	3/6/2047	126,817	0.01%
Hydro-Quebec	175,000	8.50%	1/12/2029	209,033	0.01%
Intact Financial Corp.	50,000	5.46%	22/9/2032	49,748	0.00%
Kinross Gold Corp.	75,000	4.50%	15/7/2027	73,334	0.00%
Kinross Gold Corp.	100,000	6.25%	15/7/2033	104,847	0.01%
Liberty Utilities Finance GP 1	90,000	2.05%	15/9/2030	72,986	0.00%
Magna International, Inc.	200,000	2.45%	15/6/2030	175,087	0.01%
Magna International, Inc.	100,000	5.50%	21/3/2033	105,956	0.01%
Manulife Financial Corp.	150,000	4.15%	4/3/2026	148,207	0.01%
Manulife Financial Corp.	250,000	3.70%	16/3/2032	234,524	0.02%
Manulife Financial Corp.	130,000	5.38%	4/3/2046	132,303	0.01%
National Bank of Canada	250,000	2.90%	6/4/2027	237,129	0.02%
Nutrien Ltd.	125,000	3.00%	1/4/2025	121,476	0.01%
Nutrien Ltd.	175,000	5.95%	7/11/2025	178,189	0.01%
Nutrien Ltd.	175,000	4.90%	27/3/2028	176,842	0.01%
Nutrien Ltd.	175,000	4.20%	1/4/2029	172,107	0.01%
Nutrien Ltd.	150,000	2.95%	13/5/2030	135,600	0.01%
Nutrien Ltd.	25,000	4.13%	15/3/2035	23,168	0.00%
Nutrien Ltd.	100,000	5.88%	1/12/2036	104,517	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nutrien Ltd.	125,000	5.63%	1/12/2040	125,557	0.01%
Nutrien Ltd.	160,000	4.90%	1/6/2043	149,934	0.01%
Nutrien Ltd.	200,000	5.80%	27/3/2053	214,519	0.01%
OMERS Finance Trust	250,000	4.00%	20/4/2028	245,912	0.02%
OMERS Finance Trust	250,000	5.50%	15/11/2033	265,097	0.02%
Ontario Teachers' Cadillac Fairview Properties Trust	40,000	3.88%	20/3/2027	37,962	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	400,000	4.13%	1/2/2029	374,865	0.03%
Ontario Teachers' Finance Trust	460,000	1.38%	15/4/2025	440,128	0.03%
Ontario Teachers' Finance Trust	250,000	4.25%	25/4/2028	249,200	0.02%
Ontario Teachers' Finance Trust	250,000	2.00%	16/4/2031	211,588	0.01%
Open Text Corp.	150,000	6.90%	1/12/2027	156,162	0.01%
Province of Alberta Canada	235,000	1.00%	20/5/2025	223,292	0.02%
Province of Alberta Canada	190,000	3.30%	15/3/2028	183,627	0.01%
Province of Alberta Canada	295,000	1.30%	22/7/2030	245,940	0.02%
Province of British Columbia Canada	380,000	2.25%	2/6/2026	362,151	0.02%
Province of British Columbia Canada	190,000	4.80%	15/11/2028	195,693	0.01%
Province of British Columbia Canada	300,000	1.30%	29/1/2031	248,254	0.02%
Province of British Columbia Canada	325,000	4.20%	6/7/2033	321,776	0.02%
Province of Manitoba Canada	190,000	2.13%	22/6/2026	180,226	0.01%
Province of Manitoba Canada	350,000	1.50%	25/10/2028	309,911	0.02%
Province of Manitoba Canada	250,000	4.30%	27/7/2033	248,583	0.02%
Province of New Brunswick Canada	50,000	3.63%	24/2/2028	48,608	0.00%
Province of Ontario Canada	550,000	1.05%	14/4/2026	510,880	0.03%
Province of Ontario Canada	225,000	2.50%	27/4/2026	215,849	0.01%
Province of Ontario Canada	375,000	2.30%	15/6/2026	357,486	0.02%
Province of Ontario Canada	925,000	3.10%	19/5/2027	893,164	0.06%
Province of Ontario Canada	450,000	2.00%	2/10/2029	401,504	0.03%
Province of Ontario Canada	225,000	1.13%	7/10/2030	184,512	0.01%
Province of Ontario Canada	200,000	1.80%	14/10/2031	168,358	0.01%
Province of Quebec Canada	444,000	1.50%	11/2/2025	428,041	0.03%
Province of Quebec Canada	100,000	0.60%	23/7/2025	94,032	0.01%
Province of Quebec Canada	650,000	2.50%	20/4/2026	623,934	0.04%
Province of Quebec Canada	325,000	2.75%	12/4/2027	310,605	0.02%
Province of Quebec Canada	200,000	3.63%	13/4/2028	196,049	0.01%
Province of Quebec Canada	300,000	7.50%	15/9/2029	350,149	0.02%
Province of Quebec Canada	500,000	1.35%	28/5/2030	420,925	0.03%
Province of Quebec Canada	225,000	4.50%	8/9/2033	227,807	0.02%
PSP Capital, Inc.	600,000	3.50%	29/6/2027	585,232	0.04%
Rio Tinto Alcan, Inc.	140,000	6.13%	15/12/2033	153,309	0.01%
Rio Tinto Alcan, Inc.	65,000	5.75%	1/6/2035	68,927	0.00%
Rogers Communications, Inc.	300,000	2.95%	15/3/2025	291,567	0.02%
Rogers Communications, Inc.	125,000	3.63%	15/12/2025	121,389	0.01%
Rogers Communications, Inc.	75,000	2.90%	15/11/2026	71,167	0.00%
Rogers Communications, Inc.	500,000	3.80%	15/3/2032	460,516	0.03%
Rogers Communications, Inc.	100,000	4.50%	15/3/2042	88,435	0.01%
Rogers Communications, Inc.	100,000	4.50%	15/3/2043	88,532	0.01%
Rogers Communications, Inc.	60,000	5.45%	1/10/2043	58,207	0.00%
Rogers Communications, Inc.	130,000	5.00%	15/3/2044	121,855	0.01%
Rogers Communications, Inc.	200,000	4.30%	15/2/2048	166,893	0.01%
Rogers Communications, Inc.	200,000	4.35%	1/5/2049	169,342	0.01%
Rogers Communications, Inc.	100,000	3.70%	15/11/2049	75,819	0.01%
Rogers Communications, Inc.	250,000	4.55%	15/3/2052	218,463	0.01%
Royal Bank of Canada	400,000	3.38%	14/4/2025	392,208	0.03%
Royal Bank of Canada	300,000	3.40%	9/6/2025	293,808	0.02%
Royal Bank of Canada	500,000	1.15%	10/6/2025	474,126	0.03%
Royal Bank of Canada	425,000	4.88%	12/1/2026	426,214	0.03%
Royal Bank of Canada	250,000	4.65%	27/1/2026	247,964	0.02%
Royal Bank of Canada	425,000	1.20%	27/4/2026	392,475	0.03%
Royal Bank of Canada	300,000	5.20%	20/7/2026	303,281	0.02%
Royal Bank of Canada	200,000	1.05%	14/9/2026	182,244	0.01%
Royal Bank of Canada	200,000	4.85%	14/12/2026	201,554	0.01%
Royal Bank of Canada	300,000	2.60%	24/3/2027	282,412	0.02%
Royal Bank of Canada	200,000	3.63%	4/5/2027	193,198	0.01%
Royal Bank of Canada	200,000	4.24%	3/8/2027	197,822	0.01%
Royal Bank of Canada	190,000	6.00%	1/11/2027	199,141	0.01%
Royal Bank of Canada	140,000	5.20%	1/8/2028	142,797	0.01%
Royal Bank of Canada	400,000	2.30%	3/11/2031	337,465	0.02%
Royal Bank of Canada	240,000	5.00%	1/2/2033	244,132	0.02%
Royal Bank of Canada	135,000	5.00%	2/5/2033	137,562	0.01%
Suncor Energy, Inc.	70,000	7.15%	1/2/2032	78,310	0.01%
Suncor Energy, Inc.	60,000	5.95%	1/12/2034	62,851	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Suncor Energy, Inc.	145,000	6.80%	15/5/2038	158,691	0.01%
Suncor Energy, Inc.	160,000	6.50%	15/6/2038	171,187	0.01%
Suncor Energy, Inc.	105,000	6.85%	1/6/2039	115,753	0.01%
Suncor Energy, Inc.	105,000	4.00%	15/11/2047	83,197	0.01%
Suncor Energy, Inc.	105,000	3.75%	4/3/2051	78,868	0.01%
Teck Resources Ltd.	200,000	3.90%	15/7/2030	185,990	0.01%
Teck Resources Ltd.	200,000	6.25%	15/7/2041	205,916	0.01%
TELUS Corp.	340,000	3.40%	13/5/2032	303,077	0.02%
TELUS Corp.	75,000	4.30%	15/6/2049	62,832	0.00%
Thomson Reuters Corp.	125,000	3.35%	15/5/2026	120,332	0.01%
Thomson Reuters Corp.	125,000	5.50%	15/8/2035	128,898	0.01%
Thomson Reuters Corp.	25,000	5.65%	23/11/2043	24,953	0.00%
Toronto-Dominion Bank	325,000	1.25%	13/12/2024	313,050	0.02%
Toronto-Dominion Bank	300,000	3.77%	6/6/2025	295,112	0.02%
Toronto-Dominion Bank	300,000	3.82%	25/7/2025	295,232	0.02%
Toronto-Dominion Bank	175,000	0.75%	11/9/2025	163,322	0.01%
Toronto-Dominion Bank	200,000	5.10%	9/1/2026	201,384	0.01%
Toronto-Dominion Bank	200,000	4.70%	5/6/2026	200,314	0.01%
Toronto-Dominion Bank	200,000	5.53%	17/7/2026	203,837	0.01%
Toronto-Dominion Bank	200,000	1.95%	12/1/2027	184,958	0.01%
Toronto-Dominion Bank	600,000	2.80%	10/3/2027	566,622	0.04%
Toronto-Dominion Bank	200,000	3.30%	20/4/2027	191,922	0.01%
Toronto-Dominion Bank	225,000	4.11%	8/6/2027	221,040	0.01%
Toronto-Dominion Bank	200,000	4.69%	15/9/2027	200,047	0.01%
Toronto-Dominion Bank	200,000	5.16%	10/1/2028	203,586	0.01%
Toronto-Dominion Bank	325,000	5.52%	17/7/2028	334,609	0.02%
Toronto-Dominion Bank	250,000	5.14%	13/9/2028	256,581	0.02%
Toronto-Dominion Bank*	375,000	3.63%	15/9/2031	360,260	0.02%
Toronto-Dominion Bank	200,000	2.45%	12/1/2032	167,847	0.01%
Toronto-Dominion Bank	225,000	3.20%	10/3/2032	199,307	0.01%
Toronto-Dominion Bank	150,000	4.46%	8/6/2032	145,758	0.01%
TransCanada PipeLines Ltd.	125,000	4.88%	15/1/2026	124,695	0.01%
TransCanada PipeLines Ltd.	195,000	4.25%	15/5/2028	190,011	0.01%
TransCanada PipeLines Ltd.	190,000	4.10%	15/4/2030	180,770	0.01%
TransCanada PipeLines Ltd.	185,000	4.63%	1/3/2034	175,118	0.01%
TransCanada PipeLines Ltd.	50,000	5.60%	31/3/2034	50,605	0.00%
TransCanada PipeLines Ltd.	60,000	5.85%	15/3/2036	61,979	0.00%
TransCanada PipeLines Ltd.	140,000	6.20%	15/10/2037	149,043	0.01%
TransCanada PipeLines Ltd.	75,000	4.75%	15/5/2038	69,476	0.00%
TransCanada PipeLines Ltd.	90,000	7.25%	15/8/2038	104,680	0.01%
TransCanada PipeLines Ltd.	175,000	7.63%	15/1/2039	209,747	0.01%
TransCanada PipeLines Ltd.	96,000	6.10%	1/6/2040	101,392	0.01%
TransCanada PipeLines Ltd.	80,000	5.00%	16/10/2043	74,928	0.01%
TransCanada PipeLines Ltd.	140,000	4.88%	15/5/2048	128,354	0.01%
Waste Connections, Inc.	375,000	2.20%	15/1/2032	313,147	0.02%
Waste Connections, Inc.	125,000	2.95%	15/1/2052	88,113	0.01%
Yamana Gold, Inc.	100,000	2.63%	15/8/2031	84,482	0.01%
				<b>55,701,070</b>	<b>3.73%</b>
<b>Chile 0.68% (31 December 2022: 0.64%)</b>					
Alfa Desarrollo SpA	198,752	4.55%	27/9/2051	154,880	0.01%
Antofagasta plc	200,000	2.38%	14/10/2030	163,419	0.01%
Banco de Credito e Inversiones SA	200,000	3.50%	12/10/2027	188,853	0.01%
Banco del Estado de Chile	200,000	2.70%	9/1/2025	193,951	0.01%
Banco Santander Chile	300,000	2.70%	10/1/2025	290,847	0.02%
Celulosa Arauco y Constitucion SA	200,000	4.20%	29/1/2030	184,203	0.01%
Celulosa Arauco y Constitucion SA	200,000	5.15%	29/1/2050	164,048	0.01%
Cencosud SA	300,000	4.38%	17/7/2027	288,492	0.02%
Chile Electricity Lux MPC Sarl	200,000	6.01%	20/1/2033	205,649	0.01%
Chile Government International Bond	221,000	3.13%	21/1/2026	214,192	0.02%
Chile Government International Bond	200,000	2.75%	31/1/2027	188,613	0.01%
Chile Government International Bond	393,000	3.24%	6/2/2028	373,939	0.03%
Chile Government International Bond	275,000	2.45%	31/1/2031	239,153	0.02%
Chile Government International Bond	200,000	2.55%	27/1/2032	171,648	0.01%
Chile Government International Bond	300,000	2.55%	27/7/2033	247,690	0.02%
Chile Government International Bond	300,000	3.50%	31/1/2034	267,240	0.02%
Chile Government International Bond	200,000	4.95%	5/1/2036	197,477	0.01%
Chile Government International Bond	600,000	3.10%	7/5/2041	455,403	0.03%
Chile Government International Bond	200,000	3.86%	21/6/2047	163,595	0.01%
Chile Government International Bond	200,000	3.50%	25/1/2050	151,835	0.01%
Chile Government International Bond	200,000	4.00%	31/1/2052	164,441	0.01%
Chile Government International Bond	200,000	3.50%	15/4/2053	151,221	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chile Government International Bond	100,000	5.33%	5/1/2054	99,362	0.01%
Chile Government International Bond	400,000	3.10%	22/1/2061	267,571	0.02%
Chile Government International Bond	200,000	3.25%	21/9/2071	133,746	0.01%
Colbun SA	125,000	3.95%	11/10/2027	119,745	0.01%
Colbun SA	200,000	3.15%	6/3/2030	177,586	0.01%
Compania Cerveceras Unidas SA	150,000	3.35%	19/1/2032	129,001	0.01%
Corp. Nacional del Cobre de Chile	200,000	3.63%	1/8/2027	189,583	0.01%
Corp. Nacional del Cobre de Chile	200,000	3.15%	14/1/2030	178,420	0.01%
Corp. Nacional del Cobre de Chile	200,000	5.13%	2/2/2033	193,377	0.01%
Corp. Nacional del Cobre de Chile	200,000	5.95%	8/1/2034	202,505	0.01%
Corp. Nacional del Cobre de Chile	125,000	5.63%	21/9/2035	123,655	0.01%
Corp. Nacional del Cobre de Chile	250,000	4.25%	17/7/2042	203,074	0.01%
Corp. Nacional del Cobre de Chile	300,000	4.88%	4/11/2044	259,793	0.02%
Corp. Nacional del Cobre de Chile	600,000	3.70%	30/1/2050	432,518	0.03%
Corp. Nacional del Cobre de Chile	200,000	6.30%	8/9/2053	202,187	0.01%
Empresa de los Ferrocarriles del Estado	200,000	3.07%	18/8/2050	121,516	0.01%
Empresa de Transporte de Pasajeros Metro SA	200,000	4.70%	7/5/2050	164,889	0.01%
Empresa Nacional de Telecomunicaciones SA	200,000	3.05%	14/9/2032	159,925	0.01%
Empresa Nacional del Petroleo	400,000	3.75%	5/8/2026	379,826	0.03%
Empresa Nacional del Petroleo	200,000	4.50%	14/9/2047	150,474	0.01%
Enel Americas SA	150,000	4.00%	25/10/2026	145,999	0.01%
Enel Chile SA	150,000	4.88%	12/6/2028	147,646	0.01%
Engie Energia Chile SA	150,000	4.50%	29/1/2025	147,079	0.01%
GNL Quintero SA	141,200	4.63%	31/7/2029	138,345	0.01%
Interchile SA	200,000	4.50%	30/6/2056	164,550	0.01%
Inversiones CMPC SA	200,000	4.38%	4/4/2027	194,135	0.01%
Sociedad Quimica y Minera de Chile SA	200,000	6.50%	7/11/2033	211,954	0.02%
Sociedad Quimica y Minera de Chile SA	200,000	3.50%	10/9/2051	135,392	0.01%
Transec SA	150,000	3.88%	12/1/2029	140,042	0.01%
				<b>10,134,684</b>	<b>0.68%</b>
<b>China 2.55% (31 December 2022: 3.30%)</b>					
Agricultural Bank of China Ltd.	200,000	1.50%	18/1/2025	192,982	0.01%
Agricultural Bank of China Ltd.	500,000	1.20%	22/10/2025	468,036	0.03%
Alibaba Group Holding Ltd.	400,000	3.40%	6/12/2027	379,208	0.03%
Alibaba Group Holding Ltd.	200,000	2.13%	9/2/2031	165,626	0.01%
Alibaba Group Holding Ltd.	100,000	4.50%	28/11/2034	93,850	0.01%
Alibaba Group Holding Ltd.	100,000	4.00%	6/12/2037	86,153	0.01%
Alibaba Group Holding Ltd.	200,000	2.70%	9/2/2041	136,923	0.01%
Alibaba Group Holding Ltd.	250,000	4.20%	6/12/2047	204,107	0.02%
Alibaba Group Holding Ltd.	250,000	4.40%	6/12/2057	203,259	0.02%
Alibaba Group Holding Ltd.	200,000	3.25%	9/2/2061	126,377	0.01%
Amipeace Ltd.	200,000	2.25%	22/10/2030	170,683	0.01%
Avi Funding Co., Ltd.	600,000	3.80%	16/9/2025	588,494	0.04%
Baidu, Inc.	100,000	4.13%	30/6/2025	98,365	0.01%
Baidu, Inc.	125,000	3.63%	6/7/2027	119,873	0.01%
Baidu, Inc.	75,000	4.38%	29/3/2028	73,620	0.01%
Baidu, Inc.	300,000	3.43%	7/4/2030	272,803	0.02%
Bank of China Ltd.	300,000	3.88%	30/6/2025	295,422	0.02%
Bank of China Ltd.	250,000	3.50%	20/4/2027	242,521	0.02%
Bank of Communications Co., Ltd.	200,000	4.88%	28/2/2026	200,373	0.02%
BCEG HongKong Co., Ltd.	200,000	2.22%	2/7/2026	185,450	0.01%
Blossom Joy Ltd.^	200,000	3.10%	Perpetual	192,468	0.01%
BOC Aviation Ltd.	400,000	3.25%	29/4/2025	389,379	0.03%
BOC Aviation Ltd.	300,000	3.88%	27/4/2026	291,734	0.02%
BOC Aviation Ltd.	200,000	2.63%	17/9/2030	171,991	0.01%
BOCOM International Blossom Ltd.	200,000	1.75%	28/6/2026	183,807	0.01%
Bright Galaxy International Ltd.	200,000	3.25%	15/7/2026	177,083	0.01%
CCBL Cayman 1 Corp., Ltd.	200,000	1.99%	21/7/2025	190,690	0.01%
CCCI Treasure Ltd.^	250,000	3.43%	Perpetual	243,594	0.02%
CDBL Funding 1	200,000	3.50%	24/10/2027	191,133	0.01%
China Cinda 2020 I Management Ltd.	200,000	3.00%	20/1/2031	169,779	0.01%
China Cinda Finance 2015 I Ltd.	500,000	4.25%	23/4/2025	491,324	0.03%
China Cinda Finance 2017 I Ltd.	200,000	4.40%	9/3/2027	194,277	0.01%
China Cinda Finance 2017 I Ltd.	200,000	4.75%	8/2/2028	195,424	0.01%
China Cinda Finance 2017 I Ltd.	200,000	4.75%	21/2/2029	193,434	0.01%
China Construction Bank Corp.	200,000	1.46%	22/4/2026	186,160	0.01%
China Construction Bank Corp.^	500,000	2.45%	24/6/2030	478,819	0.03%
China Construction Bank Corp.^	200,000	2.85%	21/1/2032	189,083	0.01%
China Development Bank	400,000	3.00%	1/6/2026	385,894	0.03%
China Development Bank Financial Leasing Co., Ltd.^	200,000	2.88%	28/9/2030	189,003	0.01%
China Government International Bond	200,000	2.63%	2/11/2027	191,105	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Government International Bond	200,000	2.13%	3/12/2029	182,000	0.01%
China Government International Bond	300,000	1.20%	21/10/2030	252,781	0.02%
China Government International Bond	200,000	1.75%	26/10/2031	171,904	0.01%
China Government International Bond	200,000	2.75%	3/12/2039	162,046	0.01%
China Government International Bond	200,000	4.00%	19/10/2048	188,220	0.01%
China Great Wall International Holdings III Ltd.	200,000	3.88%	31/8/2027	181,271	0.01%
China Great Wall International Holdings VI Ltd.	200,000	4.25%	28/4/2025	194,110	0.01%
China Mengniu Dairy Co., Ltd.	400,000	1.88%	17/6/2025	380,892	0.03%
China Merchants Bank Co., Ltd.	300,000	1.20%	10/9/2025	281,363	0.02%
China Merchants Finance Co., Ltd.	200,000	4.75%	3/8/2025	198,674	0.02%
China Modern Dairy Holdings Ltd.	200,000	2.13%	14/7/2026	176,500	0.01%
China Overseas Finance Cayman III Ltd.	200,000	6.38%	29/10/2043	194,405	0.01%
China Overseas Finance Cayman VII Ltd.	200,000	4.75%	26/4/2028	193,306	0.01%
China Overseas Grand Oceans Finance IV Cayman Ltd.	200,000	2.45%	9/2/2026	166,235	0.01%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	200,000	4.25%	18/9/2028	197,972	0.02%
China State Construction Finance Cayman III Ltd.^	200,000	4.00%	Perpetual	196,620	0.01%
China Taiping Insurance Holdings Co., Ltd.^	300,000	6.40%	Perpetual	312,406	0.02%
Chinalco Capital Holdings Ltd.	200,000	2.13%	3/6/2026	186,574	0.01%
Chouzhou International Investment Ltd.	350,000	5.70%	27/6/2026	348,086	0.03%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	2.88%	21/3/2025	194,485	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.49%	1/3/2026	201,883	0.02%
CITIC Ltd.	200,000	3.70%	14/6/2026	194,334	0.01%
CITIC Ltd.	200,000	3.88%	28/2/2027	195,014	0.01%
CITIC Ltd.	200,000	2.85%	25/2/2030	177,439	0.01%
CMB International Leasing Management Ltd.	250,000	2.88%	4/2/2031	212,964	0.02%
CMHI Finance BVI Co., Ltd.	200,000	5.00%	6/8/2028	202,899	0.02%
CNAC HK Finbridge Co., Ltd.	200,000	2.00%	22/9/2025	188,961	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	5.13%	14/3/2028	199,746	0.02%
CNAC HK Finbridge Co., Ltd.	200,000	3.88%	19/6/2029	187,656	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	3.00%	22/9/2030	175,090	0.01%
CNOOC Finance 2013 Ltd.	350,000	4.25%	9/5/2043	314,231	0.02%
CNOOC Finance 2015 USA LLC	400,000	4.38%	2/5/2028	398,342	0.03%
CNOOC Petroleum North America ULC	200,000	5.88%	10/3/2035	211,138	0.02%
CNOOC Petroleum North America ULC	325,000	6.40%	15/5/2037	360,223	0.03%
CNPC HK Overseas Capital Ltd.	200,000	5.95%	28/4/2041	220,354	0.02%
Contemporary Ruinding Development Ltd.	200,000	2.63%	17/9/2030	171,223	0.01%
CSSC Capital 2015 Ltd.	300,000	2.10%	27/7/2026	277,475	0.02%
ENN Energy Holdings Ltd.	200,000	2.63%	17/9/2030	171,355	0.01%
Export-Import Bank of China	600,000	3.25%	28/11/2027	578,913	0.04%
Foxconn Far East Ltd.	300,000	3.00%	23/9/2026	283,135	0.02%
Fujian Zhanglong Group Co., Ltd.	200,000	4.80%	20/6/2025	195,823	0.01%
Gansu Provincial Highway Aviation Tourism Investment Group Co., Ltd.	200,000	4.90%	30/3/2025	190,512	0.01%
Geely Finance Hong Kong Ltd.	200,000	3.00%	5/3/2025	192,151	0.01%
Guangzhou Development District Holding Group Co., Ltd.	200,000	2.85%	19/1/2027	181,739	0.01%
Guangzhou Metro Investment Finance BVI Ltd.	400,000	1.51%	17/9/2025	375,703	0.03%
Guohui International Bvi Co., Ltd.	200,000	4.70%	15/6/2025	195,419	0.01%
Guoren Property & Casualty Insurance Co., Ltd.	200,000	3.35%	1/6/2026	175,246	0.01%
Haitong International Securities Group Ltd.	200,000	2.13%	20/5/2026	183,228	0.01%
Henan Railway Construction & Investment Group Co., Ltd.	200,000	2.20%	26/1/2025	191,259	0.01%
Hongkong International Qingdao Co., Ltd.	200,000	4.80%	8/7/2025	195,086	0.01%
Horse Gallop Finance Ltd.	200,000	1.70%	28/7/2025	189,164	0.01%
Huarong Finance II Co., Ltd.	400,000	5.50%	16/1/2025	394,492	0.03%
Huarong Finance II Co., Ltd.	200,000	4.63%	3/6/2026	190,080	0.01%
ICBCIL Finance Co., Ltd.	350,000	1.75%	25/8/2025	330,937	0.02%
ICBCIL Finance Co., Ltd.	500,000	2.25%	2/11/2026	464,172	0.03%
Industrial & Commercial Bank of China Ltd.	700,000	1.20%	9/9/2025	658,094	0.05%
Industrial & Commercial Bank of China Ltd.	250,000	3.54%	8/11/2027	241,257	0.02%
JIC Zhixin Ltd.	200,000	3.50%	24/11/2027	191,416	0.01%
Jinan Urban Construction International Investment Co., Ltd.	200,000	2.40%	23/9/2026	180,825	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	1.88%	17/11/2025	186,426	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	3.50%	24/9/2029	177,530	0.01%
Kunlun Energy Co., Ltd.	200,000	3.75%	13/5/2025	196,645	0.01%
Lenovo Group Ltd.	200,000	5.83%	27/1/2028	204,057	0.02%
Lenovo Group Ltd.	200,000	6.54%	27/7/2032	213,602	0.02%
Meituan	300,000	3.05%	28/10/2030	252,871	0.02%
Minmetals Bounteous Finance BVI Ltd.	300,000	4.20%	27/7/2026	293,877	0.02%
Pioneer Reward Ltd.	600,000	2.00%	9/4/2026	563,366	0.04%
Powerchina Roadbridge Group British Virgin Islands Ltd.^	200,000	3.08%	Perpetual	189,594	0.01%
Prosus NV	200,000	3.26%	19/1/2027	185,114	0.01%
Prosus NV	200,000	3.68%	21/1/2030	174,506	0.01%
Prosus NV	300,000	3.06%	13/7/2031	241,969	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prosus NV	225,000	4.03%	3/8/2050	147,180	0.01%
Prosus NV	200,000	3.83%	8/2/2051	126,090	0.01%
Prosus NV	200,000	4.99%	19/1/2052	149,854	0.01%
Rongshi International Finance Ltd.	200,000	3.75%	21/5/2029	192,566	0.01%
SF Holding Investment Ltd.	496,000	2.88%	20/2/2030	435,943	0.03%
Shanghai Port Group BVI Development Co., Ltd.	200,000	2.85%	11/9/2029	182,881	0.01%
Shanghai Pudong Development Bank Co., Ltd.	200,000	3.25%	14/7/2025	195,049	0.01%
Shaoxing City Investment Group Ltd.	200,000	2.50%	19/8/2026	181,458	0.01%
Shenwan Hongyuan International Finance Ltd.	200,000	1.80%	14/7/2026	185,176	0.01%
Sinochem Offshore Capital Co., Ltd.	200,000	1.63%	29/10/2025	187,260	0.01%
Sinochem Offshore Capital Co., Ltd.	500,000	1.50%	23/9/2026	453,078	0.03%
Sinopec Group Overseas Development 2013 Ltd.	200,000	5.38%	17/10/2043	209,300	0.02%
Sinopec Group Overseas Development 2015 Ltd.	550,000	3.25%	28/4/2025	537,814	0.04%
Sinopec Group Overseas Development 2017 Ltd.	200,000	3.63%	12/4/2027	194,893	0.01%
Sinopec Group Overseas Development 2017 Ltd.	200,000	4.00%	13/9/2047	172,530	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.95%	8/8/2029	185,986	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.95%	12/11/2029	185,289	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.70%	13/5/2030	181,512	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.30%	8/1/2031	175,106	0.01%
Sinopec Group Overseas Development 2018 Ltd.	500,000	3.44%	12/11/2049	390,895	0.03%
SP PowerAssets Ltd.	200,000	3.25%	24/11/2025	194,580	0.01%
State Grid Overseas Investment 2014 Ltd.	200,000	4.85%	7/5/2044	197,663	0.01%
State Grid Overseas Investment BVI Ltd.	1,000,000	3.50%	4/5/2027	970,849	0.07%
State Grid Overseas Investment BVI Ltd.	200,000	1.63%	5/8/2030	167,902	0.01%
Sunny Express Enterprises Corp.	200,000	3.13%	23/4/2030	181,719	0.01%
Sunny Optical Technology Group Co., Ltd.	200,000	5.95%	17/7/2026	202,265	0.02%
Syngenta Finance NV	400,000	4.89%	24/4/2025	394,503	0.03%
Talent Yield International Ltd.	200,000	2.00%	6/5/2026	186,572	0.01%
Tencent Holdings Ltd.	200,000	3.80%	11/2/2025	197,025	0.01%
Tencent Holdings Ltd.	700,000	3.60%	19/1/2028	665,475	0.05%
Tencent Holdings Ltd.	700,000	3.98%	11/4/2029	665,164	0.05%
Tencent Holdings Ltd.	200,000	2.39%	3/6/2030	170,281	0.01%
Tencent Holdings Ltd.	200,000	3.93%	19/1/2038	169,928	0.01%
Tencent Holdings Ltd.	500,000	3.24%	3/6/2050	335,088	0.02%
Tencent Holdings Ltd.	250,000	3.84%	22/4/2051	186,821	0.01%
Tencent Holdings Ltd.	200,000	3.29%	3/6/2060	127,153	0.01%
Tencent Music Entertainment Group	200,000	1.38%	3/9/2025	187,818	0.01%
Three Gorges Finance I Cayman Islands Ltd.	200,000	1.30%	22/9/2025	188,237	0.01%
Three Gorges Finance I Cayman Islands Ltd.	300,000	3.15%	2/6/2026	289,400	0.02%
Three Gorges Finance I Cayman Islands Ltd.	200,000	2.15%	22/9/2030	173,039	0.01%
Vanke Real Estate Hong Kong Co., Ltd.	300,000	3.98%	9/11/2027	196,617	0.01%
Vertex Capital Investment Ltd.	200,000	2.85%	28/7/2026	178,897	0.01%
Weibo Corp.	200,000	3.38%	8/7/2030	171,942	0.01%
Xiaomi Best Time International Ltd.	200,000	2.88%	14/7/2031	165,491	0.01%
Yieldking Investment Ltd.	200,000	2.80%	18/8/2026	183,800	0.01%
Zhejiang Seaport International Co., Ltd.	200,000	1.98%	17/3/2026	187,228	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	200,000	3.50%	8/3/2026	178,497	0.01%
				<b>38,062,505</b>	<b>2.55%</b>
<b>Colombia 0.03% (31 December 2022: 0.02%)</b>					
Grupo Energia Bogota SA ESP	200,000	7.85%	9/11/2033	217,351	0.02%
Transportadora de Gas Internacional SA ESP	200,000	5.55%	1/11/2028	195,464	0.01%
				<b>412,815</b>	<b>0.03%</b>
<b>Denmark 0.14% (31 December 2022: 0.09%)</b>					
AP Moller-Maersk A/S	112,000	4.50%	20/6/2029	110,220	0.01%
AP Moller-Maersk A/S	112,000	5.88%	14/9/2033	116,575	0.01%
Danske Bank A/S^	250,000	3.24%	20/12/2025	243,502	0.02%
Danske Bank A/S^	210,000	6.47%	9/1/2026	211,528	0.01%
Danske Bank A/S^	375,000	1.55%	10/9/2027	338,859	0.02%
Danske Bank A/S	200,000	4.38%	12/6/2028	193,296	0.01%
Denmark Government International Bond	550,000	5.00%	14/11/2025	555,844	0.04%
Kommunekredit	200,000	0.63%	10/6/2025	188,768	0.01%
Kommunekredit	200,000	0.50%	28/1/2026	184,614	0.01%
				<b>2,143,206</b>	<b>0.14%</b>
<b>Finland 0.15% (31 December 2022: 0.15%)</b>					
Finland Government International Bond	500,000	0.88%	20/5/2030	410,477	0.03%
Finnvera OYJ	100,000	2.38%	4/6/2025	96,731	0.01%
Finnvera OYJ	200,000	1.13%	27/10/2026	183,557	0.01%
Kuntarahoitus OYJ	200,000	0.88%	2/9/2026	183,142	0.01%
Kuntarahoitus OYJ	200,000	4.13%	15/12/2027	200,210	0.01%
Nokia OYJ	75,000	6.63%	15/5/2039	74,503	0.01%
Nordea Bank Abp	200,000	3.60%	6/6/2025	196,198	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nordea Bank Abp	200,000	4.75%	22/9/2025	199,163	0.01%
Nordea Bank Abp	225,000	1.50%	30/9/2026	205,092	0.02%
Nordea Bank Abp	200,000	5.38%	22/9/2027	203,384	0.01%
Nordea Bank Abp^	100,000	4.63%	13/9/2033	94,071	0.01%
UPM-Kymmene OYJ	150,000	7.45%	26/11/2027	158,364	0.01%
				<b>2,204,892</b>	<b>0.15%</b>
<b>France 1.68% (31 December 2022: 1.85%)</b>					
Agence Francaise de Developpement EPIC	200,000	0.63%	22/1/2026	185,118	0.01%
Air Liquide Finance SA	100,000	3.50%	27/9/2046	81,280	0.01%
Airbus SE	100,000	3.15%	10/4/2027	95,649	0.01%
Airbus SE	150,000	3.95%	10/4/2047	129,257	0.01%
AXA SA	150,000	8.60%	15/12/2030	180,475	0.01%
AXA SA^	200,000	5.13%	17/1/2047	195,462	0.01%
Banque Federative du Credit Mutuel SA	300,000	4.94%	26/1/2026	298,768	0.02%
Banque Federative du Credit Mutuel SA	200,000	5.90%	13/7/2026	204,074	0.01%
Banque Federative du Credit Mutuel SA	200,000	4.75%	13/7/2027	198,635	0.01%
Banque Federative du Credit Mutuel SA	200,000	5.79%	13/7/2028	206,715	0.01%
BNP Paribas SA	400,000	3.38%	9/1/2025	391,633	0.03%
BNP Paribas SA	200,000	4.38%	28/9/2025	195,623	0.01%
BNP Paribas SA	200,000	4.38%	12/5/2026	195,053	0.01%
BNP Paribas SA^	400,000	2.22%	9/6/2026	381,890	0.03%
BNP Paribas SA^	200,000	1.32%	13/1/2027	184,464	0.01%
BNP Paribas SA	250,000	4.63%	13/3/2027	245,061	0.02%
BNP Paribas SA^	225,000	1.68%	30/6/2027	206,154	0.01%
BNP Paribas SA	200,000	3.50%	16/11/2027	188,856	0.01%
BNP Paribas SA	450,000	4.40%	14/8/2028	438,404	0.03%
BNP Paribas SA^	400,000	5.34%	12/6/2029	405,666	0.03%
BNP Paribas SA^	400,000	2.16%	15/9/2029	347,991	0.02%
BNP Paribas SA^	270,000	3.05%	13/1/2031	237,420	0.02%
BNP Paribas SA^	300,000	2.87%	19/4/2032	254,158	0.02%
BNP Paribas SA^	350,000	3.13%	20/1/2033	297,501	0.02%
BNP Paribas SA^	285,000	5.89%	5/12/2034	298,045	0.02%
BNP Paribas SA^	300,000	2.59%	12/8/2035	245,296	0.02%
BNP Paribas SA	250,000	2.82%	26/1/2041	173,502	0.01%
BPCE SA	100,000	2.38%	14/1/2025	96,711	0.01%
BPCE SA	275,000	1.00%	20/1/2026	253,349	0.02%
BPCE SA	300,000	4.88%	1/4/2026	294,059	0.02%
BPCE SA^	400,000	1.65%	6/10/2026	372,328	0.03%
BPCE SA^	150,000	2.05%	19/10/2027	136,324	0.01%
BPCE SA	250,000	3.50%	23/10/2027	234,252	0.02%
BPCE SA	250,000	3.25%	11/1/2028	232,705	0.02%
BPCE SA^	250,000	2.28%	20/1/2032	199,996	0.01%
BPCE SA^	250,000	3.12%	19/10/2032	203,649	0.01%
BPCE SA^	150,000	5.75%	19/7/2033	150,739	0.01%
BPCE SA^	250,000	7.00%	19/10/2034	271,226	0.02%
Caisse d'Amortissement de la Dette Sociale	750,000	3.00%	17/5/2025	733,013	0.05%
Caisse d'Amortissement de la Dette Sociale	800,000	4.00%	25/1/2026	794,146	0.05%
Caisse d'Amortissement de la Dette Sociale	500,000	0.63%	18/2/2026	462,256	0.03%
Caisse d'Amortissement de la Dette Sociale	430,000	4.88%	19/9/2026	437,112	0.03%
Caisse d'Amortissement de la Dette Sociale	400,000	1.25%	28/10/2026	368,678	0.02%
Caisse d'Amortissement de la Dette Sociale	800,000	3.75%	24/5/2028	789,302	0.05%
Caisse d'Amortissement de la Dette Sociale	425,000	1.00%	21/10/2030	346,029	0.02%
Caisse d'Amortissement de la Dette Sociale	700,000	1.38%	20/1/2031	580,766	0.04%
Caisse d'Amortissement de la Dette Sociale	600,000	2.13%	26/1/2032	515,784	0.03%
Caisse des Depots et Consignations	400,000	1.38%	5/2/2025	385,013	0.03%
Credit Agricole SA	210,000	4.38%	17/3/2025	206,657	0.01%
Credit Agricole SA^	350,000	1.91%	16/6/2026	332,186	0.02%
Credit Agricole SA	300,000	2.02%	11/1/2027	275,909	0.02%
Credit Agricole SA^	575,000	1.25%	26/1/2027	529,288	0.04%
Credit Agricole SA^	250,000	6.32%	3/10/2029	262,156	0.02%
Credit Agricole SA	250,000	3.25%	14/1/2030	220,209	0.01%
Credit Agricole SA^	250,000	4.00%	10/1/2033	232,572	0.02%
Credit Agricole SA	175,000	2.81%	11/1/2041	120,134	0.01%
Electricite de France SA	400,000	5.70%	23/5/2028	413,498	0.03%
Electricite de France SA	250,000	4.50%	21/9/2028	246,327	0.02%
Electricite de France SA	200,000	6.25%	23/5/2033	216,342	0.01%
Electricite de France SA	400,000	6.95%	26/1/2039	454,990	0.03%
Electricite de France SA	170,000	5.60%	27/1/2040	168,992	0.01%
Electricite de France SA	100,000	4.88%	22/1/2044	89,809	0.01%
Electricite de France SA	175,000	4.95%	13/10/2045	158,639	0.01%
Electricite de France SA	200,000	5.00%	21/9/2048	182,329	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Electricite de France SA	150,000	5.25%	13/10/2055	130,923	0.01%
Electricite de France SA	200,000	4.50%	4/12/2069	150,007	0.01%
Electricite de France SA	100,000	6.00%	22/1/2114	97,328	0.01%
La Mondiale SAM^	200,000	4.80%	18/1/2048	181,951	0.01%
Lafarge SA	75,000	7.13%	15/7/2036	85,977	0.01%
Legrand France SA	55,000	8.50%	15/2/2025	57,116	0.00%
Orange SA	400,000	9.00%	1/3/2031	494,403	0.03%
Orange SA	185,000	5.38%	13/1/2042	188,509	0.01%
Orange SA	75,000	5.50%	6/2/2044	77,966	0.01%
Pernod Ricard SA	150,000	3.25%	8/6/2026	145,540	0.01%
Pernod Ricard SA	50,000	5.50%	15/1/2042	52,305	0.00%
Sanofi SA	175,000	3.63%	19/6/2028	171,454	0.01%
SFIL SA	200,000	0.63%	9/2/2026	184,610	0.01%
Societe Generale SA	250,000	4.25%	14/4/2025	244,253	0.02%
Societe Generale SA	200,000	1.38%	8/7/2025	188,966	0.01%
Societe Generale SA	50,000	4.25%	19/8/2026	48,013	0.00%
Societe Generale SA^	200,000	1.49%	14/12/2026	184,125	0.01%
Societe Generale SA^	200,000	6.45%	12/1/2027	203,360	0.01%
Societe Generale SA	200,000	4.00%	12/1/2027	191,208	0.01%
Societe Generale SA^	175,000	1.79%	9/6/2027	159,345	0.01%
Societe Generale SA	250,000	4.75%	14/9/2028	246,393	0.02%
Societe Generale SA^	200,000	6.45%	10/1/2029	207,085	0.01%
Societe Generale SA	170,000	3.00%	22/1/2030	147,724	0.01%
Societe Generale SA^	200,000	2.89%	9/6/2032	164,959	0.01%
Societe Generale SA^	200,000	3.34%	21/1/2033	167,891	0.01%
Societe Generale SA^	400,000	6.22%	15/6/2033	399,613	0.03%
Societe Generale SA^	200,000	6.69%	10/1/2034	210,709	0.01%
Societe Generale SA	150,000	3.63%	1/3/2041	102,163	0.01%
Societe Generale SA	200,000	7.37%	10/1/2053	210,412	0.01%
Sodexo, Inc.	200,000	2.72%	16/4/2031	170,030	0.01%
TotalEnergies Capital International SA	155,000	2.43%	10/1/2025	151,181	0.01%
TotalEnergies Capital International SA	230,000	2.83%	10/1/2030	211,541	0.01%
TotalEnergies Capital International SA	120,000	2.99%	29/6/2041	93,509	0.01%
TotalEnergies Capital International SA	140,000	3.46%	12/7/2049	110,648	0.01%
TotalEnergies Capital International SA	350,000	3.13%	29/5/2050	257,515	0.02%
TotalEnergies Capital International SA	110,000	3.39%	29/6/2060	81,909	0.01%
TotalEnergies Capital SA	150,000	3.88%	11/10/2028	147,243	0.01%
Vinci SA	100,000	3.75%	10/4/2029	96,124	0.01%
WEA Finance LLC	70,000	2.88%	15/1/2027	62,369	0.00%
WEA Finance LLC	75,000	4.13%	20/9/2028	66,981	0.00%
WEA Finance LLC	100,000	3.50%	15/6/2029	85,050	0.01%
WEA Finance LLC	150,000	4.63%	20/9/2048	101,038	0.01%
				<b>25,159,070</b>	<b>1.68%</b>
<b>Germany 1.98% (31 December 2022: 2.08%)</b>					
Allianz SE^	200,000	6.35%	6/9/2053	206,873	0.01%
Aroundtown SA	200,000	5.38%	21/3/2029	164,010	0.01%
Bayer US Finance II LLC	350,000	5.50%	15/8/2025	346,960	0.02%
Bayer US Finance II LLC	200,000	4.25%	15/12/2025	194,760	0.01%
Bayer US Finance II LLC	400,000	4.38%	15/12/2028	380,756	0.03%
Bayer US Finance II LLC	250,000	4.20%	15/7/2034	222,566	0.02%
Bayer US Finance II LLC	125,000	5.88%	15/4/2038	118,289	0.01%
Bayer US Finance II LLC	150,000	4.40%	15/7/2044	117,380	0.01%
Bayer US Finance II LLC	75,000	3.95%	15/4/2045	54,923	0.00%
Bayer US Finance II LLC	200,000	4.88%	25/6/2048	168,968	0.01%
BMW US Capital LLC	400,000	3.90%	9/4/2025	395,322	0.03%
BMW US Capital LLC	220,000	2.80%	11/4/2026	211,343	0.01%
BMW US Capital LLC	150,000	1.25%	12/8/2026	137,546	0.01%
BMW US Capital LLC	85,000	3.30%	6/4/2027	81,574	0.01%
BMW US Capital LLC	200,000	3.75%	12/4/2028	193,580	0.01%
BMW US Capital LLC	175,000	3.95%	14/8/2028	169,982	0.01%
BMW US Capital LLC	125,000	3.63%	18/4/2029	119,637	0.01%
BMW US Capital LLC	200,000	4.15%	9/4/2030	195,629	0.01%
Daimler Truck Finance North America LLC	150,000	5.40%	20/9/2028	152,909	0.01%
Daimler Truck Finance North America LLC	450,000	2.38%	14/12/2028	400,174	0.03%
Daimler Truck Finance North America LLC	150,000	5.50%	20/9/2033	152,992	0.01%
Deutsche Bank AG	225,000	4.50%	1/4/2025	220,967	0.01%
Deutsche Bank AG	175,000	4.10%	13/1/2026	170,467	0.01%
Deutsche Bank AG	225,000	1.69%	19/3/2026	209,442	0.01%
Deutsche Bank AG^	300,000	6.12%	14/7/2026	303,086	0.02%
Deutsche Bank AG^	150,000	2.13%	24/11/2026	140,588	0.01%
Deutsche Bank AG^	200,000	7.15%	13/7/2027	207,750	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG^	150,000	2.31%	16/11/2027	137,133	0.01%
Deutsche Bank AG^	225,000	6.72%	18/1/2029	235,652	0.02%
Deutsche Bank AG^	350,000	6.82%	20/11/2029	368,206	0.02%
Deutsche Bank AG^	200,000	3.55%	18/9/2031	175,498	0.01%
Deutsche Bank AG^	200,000	3.73%	14/1/2032	167,654	0.01%
Deutsche Bank AG^	300,000	3.04%	28/5/2032	250,554	0.02%
Deutsche Bank AG^	200,000	4.88%	1/12/2032	186,913	0.01%
Deutsche Bank AG^	200,000	3.74%	7/1/2033	164,178	0.01%
Deutsche Bank AG^	225,000	7.08%	10/2/2034	231,180	0.02%
Deutsche Pfandbriefbank AG	200,000	0.50%	19/1/2024	199,545	0.01%
Deutsche Telekom AG	25,000	3.63%	21/1/2050	20,023	0.00%
Deutsche Telekom International Finance BV	75,000	3.60%	19/1/2027	72,777	0.00%
Deutsche Telekom International Finance BV	165,000	4.38%	21/6/2028	163,594	0.01%
Deutsche Telekom International Finance BV	550,000	8.75%	15/6/2030	663,019	0.04%
Deutsche Telekom International Finance BV	100,000	4.75%	21/6/2038	96,903	0.01%
Deutsche Telekom International Finance BV	205,000	4.88%	6/3/2042	195,905	0.01%
E.ON International Finance BV	145,000	6.65%	30/4/2038	160,241	0.01%
EMD Finance LLC	120,000	3.25%	19/3/2025	117,147	0.01%
Fresenius Medical Care US Finance III, Inc.	150,000	1.88%	1/12/2026	135,430	0.01%
Fresenius Medical Care US Finance III, Inc.	150,000	3.75%	15/6/2029	131,480	0.01%
Fresenius Medical Care US Finance III, Inc.	200,000	3.00%	1/12/2031	157,282	0.01%
KFW	1,275,000	1.25%	31/1/2025	1,228,341	0.08%
KFW	130,000	2.00%	2/5/2025	125,622	0.01%
KFW	1,000,000	0.38%	18/7/2025	938,778	0.06%
KFW	550,000	5.13%	29/9/2025	556,102	0.04%
KFW	600,000	0.63%	22/1/2026	557,096	0.04%
KFW	175,000	3.63%	1/4/2026	172,794	0.01%
KFW	575,000	4.63%	7/8/2026	581,379	0.04%
KFW	850,000	1.00%	1/10/2026	782,108	0.05%
KFW	920,000	3.00%	20/5/2027	888,889	0.06%
KFW	700,000	3.75%	15/2/2028	693,083	0.05%
KFW	400,000	2.88%	3/4/2028	382,165	0.03%
KFW	650,000	3.88%	15/6/2028	646,378	0.04%
KFW	125,000	1.75%	14/9/2029	111,050	0.01%
KFW	225,000	4.75%	29/10/2030	234,949	0.02%
KFW	575,000	4.13%	15/7/2033	578,373	0.04%
KFW	525,000	0.00%	18/4/2036	315,164	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	575,000	0.50%	8/12/2025	533,197	0.04%
Landeskreditbank Baden-Wuerttemberg Foerderbank	250,000	1.38%	12/10/2028	220,574	0.01%
Landwirtschaftliche Rentenbank	500,000	2.00%	13/1/2025	486,126	0.03%
Landwirtschaftliche Rentenbank	150,000	0.50%	27/5/2025	141,642	0.01%
Landwirtschaftliche Rentenbank	250,000	2.38%	10/6/2025	242,202	0.02%
Landwirtschaftliche Rentenbank	875,000	0.88%	30/3/2026	812,029	0.05%
Landwirtschaftliche Rentenbank	330,000	1.75%	27/7/2026	310,574	0.02%
Landwirtschaftliche Rentenbank	100,000	2.50%	15/11/2027	94,518	0.01%
Landwirtschaftliche Rentenbank	350,000	1.00%	25/2/2028	309,874	0.02%
Landwirtschaftliche Rentenbank	225,000	3.88%	14/6/2028	223,989	0.02%
Landwirtschaftliche Rentenbank	425,000	0.88%	3/9/2030	346,471	0.02%
Landwirtschaftliche Rentenbank	200,000	5.00%	24/10/2033	215,124	0.01%
Mercedes-Benz Finance North America LLC	275,000	4.95%	30/3/2025	275,081	0.02%
Mercedes-Benz Finance North America LLC	200,000	3.30%	19/5/2025	195,829	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.38%	26/11/2025	176,712	0.01%
Mercedes-Benz Finance North America LLC	100,000	1.45%	2/3/2026	93,280	0.01%
Mercedes-Benz Finance North America LLC	200,000	4.80%	30/3/2026	200,169	0.01%
Mercedes-Benz Finance North America LLC	50,000	3.45%	6/1/2027	48,337	0.00%
Mercedes-Benz Finance North America LLC	175,000	5.25%	29/11/2027	178,837	0.01%
Mercedes-Benz Finance North America LLC	175,000	4.80%	30/3/2028	176,741	0.01%
Mercedes-Benz Finance North America LLC	150,000	5.10%	3/8/2028	152,958	0.01%
Mercedes-Benz Finance North America LLC	375,000	8.50%	18/1/2031	470,163	0.03%
Mercedes-Benz Finance North America LLC	150,000	5.05%	3/8/2033	154,214	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	200,000	5.88%	23/5/2042	200,791	0.01%
NRW Bank	600,000	0.38%	10/2/2025	571,240	0.04%
NRW Bank	100,000	4.50%	9/6/2025	99,596	0.01%
NRW Bank	390,000	4.63%	4/11/2025	390,268	0.03%
Siemens Financieringsmaatschappij NV	425,000	3.25%	27/5/2025	416,136	0.03%
Siemens Financieringsmaatschappij NV	225,000	6.13%	17/8/2026	233,276	0.02%
Siemens Financieringsmaatschappij NV	300,000	3.40%	16/3/2027	289,592	0.02%
Siemens Financieringsmaatschappij NV	250,000	1.70%	11/3/2028	224,284	0.02%
Siemens Financieringsmaatschappij NV	500,000	2.88%	11/3/2041	390,338	0.03%
Siemens Financieringsmaatschappij NV	450,000	4.20%	16/3/2047	409,423	0.03%
State of North Rhine-Westphalia Germany	600,000	5.00%	14/2/2025	600,122	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen Group of America Finance LLC	400,000	3.35%	13/5/2025	389,478	0.03%
Volkswagen Group of America Finance LLC	400,000	4.63%	13/11/2025	395,569	0.03%
Volkswagen Group of America Finance LLC	200,000	1.25%	24/11/2025	185,757	0.01%
Volkswagen Group of America Finance LLC	300,000	4.75%	13/11/2028	297,075	0.02%
Volkswagen Group of America Finance LLC	200,000	4.60%	8/6/2029	195,695	0.01%
				<b>29,608,339</b>	<b>1.98%</b>
<b>Hong Kong 0.54% (31 December 2022: 0.47%)</b>					
AIA Group Ltd.	200,000	5.63%	25/10/2027	206,411	0.02%
AIA Group Ltd.	275,000	3.60%	9/4/2029	260,269	0.02%
AIA Group Ltd.	250,000	3.38%	7/4/2030	230,159	0.02%
AIA Group Ltd.	200,000	3.20%	16/9/2040	151,381	0.01%
AIA Group Ltd.	200,000	4.50%	16/3/2046	182,922	0.01%
Airport Authority <sup>^</sup>	200,000	2.10%	Perpetual	186,719	0.01%
Airport Authority	200,000	1.75%	12/1/2027	185,227	0.01%
Airport Authority	200,000	4.75%	12/1/2028	202,682	0.01%
Airport Authority	450,000	1.63%	4/2/2031	371,508	0.03%
Airport Authority	200,000	3.25%	12/1/2052	153,788	0.01%
Airport Authority	200,000	3.50%	12/1/2062	155,228	0.01%
Bank of Communications Hong Kong Ltd. <sup>^</sup>	437,000	2.30%	8/7/2031	404,923	0.03%
Bank of East Asia Ltd. <sup>^</sup>	250,000	4.00%	29/5/2030	235,298	0.02%
Castle Peak Power Finance Co., Ltd.	200,000	2.20%	22/6/2030	169,971	0.01%
China Life Insurance Overseas Co., Ltd. <sup>^</sup>	300,000	5.35%	15/8/2033	303,334	0.02%
China Ping An Insurance Overseas Holdings Ltd.	200,000	2.85%	12/8/2031	161,364	0.01%
CLP Power Hong Kong Financing Ltd.	350,000	3.38%	26/10/2027	334,577	0.02%
HKT Capital No 4 Ltd.	200,000	3.00%	14/7/2026	190,373	0.01%
HKT Capital No 5 Ltd.	200,000	3.25%	30/9/2029	181,848	0.01%
Hong Kong Government International Bond	300,000	0.63%	2/2/2026	278,227	0.02%
Hong Kong Government International Bond	200,000	4.50%	11/1/2028	203,765	0.01%
Hong Kong Government International Bond	200,000	1.38%	2/2/2031	166,523	0.01%
Hong Kong Government International Bond	200,000	1.75%	24/11/2031	168,236	0.01%
Hong Kong Government International Bond	200,000	4.63%	11/1/2033	208,126	0.02%
Hong Kong Government International Bond	200,000	2.38%	2/2/2051	134,283	0.01%
Hong Kong Mortgage Corp., Ltd.	200,000	4.88%	13/9/2028	204,552	0.02%
Hong Kong Sukuk 2017 Ltd.	200,000	3.13%	28/2/2027	194,099	0.01%
Hongkong Electric Finance Ltd.	200,000	2.25%	9/6/2030	170,802	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	2.25%	15/7/2031	163,353	0.01%
HPHT Finance 21 Ltd.	200,000	2.00%	19/3/2026	187,334	0.01%
Hysan MTN Ltd.	200,000	2.82%	4/9/2029	173,809	0.01%
JMH Co., Ltd.	200,000	2.50%	9/4/2031	169,592	0.01%
Link Finance Cayman 2009 Ltd.	150,000	3.60%	3/9/2024	148,191	0.01%
MTR Corp., Ltd.	200,000	1.63%	19/8/2030	166,795	0.01%
Nan Fung Treasury Ltd.	200,000	3.63%	27/8/2030	167,823	0.01%
Sun Hung Kai Properties Capital Market Ltd.	200,000	2.75%	13/5/2030	173,973	0.01%
Swire Pacific Mtn Financing HK Ltd.	200,000	2.88%	30/1/2030	176,671	0.01%
Wharf REIC Finance BVI Ltd.	400,000	2.38%	7/5/2025	384,353	0.03%
Wharf REIC Finance BVI Ltd.	200,000	2.88%	7/5/2030	174,571	0.01%
				<b>8,083,060</b>	<b>0.54%</b>
<b>Hungary 0.17% (31 December 2022: 0.10%)</b>					
Hungary Government International Bond	400,000	6.13%	22/5/2028	416,000	0.03%
Hungary Government International Bond	250,000	5.25%	16/6/2029	251,569	0.02%
Hungary Government International Bond	400,000	2.13%	22/9/2031	322,172	0.02%
Hungary Government International Bond	200,000	6.25%	22/9/2032	213,320	0.02%
Hungary Government International Bond	200,000	5.50%	16/6/2034	203,053	0.01%
Hungary Government International Bond	202,000	7.63%	29/3/2041	240,891	0.02%
Hungary Government International Bond	250,000	3.13%	21/9/2051	168,879	0.01%
Hungary Government International Bond	230,000	6.75%	25/9/2052	256,730	0.02%
Magyar Export-Import Bank Zrt	200,000	6.13%	4/12/2027	203,846	0.01%
MFB Magyar Fejlesztési Bank Zrt	200,000	6.50%	29/6/2028	206,198	0.01%
				<b>2,482,658</b>	<b>0.17%</b>
<b>India 0.34% (31 December 2022: 0.41%)</b>					
ABJA Investment Co. Pte Ltd.	200,000	5.45%	24/1/2028	200,107	0.01%
Adani Electricity Mumbai Ltd.	200,000	3.95%	12/2/2030	163,582	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.20%	4/8/2027	179,592	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.38%	3/7/2029	172,368	0.01%
Adani Ports & Special Economic Zone Ltd.	100,000	5.00%	2/8/2041	73,509	0.01%
Adani Transmission Step-One Ltd.	200,000	4.00%	3/8/2026	183,484	0.01%
Bharti Airtel Ltd.	200,000	4.38%	10/6/2025	197,382	0.01%
Bharti Airtel Ltd.	200,000	3.25%	3/6/2031	176,019	0.01%
BPRL International Singapore Pte Ltd.	200,000	4.38%	18/1/2027	194,896	0.01%
Export-Import Bank of India	200,000	3.88%	1/2/2028	192,049	0.01%
Export-Import Bank of India	200,000	3.25%	15/1/2030	182,129	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Export-Import Bank of India	200,000	5.50%	18/1/2033	206,569	0.02%
ICICI Bank Ltd.	250,000	4.00%	18/3/2026	244,499	0.02%
Indian Railway Finance Corp., Ltd.	200,000	3.95%	13/2/2050	161,576	0.01%
NTPC Ltd.	250,000	4.25%	26/2/2026	246,211	0.02%
Oil India Ltd.	200,000	5.13%	4/2/2029	200,090	0.01%
ONGC Videsh Vankorneft Pte Ltd.	250,000	3.75%	27/7/2026	241,840	0.02%
Power Finance Corp., Ltd.	200,000	6.15%	6/12/2028	208,702	0.02%
Power Finance Corp., Ltd.	200,000	3.95%	23/4/2030	184,796	0.01%
REC Ltd.	200,000	2.25%	1/9/2026	184,891	0.01%
REC Ltd.	200,000	4.63%	22/3/2028	195,557	0.01%
Reliance Industries Ltd.	250,000	3.67%	30/11/2027	238,953	0.02%
Reliance Industries Ltd.	250,000	2.88%	12/1/2032	213,907	0.02%
Reliance Industries Ltd.	50,000	4.88%	10/2/2045	45,946	0.00%
Reliance Industries Ltd.	450,000	3.63%	12/1/2052	328,068	0.02%
State Bank of India	200,000	4.88%	5/5/2028	199,584	0.01%
UPL Corp., Ltd.	100,000	4.50%	8/3/2028	88,913	0.01%
				<b>5,105,219</b>	<b>0.34%</b>
<b>Indonesia 1.01% (31 December 2022: 1.09%)</b>					
Freepport Indonesia PT	500,000	5.32%	14/4/2032	491,428	0.03%
Indofood CBP Sukses Makmur Tbk PT	200,000	3.40%	9/6/2031	172,951	0.01%
Indofood CBP Sukses Makmur Tbk PT	200,000	4.75%	9/6/2051	162,060	0.01%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	300,000	4.75%	15/5/2025	296,399	0.02%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	200,000	6.76%	15/11/2048	210,926	0.02%
Indonesia Government International Bond	200,000	4.13%	15/1/2025	198,114	0.01%
Indonesia Government International Bond	400,000	4.75%	8/1/2026	400,255	0.03%
Indonesia Government International Bond	500,000	4.55%	11/1/2028	499,384	0.03%
Indonesia Government International Bond	400,000	3.50%	11/1/2028	383,374	0.03%
Indonesia Government International Bond	300,000	2.85%	14/2/2030	271,593	0.02%
Indonesia Government International Bond	400,000	3.85%	15/10/2030	381,226	0.03%
Indonesia Government International Bond	200,000	2.15%	28/7/2031	168,592	0.01%
Indonesia Government International Bond	200,000	3.55%	31/3/2032	184,914	0.01%
Indonesia Government International Bond	200,000	4.65%	20/9/2032	200,038	0.01%
Indonesia Government International Bond	200,000	4.85%	11/1/2033	204,319	0.01%
Indonesia Government International Bond	200,000	8.50%	12/10/2035	265,897	0.02%
Indonesia Government International Bond	250,000	6.63%	17/2/2037	292,967	0.02%
Indonesia Government International Bond	300,000	7.75%	17/1/2038	385,211	0.03%
Indonesia Government International Bond	450,000	5.25%	17/1/2042	467,098	0.03%
Indonesia Government International Bond	425,000	4.63%	15/4/2043	417,151	0.03%
Indonesia Government International Bond	200,000	6.75%	15/1/2044	245,344	0.02%
Indonesia Government International Bond	300,000	5.13%	15/1/2045	311,126	0.02%
Indonesia Government International Bond	200,000	5.95%	8/1/2046	225,259	0.02%
Indonesia Government International Bond	450,000	5.25%	8/1/2047	470,093	0.03%
Indonesia Government International Bond	200,000	4.35%	11/1/2048	185,252	0.01%
Indonesia Government International Bond	200,000	5.35%	11/2/2049	212,250	0.02%
Indonesia Government International Bond	350,000	3.50%	14/2/2050	281,830	0.02%
Indonesia Government International Bond	250,000	4.20%	15/10/2050	224,730	0.02%
Indonesia Government International Bond	200,000	3.05%	12/3/2051	152,817	0.01%
Indonesia Government International Bond	200,000	4.30%	31/3/2052	181,730	0.01%
Indonesia Government International Bond	200,000	4.45%	15/4/2070	180,168	0.01%
LLPL Capital Pte Ltd.	160,920	6.88%	4/2/2039	155,146	0.01%
Minejasa Capital BV	450,000	4.63%	10/8/2030	427,566	0.03%
Pelabuhan Indonesia Persero PT	300,000	4.25%	5/5/2025	294,836	0.02%
Pertamina Persero PT	200,000	3.65%	30/7/2029	188,825	0.01%
Pertamina Persero PT	200,000	2.30%	9/2/2031	169,177	0.01%
Pertamina Persero PT	200,000	6.00%	3/5/2042	209,763	0.02%
Pertamina Persero PT	200,000	5.63%	20/5/2043	202,885	0.01%
Pertamina Persero PT	300,000	6.45%	30/5/2044	327,677	0.02%
Pertamina Persero PT	200,000	4.18%	21/1/2050	165,955	0.01%
Pertamina Persero PT	300,000	4.15%	25/2/2060	238,534	0.02%
Perusahaan Penerbit SBSN Indonesia III	250,000	4.33%	28/5/2025	248,630	0.02%
Perusahaan Penerbit SBSN Indonesia III	800,000	4.55%	29/3/2026	800,307	0.05%
Perusahaan Penerbit SBSN Indonesia III	300,000	4.40%	1/3/2028	298,878	0.02%
Perusahaan Penerbit SBSN Indonesia III	400,000	4.45%	20/2/2029	398,999	0.03%
Perusahaan Penerbit SBSN Indonesia III	200,000	2.80%	23/6/2030	180,526	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	2.55%	9/6/2031	174,055	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	4.70%	6/6/2032	200,917	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	3.55%	9/6/2051	160,597	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	4.13%	15/5/2027	391,020	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.45%	21/5/2028	203,697	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.25%	24/10/2042	190,182	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	6.25%	25/1/2049	208,713	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara PT Tower Bersama Infrastructure Tbk	400,000 200,000	4.88% 2.75%	17/7/2049 20/1/2026	352,851 187,230	0.02% 0.01%
				<b>15,101,462</b>	<b>1.01%</b>
<b>Ireland 0.41% (31 December 2022: 0.42%)</b>					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	300,000	3.50%	15/1/2025	293,449	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	6.50%	15/7/2025	355,208	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	225,000	4.45%	1/10/2025	220,910	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	4.45%	3/4/2026	343,673	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	325,000	2.45%	29/10/2026	301,052	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	6.45%	15/4/2027	207,110	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.65%	21/7/2027	190,140	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	5.75%	6/6/2028	204,804	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	600,000	3.00%	29/10/2028	547,738	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	6.15%	30/9/2030	211,008	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	475,000	3.30%	30/1/2032	413,652	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	400,000	3.40%	29/10/2033	343,666	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.85%	29/10/2041	161,745	0.01%
AIB Group plc^	200,000	6.61%	13/9/2029	210,649	0.02%
Avolon Holdings Funding Ltd.	100,000	2.88%	15/2/2025	96,568	0.01%
Avolon Holdings Funding Ltd.	100,000	2.13%	21/2/2026	92,742	0.01%
Avolon Holdings Funding Ltd.	350,000	4.25%	15/4/2026	338,511	0.02%
Avolon Holdings Funding Ltd.	95,000	4.38%	1/5/2026	92,081	0.01%
Avolon Holdings Funding Ltd.	275,000	3.25%	15/2/2027	254,690	0.02%
Avolon Holdings Funding Ltd.	268,000	2.53%	18/11/2027	237,713	0.02%
Bank of Ireland Group plc^	200,000	6.25%	16/9/2026	202,216	0.01%
Bank of Ireland Group plc^	200,000	2.03%	30/9/2027	182,706	0.01%
CRH America Finance, Inc.	50,000	3.95%	4/4/2028	48,329	0.00%
CRH America Finance, Inc.	200,000	4.40%	9/5/2047	179,500	0.01%
Park Aerospace Holdings Ltd.	14,000	5.50%	15/2/2024	13,977	0.00%
SMBC Aviation Capital Finance DAC	200,000	5.45%	3/5/2028	201,100	0.01%
SMBC Aviation Capital Finance DAC	200,000	5.70%	25/7/2033	201,971	0.01%
				<b>6,146,908</b>	<b>0.41%</b>
<b>Israel 0.21% (31 December 2022: 0.21%)</b>					
ICL Group Ltd.	150,000	6.38%	31/5/2038	142,767	0.01%
Israel Discount Bank Ltd.	200,000	5.38%	26/1/2028	194,644	0.01%
Israel Electric Corp., Ltd.	250,000	4.25%	14/8/2028	233,603	0.02%
Israel Government International Bond	200,000	2.88%	16/3/2026	190,635	0.01%
Israel Government International Bond	200,000	3.25%	17/1/2028	186,927	0.01%
Israel Government International Bond	250,000	2.75%	3/7/2030	220,911	0.02%
Israel Government International Bond	300,000	4.50%	17/1/2033	285,079	0.02%
Israel Government International Bond	500,000	4.50%	30/1/2043	439,979	0.03%
Israel Government International Bond	200,000	3.88%	3/7/2050	153,926	0.01%
Israel Government International Bond	200,000	4.50%	3/4/2120	155,797	0.01%
State of Israel	200,000	2.50%	15/1/2030	174,201	0.01%
State of Israel	400,000	3.38%	15/1/2050	283,063	0.02%
State of Israel	600,000	3.80%	13/5/2060	429,344	0.03%
				<b>3,090,876</b>	<b>0.21%</b>
<b>Italy 0.40% (31 December 2022: 0.41%)</b>					
Cassa Depositi e Prestiti SpA	350,000	5.75%	5/5/2026	349,649	0.02%
Enel Finance America LLC	200,000	2.88%	12/7/2041	135,721	0.01%
Enel Finance International NV	200,000	1.38%	12/7/2026	182,321	0.01%
Enel Finance International NV	200,000	3.63%	25/5/2027	191,076	0.01%
Enel Finance International NV	200,000	4.63%	15/6/2027	197,775	0.01%
Enel Finance International NV	150,000	3.50%	6/4/2028	140,608	0.01%
Enel Finance International NV	200,000	1.88%	12/7/2028	174,472	0.01%
Enel Finance International NV	150,000	2.25%	12/7/2031	121,862	0.01%
Enel Finance International NV	200,000	5.00%	15/6/2032	194,980	0.01%
Enel Finance International NV	280,000	6.80%	15/9/2037	305,289	0.02%
Enel Finance International NV	205,000	6.00%	7/10/2039	208,134	0.01%
Enel Finance International NV	205,000	4.75%	25/5/2047	178,310	0.01%
Eni SpA	300,000	4.75%	12/9/2028	299,240	0.02%
Eni SpA	240,000	4.25%	9/5/2029	233,551	0.02%
Eni USA, Inc.	75,000	7.30%	15/11/2027	80,630	0.01%
Intesa Sanpaolo SpA	100,000	7.00%	21/11/2025	102,475	0.01%
Intesa Sanpaolo SpA	200,000	6.63%	20/6/2033	204,480	0.01%
Intesa Sanpaolo SpA^	200,000	8.25%	21/11/2033	217,509	0.02%
Intesa Sanpaolo SpA	325,000	7.20%	28/11/2033	346,850	0.02%
Intesa Sanpaolo SpA	25,000	4.70%	23/9/2049	18,896	0.00%
Intesa Sanpaolo SpA	200,000	7.80%	28/11/2053	219,691	0.02%
Intesa Sanpaolo SpA^	200,000	7.78%	20/6/2054	207,838	0.01%
Republic of Italy Government International Bond	200,000	1.25%	17/2/2026	184,923	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Italy Government International Bond	300,000	2.88%	17/10/2029	268,777	0.02%
Republic of Italy Government International Bond	225,000	5.38%	15/6/2033	226,409	0.02%
Republic of Italy Government International Bond	350,000	4.00%	17/10/2049	263,110	0.02%
Republic of Italy Government International Bond	400,000	3.88%	6/5/2051	286,905	0.02%
UniCredit SpA^	250,000	1.98%	3/6/2027	228,531	0.02%
UniCredit SpA^	200,000	3.13%	3/6/2032	168,723	0.01%
				<b>5,938,735</b>	<b>0.40%</b>
<b>Japan 2.31% (31 December 2022: 2.45%)</b>					
Asahi Mutual Life Insurance Co.^	200,000	6.90%	Perpetual	205,007	0.01%
Central Japan Railway Co.	150,000	4.25%	24/11/2045	130,019	0.01%
Dai-ichi Life Insurance Co., Ltd.^	200,000	5.10%	Perpetual	197,969	0.01%
Dai-ichi Life Insurance Co., Ltd.^	200,000	4.00%	Perpetual	191,839	0.01%
Development Bank of Japan, Inc.	335,000	1.88%	1/9/2026	313,015	0.02%
Development Bank of Japan, Inc.	200,000	5.13%	1/9/2026	203,185	0.01%
Development Bank of Japan, Inc.	300,000	1.25%	20/10/2026	274,748	0.02%
Development Bank of Japan, Inc.	200,000	3.25%	6/9/2028	190,701	0.01%
Development Bank of Japan, Inc.	400,000	1.88%	28/8/2029	350,918	0.02%
Development Bank of Japan, Inc.	200,000	1.00%	27/8/2030	161,286	0.01%
Development Bank of Japan, Inc.	200,000	1.75%	20/10/2031	166,069	0.01%
Honda Motor Co., Ltd.	400,000	2.53%	10/3/2027	377,564	0.03%
Japan Bank for International Cooperation	200,000	2.13%	10/2/2025	194,004	0.01%
Japan Bank for International Cooperation	240,000	2.88%	14/4/2025	234,052	0.02%
Japan Bank for International Cooperation	600,000	0.63%	15/7/2025	563,309	0.04%
Japan Bank for International Cooperation	200,000	2.75%	21/1/2026	192,946	0.01%
Japan Bank for International Cooperation	450,000	4.25%	26/1/2026	447,466	0.03%
Japan Bank for International Cooperation	500,000	2.25%	4/11/2026	470,384	0.03%
Japan Bank for International Cooperation	250,000	2.88%	1/6/2027	238,256	0.02%
Japan Bank for International Cooperation	450,000	2.75%	16/11/2027	424,773	0.03%
Japan Bank for International Cooperation	300,000	4.63%	19/7/2028	304,006	0.02%
Japan Bank for International Cooperation	240,000	3.25%	20/7/2028	229,441	0.02%
Japan Bank for International Cooperation	500,000	3.50%	31/10/2028	482,113	0.03%
Japan Bank for International Cooperation	250,000	2.13%	16/2/2029	224,355	0.02%
Japan Bank for International Cooperation	200,000	1.25%	21/1/2031	162,322	0.01%
Japan Bank for International Cooperation	200,000	1.88%	15/4/2031	168,829	0.01%
Japan Finance Organization for Municipalities	225,000	5.13%	1/9/2026	228,289	0.02%
Japan International Cooperation Agency	250,000	2.75%	27/4/2027	236,956	0.02%
Japan International Cooperation Agency	200,000	3.25%	25/5/2027	192,339	0.01%
Japan International Cooperation Agency	150,000	4.00%	23/5/2028	147,745	0.01%
Japan International Cooperation Agency	200,000	1.00%	22/7/2030	161,298	0.01%
JT International Financial Services BV	150,000	6.88%	24/10/2032	167,250	0.01%
Meiji Yasuda Life Insurance Co.^	425,000	5.20%	20/10/2045	419,657	0.03%
Mitsubishi HC Capital, Inc.	200,000	3.56%	28/2/2024	199,278	0.01%
Mitsubishi HC Capital, Inc.	200,000	5.08%	15/9/2027	200,527	0.01%
Mitsubishi UFJ Financial Group, Inc.	800,000	2.19%	25/2/2025	772,881	0.05%
Mitsubishi UFJ Financial Group, Inc.	825,000	1.41%	17/7/2025	779,182	0.05%
Mitsubishi UFJ Financial Group, Inc.^	300,000	5.72%	20/2/2026	301,261	0.02%
Mitsubishi UFJ Financial Group, Inc.	450,000	3.85%	1/3/2026	439,489	0.03%
Mitsubishi UFJ Financial Group, Inc.	325,000	2.76%	13/9/2026	306,712	0.02%
Mitsubishi UFJ Financial Group, Inc.^	300,000	1.54%	20/7/2027	274,198	0.02%
Mitsubishi UFJ Financial Group, Inc.^	500,000	2.34%	19/1/2028	462,258	0.03%
Mitsubishi UFJ Financial Group, Inc.	100,000	3.96%	2/3/2028	97,372	0.01%
Mitsubishi UFJ Financial Group, Inc.^	200,000	4.08%	19/4/2028	194,532	0.01%
Mitsubishi UFJ Financial Group, Inc.	275,000	4.05%	11/9/2028	267,309	0.02%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.35%	13/9/2028	202,895	0.01%
Mitsubishi UFJ Financial Group, Inc.	425,000	3.74%	7/3/2029	405,911	0.03%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.24%	19/4/2029	202,715	0.01%
Mitsubishi UFJ Financial Group, Inc.	250,000	3.20%	18/7/2029	229,853	0.02%
Mitsubishi UFJ Financial Group, Inc.	270,000	2.56%	25/2/2030	236,468	0.02%
Mitsubishi UFJ Financial Group, Inc.	300,000	2.05%	17/7/2030	251,865	0.02%
Mitsubishi UFJ Financial Group, Inc.^	350,000	2.31%	20/7/2032	290,587	0.02%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.13%	20/7/2033	203,179	0.01%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.44%	22/2/2034	206,542	0.01%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.41%	19/4/2034	206,158	0.01%
Mitsubishi UFJ Financial Group, Inc.	72,000	4.15%	7/3/2039	66,238	0.01%
Mitsubishi UFJ Financial Group, Inc.	225,000	3.75%	18/7/2039	197,195	0.01%
Mitsui & Co., Ltd.	210,000	2.19%	19/1/2027	194,941	0.01%
Mitsui & Co., Ltd.	400,000	5.51%	10/10/2028	414,280	0.03%
Mitsui Fudosan Co., Ltd.	200,000	3.95%	24/1/2029	192,731	0.01%
Mizuho Financial Group, Inc.	200,000	4.35%	20/10/2025	195,340	0.01%
Mizuho Financial Group, Inc.	300,000	3.48%	12/4/2026	289,982	0.02%
Mizuho Financial Group, Inc.^	325,000	2.23%	25/5/2026	310,586	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mizuho Financial Group, Inc.	200,000	2.84%	13/9/2026	189,919	0.01%
Mizuho Financial Group, Inc.	200,000	3.66%	28/2/2027	192,418	0.01%
Mizuho Financial Group, Inc. ^	375,000	1.23%	22/5/2027	341,714	0.02%
Mizuho Financial Group, Inc.	400,000	4.02%	5/3/2028	388,205	0.03%
Mizuho Financial Group, Inc. ^	200,000	5.78%	6/7/2029	205,869	0.01%
Mizuho Financial Group, Inc. ^	250,000	2.59%	25/5/2031	214,183	0.02%
Mizuho Financial Group, Inc. ^	200,000	1.98%	8/9/2031	163,457	0.01%
Mizuho Financial Group, Inc.	200,000	2.56%	13/9/2031	162,868	0.01%
Mizuho Financial Group, Inc. ^	250,000	2.17%	22/5/2032	203,282	0.01%
Mizuho Financial Group, Inc. ^	200,000	5.67%	13/9/2033	206,494	0.01%
Mizuho Financial Group, Inc. ^	200,000	5.75%	27/5/2034	207,526	0.01%
Mizuho Financial Group, Inc. ^	200,000	5.75%	6/7/2034	207,366	0.01%
Nippon Life Insurance Co. ^	275,000	4.70%	20/1/2046	268,849	0.02%
Nippon Life Insurance Co. ^	500,000	3.40%	23/1/2050	440,998	0.03%
Nissan Motor Co., Ltd.	425,000	3.52%	17/9/2025	409,496	0.03%
Nissan Motor Co., Ltd.	775,000	4.35%	17/9/2027	741,703	0.05%
Nissan Motor Co., Ltd.	375,000	4.81%	17/9/2030	350,883	0.02%
Nomura Holdings, Inc.	50,000	2.65%	16/1/2025	48,493	0.00%
Nomura Holdings, Inc.	200,000	1.85%	16/7/2025	189,220	0.01%
Nomura Holdings, Inc.	200,000	5.71%	9/1/2026	201,442	0.01%
Nomura Holdings, Inc.	300,000	2.33%	22/1/2027	275,163	0.02%
Nomura Holdings, Inc.	200,000	5.84%	18/1/2028	204,330	0.01%
Nomura Holdings, Inc.	200,000	6.07%	12/7/2028	206,653	0.01%
Nomura Holdings, Inc.	425,000	2.17%	14/7/2028	373,349	0.03%
Nomura Holdings, Inc.	225,000	3.10%	16/1/2030	198,927	0.01%
Nomura Holdings, Inc.	250,000	2.68%	16/7/2030	212,981	0.02%
Nomura Holdings, Inc.	200,000	6.18%	18/1/2033	213,016	0.02%
NTT Finance Corp.	875,000	1.16%	3/4/2026	807,809	0.05%
NTT Finance Corp.	145,000	2.07%	3/4/2031	121,137	0.01%
ORIX Corp.	250,000	3.70%	18/7/2027	240,678	0.02%
ORIX Corp.	325,000	5.00%	13/9/2027	327,856	0.02%
Panasonic Holdings Corp.	75,000	3.11%	19/7/2029	68,855	0.01%
Sumitomo Life Insurance Co. ^	200,000	4.00%	14/9/2077	188,351	0.01%
Sumitomo Life Insurance Co. ^	150,000	3.38%	15/4/2081	128,663	0.01%
Sumitomo Mitsui Banking Corp.	200,000	2.44%	18/6/2024	197,043	0.01%
Sumitomo Mitsui Financial Group, Inc.	200,000	1.47%	8/7/2025	189,285	0.01%
Sumitomo Mitsui Financial Group, Inc.	1,000,000	0.95%	12/1/2026	921,411	0.06%
Sumitomo Mitsui Financial Group, Inc.	150,000	3.78%	9/3/2026	146,255	0.01%
Sumitomo Mitsui Financial Group, Inc.	575,000	2.63%	14/7/2026	545,182	0.04%
Sumitomo Mitsui Financial Group, Inc.	250,000	3.01%	19/10/2026	238,112	0.02%
Sumitomo Mitsui Financial Group, Inc.	250,000	3.45%	11/1/2027	240,245	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	3.36%	12/7/2027	190,264	0.01%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.52%	13/1/2028	204,743	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	3.54%	17/1/2028	285,530	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.80%	13/7/2028	207,154	0.01%
Sumitomo Mitsui Financial Group, Inc.	600,000	1.90%	17/9/2028	525,224	0.04%
Sumitomo Mitsui Financial Group, Inc.	275,000	3.04%	16/7/2029	251,143	0.02%
Sumitomo Mitsui Financial Group, Inc.	75,000	3.20%	17/9/2029	68,201	0.01%
Sumitomo Mitsui Financial Group, Inc.	445,000	2.75%	15/1/2030	393,688	0.03%
Sumitomo Mitsui Financial Group, Inc.	400,000	2.13%	8/7/2030	337,168	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.85%	13/7/2030	104,569	0.01%
Sumitomo Mitsui Financial Group, Inc.	125,000	2.14%	23/9/2030	103,875	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	2.22%	17/9/2031	247,679	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.77%	13/1/2033	211,244	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.78%	13/7/2033	211,823	0.02%
Sumitomo Mitsui Financial Group, Inc.	120,000	2.93%	17/9/2041	89,786	0.01%
Sumitomo Mitsui Financial Group, Inc.	150,000	6.18%	13/7/2043	167,105	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	1.05%	12/9/2025	186,610	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	5.65%	9/3/2026	202,614	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	1.35%	16/9/2026	181,796	0.01%
Takeda Pharmaceutical Co., Ltd.	650,000	5.00%	26/11/2028	659,804	0.05%
Takeda Pharmaceutical Co., Ltd.	200,000	3.03%	9/7/2040	153,972	0.01%
Takeda Pharmaceutical Co., Ltd.	575,000	3.18%	9/7/2050	411,516	0.03%
Toyota Motor Corp.	475,000	1.34%	25/3/2026	442,815	0.03%
				<b>34,462,584</b>	<b>2.31%</b>
<b>Kazakhstan 0.11% (31 December 2022: 0.13%)</b>					
Kazakhstan Government International Bond	600,000	5.13%	21/7/2025	607,663	0.04%
Kazakhstan Government International Bond	200,000	4.88%	14/10/2044	192,853	0.01%
Kazakhstan Government International Bond	200,000	6.50%	21/7/2045	228,074	0.02%
KazMunayGas National Co. JSC	200,000	3.50%	14/4/2033	166,480	0.01%
KazMunayGas National Co. JSC	300,000	5.75%	19/4/2047	262,950	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KazMunayGas National Co. JSC	200,000	6.38%	24/10/2048	188,130	0.01%
				<b>1,646,150</b>	<b>0.11%</b>
<b>Kuwait 0.10% (31 December 2022: 0.10%)</b>					
Kuwait International Government Bond	675,000	3.50%	20/3/2027	659,242	0.04%
MEGlobal Canada ULC	400,000	5.00%	18/5/2025	395,506	0.03%
NBK SPC Ltd.^	300,000	1.63%	15/9/2027	271,980	0.02%
NBK Tier 1 Financing 2 Ltd.^	200,000	4.50%	Perpetual	191,815	0.01%
				<b>1,518,543</b>	<b>0.10%</b>
<b>Luxembourg 0.04% (31 December 2022: 0.05%)</b>					
ArcelorMittal SA	175,000	6.55%	29/11/2027	183,711	0.01%
ArcelorMittal SA	100,000	6.80%	29/11/2032	108,178	0.01%
ArcelorMittal SA	205,000	7.00%	15/10/2039	221,802	0.02%
SES GLOBAL Americas Holdings, Inc.	70,000	5.30%	25/3/2044	54,649	0.00%
				<b>568,340</b>	<b>0.04%</b>
<b>Macau 0.07% (31 December 2022: 0.00%)</b>					
Sands China Ltd.	275,000	5.38%	8/8/2025	270,924	0.02%
Sands China Ltd.	200,000	4.30%	8/1/2026	192,140	0.01%
Sands China Ltd.	200,000	2.55%	8/3/2027	181,322	0.01%
Sands China Ltd.	275,000	5.65%	8/8/2028	271,229	0.02%
Sands China Ltd.	200,000	4.63%	18/6/2030	182,191	0.01%
				<b>1,097,806</b>	<b>0.07%</b>
<b>Malaysia 0.25% (31 December 2022: 0.25%)</b>					
Axiata Spv5 Labuan Ltd.	200,000	3.06%	19/8/2050	137,256	0.01%
Genm Capital Labuan Ltd.	200,000	3.88%	19/4/2031	170,905	0.01%
Gohl Capital Ltd.	250,000	4.25%	24/1/2027	240,823	0.02%
Khazanah Capital Ltd.	200,000	4.88%	1/6/2033	201,012	0.01%
Khazanah Global Sukuk Bhd	200,000	4.69%	1/6/2028	201,011	0.01%
Malaysia Sovereign Sukuk Bhd	200,000	3.04%	22/4/2025	196,110	0.01%
Malaysia Sukuk Global Bhd	250,000	3.18%	27/4/2026	243,177	0.02%
Malaysia Wakala Sukuk Bhd	250,000	2.07%	28/4/2031	216,552	0.02%
MISC Capital Two Labuan Ltd.	200,000	3.75%	6/4/2027	192,518	0.01%
Petroliam Nasional Bhd	200,000	7.63%	15/10/2026	214,502	0.02%
Petronas Capital Ltd.	300,000	3.50%	18/3/2025	294,766	0.02%
Petronas Capital Ltd.	200,000	3.50%	21/4/2030	187,535	0.01%
Petronas Capital Ltd.	200,000	2.48%	28/1/2032	170,904	0.01%
Petronas Capital Ltd.	250,000	4.50%	18/3/2045	229,279	0.02%
Petronas Capital Ltd.	200,000	4.55%	21/4/2050	183,279	0.01%
Petronas Capital Ltd.	250,000	4.80%	21/4/2060	236,391	0.02%
Petronas Capital Ltd.	200,000	3.40%	28/4/2061	143,387	0.01%
Tenaga Nasional Bhd	50,000	7.50%	1/11/2025	51,962	0.00%
TNB Global Ventures Capital Bhd	200,000	4.85%	1/11/2028	199,796	0.01%
				<b>3,711,165</b>	<b>0.25%</b>
<b>Mexico 1.11% (31 December 2022: 1.14%)</b>					
Alpek SAB de CV	200,000	4.25%	18/9/2029	184,328	0.01%
America Movil SAB de CV	200,000	4.70%	21/7/2032	196,074	0.01%
America Movil SAB de CV	100,000	6.38%	1/3/2035	111,449	0.01%
America Movil SAB de CV	250,000	6.13%	30/3/2040	271,974	0.02%
America Movil SAB de CV	200,000	4.38%	16/7/2042	180,538	0.01%
America Movil SAB de CV	200,000	4.38%	22/4/2049	177,333	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	200,000	4.13%	6/6/2024	198,346	0.01%
Banco Nacional de Comercio Exterior SNC	200,000	4.38%	14/10/2025	195,638	0.01%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	200,000	5.38%	17/4/2025	199,304	0.01%
BBVA Bancomer SA	200,000	4.38%	10/4/2024	198,996	0.01%
Becle SAB de CV	200,000	2.50%	14/10/2031	160,265	0.01%
Bimbo Bakeries USA, Inc.	300,000	6.05%	15/1/2029	315,684	0.02%
Bimbo Bakeries USA, Inc.	200,000	6.40%	15/1/2034	221,607	0.02%
Coca-Cola Femsab SAB de CV	200,000	2.75%	22/1/2030	179,546	0.01%
Coca-Cola Femsab SAB de CV	100,000	5.25%	26/11/2043	100,358	0.01%
Cometa Energia SA de CV	160,400	6.38%	24/4/2035	154,387	0.01%
Comision Federal de Electricidad	300,000	3.35%	9/2/2031	249,226	0.02%
Comision Federal de Electricidad	200,000	6.13%	16/6/2045	174,520	0.01%
Comision Federal de Electricidad	200,000	4.68%	9/2/2051	140,595	0.01%
El Puerto de Liverpool SAB de CV	300,000	3.88%	6/10/2026	287,352	0.02%
Fomento Economico Mexicano SAB de CV	250,000	3.50%	16/1/2050	190,206	0.01%
Grupo Bimbo SAB de CV	350,000	4.00%	6/9/2049	279,123	0.02%
Grupo Televisa SAB	100,000	8.50%	11/3/2032	117,058	0.01%
Grupo Televisa SAB	100,000	6.63%	15/1/2040	104,984	0.01%
Grupo Televisa SAB	275,000	5.00%	13/5/2045	235,877	0.02%
Industrias Penoles SAB de CV	300,000	4.75%	6/8/2050	241,198	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Infraestructura Energetica Nova SAPI de CV	100,000	3.75%	14/1/2028	93,197	0.01%
Infraestructura Energetica Nova SAPI de CV	200,000	4.75%	15/1/2051	154,980	0.01%
Mexico City Airport Trust	200,000	4.25%	31/10/2026	193,011	0.01%
Mexico City Airport Trust	200,000	3.88%	30/4/2028	187,523	0.01%
Mexico City Airport Trust	384,000	5.50%	31/7/2047	330,024	0.02%
Mexico Government International Bond	265,000	4.13%	21/1/2026	262,870	0.02%
Mexico Government International Bond	300,000	4.15%	28/3/2027	297,327	0.02%
Mexico Government International Bond	300,000	3.75%	11/1/2028	289,269	0.02%
Mexico Government International Bond	200,000	5.40%	9/2/2028	204,884	0.01%
Mexico Government International Bond	400,000	4.50%	22/4/2029	394,565	0.03%
Mexico Government International Bond	300,000	3.25%	16/4/2030	271,683	0.02%
Mexico Government International Bond	426,000	2.66%	24/5/2031	360,149	0.02%
Mexico Government International Bond	225,000	8.30%	15/8/2031	272,449	0.02%
Mexico Government International Bond	300,000	4.75%	27/4/2032	288,780	0.02%
Mexico Government International Bond	450,000	4.88%	19/5/2033	433,573	0.03%
Mexico Government International Bond	657,000	3.50%	12/2/2034	556,033	0.04%
Mexico Government International Bond	165,000	6.75%	27/9/2034	178,318	0.01%
Mexico Government International Bond	250,000	6.35%	9/2/2035	261,764	0.02%
Mexico Government International Bond	335,000	6.05%	11/1/2040	338,157	0.02%
Mexico Government International Bond	350,000	4.28%	14/8/2041	289,751	0.02%
Mexico Government International Bond	549,000	4.75%	8/3/2044	471,044	0.03%
Mexico Government International Bond	390,000	5.55%	21/1/2045	372,676	0.03%
Mexico Government International Bond	370,000	4.60%	23/1/2046	308,317	0.02%
Mexico Government International Bond	200,000	4.35%	15/1/2047	160,878	0.01%
Mexico Government International Bond	200,000	4.60%	10/2/2048	164,945	0.01%
Mexico Government International Bond	450,000	4.50%	31/1/2050	367,302	0.03%
Mexico Government International Bond	250,000	5.00%	27/4/2051	217,238	0.01%
Mexico Government International Bond	300,000	4.40%	12/2/2052	237,696	0.02%
Mexico Government International Bond	400,000	6.34%	4/5/2053	407,958	0.03%
Mexico Government International Bond	500,000	3.77%	24/5/2061	338,740	0.02%
Mexico Government International Bond	400,000	3.75%	19/4/2071	267,332	0.02%
Mexico Government International Bond	386,000	5.75%	12/10/2110	345,090	0.02%
Minera Mexico SA de CV	200,000	4.50%	26/1/2050	160,127	0.01%
Orbia Advance Corp. SAB de CV	200,000	5.88%	17/9/2044	179,794	0.01%
Orbia Advance Corp. SAB de CV	100,000	5.50%	15/1/2048	84,763	0.01%
Sigma Alimentos SA de CV	200,000	4.13%	2/5/2026	194,439	0.01%
Sitios Latinoamerica SAB de CV	200,000	5.38%	4/4/2032	185,412	0.01%
Southern Copper Corp.	100,000	7.50%	27/7/2035	115,785	0.01%
Southern Copper Corp.	150,000	6.75%	16/4/2040	167,770	0.01%
Southern Copper Corp.	200,000	5.25%	8/11/2042	193,111	0.01%
Southern Copper Corp.	245,000	5.88%	23/4/2045	249,170	0.02%
Trust Fibra Uno	200,000	5.25%	15/12/2024	198,041	0.01%
Trust Fibra Uno	200,000	5.25%	30/1/2026	195,225	0.01%
Trust Fibra Uno	200,000	4.87%	15/1/2030	181,363	0.01%
Trust Fibra Uno	200,000	6.39%	15/1/2050	161,273	0.01%
				<b>16,649,762</b>	<b>1.11%</b>
<b>Netherlands 1.06% (31 December 2022: 1.09%)</b>					
ABN AMRO Bank NV	275,000	4.75%	28/7/2025	269,814	0.02%
ABN AMRO Bank NV^	300,000	1.54%	16/6/2027	272,258	0.02%
ABN AMRO Bank NV^	200,000	3.32%	13/3/2037	159,910	0.01%
Aegon Ltd.^	200,000	5.50%	11/4/2048	190,490	0.01%
Ahold Finance USA LLC	75,000	6.88%	1/5/2029	83,049	0.01%
Alcoa Nederland Holding BV	200,000	4.13%	31/3/2029	185,816	0.01%
BNG Bank NV	150,000	2.38%	16/3/2026	143,752	0.01%
BNG Bank NV	300,000	0.88%	18/5/2026	276,754	0.02%
BNG Bank NV	250,000	5.25%	26/10/2026	256,741	0.02%
BNG Bank NV	226,000	3.50%	19/5/2028	220,630	0.01%
BNG Bank NV	200,000	1.00%	3/6/2030	164,478	0.01%
Cooperatieve Rabobank UA	250,000	1.38%	10/1/2025	240,610	0.02%
Cooperatieve Rabobank UA	325,000	3.38%	21/5/2025	318,621	0.02%
Cooperatieve Rabobank UA	250,000	5.50%	18/7/2025	252,506	0.02%
Cooperatieve Rabobank UA	300,000	4.38%	4/8/2025	294,605	0.02%
Cooperatieve Rabobank UA^	350,000	1.34%	24/6/2026	329,936	0.02%
Cooperatieve Rabobank UA	250,000	3.75%	21/7/2026	239,643	0.02%
Cooperatieve Rabobank UA^	200,000	1.00%	24/9/2026	185,643	0.01%
Cooperatieve Rabobank UA^	350,000	3.65%	6/4/2028	333,642	0.02%
Cooperatieve Rabobank UA^	250,000	4.66%	22/8/2028	245,668	0.02%
Cooperatieve Rabobank UA^	250,000	5.56%	28/2/2029	253,584	0.02%
Cooperatieve Rabobank UA^	250,000	3.76%	6/4/2033	224,269	0.01%
Cooperatieve Rabobank UA	225,000	5.25%	24/5/2041	238,078	0.02%
Cooperatieve Rabobank UA	175,000	5.75%	1/12/2043	180,582	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	125,000	5.25%	4/8/2045	123,791	0.01%
Enel Finance International NV	200,000	6.80%	14/10/2025	205,104	0.01%
Enel Finance International NV	200,000	7.50%	14/10/2032	228,338	0.02%
Enel Finance International NV	150,000	7.75%	14/10/2052	184,949	0.01%
Heineken NV	175,000	3.50%	29/1/2028	169,745	0.01%
Heineken NV	100,000	4.00%	1/10/2042	86,335	0.01%
Heineken NV	50,000	4.35%	29/3/2047	44,639	0.00%
ING Groep NV^	225,000	1.40%	1/7/2026	211,692	0.01%
ING Groep NV	250,000	3.95%	29/3/2027	242,094	0.02%
ING Groep NV^	325,000	1.73%	1/4/2027	300,714	0.02%
ING Groep NV^	275,000	4.02%	28/3/2028	267,879	0.02%
ING Groep NV^	200,000	2.73%	1/4/2032	171,664	0.01%
ING Groep NV^	200,000	4.25%	28/3/2033	187,322	0.01%
ING Groep NV^	200,000	6.11%	11/9/2034	210,325	0.01%
JAB Holdings BV	150,000	4.50%	8/4/2052	116,549	0.01%
JDE Peet's NV	250,000	1.38%	15/1/2027	224,684	0.01%
Koninklijke Ahold Delhaize NV	50,000	5.70%	1/10/2040	51,407	0.00%
Koninklijke KPN NV	75,000	8.88%	1/10/2030	88,325	0.01%
Koninklijke Philips NV	180,000	5.00%	15/3/2042	165,208	0.01%
Nederlandse Waterschapsbank NV	600,000	1.75%	15/1/2025	581,012	0.04%
Nederlandse Waterschapsbank NV	200,000	4.00%	1/6/2028	199,158	0.01%
Nederlandse Waterschapsbank NV	300,000	1.00%	28/5/2030	247,148	0.02%
NXP BV/NXP Funding LLC	75,000	5.35%	1/3/2026	75,342	0.01%
NXP BV/NXP Funding LLC	75,000	5.55%	1/12/2028	77,198	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	2.70%	1/5/2025	96,361	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	3.88%	18/6/2026	146,156	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	3.15%	1/5/2027	189,939	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	4.30%	18/6/2029	145,749	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.40%	1/5/2030	91,882	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	2.50%	11/5/2031	170,106	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	2.65%	15/2/2032	126,436	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	5.00%	15/1/2033	149,746	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	50,000	3.25%	11/5/2041	38,205	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.13%	15/2/2042	74,736	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.25%	30/11/2051	71,571	0.00%
Shell International Finance BV	535,000	3.25%	11/5/2025	524,835	0.04%
Shell International Finance BV	400,000	2.88%	10/5/2026	385,309	0.03%
Shell International Finance BV	200,000	3.88%	13/11/2028	196,988	0.01%
Shell International Finance BV	120,000	2.38%	7/11/2029	108,001	0.01%
Shell International Finance BV	245,000	2.75%	6/4/2030	224,063	0.01%
Shell International Finance BV	200,000	4.13%	11/5/2035	191,160	0.01%
Shell International Finance BV	520,000	6.38%	15/12/2038	598,354	0.04%
Shell International Finance BV	35,000	5.50%	25/3/2040	37,320	0.00%
Shell International Finance BV	25,000	2.88%	26/11/2041	18,937	0.00%
Shell International Finance BV	100,000	3.63%	21/8/2042	84,631	0.01%
Shell International Finance BV	150,000	4.55%	12/8/2043	141,899	0.01%
Shell International Finance BV	425,000	4.38%	11/5/2045	390,021	0.03%
Shell International Finance BV	385,000	4.00%	10/5/2046	334,219	0.02%
Shell International Finance BV	175,000	3.75%	12/9/2046	145,523	0.01%
Shell International Finance BV	170,000	3.13%	7/11/2049	125,090	0.01%
Shell International Finance BV	270,000	3.25%	6/4/2050	203,417	0.01%
Shell International Finance BV	135,000	3.00%	26/11/2051	96,624	0.01%
Siemens Financieringsmaatschappij NV	250,000	2.15%	11/3/2031	213,338	0.01%
Viterra Finance BV	250,000	2.00%	21/4/2026	231,790	0.02%
Viterra Finance BV	225,000	4.90%	21/4/2027	222,181	0.01%
				<b>15,796,288</b>	<b>1.06%</b>
<b>New Zealand 0.10% (31 December 2022: 0.13%)</b>					
ANZ Bank New Zealand Ltd.^	75,000	5.55%	11/8/2032	75,248	0.01%
ANZ New Zealand Int'l Ltd.	200,000	3.45%	17/7/2027	190,622	0.01%
ANZ New Zealand Int'l Ltd.	200,000	5.36%	14/8/2028	204,358	0.01%
ASB Bank Ltd.	425,000	5.40%	29/11/2027	431,969	0.03%
Bank of New Zealand	250,000	4.85%	7/2/2028	249,362	0.02%
Bank of New Zealand	100,000	2.87%	27/1/2032	84,246	0.01%
Westpac New Zealand Ltd.	200,000	4.90%	15/2/2028	199,769	0.01%
				<b>1,435,574</b>	<b>0.10%</b>
<b>Norway 0.38% (31 December 2022: 0.42%)</b>					
Aker BP A.S.A	202,000	2.00%	15/7/2026	186,196	0.01%
Aker BP A.S.A	175,000	3.75%	15/1/2030	160,567	0.01%
Aker BP A.S.A	200,000	3.10%	15/7/2031	170,931	0.01%
Aker BP A.S.A	150,000	6.00%	13/6/2033	155,962	0.01%
DNB Bank A.S.A^	200,000	1.13%	16/9/2026	185,544	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DNB Bank A.S.A <sup>^</sup>	300,000	5.90%	9/10/2026	302,937	0.02%
DNB Bank A.S.A <sup>^</sup>	225,000	1.61%	30/3/2028	200,768	0.01%
Equinor A.S.A	100,000	2.88%	6/4/2025	97,652	0.01%
Equinor A.S.A	150,000	1.75%	22/1/2026	141,905	0.01%
Equinor A.S.A	250,000	7.25%	23/9/2027	274,261	0.02%
Equinor A.S.A	100,000	3.13%	6/4/2030	94,053	0.01%
Equinor A.S.A	250,000	2.38%	22/5/2030	223,416	0.01%
Equinor A.S.A	200,000	5.10%	17/8/2040	205,630	0.01%
Equinor A.S.A	125,000	4.25%	23/11/2041	115,457	0.01%
Equinor A.S.A	100,000	4.80%	8/11/2043	98,365	0.01%
Equinor A.S.A	150,000	3.25%	18/11/2049	113,672	0.01%
Equinor A.S.A	230,000	3.70%	6/4/2050	189,917	0.01%
Kommunalbanken A.S.	50,000	2.13%	11/2/2025	48,557	0.00%
Kommunalbanken A.S.	250,000	2.13%	23/4/2025	241,661	0.02%
Kommunalbanken A.S.	300,000	0.38%	11/9/2025	279,793	0.02%
Kommunalbanken A.S.	300,000	0.50%	13/1/2026	277,356	0.02%
Kommunalbanken A.S.	200,000	1.50%	20/1/2027	184,523	0.01%
Kommunalbanken A.S.	225,000	5.13%	1/3/2027	231,112	0.01%
Kommunalbanken A.S.	550,000	4.00%	19/1/2028	547,297	0.04%
Kommunalbanken A.S.	200,000	4.50%	1/9/2028	203,326	0.01%
Kommunalbanken A.S.	300,000	1.13%	14/6/2030	248,851	0.02%
Var Energi A.S.A	230,000	8.00%	15/11/2032	259,239	0.02%
Yara International A.S.A	275,000	3.15%	4/6/2030	239,270	0.02%
				<b>5,678,218</b>	<b>0.38%</b>
<b>Panama 0.31% (31 December 2022: 0.31%)</b>					
Aeropuerto Internacional de Tocumen SA	200,000	5.13%	11/8/2061	150,339	0.01%
AES Panama Generation Holdings SRL	196,419	4.38%	31/5/2030	165,213	0.01%
Autoridad del Canal de Panama	200,000	4.95%	29/7/2035	180,180	0.01%
Banco Latinoamericano de Comercio Exterior SA	200,000	2.38%	14/9/2025	187,792	0.01%
Banco Nacional de Panama	200,000	2.50%	11/8/2030	148,897	0.01%
Panama Bonos del Tesoro	125,000	6.38%	25/7/2033	116,623	0.01%
Panama Government International Bond	300,000	3.75%	16/3/2025	291,498	0.02%
Panama Government International Bond	100,000	7.13%	29/1/2026	102,274	0.01%
Panama Government International Bond	125,000	8.88%	30/9/2027	135,991	0.01%
Panama Government International Bond	350,000	3.88%	17/3/2028	322,833	0.02%
Panama Government International Bond	400,000	3.16%	23/1/2030	341,029	0.02%
Panama Government International Bond	450,000	2.25%	29/9/2032	329,060	0.02%
Panama Government International Bond	200,000	6.40%	14/2/2035	195,142	0.01%
Panama Government International Bond	377,000	6.70%	26/1/2036	374,003	0.03%
Panama Government International Bond	200,000	6.88%	31/1/2036	199,704	0.01%
Panama Government International Bond	600,000	4.50%	16/4/2050	415,885	0.03%
Panama Government International Bond	300,000	6.85%	28/3/2054	280,415	0.02%
Panama Government International Bond	500,000	4.50%	1/4/2056	335,952	0.02%
Panama Government International Bond	400,000	3.87%	23/7/2060	239,306	0.02%
Panama Government International Bond	200,000	4.50%	19/1/2063	131,133	0.01%
				<b>4,643,269</b>	<b>0.31%</b>
<b>Peru 0.26% (31 December 2022: 0.29%)</b>					
Banco de Credito del Peru SA <sup>^</sup>	200,000	3.25%	30/9/2031	182,536	0.01%
Corp. Financiera de Desarrollo SA	200,000	4.75%	15/7/2025	197,457	0.01%
Fondo MIVIVIENDA SA	200,000	4.63%	12/4/2027	194,977	0.01%
Kallpa Generacion SA	200,000	4.13%	16/8/2027	190,709	0.01%
Lima Metro Line 2 Finance Ltd.	122,166	5.88%	5/7/2034	120,944	0.01%
Peruvian Government International Bond	150,000	7.35%	21/7/2025	154,864	0.01%
Peruvian Government International Bond	150,000	2.39%	23/1/2026	142,610	0.01%
Peruvian Government International Bond	300,000	2.84%	20/6/2030	266,256	0.02%
Peruvian Government International Bond	482,000	2.78%	23/1/2031	419,695	0.03%
Peruvian Government International Bond	400,000	8.75%	21/11/2033	502,270	0.03%
Peruvian Government International Bond	450,000	3.00%	15/1/2034	379,480	0.03%
Peruvian Government International Bond	125,000	6.55%	14/3/2037	139,036	0.01%
Peruvian Government International Bond	159,000	3.30%	11/3/2041	123,448	0.01%
Peruvian Government International Bond	400,000	5.63%	18/11/2050	416,776	0.03%
Peruvian Government International Bond	400,000	3.55%	10/3/2051	303,373	0.02%
Peruvian Government International Bond	75,000	2.78%	1/12/2060	46,711	0.00%
Peruvian Government International Bond	150,000	3.60%	15/1/2072	105,599	0.01%
Peruvian Government International Bond	125,000	3.23%	28/7/2121	77,786	0.00%
				<b>3,964,527</b>	<b>0.26%</b>
<b>Philippines 0.36% (31 December 2022: 0.38%)</b>					
Philippine Government International Bond	335,000	10.63%	16/3/2025	356,788	0.02%
Philippine Government International Bond	200,000	5.50%	30/3/2026	203,320	0.01%
Philippine Government International Bond	200,000	3.00%	1/2/2028	188,699	0.01%
Philippine Government International Bond	300,000	3.75%	14/1/2029	289,100	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Philippine Government International Bond	250,000	9.50%	2/2/2030	313,934	0.02%
Philippine Government International Bond	200,000	2.46%	5/5/2030	177,027	0.01%
Philippine Government International Bond	200,000	7.75%	14/1/2031	237,032	0.02%
Philippine Government International Bond	200,000	1.65%	10/6/2031	164,049	0.01%
Philippine Government International Bond	200,000	6.38%	15/1/2032	223,121	0.02%
Philippine Government International Bond	250,000	3.56%	29/9/2032	230,974	0.02%
Philippine Government International Bond	200,000	5.61%	13/4/2033	213,812	0.01%
Philippine Government International Bond	200,000	5.00%	17/7/2033	205,705	0.01%
Philippine Government International Bond	200,000	6.38%	23/10/2034	226,053	0.02%
Philippine Government International Bond	200,000	5.00%	13/1/2037	204,477	0.01%
Philippine Government International Bond	425,000	3.95%	20/1/2040	384,683	0.03%
Philippine Government International Bond	450,000	3.70%	2/2/2042	385,690	0.03%
Philippine Government International Bond	200,000	2.95%	5/5/2045	150,410	0.01%
Philippine Government International Bond	250,000	2.65%	10/12/2045	177,728	0.01%
Philippine Government International Bond	300,000	3.20%	6/7/2046	231,285	0.02%
Philippine Government International Bond	250,000	4.20%	29/3/2047	222,110	0.02%
Philippine Government International Bond	200,000	5.50%	17/1/2048	211,002	0.01%
PLDT, Inc.	200,000	2.50%	23/1/2031	164,345	0.01%
Power Sector Assets & Liabilities Management Corp.	200,000	7.39%	2/12/2024	203,364	0.01%
				<b>5,364,708</b>	<b>0.36%</b>
<b>Poland 0.13% (31 December 2022: 0.07%)</b>					
Bank Gospodarstwa Krajowego	200,000	6.25%	31/10/2028	211,262	0.02%
Bank Gospodarstwa Krajowego	200,000	5.38%	22/5/2033	203,182	0.01%
Republic of Poland Government International Bond	275,000	3.25%	6/4/2026	266,508	0.02%
Republic of Poland Government International Bond	250,000	5.50%	16/11/2027	259,336	0.02%
Republic of Poland Government International Bond	225,000	5.75%	16/11/2032	242,923	0.02%
Republic of Poland Government International Bond	350,000	4.88%	4/10/2033	353,969	0.02%
Republic of Poland Government International Bond	335,000	5.50%	4/4/2053	348,717	0.02%
				<b>1,885,897</b>	<b>0.13%</b>
<b>Portugal 0.01% (31 December 2022: 0.06%)</b>					
EDP Finance BV	200,000	1.71%	24/1/2028	177,523	0.01%
				<b>177,523</b>	<b>0.01%</b>
<b>Qatar 0.59% (31 December 2022: 0.66%)</b>					
ABQ Finance Ltd.	500,000	1.88%	8/9/2025	468,277	0.03%
CBQ Finance Ltd.	200,000	2.00%	12/5/2026	184,354	0.01%
Nakilat, Inc.	172,539	6.07%	31/12/2033	177,845	0.01%
Ooredoo International Finance Ltd.	250,000	3.88%	31/1/2028	243,059	0.02%
Ooredoo International Finance Ltd.	200,000	2.63%	8/4/2031	173,996	0.01%
Qatar Government International Bond	350,000	3.40%	16/4/2025	343,213	0.02%
Qatar Government International Bond	400,000	3.25%	2/6/2026	388,703	0.03%
Qatar Government International Bond	500,000	4.50%	23/4/2028	506,285	0.03%
Qatar Government International Bond	600,000	4.00%	14/3/2029	595,456	0.04%
Qatar Government International Bond	450,000	3.75%	16/4/2030	439,363	0.03%
Qatar Government International Bond	150,000	9.75%	15/6/2030	195,951	0.01%
Qatar Government International Bond	200,000	6.40%	20/1/2040	231,988	0.02%
Qatar Government International Bond	375,000	4.63%	2/6/2046	357,823	0.02%
Qatar Government International Bond	800,000	5.10%	23/4/2048	810,252	0.06%
Qatar Government International Bond	825,000	4.82%	14/3/2049	803,716	0.05%
Qatar Government International Bond	800,000	4.40%	16/4/2050	737,523	0.05%
QatarEnergy	400,000	1.38%	12/9/2026	367,441	0.03%
QatarEnergy	500,000	2.25%	12/7/2031	425,421	0.03%
QatarEnergy	500,000	3.13%	12/7/2041	383,356	0.03%
QatarEnergy	550,000	3.30%	12/7/2051	401,027	0.03%
QNB Finance Ltd.	200,000	1.63%	22/9/2025	187,584	0.01%
QNB Finance Ltd.	200,000	2.75%	12/2/2027	186,555	0.01%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	172,850	5.84%	30/9/2027	175,550	0.01%
				<b>8,784,738</b>	<b>0.59%</b>
<b>Romania 0.13% (31 December 2022: 0.09%)</b>					
Romanian Government International Bond	200,000	3.00%	27/2/2027	186,246	0.01%
Romanian Government International Bond	150,000	5.25%	25/11/2027	149,075	0.01%
Romanian Government International Bond	150,000	6.63%	17/2/2028	155,305	0.01%
Romanian Government International Bond	80,000	6.63%	17/2/2028	82,829	0.01%
Romanian Government International Bond	200,000	3.00%	14/2/2031	170,063	0.01%
Romanian Government International Bond	180,000	3.63%	27/3/2032	155,222	0.01%
Romanian Government International Bond	230,000	7.13%	17/1/2033	247,934	0.02%
Romanian Government International Bond	100,000	6.00%	25/5/2034	100,561	0.01%
Romanian Government International Bond	170,000	6.13%	22/1/2044	166,990	0.01%
Romanian Government International Bond	102,000	5.13%	15/6/2048	87,250	0.01%
Romanian Government International Bond	320,000	4.00%	14/2/2051	231,097	0.01%
Romanian Government International Bond	200,000	7.63%	17/1/2053	223,802	0.01%
				<b>1,956,374</b>	<b>0.13%</b>

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Russia 0.00% (31 December 2022: 0.00%)</b>					
Vnesheconombank Via VEB Finance plc	200,000	6.80%	22/11/2025	12,872	0.00%
				<b>12,872</b>	<b>0.00%</b>
<b>Saudi Arabia 1.30% (31 December 2022: 1.13%)</b>					
Almarai Co. JSC	200,000	5.23%	25/7/2033	202,907	0.01%
BSF Finance	200,000	5.50%	23/11/2027	202,935	0.01%
EIG Pearl Holdings Sarl	200,000	3.55%	31/8/2036	174,160	0.01%
EIG Pearl Holdings Sarl	200,000	4.39%	30/11/2046	160,155	0.01%
Gaci First Investment Co.	200,000	5.00%	13/10/2027	202,025	0.01%
Gaci First Investment Co.	600,000	5.25%	13/10/2032	621,423	0.04%
Gaci First Investment Co.	200,000	4.88%	14/2/2035	195,210	0.01%
Gaci First Investment Co.	200,000	5.38%	13/10/2122	178,386	0.01%
Greensaif Pipelines Bidco Sarl	200,000	6.13%	23/2/2038	209,009	0.02%
Greensaif Pipelines Bidco Sarl	200,000	6.51%	23/2/2042	210,811	0.02%
KSA Sukuk Ltd.	1,000,000	3.63%	20/4/2027	973,233	0.07%
KSA Sukuk Ltd.	550,000	5.27%	25/10/2028	571,648	0.04%
KSA Sukuk Ltd.	300,000	4.30%	19/1/2029	299,969	0.02%
KSA Sukuk Ltd.	200,000	4.27%	22/5/2029	198,439	0.01%
KSA Sukuk Ltd.	200,000	2.97%	29/10/2029	184,871	0.01%
KSA Sukuk Ltd.	200,000	2.25%	17/5/2031	171,891	0.01%
KSA Sukuk Ltd.	400,000	4.51%	22/5/2033	398,171	0.03%
Motiva Enterprises LLC	100,000	6.85%	15/1/2040	109,854	0.01%
Riyad Sukuk Ltd. ^	400,000	3.17%	25/2/2030	385,548	0.03%
SA Global Sukuk Ltd.	200,000	1.60%	17/6/2026	185,677	0.01%
SA Global Sukuk Ltd.	600,000	2.69%	17/6/2031	530,945	0.04%
SABIC Capital II BV	300,000	4.50%	10/10/2028	297,272	0.02%
Saudi Arabian Oil Co.	450,000	3.50%	16/4/2029	426,368	0.03%
Saudi Arabian Oil Co.	300,000	2.25%	24/11/2030	257,754	0.02%
Saudi Arabian Oil Co.	500,000	4.25%	16/4/2039	445,030	0.03%
Saudi Arabian Oil Co.	500,000	4.38%	16/4/2049	431,663	0.03%
Saudi Arabian Oil Co.	250,000	3.25%	24/11/2050	177,257	0.01%
Saudi Arabian Oil Co.	250,000	3.50%	24/11/2070	171,593	0.01%
Saudi Electricity Global Sukuk Co. 2	200,000	5.06%	8/4/2043	192,137	0.01%
Saudi Electricity Global Sukuk Co. 4	200,000	4.72%	27/9/2028	200,798	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	4.63%	11/4/2033	197,225	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	5.68%	11/4/2053	204,177	0.01%
Saudi Government International Bond	550,000	4.00%	17/4/2025	541,805	0.04%
Saudi Government International Bond	500,000	2.90%	22/10/2025	482,839	0.03%
Saudi Government International Bond	400,000	3.25%	26/10/2026	386,035	0.03%
Saudi Government International Bond	500,000	2.50%	3/2/2027	470,255	0.03%
Saudi Government International Bond	1,000,000	3.63%	4/3/2028	968,065	0.07%
Saudi Government International Bond	400,000	4.38%	16/4/2029	398,563	0.03%
Saudi Government International Bond	425,000	4.50%	17/4/2030	425,870	0.03%
Saudi Government International Bond	200,000	3.25%	22/10/2030	185,551	0.01%
Saudi Government International Bond	275,000	2.75%	3/2/2032	241,572	0.02%
Saudi Government International Bond	350,000	5.50%	25/10/2032	373,038	0.03%
Saudi Government International Bond	400,000	2.25%	2/2/2033	331,317	0.02%
Saudi Government International Bond	475,000	4.88%	18/7/2033	485,198	0.03%
Saudi Government International Bond	800,000	4.50%	26/10/2046	706,663	0.05%
Saudi Government International Bond	700,000	4.63%	4/10/2047	627,431	0.04%
Saudi Government International Bond	375,000	5.00%	17/4/2049	353,986	0.02%
Saudi Government International Bond	400,000	5.25%	16/1/2050	391,695	0.03%
Saudi Government International Bond	250,000	3.25%	17/11/2051	177,277	0.01%
Saudi Government International Bond	500,000	5.00%	18/1/2053	470,376	0.03%
Saudi Government International Bond	400,000	3.75%	21/1/2055	303,607	0.02%
Saudi Government International Bond	350,000	4.50%	22/4/2060	303,009	0.02%
Saudi Government International Bond	500,000	3.45%	2/2/2061	351,140	0.02%
Saudi Telecom Co.	200,000	3.89%	13/5/2029	190,754	0.01%
SNB Funding Ltd.	200,000	2.90%	29/1/2027	187,489	0.01%
Suci Second Investment Co.	200,000	6.00%	25/10/2028	211,466	0.02%
Suci Second Investment Co.	200,000	6.25%	25/10/2033	224,565	0.02%
TMS Issuer Sarl	200,000	5.78%	23/8/2032	208,524	0.01%
				<b>19,366,631</b>	<b>1.30%</b>
<b>Singapore 0.22% (31 Decsber 2022: 0.24%)</b>					
DBS Bank Ltd.	200,000	2.38%	17/3/2027	187,167	0.01%
DBS Group Holdings Ltd.	200,000	1.19%	15/3/2027	180,280	0.01%
Oversea-Chinese Banking Corp., Ltd. ^	225,000	4.60%	15/6/2032	221,970	0.02%
PSA Treasury Pte Ltd.	300,000	2.50%	12/4/2026	285,666	0.02%
SingTel Group Treasury Pte Ltd.	400,000	2.38%	28/8/2029	357,354	0.03%
Ste Transcore Holdings, Inc.	450,000	4.13%	23/5/2026	443,523	0.03%
Temasek Financial I Ltd.	550,000	5.38%	23/11/2039	613,939	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Temasek Financial I Ltd.	250,000	2.25%	6/4/2051	171,121	0.01%
Temasek Financial I Ltd.	250,000	2.75%	2/8/2061	177,706	0.01%
United Overseas Bank Ltd.	200,000	3.06%	7/4/2025	195,768	0.01%
United Overseas Bank Ltd.^	300,000	1.75%	16/3/2031	277,069	0.02%
United Overseas Bank Ltd.^	200,000	3.86%	7/10/2032	191,123	0.01%
				<b>3,302,686</b>	<b>0.22%</b>
<b>Slovenia 0.01% (31 December 2022: 0.00%)</b>					
Slovenia Government International Bond	225,000	5.00%	19/9/2033	228,875	0.01%
				<b>228,875</b>	<b>0.01%</b>
<b>South Africa 0.09% (31 December 2022: 0.10%)</b>					
Anglo American Capital plc	300,000	4.88%	14/5/2025	297,766	0.02%
Anglo American Capital plc	250,000	3.88%	16/3/2029	234,413	0.02%
Anglo American Capital plc	300,000	2.63%	10/9/2030	255,278	0.02%
Anglo American Capital plc	200,000	5.50%	2/5/2033	202,069	0.01%
Anglo American Capital plc	200,000	3.95%	10/9/2050	152,650	0.01%
Gold Fields Orogen Holdings BVI Ltd.	200,000	6.13%	15/5/2029	204,938	0.01%
				<b>1,347,114</b>	<b>0.09%</b>
<b>South Korea 1.13% (31 December 2022: 1.01%)</b>					
Export-Import Bank of Korea	200,000	2.88%	21/1/2025	196,005	0.01%
Export-Import Bank of Korea	250,000	3.25%	10/11/2025	243,302	0.02%
Export-Import Bank of Korea	200,000	4.88%	11/1/2026	200,384	0.01%
Export-Import Bank of Korea	400,000	2.63%	26/5/2026	380,624	0.03%
Export-Import Bank of Korea	175,000	3.25%	12/8/2026	168,512	0.01%
Export-Import Bank of Korea	200,000	1.63%	18/1/2027	183,592	0.01%
Export-Import Bank of Korea	200,000	4.25%	15/9/2027	198,047	0.01%
Export-Import Bank of Korea	200,000	5.00%	11/1/2028	203,721	0.01%
Export-Import Bank of Korea	200,000	5.13%	18/9/2028	205,297	0.02%
Export-Import Bank of Korea	200,000	1.75%	19/10/2028	176,790	0.01%
Export-Import Bank of Korea	300,000	1.25%	21/9/2030	242,608	0.02%
Export-Import Bank of Korea	200,000	2.13%	18/1/2032	167,156	0.01%
Export-Import Bank of Korea	200,000	5.13%	11/1/2033	207,513	0.02%
Export-Import Bank of Korea	200,000	5.13%	18/9/2033	207,823	0.02%
Hana Bank	200,000	3.25%	30/3/2027	191,241	0.01%
Hanwha Life Insurance Co., Ltd.^	200,000	3.38%	4/2/2032	184,035	0.01%
Hyundai Capital America	75,000	2.65%	10/2/2025	72,777	0.01%
Hyundai Capital America	150,000	5.80%	26/6/2025	150,867	0.01%
Hyundai Capital America	200,000	1.30%	8/1/2026	184,647	0.01%
Hyundai Capital America	500,000	5.50%	30/3/2026	502,628	0.04%
Hyundai Capital America	150,000	5.65%	26/6/2026	151,137	0.01%
Hyundai Capital America	500,000	1.65%	17/9/2026	454,692	0.03%
Hyundai Capital America	50,000	2.75%	27/9/2026	46,761	0.00%
Hyundai Capital America	70,000	3.50%	2/11/2026	66,719	0.01%
Hyundai Capital America	75,000	3.00%	10/2/2027	70,109	0.01%
Hyundai Capital America	200,000	1.80%	10/1/2028	175,433	0.01%
Hyundai Capital America	100,000	2.00%	15/6/2028	87,358	0.01%
Hyundai Capital America	150,000	5.68%	26/6/2028	152,934	0.01%
Hyundai Capital America	125,000	2.10%	15/9/2028	109,250	0.01%
Hyundai Capital America	125,000	6.50%	16/1/2029	132,018	0.01%
Hyundai Capital America	100,000	6.38%	8/4/2030	105,734	0.01%
Hyundai Capital America	150,000	5.70%	26/6/2030	153,438	0.01%
Hyundai Capital Services, Inc.	250,000	3.63%	29/8/2027	237,150	0.02%
Industrial Bank of Korea	500,000	1.04%	22/6/2025	472,487	0.03%
Kia Corp.	600,000	3.25%	21/4/2026	575,458	0.04%
Kookmin Bank	200,000	2.38%	15/2/2027	186,534	0.01%
Kookmin Bank	200,000	4.63%	21/4/2028	199,122	0.01%
Kookmin Bank	225,000	2.50%	4/11/2030	186,698	0.01%
Korea Development Bank	500,000	1.25%	3/6/2025	475,707	0.03%
Korea Development Bank	800,000	3.00%	13/1/2026	773,057	0.05%
Korea Development Bank	300,000	2.00%	12/9/2026	279,360	0.02%
Korea Development Bank	275,000	4.38%	15/2/2028	274,297	0.02%
Korea Development Bank	200,000	4.38%	15/2/2033	196,515	0.01%
Korea East-West Power Co., Ltd.	200,000	1.75%	6/5/2025	191,433	0.01%
Korea Electric Power Corp.	200,000	5.38%	31/7/2026	202,271	0.01%
Korea Electric Power Corp.	200,000	4.00%	14/6/2027	195,333	0.01%
Korea Gas Corp.	200,000	3.50%	21/7/2025	195,879	0.01%
Korea Gas Corp.	400,000	2.25%	18/7/2026	375,354	0.03%
Korea Gas Corp.	200,000	6.25%	20/1/2042	230,729	0.02%
Korea Housing Finance Corp.	200,000	4.63%	24/2/2028	199,663	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	300,000	1.25%	27/4/2026	276,178	0.02%
Korea Hydro & Nuclear Power Co., Ltd.	200,000	5.00%	18/7/2028	202,169	0.01%
Korea International Bond	300,000	2.75%	19/1/2027	287,334	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea International Bond	200,000	3.88%	20/9/2048	176,134	0.01%
Korea Midland Power Co., Ltd.	200,000	1.25%	9/8/2026	182,093	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	200,000	4.13%	20/4/2027	193,933	0.01%
Korea National Oil Corp.	200,000	2.50%	24/10/2026	187,502	0.01%
Korea National Oil Corp.	200,000	4.88%	3/4/2028	201,270	0.01%
Korea National Oil Corp.	200,000	2.38%	7/4/2031	169,732	0.01%
Korea Southern Power Co., Ltd.	300,000	0.75%	27/1/2026	275,486	0.02%
KT Corp.	100,000	2.50%	18/7/2026	94,155	0.01%
LG Chem Ltd.	200,000	3.63%	15/4/2029	187,980	0.01%
NongHyup Bank	200,000	4.88%	3/7/2028	201,174	0.01%
POSCO	200,000	2.50%	17/1/2025	194,426	0.01%
POSCO	200,000	5.63%	17/1/2026	201,769	0.01%
POSCO	200,000	5.88%	17/1/2033	209,287	0.02%
Shinhan Bank Co., Ltd.	200,000	4.50%	12/4/2028	198,159	0.01%
Shinhan Bank Co., Ltd.	200,000	4.38%	13/4/2032	184,463	0.01%
Shinhan Card Co., Ltd.	200,000	2.50%	27/1/2027	184,480	0.01%
Shinhan Financial Group Co., Ltd.^	400,000	3.34%	5/2/2030	389,089	0.03%
SK Battery America, Inc.	200,000	2.13%	26/1/2026	184,776	0.01%
SK Hynix, Inc.	250,000	1.50%	19/1/2026	230,315	0.02%
SK Hynix, Inc.	225,000	2.38%	19/1/2031	182,633	0.01%
SK Hynix, Inc.	200,000	6.50%	17/1/2033	211,083	0.02%
SK Telecom Co., Ltd.	100,000	6.63%	20/7/2027	105,744	0.01%
Woori Bank	100,000	4.75%	30/4/2024	99,676	0.01%
Woori Bank	200,000	2.00%	20/1/2027	184,484	0.01%
				<b>16,815,723</b>	<b>1.13%</b>
<b>Spain 0.47% (31 December 2022: 0.37%)</b>					
Banco Bilbao Vizcaya Argentaria SA	25,000	1.13%	18/9/2025	23,321	0.00%
Banco Bilbao Vizcaya Argentaria SA^	275,000	5.86%	14/9/2026	276,493	0.02%
Banco Bilbao Vizcaya Argentaria SA^	200,000	6.14%	14/9/2028	205,523	0.01%
Banco Bilbao Vizcaya Argentaria SA^	200,000	7.88%	15/11/2034	217,857	0.02%
Banco Santander SA	325,000	3.50%	24/3/2025	318,078	0.02%
Banco Santander SA	200,000	2.75%	28/5/2025	193,059	0.01%
Banco Santander SA	200,000	5.15%	18/8/2025	198,941	0.01%
Banco Santander SA	300,000	5.18%	19/11/2025	297,373	0.02%
Banco Santander SA	200,000	1.85%	25/3/2026	185,260	0.01%
Banco Santander SA	200,000	4.25%	11/4/2027	193,790	0.01%
Banco Santander SA	200,000	5.29%	18/8/2027	200,494	0.01%
Banco Santander SA^	400,000	1.72%	14/9/2027	362,049	0.03%
Banco Santander SA^	200,000	6.53%	7/11/2027	207,059	0.02%
Banco Santander SA	200,000	3.80%	23/2/2028	188,880	0.01%
Banco Santander SA^	200,000	4.18%	24/3/2028	192,398	0.01%
Banco Santander SA	200,000	4.38%	12/4/2028	194,220	0.01%
Banco Santander SA	200,000	5.59%	8/8/2028	204,124	0.01%
Banco Santander SA	200,000	6.61%	7/11/2028	213,092	0.02%
Banco Santander SA	200,000	3.31%	27/6/2029	184,644	0.01%
Banco Santander SA	150,000	2.75%	3/12/2030	124,560	0.01%
Banco Santander SA	175,000	2.96%	25/3/2031	150,527	0.01%
Banco Santander SA^	250,000	3.23%	22/11/2032	209,221	0.02%
Banco Santander SA	200,000	6.92%	8/8/2033	213,350	0.02%
Banco Santander SA	150,000	6.94%	7/11/2033	166,861	0.01%
CaixaBank SA^	300,000	6.68%	13/9/2027	307,506	0.02%
CaixaBank SA^	200,000	6.21%	18/1/2029	204,308	0.01%
CaixaBank SA^	100,000	6.84%	13/9/2034	105,541	0.01%
Iberdrola International BV	80,000	6.75%	15/7/2036	92,941	0.01%
Telefonica Emisiones SA	200,000	4.10%	8/3/2027	196,044	0.01%
Telefonica Emisiones SA	280,000	7.05%	20/6/2036	317,007	0.02%
Telefonica Emisiones SA	200,000	4.67%	6/3/2038	183,072	0.01%
Telefonica Emisiones SA	400,000	5.21%	8/3/2047	372,128	0.03%
Telefonica Emisiones SA	200,000	4.90%	6/3/2048	176,826	0.01%
Telefonica Europe BV	175,000	8.25%	15/9/2030	205,262	0.01%
				<b>7,081,809</b>	<b>0.47%</b>
<b>Supranational 3.81% (31 December 2022: 3.74%)</b>					
Africa Finance Corp.	200,000	4.38%	17/4/2026	192,161	0.01%
Africa Finance Corp.	200,000	2.88%	28/4/2028	174,325	0.01%
African Development Bank	350,000	0.88%	23/3/2026	324,971	0.02%
African Development Bank	650,000	0.88%	22/7/2026	597,851	0.04%
African Development Bank	200,000	4.63%	4/1/2027	202,886	0.01%
African Development Bank	250,000	4.38%	3/11/2027	252,751	0.02%
African Development Bank	300,000	4.38%	14/3/2028	303,779	0.02%
African Export-Import Bank	200,000	2.63%	17/5/2026	184,703	0.01%
African Export-Import Bank	200,000	3.99%	21/9/2029	178,132	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Asian Development Bank	200,000	2.13%	19/3/2025	194,015	0.01%
Asian Development Bank	600,000	0.63%	29/4/2025	569,528	0.04%
Asian Development Bank	1,000,000	2.88%	6/5/2025	977,418	0.07%
Asian Development Bank	200,000	4.63%	13/6/2025	200,222	0.01%
Asian Development Bank	625,000	0.38%	3/9/2025	584,161	0.04%
Asian Development Bank	700,000	4.25%	9/1/2026	699,569	0.05%
Asian Development Bank	112,000	0.50%	4/2/2026	103,597	0.01%
Asian Development Bank	693,000	2.00%	24/4/2026	658,979	0.04%
Asian Development Bank	550,000	2.63%	12/1/2027	526,721	0.04%
Asian Development Bank	250,000	2.38%	10/8/2027	236,221	0.02%
Asian Development Bank	600,000	3.13%	20/8/2027	581,332	0.04%
Asian Development Bank	425,000	2.50%	2/11/2027	401,799	0.03%
Asian Development Bank	200,000	3.75%	25/4/2028	197,817	0.01%
Asian Development Bank	200,000	1.25%	9/6/2028	177,596	0.01%
Asian Development Bank	525,000	4.50%	25/8/2028	535,769	0.04%
Asian Development Bank	100,000	3.13%	26/9/2028	96,266	0.01%
Asian Development Bank	800,000	1.75%	19/9/2029	709,235	0.05%
Asian Development Bank	200,000	1.88%	24/1/2030	176,826	0.01%
Asian Development Bank	500,000	1.50%	4/3/2031	422,138	0.03%
Asian Development Bank	300,000	3.13%	27/4/2032	280,760	0.02%
Asian Development Bank	200,000	3.88%	28/9/2032	197,341	0.01%
Asian Development Bank	330,000	4.00%	12/1/2033	328,923	0.02%
Asian Development Bank	425,000	3.88%	14/6/2033	419,064	0.03%
Asian Infrastructure Investment Bank	435,000	0.50%	28/5/2025	410,595	0.03%
Asian Infrastructure Investment Bank	200,000	3.38%	29/6/2025	196,343	0.01%
Asian Infrastructure Investment Bank	825,000	0.50%	27/1/2026	762,316	0.05%
Asian Infrastructure Investment Bank	260,000	4.88%	14/9/2026	264,334	0.02%
Asian Infrastructure Investment Bank	400,000	4.00%	18/1/2028	397,891	0.03%
Banque Ouest Africaine de Developpement	200,000	4.70%	22/10/2031	170,229	0.01%
Central American Bank for Economic Integration	200,000	2.00%	6/5/2025	191,698	0.01%
Concentrix Corp.	100,000	6.65%	2/8/2026	102,489	0.01%
Corp. Andina de Fomento	100,000	5.25%	21/11/2025	100,144	0.01%
Corp. Andina de Fomento	100,000	4.75%	1/4/2026	99,303	0.01%
Corp. Andina de Fomento	200,000	6.00%	26/4/2027	206,919	0.01%
Council Of Europe Development Bank	200,000	1.38%	27/2/2025	192,455	0.01%
Council Of Europe Development Bank	250,000	3.75%	25/5/2026	247,266	0.02%
Council Of Europe Development Bank	200,000	0.88%	22/9/2026	183,109	0.01%
European Bank for Reconstruction & Development	800,000	0.50%	19/5/2025	756,003	0.05%
European Bank for Reconstruction & Development	850,000	0.50%	25/11/2025	790,179	0.05%
European Bank for Reconstruction & Development	125,000	0.50%	28/1/2026	115,675	0.01%
European Bank for Reconstruction & Development	275,000	4.38%	9/3/2028	278,890	0.02%
European Investment Bank	452,000	1.88%	10/2/2025	438,456	0.03%
European Investment Bank	600,000	1.63%	14/3/2025	579,013	0.04%
European Investment Bank	400,000	0.63%	25/7/2025	376,883	0.03%
European Investment Bank	700,000	2.75%	15/8/2025	681,370	0.05%
European Investment Bank	1,000,000	0.38%	15/12/2025	926,666	0.06%
European Investment Bank	1,000,000	0.38%	26/3/2026	919,241	0.06%
European Investment Bank	345,000	2.13%	13/4/2026	329,490	0.02%
European Investment Bank	400,000	0.75%	26/10/2026	364,736	0.02%
European Investment Bank	900,000	1.38%	15/3/2027	828,075	0.06%
European Investment Bank	952,000	2.38%	24/5/2027	902,030	0.06%
European Investment Bank	500,000	3.25%	15/11/2027	486,417	0.03%
European Investment Bank	1,100,000	3.88%	15/3/2028	1,095,478	0.07%
European Investment Bank	500,000	4.50%	16/10/2028	511,187	0.03%
European Investment Bank	150,000	1.75%	15/3/2029	134,504	0.01%
European Investment Bank	325,000	1.63%	9/10/2029	286,055	0.02%
European Investment Bank	200,000	0.88%	17/5/2030	165,342	0.01%
European Investment Bank	300,000	3.63%	15/7/2030	293,639	0.02%
European Investment Bank	300,000	1.25%	14/2/2031	250,714	0.02%
European Investment Bank	125,000	1.63%	13/5/2031	106,714	0.01%
European Investment Bank	500,000	3.75%	14/2/2033	490,808	0.03%
European Investment Bank	200,000	4.88%	15/2/2036	214,094	0.01%
European Stability Mechanism	500,000	0.38%	10/9/2025	467,069	0.03%
IDB Trust Services Ltd.	400,000	1.81%	26/2/2025	385,324	0.03%
Inter-American Development Bank	100,000	2.13%	15/1/2025	97,349	0.01%
Inter-American Development Bank	400,000	1.75%	14/3/2025	386,420	0.03%
Inter-American Development Bank	636,000	0.88%	3/4/2025	606,815	0.04%
Inter-American Development Bank	195,000	7.00%	15/6/2025	200,992	0.01%
Inter-American Development Bank	750,000	0.63%	15/7/2025	706,955	0.05%
Inter-American Development Bank	1,200,000	0.88%	20/4/2026	1,112,867	0.07%
Inter-American Development Bank	400,000	4.50%	15/5/2026	402,666	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Inter-American Development Bank	100,000	2.00%	23/7/2026	94,722	0.01%
Inter-American Development Bank	600,000	1.50%	13/1/2027	555,905	0.04%
Inter-American Development Bank	290,000	4.38%	1/2/2027	292,325	0.02%
Inter-American Development Bank	495,000	2.38%	7/7/2027	468,002	0.03%
Inter-American Development Bank	800,000	4.00%	12/1/2028	798,968	0.05%
Inter-American Development Bank	450,000	1.13%	20/7/2028	396,319	0.03%
Inter-American Development Bank	375,000	3.13%	18/9/2028	360,861	0.02%
Inter-American Development Bank	300,000	3.50%	14/9/2029	292,717	0.02%
Inter-American Development Bank	875,000	1.13%	13/1/2031	722,212	0.05%
Inter-American Development Bank	350,000	3.50%	12/4/2033	334,971	0.02%
Inter-American Development Bank	425,000	4.50%	13/9/2033	439,635	0.03%
Inter-American Development Bank	200,000	3.88%	28/10/2041	184,802	0.01%
Inter-American Development Bank	150,000	3.20%	7/8/2042	125,869	0.01%
Inter-American Development Bank	200,000	4.38%	24/1/2044	197,142	0.01%
Inter-American Investment Corp.	175,000	2.63%	22/4/2025	170,267	0.01%
Inter-American Investment Corp.	250,000	4.13%	15/2/2028	249,562	0.02%
Inter-American Investment Corp.	100,000	4.75%	19/9/2028	102,527	0.01%
International Bank for Reconstruction & Development	725,000	1.63%	15/1/2025	702,234	0.05%
International Bank for Reconstruction & Development	488,000	0.75%	11/3/2025	466,028	0.03%
International Bank for Reconstruction & Development	1,150,000	0.63%	22/4/2025	1,092,805	0.07%
International Bank for Reconstruction & Development	1,000,000	0.38%	28/7/2025	937,881	0.06%
International Bank for Reconstruction & Development	500,000	2.50%	29/7/2025	484,975	0.03%
International Bank for Reconstruction & Development	801,000	3.13%	20/11/2025	782,629	0.05%
International Bank for Reconstruction & Development	350,000	0.88%	15/7/2026	322,506	0.02%
International Bank for Reconstruction & Development	300,000	2.50%	22/11/2027	283,450	0.02%
International Bank for Reconstruction & Development	1,300,000	0.75%	24/11/2027	1,147,030	0.08%
International Bank for Reconstruction & Development	860,000	1.38%	20/4/2028	771,154	0.05%
International Bank for Reconstruction & Development	1,425,000	3.50%	12/7/2028	1,395,726	0.09%
International Bank for Reconstruction & Development	625,000	4.63%	1/8/2028	641,148	0.04%
International Bank for Reconstruction & Development	200,000	3.63%	21/9/2029	196,286	0.01%
International Bank for Reconstruction & Development	325,000	1.75%	23/10/2029	287,280	0.02%
International Bank for Reconstruction & Development	575,000	3.88%	14/2/2030	570,738	0.04%
International Bank for Reconstruction & Development	800,000	0.88%	14/5/2030	658,821	0.04%
International Bank for Reconstruction & Development	525,000	4.00%	25/7/2030	524,373	0.03%
International Bank for Reconstruction & Development	125,000	0.75%	26/8/2030	101,209	0.01%
International Bank for Reconstruction & Development	500,000	1.25%	10/2/2031	415,693	0.03%
International Bank for Reconstruction & Development	700,000	1.63%	3/11/2031	589,746	0.04%
International Bank for Reconstruction & Development	450,000	2.50%	29/3/2032	402,813	0.03%
International Bank for Reconstruction & Development	260,000	4.75%	14/11/2033	274,677	0.02%
International Bank for Reconstruction & Development	100,000	4.75%	15/2/2035	104,262	0.01%
International Development Association	625,000	0.38%	23/9/2025	582,981	0.04%
International Development Association	225,000	0.75%	10/6/2027	200,845	0.01%
International Development Association	275,000	4.88%	1/11/2028	285,094	0.02%
International Development Association	250,000	1.00%	3/12/2030	203,979	0.01%
International Finance Corp.	400,000	0.38%	16/7/2025	375,627	0.03%
International Finance Corp.	175,000	2.13%	7/4/2026	167,092	0.01%
International Finance Corp.	125,000	4.38%	15/1/2027	126,021	0.01%
International Finance Corp.	300,000	4.50%	13/7/2028	306,409	0.02%
Isdb Trust Services NO 2 Sarl	550,000	1.26%	31/3/2026	511,619	0.03%
Isdb Trust Services NO 2 Sarl	200,000	4.75%	27/10/2027	203,058	0.01%
Isdb Trust Services NO 2 Sarl	1,000,000	4.60%	14/3/2028	1,011,300	0.07%
New Development Bank	900,000	0.63%	29/9/2025	831,559	0.06%
Nordic Investment Bank	400,000	2.63%	4/4/2025	390,035	0.03%
Nordic Investment Bank	200,000	5.00%	15/10/2025	202,003	0.01%
Nordic Investment Bank	200,000	0.50%	21/1/2026	185,196	0.01%
Nordic Investment Bank	200,000	3.38%	8/9/2027	195,424	0.01%
Nordic Investment Bank	350,000	4.38%	14/3/2028	354,619	0.02%
				<b>56,973,194</b>	<b>3.81%</b>
<b>Sweden 0.31% (31 December 2022: 0.37%)</b>					
Kommuninvest I Sverige AB	200,000	2.75%	1/3/2025	195,347	0.01%
Kommuninvest I Sverige AB	200,000	5.25%	16/4/2025	201,266	0.01%
Kommuninvest I Sverige AB	200,000	4.75%	2/7/2025	200,263	0.01%
Kommuninvest I Sverige AB	200,000	0.63%	15/9/2025	187,266	0.01%
Kommuninvest I Sverige AB	200,000	4.75%	22/10/2025	200,782	0.01%
Kommuninvest I Sverige AB	200,000	4.25%	10/12/2025	199,136	0.01%
Skandinaviska Enskilda Banken AB	225,000	3.70%	9/6/2025	220,909	0.02%
Skandinaviska Enskilda Banken AB	200,000	1.20%	9/9/2026	181,704	0.01%
Svensk Exportkredit AB	700,000	0.63%	14/5/2025	661,930	0.05%
Svensk Exportkredit AB	200,000	4.00%	15/7/2025	198,030	0.01%
Svensk Exportkredit AB	212,000	4.63%	28/11/2025	212,142	0.02%
Svensk Exportkredit AB	200,000	4.38%	13/2/2026	199,714	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Svensk Exportkredit AB	200,000	4.88%	14/9/2026	202,961	0.01%
Svensk Exportkredit AB	250,000	4.13%	14/6/2028	249,789	0.02%
Svensk Exportkredit AB	200,000	4.88%	4/10/2030	207,214	0.02%
Svenska Handelsbanken AB	300,000	3.95%	10/6/2027	292,124	0.02%
Svenska Handelsbanken AB <sup>^</sup>	250,000	1.42%	11/6/2027	227,194	0.02%
Svenska Handelsbanken AB	250,000	5.50%	15/6/2028	254,019	0.02%
Swedbank AB	200,000	3.36%	4/4/2025	195,940	0.01%
Swedbank AB	200,000	5.34%	20/9/2027	200,466	0.01%
				<b>4,688,196</b>	<b>0.31%</b>
<b>Switzerland 1.11% (31 December 2022: 1.03%)</b>					
Alcon Finance Corp.	325,000	2.75%	23/9/2026	305,565	0.02%
Alcon Finance Corp.	250,000	5.38%	6/12/2032	257,868	0.02%
Cloverie plc for Zurich Insurance Co., Ltd. <sup>^</sup>	200,000	5.63%	24/6/2046	198,096	0.01%
Credit Suisse AG	250,000	7.95%	9/1/2025	255,433	0.02%
Credit Suisse AG	300,000	3.70%	21/2/2025	293,828	0.02%
Credit Suisse AG	300,000	1.25%	7/8/2026	272,126	0.02%
Credit Suisse AG	250,000	5.00%	9/7/2027	250,022	0.02%
Credit Suisse AG	400,000	7.50%	15/2/2028	438,427	0.03%
Credit Suisse USA, Inc.	85,000	7.13%	15/7/2032	96,908	0.01%
Glencore Finance Canada Ltd.	175,000	5.55%	25/10/2042	170,163	0.01%
Glencore Funding LLC	300,000	4.88%	12/3/2029	299,634	0.02%
Holcim Finance US LLC	200,000	3.50%	22/9/2026	193,454	0.01%
Nestle Holdings, Inc.	725,000	3.50%	24/9/2025	711,869	0.05%
Novartis Capital Corp.	150,000	3.00%	20/11/2025	145,963	0.01%
Novartis Capital Corp.	70,000	2.00%	14/2/2027	65,569	0.00%
Novartis Capital Corp.	150,000	3.10%	17/5/2027	144,367	0.01%
Novartis Capital Corp.	250,000	2.20%	14/8/2030	220,159	0.02%
Novartis Capital Corp.	325,000	4.40%	6/5/2044	311,827	0.02%
Novartis Capital Corp.	250,000	4.00%	20/11/2045	225,356	0.02%
Novartis Capital Corp.	175,000	2.75%	14/8/2050	126,458	0.01%
Roche Holdings, Inc.	200,000	0.99%	5/3/2026	185,405	0.01%
Roche Holdings, Inc.	200,000	2.63%	15/5/2026	191,852	0.01%
Roche Holdings, Inc.	350,000	2.38%	28/1/2027	329,483	0.02%
Roche Holdings, Inc.	375,000	2.08%	13/12/2031	315,721	0.02%
Roche Holdings, Inc.	250,000	4.00%	28/11/2044	225,236	0.02%
Roche Holdings, Inc.	400,000	2.61%	13/12/2051	269,540	0.02%
Swiss Re Finance Luxembourg SA <sup>^</sup>	325,000	5.00%	2/4/2049	311,105	0.02%
Tyco Electronics Group SA	400,000	3.13%	15/8/2027	381,747	0.03%
Tyco Electronics Group SA	75,000	7.13%	1/10/2037	88,313	0.01%
UBS AG	200,000	5.80%	11/9/2025	202,358	0.01%
UBS AG	225,000	1.25%	1/6/2026	206,795	0.01%
UBS AG	400,000	5.65%	11/9/2028	414,908	0.03%
UBS Group AG	350,000	3.75%	26/3/2025	342,868	0.02%
UBS Group AG	200,000	4.13%	24/9/2025	195,565	0.01%
UBS Group AG	250,000	4.13%	15/4/2026	243,854	0.02%
UBS Group AG	200,000	4.55%	17/4/2026	197,298	0.01%
UBS Group AG <sup>^</sup>	175,000	4.49%	12/5/2026	172,399	0.01%
UBS Group AG <sup>^</sup>	250,000	2.19%	5/6/2026	237,888	0.02%
UBS Group AG <sup>^</sup>	300,000	6.37%	15/7/2026	303,884	0.02%
UBS Group AG <sup>^</sup>	200,000	5.71%	12/1/2027	200,757	0.01%
UBS Group AG <sup>^</sup>	250,000	1.36%	30/1/2027	229,410	0.02%
UBS Group AG <sup>^</sup>	300,000	1.31%	2/2/2027	274,877	0.02%
UBS Group AG <sup>^</sup>	500,000	4.70%	5/8/2027	492,420	0.03%
UBS Group AG <sup>^</sup>	300,000	1.49%	10/8/2027	271,117	0.02%
UBS Group AG <sup>^</sup>	200,000	6.33%	22/12/2027	206,112	0.01%
UBS Group AG	335,000	4.28%	9/1/2028	323,888	0.02%
UBS Group AG	300,000	4.25%	23/3/2028	289,503	0.02%
UBS Group AG <sup>^</sup>	200,000	4.75%	12/5/2028	196,789	0.01%
UBS Group AG <sup>^</sup>	300,000	6.44%	11/8/2028	311,226	0.02%
UBS Group AG <sup>^</sup>	325,000	3.87%	12/1/2029	306,557	0.02%
UBS Group AG <sup>^</sup>	200,000	6.25%	22/9/2029	208,231	0.01%
UBS Group AG <sup>^</sup>	200,000	3.13%	13/8/2030	178,512	0.01%
UBS Group AG <sup>^</sup>	450,000	4.19%	1/4/2031	419,445	0.03%
UBS Group AG <sup>^</sup>	200,000	2.10%	11/2/2032	159,409	0.01%
UBS Group AG <sup>^</sup>	450,000	3.09%	14/5/2032	383,574	0.03%
UBS Group AG <sup>^</sup>	200,000	2.75%	11/2/2033	163,762	0.01%
UBS Group AG <sup>^</sup>	450,000	6.54%	12/8/2033	479,929	0.03%
UBS Group AG <sup>^</sup>	300,000	9.02%	15/11/2033	368,989	0.03%
UBS Group AG <sup>^</sup>	330,000	5.96%	12/1/2034	341,202	0.02%
UBS Group AG <sup>^</sup>	200,000	6.30%	22/9/2034	211,415	0.01%
UBS Group AG <sup>^</sup>	225,000	3.18%	11/2/2043	166,332	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG	305,000	4.88%	15/5/2045	290,563	0.02%
Zurich Finance Ireland Designated Activity Co.^	400,000	3.00%	19/4/2051	323,839	0.02%
				<b>16,597,169</b>	<b>1.11%</b>
<b>Taiwan 0.14% (31 December 2022: 0.15%)</b>					
Formosa Group Cayman Ltd.	200,000	3.38%	22/4/2025	195,488	0.01%
TSMC Arizona Corp.	200,000	2.50%	25/10/2031	171,293	0.01%
TSMC Arizona Corp.	200,000	4.25%	22/4/2032	196,335	0.01%
TSMC Arizona Corp.	200,000	3.25%	25/10/2051	157,204	0.01%
TSMC Arizona Corp.	200,000	4.50%	22/4/2052	197,735	0.02%
TSMC Global Ltd.	300,000	0.75%	28/9/2025	279,206	0.02%
TSMC Global Ltd.	325,000	1.00%	28/9/2027	285,501	0.02%
TSMC Global Ltd.	200,000	1.75%	23/4/2028	178,054	0.01%
TSMC Global Ltd.	350,000	1.38%	28/9/2030	283,161	0.02%
TSMC Global Ltd.	200,000	2.25%	23/4/2031	169,754	0.01%
				<b>2,113,731</b>	<b>0.14%</b>
<b>Tanzania 0.01% (31 December 2022: 0.01%)</b>					
AngloGold Ashanti Holdings plc	200,000	3.75%	1/10/2030	173,817	0.01%
				<b>173,817</b>	<b>0.01%</b>
<b>Thailand 0.16% (31 December 2022: 0.12%)</b>					
Bangkok Bank PCL	125,000	9.03%	15/3/2029	144,358	0.01%
Bangkok Bank PCL^	200,000	3.47%	23/9/2036	167,915	0.01%
Export Import Bank of Thailand	525,000	3.90%	2/6/2027	509,711	0.03%
GC Treasury Center Co., Ltd.	200,000	5.20%	30/3/2052	172,854	0.01%
Kasikornbank PCL	200,000	5.46%	7/3/2028	203,893	0.01%
Minor International PCL^	200,000	2.70%	Perpetual	185,563	0.01%
PTTEP Treasury Center Co., Ltd.	250,000	2.59%	10/6/2027	232,337	0.02%
PTTEP Treasury Center Co., Ltd.	200,000	6.35%	12/6/2042	215,784	0.02%
Thaioil Treasury Center Co., Ltd.	400,000	4.63%	20/11/2028	394,022	0.03%
Thaioil Treasury Center Co., Ltd.	200,000	3.50%	17/10/2049	135,855	0.01%
				<b>2,362,292</b>	<b>0.16%</b>
<b>United Arab Emirates 1.07% (31 December 2022: 1.09%)</b>					
Abu Dhabi Commercial Bank PJSC^	200,000	8.00%	Perpetual	212,298	0.02%
Abu Dhabi Commercial Bank PJSC	200,000	4.50%	14/9/2027	196,272	0.01%
Abu Dhabi Crude Oil Pipeline LLC	200,000	3.65%	2/11/2029	190,100	0.01%
Abu Dhabi Crude Oil Pipeline LLC	300,000	4.60%	2/11/2047	275,283	0.02%
Abu Dhabi Government International Bond	400,000	2.50%	16/4/2025	387,986	0.03%
Abu Dhabi Government International Bond	400,000	3.13%	3/5/2026	388,007	0.03%
Abu Dhabi Government International Bond	600,000	3.13%	11/10/2027	575,674	0.04%
Abu Dhabi Government International Bond	300,000	1.63%	2/6/2028	269,291	0.02%
Abu Dhabi Government International Bond	400,000	2.50%	30/9/2029	365,625	0.03%
Abu Dhabi Government International Bond	200,000	3.13%	16/4/2030	188,467	0.01%
Abu Dhabi Government International Bond	300,000	1.70%	2/3/2031	253,877	0.02%
Abu Dhabi Government International Bond	300,000	1.88%	15/9/2031	254,012	0.02%
Abu Dhabi Government International Bond	400,000	4.13%	11/10/2047	348,977	0.02%
Abu Dhabi Government International Bond	500,000	3.13%	30/9/2049	366,957	0.03%
Abu Dhabi Government International Bond	600,000	3.88%	16/4/2050	503,022	0.03%
Abu Dhabi Government International Bond	200,000	3.00%	15/9/2051	142,847	0.01%
Abu Dhabi Government International Bond	200,000	2.70%	2/9/2070	126,714	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.38%	22/6/2026	198,169	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.88%	23/4/2030	204,754	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.70%	24/4/2033	202,419	0.01%
Abu Dhabi National Energy Co. PJSC	100,000	4.00%	3/10/2049	84,019	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	3.40%	29/4/2051	149,592	0.01%
Abu Dhabi Ports Co. PJSC	200,000	2.50%	6/5/2031	169,963	0.01%
Adib Sukuk Co. II Ltd.	200,000	5.70%	15/11/2028	205,691	0.01%
Aldar Sukuk No 2 Ltd.	250,000	3.88%	22/10/2029	235,398	0.02%
DAE Funding LLC	200,000	3.38%	20/3/2028	184,104	0.01%
DIB Sukuk Ltd.	600,000	2.95%	16/1/2026	574,261	0.04%
DIB Sukuk Ltd.	200,000	1.96%	22/6/2026	185,585	0.01%
DIB Sukuk Ltd.	300,000	2.74%	16/2/2027	279,821	0.02%
DP World Crescent Ltd.	200,000	3.88%	18/7/2029	189,661	0.01%
DP World Crescent Ltd.	200,000	3.75%	30/1/2030	187,930	0.01%
DP World Crescent Ltd.	200,000	5.50%	13/9/2033	204,378	0.01%
DP World Ltd.	350,000	6.85%	2/7/2037	385,620	0.03%
DP World Ltd.	200,000	4.70%	30/9/2049	168,741	0.01%
Emaar Sukuk Ltd.	200,000	3.88%	17/9/2029	183,836	0.01%
Emirates Development Bank PJSC	200,000	1.64%	15/6/2026	183,340	0.01%
Emirates NBD Bank PJSC^	250,000	4.25%	Perpetual	225,026	0.02%
Emirates NBD Bank PJSC	700,000	2.63%	18/2/2025	678,475	0.05%
Fab Sukuk Co., Ltd.	200,000	1.41%	14/1/2026	185,467	0.01%
Fab Sukuk Co., Ltd.	200,000	4.58%	17/1/2028	198,605	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
First Abu Dhabi Bank PJSC^	200,000	4.50%	Perpetual	191,144	0.01%
First Abu Dhabi Bank PJSC^	200,000	6.32%	4/4/2034	206,302	0.02%
Galaxy Pipeline Assets Bidco Ltd.	258,640	1.75%	30/9/2027	243,257	0.02%
Galaxy Pipeline Assets Bidco Ltd.	169,888	2.16%	31/3/2034	147,675	0.01%
Galaxy Pipeline Assets Bidco Ltd.	300,000	2.63%	31/3/2036	247,831	0.02%
Galaxy Pipeline Assets Bidco Ltd.	200,000	3.25%	30/9/2040	156,909	0.01%
Galaxy Pipeline Assets Bidco Ltd.	186,624	2.94%	30/9/2040	154,013	0.01%
MAF Sukuk Ltd.	200,000	4.50%	3/11/2025	196,531	0.01%
MAF Sukuk Ltd.	200,000	3.93%	28/2/2030	186,886	0.01%
Masdar Abu Dhabi Future Energy Co.	200,000	4.88%	25/7/2033	198,095	0.01%
MDGH GMTN RSC Ltd.	300,000	2.50%	21/5/2026	284,329	0.02%
MDGH GMTN RSC Ltd.	200,000	4.50%	7/11/2028	199,056	0.01%
MDGH GMTN RSC Ltd.	350,000	2.88%	7/11/2029	319,429	0.02%
MDGH GMTN RSC Ltd.	200,000	3.38%	28/3/2032	182,991	0.01%
MDGH GMTN RSC Ltd.	200,000	4.38%	22/11/2033	194,920	0.01%
MDGH GMTN RSC Ltd.	200,000	6.88%	1/11/2041	237,695	0.02%
MDGH GMTN RSC Ltd.	500,000	3.70%	7/11/2049	401,502	0.03%
MDGH GMTN RSC Ltd.	200,000	3.40%	7/6/2051	148,549	0.01%
NBK Tier 1 Ltd.^	200,000	3.63%	Perpetual	180,361	0.01%
RAK Capital	200,000	3.09%	31/3/2025	193,715	0.01%
Ruwais Power Co. PJSC	200,000	6.00%	31/8/2036	200,315	0.01%
UAE International Government Bond	200,000	2.00%	19/10/2031	170,096	0.01%
UAE International Government Bond	200,000	4.05%	7/7/2032	197,053	0.01%
UAE International Government Bond	200,000	4.92%	25/9/2033	210,500	0.02%
UAE International Government Bond	200,000	4.95%	7/7/2052	196,610	0.01%
UAE International Government Bond	300,000	3.25%	19/10/2061	216,842	0.02%
				<b>15,972,870</b>	<b>1.07%</b>
<b>United Kingdom 3.46% (31 December 2022: 3.76%)</b>					
abrdn plc	200,000	4.25%	30/6/2028	175,326	0.01%
Ashtead Capital, Inc.	175,000	4.00%	1/5/2028	164,514	0.01%
Ashtead Capital, Inc.	225,000	4.25%	1/11/2029	209,965	0.01%
Astrazeneca Finance LLC	425,000	1.20%	28/5/2026	393,386	0.03%
Astrazeneca Finance LLC	200,000	2.25%	28/5/2031	172,559	0.01%
Astrazeneca Finance LLC	175,000	4.88%	3/3/2033	180,972	0.01%
AstraZeneca plc	503,000	3.38%	16/11/2025	492,179	0.03%
AstraZeneca plc	100,000	0.70%	8/4/2026	92,088	0.01%
AstraZeneca plc	150,000	1.38%	6/8/2030	124,705	0.01%
AstraZeneca plc	600,000	6.45%	15/9/2037	701,495	0.05%
AstraZeneca plc	150,000	4.00%	18/9/2042	136,251	0.01%
AstraZeneca plc	335,000	3.00%	28/5/2051	250,375	0.02%
BAE Systems Finance, Inc.	100,000	7.50%	1/7/2027	107,990	0.01%
BAE Systems Holdings, Inc.	75,000	3.85%	15/12/2025	73,421	0.01%
BAE Systems Holdings, Inc.	100,000	4.75%	7/10/2044	92,264	0.01%
BAE Systems plc	300,000	1.90%	15/2/2031	246,722	0.02%
BAE Systems plc	100,000	3.00%	15/9/2050	70,813	0.01%
Bank of England Euro Note	400,000	4.63%	6/3/2026	402,728	0.03%
Barclays plc	300,000	3.65%	16/3/2025	293,296	0.02%
Barclays plc	375,000	4.38%	12/1/2026	370,218	0.03%
Barclays plc^	500,000	2.85%	7/5/2026	482,652	0.03%
Barclays plc	475,000	5.20%	12/5/2026	471,740	0.03%
Barclays plc^	200,000	5.30%	9/8/2026	199,250	0.01%
Barclays plc^	200,000	5.83%	9/5/2027	201,730	0.01%
Barclays plc^	625,000	2.28%	24/11/2027	573,250	0.04%
Barclays plc	285,000	4.84%	9/5/2028	277,919	0.02%
Barclays plc^	200,000	5.50%	9/8/2028	201,055	0.01%
Barclays plc^	450,000	7.39%	2/11/2028	480,905	0.03%
Barclays plc^	200,000	4.97%	16/5/2029	196,525	0.01%
Barclays plc^	200,000	6.49%	13/9/2029	208,595	0.01%
Barclays plc^	240,000	5.09%	20/6/2030	232,513	0.02%
Barclays plc^	200,000	2.67%	10/3/2032	165,063	0.01%
Barclays plc^	200,000	2.89%	24/11/2032	164,450	0.01%
Barclays plc^	200,000	5.75%	9/8/2033	201,751	0.01%
Barclays plc^	300,000	7.44%	2/11/2033	336,213	0.02%
Barclays plc^	300,000	6.22%	9/5/2034	311,129	0.02%
Barclays plc^	200,000	7.12%	27/6/2034	212,865	0.01%
Barclays plc^	215,000	6.69%	13/9/2034	229,879	0.02%
Barclays plc^	250,000	3.56%	23/9/2035	214,597	0.01%
Barclays plc	200,000	5.25%	17/8/2045	195,996	0.01%
Barclays plc	250,000	4.95%	10/1/2047	234,132	0.02%
BAT Capital Corp.	200,000	4.70%	2/4/2027	197,961	0.01%
BAT Capital Corp.	132,000	3.56%	15/8/2027	126,069	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BAT Capital Corp.	450,000	2.26%	25/3/2028	402,551	0.03%
BAT Capital Corp.	150,000	3.46%	6/9/2029	138,073	0.01%
BAT Capital Corp.	225,000	6.34%	2/8/2030	236,437	0.02%
BAT Capital Corp.	325,000	2.73%	25/3/2031	272,624	0.02%
BAT Capital Corp.	175,000	7.75%	19/10/2032	197,405	0.01%
BAT Capital Corp.	175,000	6.42%	2/8/2033	183,243	0.01%
BAT Capital Corp.	200,000	4.39%	15/8/2037	167,725	0.01%
BAT Capital Corp.	225,000	3.73%	25/9/2040	165,853	0.01%
BAT Capital Corp.	200,000	7.08%	2/8/2043	212,661	0.01%
BAT Capital Corp.	175,000	4.54%	15/8/2047	134,595	0.01%
BAT Capital Corp.	100,000	5.28%	2/4/2050	85,716	0.01%
BAT Capital Corp.	100,000	3.98%	25/9/2050	70,663	0.01%
BAT Capital Corp.	100,000	5.65%	16/3/2052	90,651	0.01%
BAT Capital Corp.	150,000	7.08%	2/8/2053	160,498	0.01%
BAT International Finance plc	300,000	1.67%	25/3/2026	278,624	0.02%
BAT International Finance plc	350,000	4.45%	16/3/2028	344,589	0.02%
BAT International Finance plc	200,000	5.93%	2/2/2029	207,876	0.01%
BG Energy Capital plc	150,000	5.13%	15/10/2041	142,573	0.01%
BP Capital Markets plc	260,000	3.28%	19/9/2027	250,114	0.02%
BP Capital Markets plc	100,000	3.72%	28/11/2028	97,067	0.01%
British Airways 2020-1 Class A Pass Through Trust	250,108	4.25%	15/11/2032	232,011	0.02%
British Telecommunications plc	100,000	5.13%	4/12/2028	101,560	0.01%
British Telecommunications plc	325,000	3.25%	8/11/2029	296,933	0.02%
British Telecommunications plc	250,000	9.63%	15/12/2030	309,439	0.02%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	85,000	2.34%	30/1/2032	67,993	0.01%
Centrica plc	55,000	5.38%	16/10/2043	49,894	0.00%
CK Hutchison International 16 Ltd.	300,000	2.75%	3/10/2026	283,522	0.02%
CK Hutchison International 17 II Ltd.	200,000	3.25%	29/9/2027	189,738	0.01%
CK Hutchison International 17 Ltd.	200,000	3.50%	5/4/2027	192,275	0.01%
CK Hutchison International 19 II Ltd.	200,000	3.38%	6/9/2049	153,513	0.01%
CK Hutchison International 20 Ltd.	400,000	2.50%	8/5/2030	348,989	0.02%
CK Hutchison International 23 Ltd.	200,000	4.88%	21/4/2033	200,250	0.01%
CNH Industrial NV	250,000	3.85%	15/11/2027	241,937	0.02%
CSL Finance plc	175,000	4.05%	27/4/2029	170,128	0.01%
CSL Finance plc	75,000	4.63%	27/4/2042	71,315	0.01%
Diageo Capital plc	200,000	5.30%	24/10/2027	206,571	0.01%
Diageo Capital plc	200,000	3.88%	18/5/2028	195,773	0.01%
Diageo Capital plc	200,000	2.38%	24/10/2029	180,256	0.01%
Diageo Capital plc	250,000	5.50%	24/1/2033	266,128	0.02%
Diageo Capital plc	200,000	5.63%	5/10/2033	215,873	0.01%
Diageo Capital plc	75,000	5.88%	30/9/2036	82,698	0.01%
Diageo Capital plc	100,000	3.88%	29/4/2043	87,124	0.01%
Experian Finance plc	50,000	2.75%	8/3/2030	43,912	0.00%
Ferguson Finance plc	200,000	3.25%	2/6/2030	179,137	0.01%
GlaxoSmithKline Capital plc	200,000	3.38%	1/6/2029	192,701	0.01%
GlaxoSmithKline Capital, Inc.	419,000	3.63%	15/5/2025	412,046	0.03%
GlaxoSmithKline Capital, Inc.	250,000	5.38%	15/4/2034	269,350	0.02%
GlaxoSmithKline Capital, Inc.	275,000	6.38%	15/5/2038	319,783	0.02%
GlaxoSmithKline Capital, Inc.	75,000	4.20%	18/3/2043	70,032	0.01%
HSBC Holdings plc	600,000	4.25%	18/8/2025	587,128	0.04%
HSBC Holdings plc^	175,000	4.18%	9/12/2025	172,640	0.01%
HSBC Holdings plc	621,000	4.30%	8/3/2026	610,834	0.04%
HSBC Holdings plc^	200,000	3.00%	10/3/2026	194,010	0.01%
HSBC Holdings plc^	200,000	1.65%	18/4/2026	190,083	0.01%
HSBC Holdings plc	300,000	3.90%	25/5/2026	292,161	0.02%
HSBC Holdings plc^	200,000	2.10%	4/6/2026	190,420	0.01%
HSBC Holdings plc^	197,000	4.29%	12/9/2026	192,870	0.01%
HSBC Holdings plc^	525,000	7.34%	3/11/2026	545,206	0.04%
HSBC Holdings plc	350,000	4.38%	23/11/2026	341,989	0.02%
HSBC Holdings plc^	400,000	2.25%	22/11/2027	367,225	0.03%
HSBC Holdings plc^	419,000	4.04%	13/3/2028	403,769	0.03%
HSBC Holdings plc^	300,000	4.76%	9/6/2028	295,786	0.02%
HSBC Holdings plc^	300,000	5.21%	11/8/2028	299,886	0.02%
HSBC Holdings plc^	525,000	7.39%	3/11/2028	562,523	0.04%
HSBC Holdings plc^	400,000	6.16%	9/3/2029	413,314	0.03%
HSBC Holdings plc^	400,000	4.58%	19/6/2029	388,136	0.03%
HSBC Holdings plc^	200,000	2.21%	17/8/2029	174,599	0.01%
HSBC Holdings plc	245,000	4.95%	31/3/2030	242,869	0.02%
HSBC Holdings plc^	400,000	3.97%	22/5/2030	373,791	0.03%
HSBC Holdings plc^	225,000	2.85%	4/6/2031	193,702	0.01%
HSBC Holdings plc^	300,000	2.36%	18/8/2031	249,008	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc^	625,000	2.80%	24/5/2032	521,622	0.04%
HSBC Holdings plc^	200,000	2.87%	22/11/2032	166,444	0.01%
HSBC Holdings plc^	200,000	4.76%	29/3/2033	186,397	0.01%
HSBC Holdings plc^	425,000	5.40%	11/8/2033	427,028	0.03%
HSBC Holdings plc^	300,000	8.11%	3/11/2033	345,621	0.02%
HSBC Holdings plc^	200,000	6.25%	9/3/2034	211,874	0.01%
HSBC Holdings plc^	200,000	6.55%	20/6/2034	209,352	0.01%
HSBC Holdings plc^	200,000	7.40%	13/11/2034	219,579	0.02%
HSBC Holdings plc	350,000	6.50%	2/5/2036	368,155	0.03%
HSBC Holdings plc	425,000	6.50%	15/9/2037	452,793	0.03%
HSBC Holdings plc	75,000	6.80%	1/6/2038	80,291	0.01%
HSBC Holdings plc^	600,000	6.33%	9/3/2044	648,195	0.04%
HSBC Holdings plc	400,000	5.25%	14/3/2044	390,628	0.03%
Hutchison Whampoa International 03/33 Ltd.	300,000	7.45%	24/11/2033	353,432	0.02%
Imperial Brands Finance plc	225,000	4.25%	21/7/2025	221,025	0.02%
Imperial Brands Finance plc	200,000	6.13%	27/7/2027	205,206	0.01%
Imperial Brands Finance plc	200,000	3.88%	26/7/2029	186,642	0.01%
Legal & General Group plc^	200,000	5.25%	21/3/2047	192,507	0.01%
Lloyds Banking Group plc	315,000	4.45%	8/5/2025	311,256	0.02%
Lloyds Banking Group plc	375,000	4.58%	10/12/2025	367,331	0.03%
Lloyds Banking Group plc^	200,000	3.51%	18/3/2026	195,256	0.01%
Lloyds Banking Group plc	350,000	4.65%	24/3/2026	343,930	0.02%
Lloyds Banking Group plc^	200,000	4.72%	11/8/2026	197,397	0.01%
Lloyds Banking Group plc	250,000	3.75%	11/1/2027	240,213	0.02%
Lloyds Banking Group plc^	200,000	3.75%	18/3/2028	191,493	0.01%
Lloyds Banking Group plc	200,000	4.38%	22/3/2028	195,593	0.01%
Lloyds Banking Group plc	200,000	4.55%	16/8/2028	196,954	0.01%
Lloyds Banking Group plc^	500,000	3.57%	7/11/2028	470,466	0.03%
Lloyds Banking Group plc^	200,000	4.98%	11/8/2033	195,191	0.01%
Lloyds Banking Group plc	200,000	5.30%	1/12/2045	191,417	0.01%
Lloyds Banking Group plc^	200,000	3.37%	14/12/2046	139,268	0.01%
Lloyds Banking Group plc	200,000	4.34%	9/1/2048	160,822	0.01%
LSEGA Financing plc	325,000	1.38%	6/4/2026	299,914	0.02%
LSEGA Financing plc	100,000	2.00%	6/4/2028	89,347	0.01%
LSEGA Financing plc	600,000	2.50%	6/4/2031	515,692	0.03%
M&G plc^	200,000	6.50%	20/10/2048	198,550	0.01%
Mead Johnson Nutrition Co.	250,000	4.13%	15/11/2025	246,617	0.02%
Mead Johnson Nutrition Co.	175,000	4.60%	1/6/2044	164,156	0.01%
Narragansett Electric Co.	50,000	3.92%	1/8/2028	48,349	0.00%
Narragansett Electric Co.	45,000	5.64%	15/3/2040	45,378	0.00%
National Grid plc	155,000	5.81%	12/6/2033	162,945	0.01%
Nationwide Building Society	100,000	3.90%	21/7/2025	98,048	0.01%
Nationwide Building Society	250,000	4.00%	14/9/2026	239,762	0.02%
Nationwide Building Society	200,000	1.50%	13/10/2026	181,839	0.01%
Nationwide Building Society	200,000	5.26%	10/11/2026	203,733	0.01%
Nationwide Building Society	150,000	4.85%	27/7/2027	149,411	0.01%
Nationwide Building Society^	500,000	2.97%	16/2/2028	464,832	0.03%
NatWest Group plc^	400,000	7.47%	10/11/2026	413,931	0.03%
NatWest Group plc^	208,000	3.07%	22/5/2028	193,248	0.01%
NatWest Group plc^	200,000	5.52%	30/9/2028	201,337	0.01%
NatWest Group plc^	100,000	4.89%	18/5/2029	98,293	0.01%
NatWest Group plc^	200,000	5.81%	13/9/2029	205,249	0.01%
NatWest Group plc^	600,000	5.08%	27/1/2030	591,974	0.04%
NatWest Group plc^	220,000	4.45%	8/5/2030	210,479	0.01%
NatWest Group plc^	100,000	3.03%	28/11/2035	83,199	0.01%
New England Power Co.	115,000	3.80%	5/12/2047	90,726	0.01%
New England Power Co.	10,000	2.81%	6/10/2050	6,396	0.00%
Niagara Mohawk Power Corp.	45,000	4.12%	28/11/2042	37,107	0.00%
nVent Finance Sarl	75,000	4.55%	15/4/2028	72,890	0.01%
nVent Finance Sarl	125,000	2.75%	15/11/2031	102,613	0.01%
Phoenix Group Holdings plc	200,000	5.38%	6/7/2027	190,936	0.01%
Prudential Funding Asia plc	165,000	3.13%	14/4/2030	148,320	0.01%
Prudential Funding Asia plc^	200,000	2.95%	3/11/2033	175,888	0.01%
Reckitt Benckiser Treasury Services plc	225,000	3.00%	26/6/2027	213,552	0.01%
RELX Capital, Inc.	150,000	4.00%	18/3/2029	147,492	0.01%
RELX Capital, Inc.	175,000	4.75%	20/5/2032	176,835	0.01%
Reynolds American, Inc.	341,000	4.45%	12/6/2025	337,076	0.02%
Reynolds American, Inc.	175,000	5.70%	15/8/2035	172,690	0.01%
Reynolds American, Inc.	75,000	7.25%	15/6/2037	81,676	0.01%
Reynolds American, Inc.	455,000	5.85%	15/8/2045	428,645	0.03%
Royalty Pharma plc	175,000	2.15%	2/9/2031	143,094	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royalty Pharma plc	200,000	3.35%	2/9/2051	135,935	0.01%
Santander UK Group Holdings plc^	150,000	1.53%	21/8/2026	139,944	0.01%
Santander UK Group Holdings plc^	200,000	6.83%	21/11/2026	203,846	0.01%
Santander UK Group Holdings plc^	200,000	1.67%	14/6/2027	182,049	0.01%
Santander UK Group Holdings plc^	300,000	2.47%	11/1/2028	273,416	0.02%
Santander UK Group Holdings plc^	50,000	3.82%	3/11/2028	46,985	0.00%
Santander UK Group Holdings plc^	250,000	2.90%	15/3/2032	214,673	0.01%
Santander UK plc	200,000	3.21%	12/6/2026	193,303	0.01%
Smith & Nephew plc	200,000	2.03%	14/10/2030	165,294	0.01%
Standard Chartered plc^	400,000	2.82%	30/1/2026	386,894	0.03%
Standard Chartered plc^	250,000	3.97%	30/3/2026	243,902	0.02%
Standard Chartered plc	150,000	4.05%	12/4/2026	146,198	0.01%
Standard Chartered plc^	200,000	6.17%	9/1/2027	203,059	0.01%
Standard Chartered plc^	200,000	6.19%	6/7/2027	203,299	0.01%
Standard Chartered plc^	200,000	2.61%	12/1/2028	182,966	0.01%
Standard Chartered plc^	525,000	7.77%	16/11/2028	566,575	0.04%
Standard Chartered plc^	200,000	7.02%	8/2/2030	211,388	0.01%
Standard Chartered plc^	200,000	3.52%	12/2/2030	192,488	0.01%
Standard Chartered plc^	200,000	4.31%	21/5/2030	186,951	0.01%
Standard Chartered plc^	500,000	4.64%	1/4/2031	471,919	0.03%
Standard Chartered plc^	100,000	2.68%	29/6/2032	81,282	0.01%
Standard Chartered plc^	150,000	3.60%	12/1/2033	124,370	0.01%
Standard Chartered plc^	200,000	3.27%	18/2/2036	164,099	0.01%
Standard Chartered plc	100,000	5.30%	9/1/2043	90,817	0.01%
Standard Chartered plc	325,000	5.70%	26/3/2044	314,255	0.02%
Unilever Capital Corp.	100,000	3.38%	22/3/2025	98,332	0.01%
Unilever Capital Corp.	75,000	3.10%	30/7/2025	73,639	0.01%
Unilever Capital Corp.	100,000	3.50%	22/3/2028	96,995	0.01%
Unilever Capital Corp.	200,000	5.00%	8/12/2033	207,912	0.01%
Unilever Capital Corp.	200,000	2.63%	12/8/2051	137,608	0.01%
United Utilities plc	55,000	6.88%	15/8/2028	59,359	0.00%
Vodafone Group plc	100,000	4.13%	30/5/2025	98,764	0.01%
Vodafone Group plc	175,000	7.88%	15/2/2030	200,669	0.01%
Vodafone Group plc	350,000	6.15%	27/2/2037	378,952	0.03%
Vodafone Group plc	225,000	4.38%	19/2/2043	196,411	0.01%
Vodafone Group plc	210,000	5.25%	30/5/2048	204,866	0.01%
Vodafone Group plc	300,000	4.88%	19/6/2049	272,174	0.02%
Vodafone Group plc	330,000	4.25%	17/9/2050	274,752	0.02%
Vodafone Group plc	100,000	5.63%	10/2/2053	101,250	0.01%
Vodafone Group plc	10,000	5.13%	19/6/2059	9,128	0.00%
				<b>51,772,189</b>	<b>3.46%</b>
<b>United States 61.44% (31 December 2022: 60.85%)</b>					
3M Co.	425,000	2.00%	14/2/2025	409,396	0.03%
3M Co.	240,000	2.65%	15/4/2025	232,633	0.02%
3M Co.	75,000	2.88%	15/10/2027	70,567	0.00%
3M Co.	100,000	3.63%	14/9/2028	95,318	0.01%
3M Co.	125,000	3.38%	1/3/2029	116,937	0.01%
3M Co.	150,000	3.05%	15/4/2030	135,396	0.01%
3M Co.	50,000	3.88%	15/6/2044	40,946	0.00%
3M Co.	200,000	3.13%	19/9/2046	146,414	0.01%
3M Co.	50,000	3.63%	15/10/2047	38,234	0.00%
3M Co.	350,000	3.25%	26/8/2049	254,614	0.02%
7-Eleven, Inc.	425,000	0.95%	10/2/2026	392,790	0.03%
7-Eleven, Inc.	200,000	2.50%	10/2/2041	137,729	0.01%
7-Eleven, Inc.	200,000	2.80%	10/2/2051	128,700	0.01%
Abbott Laboratories	100,000	3.88%	15/9/2025	99,027	0.01%
Abbott Laboratories	229,000	3.75%	30/11/2026	225,953	0.02%
Abbott Laboratories	150,000	1.15%	30/1/2028	133,717	0.01%
Abbott Laboratories	200,000	4.75%	30/11/2036	204,939	0.01%
Abbott Laboratories	75,000	6.15%	30/11/2037	86,276	0.01%
Abbott Laboratories	50,000	6.00%	1/4/2039	57,626	0.00%
Abbott Laboratories	580,000	4.90%	30/11/2046	594,702	0.04%
AbbVie, Inc.	410,000	3.80%	15/3/2025	404,822	0.03%
AbbVie, Inc.	575,000	3.60%	14/5/2025	564,858	0.04%
AbbVie, Inc.	575,000	3.20%	14/5/2026	557,922	0.04%
AbbVie, Inc.	725,000	2.95%	21/11/2026	695,307	0.05%
AbbVie, Inc.	100,000	4.25%	14/11/2028	99,542	0.01%
AbbVie, Inc.	810,000	3.20%	21/11/2029	756,812	0.05%
AbbVie, Inc.	255,000	4.55%	15/3/2035	250,306	0.02%
AbbVie, Inc.	175,000	4.50%	14/5/2035	171,157	0.01%
AbbVie, Inc.	700,000	4.05%	21/11/2039	633,063	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AbbVie, Inc.	75,000	4.63%	1/10/2042	71,139	0.00%
AbbVie, Inc.	446,000	4.40%	6/11/2042	414,187	0.03%
AbbVie, Inc.	150,000	4.85%	15/6/2044	146,129	0.01%
AbbVie, Inc.	398,000	4.70%	14/5/2045	379,877	0.03%
AbbVie, Inc.	385,000	4.45%	14/5/2046	354,025	0.02%
AbbVie, Inc.	200,000	4.88%	14/11/2048	195,580	0.01%
AbbVie, Inc.	875,000	4.25%	21/11/2049	780,920	0.05%
ACE Capital Trust II	75,000	9.70%	1/4/2030	88,514	0.01%
Acuity Brands Lighting, Inc.	125,000	2.15%	15/12/2030	103,734	0.01%
Adobe, Inc.	300,000	1.90%	1/2/2025	290,928	0.02%
Adobe, Inc.	470,000	2.15%	1/2/2027	440,895	0.03%
Adobe, Inc.	235,000	2.30%	1/2/2030	210,816	0.01%
Advanced Micro Devices, Inc.	124,000	4.39%	1/6/2052	117,599	0.01%
AdventHealth Obligated Group	100,000	2.80%	15/11/2051	67,955	0.00%
Adventist Health System	50,000	2.95%	1/3/2029	45,176	0.00%
Adventist Health System	75,000	5.43%	1/3/2032	76,363	0.01%
Adventist Health System	50,000	3.63%	1/3/2049	37,022	0.00%
Advocate Health & Hospitals Corp.	50,000	3.83%	15/8/2028	48,575	0.00%
Advocate Health & Hospitals Corp.	100,000	2.21%	15/6/2030	85,883	0.01%
Advocate Health & Hospitals Corp.	50,000	4.27%	15/8/2048	44,686	0.00%
Advocate Health & Hospitals Corp.	100,000	3.39%	15/10/2049	76,450	0.01%
AEP Texas, Inc.	205,000	4.70%	15/5/2032	200,453	0.01%
AEP Texas, Inc.	245,000	3.80%	1/10/2047	184,923	0.01%
AEP Texas, Inc.	50,000	5.25%	15/5/2052	48,434	0.00%
AEP Transmission Co. LLC	65,000	3.10%	1/12/2026	62,457	0.00%
AEP Transmission Co. LLC	55,000	4.00%	1/12/2046	46,346	0.00%
AEP Transmission Co. LLC	75,000	3.75%	1/12/2047	59,861	0.00%
AEP Transmission Co. LLC	50,000	4.25%	15/9/2048	43,184	0.00%
AEP Transmission Co. LLC	55,000	3.80%	15/6/2049	43,696	0.00%
AEP Transmission Co. LLC	50,000	3.15%	15/9/2049	35,815	0.00%
AEP Transmission Co. LLC	80,000	3.65%	1/4/2050	63,166	0.00%
AEP Transmission Co. LLC	50,000	2.75%	15/8/2051	32,454	0.00%
AEP Transmission Co. LLC	35,000	4.50%	15/6/2052	31,752	0.00%
AEP Transmission Co. LLC	105,000	5.40%	15/3/2053	109,384	0.01%
AES Corp.	200,000	3.30%	15/7/2025	192,825	0.01%
AES Corp.	135,000	1.38%	15/1/2026	124,918	0.01%
AES Corp.	190,000	5.45%	1/6/2028	192,974	0.01%
AES Corp.	40,000	3.95%	15/7/2030	36,868	0.00%
AES Corp.	145,000	2.45%	15/1/2031	121,865	0.01%
Aetna, Inc.	90,000	6.63%	15/6/2036	100,787	0.01%
Aetna, Inc.	65,000	6.75%	15/12/2037	73,027	0.01%
Aetna, Inc.	75,000	4.50%	15/5/2042	66,185	0.00%
Aetna, Inc.	75,000	4.13%	15/11/2042	62,373	0.00%
Aetna, Inc.	250,000	3.88%	15/8/2047	195,848	0.01%
Affiliated Managers Group, Inc.	100,000	3.30%	15/6/2030	88,893	0.01%
Aflac, Inc.	175,000	2.88%	15/10/2026	166,408	0.01%
Aflac, Inc.	138,000	3.60%	1/4/2030	130,408	0.01%
Aflac, Inc.	100,000	4.75%	15/1/2049	94,057	0.01%
Agilent Technologies, Inc.	175,000	3.05%	22/9/2026	167,193	0.01%
Agilent Technologies, Inc.	75,000	2.10%	4/6/2030	64,548	0.00%
Agilent Technologies, Inc.	150,000	2.30%	12/3/2031	130,031	0.01%
Agree LP	225,000	4.80%	1/10/2032	212,726	0.01%
AHS Hospital Corp.	50,000	5.02%	1/7/2045	48,809	0.00%
AHS Hospital Corp.	100,000	2.78%	1/7/2051	66,127	0.00%
Air Lease Corp.	117,000	2.30%	1/2/2025	112,893	0.01%
Air Lease Corp.	100,000	3.25%	1/3/2025	97,381	0.01%
Air Lease Corp.	100,000	3.38%	1/7/2025	96,852	0.01%
Air Lease Corp.	425,000	2.88%	15/1/2026	405,160	0.03%
Air Lease Corp.	360,000	3.63%	1/4/2027	344,000	0.02%
Air Lease Corp.	200,000	5.85%	15/12/2027	205,248	0.01%
Air Lease Corp.	100,000	4.63%	1/10/2028	97,790	0.01%
Air Lease Corp.	70,000	3.25%	1/10/2029	63,316	0.00%
Air Lease Corp.	190,000	3.00%	1/2/2030	168,508	0.01%
Air Lease Corp.	100,000	3.13%	1/12/2030	87,572	0.01%
Air Products & Chemicals, Inc.	100,000	1.85%	15/5/2027	92,174	0.01%
Air Products & Chemicals, Inc.	150,000	2.05%	15/5/2030	131,135	0.01%
Air Products & Chemicals, Inc.	300,000	2.70%	15/5/2040	229,129	0.02%
Aircastle Ltd.	275,000	5.25%	11/8/2025	271,262	0.02%
Aircastle Ltd.	234,000	4.25%	15/6/2026	226,390	0.02%
Aircastle Ltd.	100,000	6.50%	18/7/2028	102,035	0.01%
Alabama Power Co.	100,000	3.75%	1/9/2027	97,881	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alabama Power Co.	45,000	3.94%	1/9/2032	42,790	0.00%
Alabama Power Co.	125,000	5.85%	15/11/2033	134,732	0.01%
Alabama Power Co.	240,000	3.85%	1/12/2042	202,597	0.01%
Alabama Power Co.	245,000	3.75%	1/3/2045	199,820	0.01%
Alabama Power Co.	100,000	4.30%	2/1/2046	87,504	0.01%
Alabama Power Co.	150,000	3.70%	1/12/2047	119,299	0.01%
Alabama Power Co.	60,000	4.30%	15/7/2048	52,263	0.00%
Alabama Power Co.	75,000	3.45%	1/10/2049	56,908	0.00%
Alabama Power Co.	5,000	3.13%	15/7/2051	3,575	0.00%
Alameda County Joint Powers Authority	50,000	7.05%	1/12/2044	60,638	0.00%
Albemarle Corp.	150,000	4.65%	1/6/2027	147,426	0.01%
Albemarle Corp.	50,000	5.45%	1/12/2044	46,944	0.00%
Albemarle Corp.	100,000	5.65%	1/6/2052	92,981	0.01%
Alcon Finance Corp.	150,000	3.80%	23/9/2049	120,016	0.01%
Alexander Funding Trust II	100,000	7.47%	31/7/2028	105,034	0.01%
Alexandria Real Estate Equities, Inc.	75,000	3.45%	30/4/2025	73,290	0.01%
Alexandria Real Estate Equities, Inc.	50,000	4.30%	15/1/2026	49,192	0.00%
Alexandria Real Estate Equities, Inc.	234,000	3.95%	15/1/2027	226,298	0.02%
Alexandria Real Estate Equities, Inc.	70,000	3.95%	15/1/2028	67,111	0.00%
Alexandria Real Estate Equities, Inc.	50,000	4.50%	30/7/2029	48,619	0.00%
Alexandria Real Estate Equities, Inc.	200,000	1.88%	1/2/2033	155,862	0.01%
Alexandria Real Estate Equities, Inc.	200,000	2.95%	15/3/2034	166,889	0.01%
Alexandria Real Estate Equities, Inc.	175,000	4.75%	15/4/2035	169,856	0.01%
Alexandria Real Estate Equities, Inc.	100,000	4.85%	15/4/2049	88,654	0.01%
Alexandria Real Estate Equities, Inc.	200,000	4.00%	1/2/2050	158,363	0.01%
Alexandria Real Estate Equities, Inc.	200,000	3.55%	15/3/2052	146,117	0.01%
Alleghany Corp.	65,000	4.90%	15/9/2044	63,188	0.00%
Alleghany Corp.	75,000	3.25%	15/8/2051	56,726	0.00%
Allegion plc	75,000	3.50%	1/10/2029	69,344	0.00%
Allegion US Holding Co., Inc.	100,000	5.41%	1/7/2032	102,798	0.01%
Alliant Energy Finance LLC	30,000	4.25%	15/6/2028	29,312	0.00%
Alliant Energy Finance LLC	55,000	3.60%	1/3/2032	48,360	0.00%
Allied World Assurance Co. Holdings Ltd.	175,000	4.35%	29/10/2025	170,536	0.01%
Allina Health System	50,000	3.89%	15/4/2049	41,539	0.00%
Allstate Corp.	725,000	0.75%	15/12/2025	668,652	0.04%
Allstate Corp.	145,000	1.45%	15/12/2030	117,289	0.01%
Allstate Corp.	50,000	5.35%	1/6/2033	51,296	0.00%
Allstate Corp.	125,000	5.55%	9/5/2035	129,856	0.01%
Allstate Corp.	175,000	4.20%	15/12/2046	148,611	0.01%
Allstate Corp.	75,000	3.85%	10/8/2049	60,500	0.00%
Allstate Corp. ^	115,000	6.50%	15/5/2057	114,316	0.01%
Ally Financial, Inc.	150,000	5.80%	1/5/2025	150,123	0.01%
Ally Financial, Inc.	150,000	2.20%	2/11/2028	128,277	0.01%
Ally Financial, Inc. ^	100,000	6.99%	13/6/2029	103,438	0.01%
Ally Financial, Inc.	425,000	8.00%	1/11/2031	465,379	0.03%
Alphabet, Inc.	350,000	0.80%	15/8/2027	312,896	0.02%
Alphabet, Inc.	400,000	1.10%	15/8/2030	331,768	0.02%
Alphabet, Inc.	100,000	1.90%	15/8/2040	69,462	0.00%
Alphabet, Inc.	350,000	2.05%	15/8/2050	219,046	0.01%
Alphabet, Inc.	150,000	2.25%	15/8/2060	93,167	0.01%
Altria Group, Inc.	275,000	2.35%	6/5/2025	265,252	0.02%
Altria Group, Inc.	250,000	4.80%	14/2/2029	249,482	0.02%
Altria Group, Inc.	200,000	2.45%	4/2/2032	163,390	0.01%
Altria Group, Inc.	180,000	5.80%	14/2/2039	183,810	0.01%
Altria Group, Inc.	100,000	3.40%	4/2/2041	73,405	0.01%
Altria Group, Inc.	175,000	4.50%	2/5/2043	145,914	0.01%
Altria Group, Inc.	100,000	5.38%	31/1/2044	98,754	0.01%
Altria Group, Inc.	350,000	3.88%	16/9/2046	263,228	0.02%
Altria Group, Inc.	470,000	5.95%	14/2/2049	478,411	0.03%
Altria Group, Inc.	75,000	4.45%	6/5/2050	59,597	0.00%
Altria Group, Inc.	200,000	3.70%	4/2/2051	141,232	0.01%
Altria Group, Inc.	86,000	6.20%	14/2/2059	91,021	0.01%
Altria Group, Inc.	100,000	4.00%	4/2/2061	73,086	0.01%
Amazon.com, Inc.	425,000	3.80%	5/12/2024	420,597	0.03%
Amazon.com, Inc.	600,000	3.00%	13/4/2025	587,617	0.04%
Amazon.com, Inc.	25,000	0.80%	3/6/2025	23,694	0.00%
Amazon.com, Inc.	225,000	4.60%	1/12/2025	225,810	0.02%
Amazon.com, Inc.	240,000	5.20%	3/12/2025	242,925	0.02%
Amazon.com, Inc.	400,000	1.00%	12/5/2026	369,633	0.02%
Amazon.com, Inc.	165,000	1.20%	3/6/2027	148,812	0.01%
Amazon.com, Inc.	500,000	3.15%	22/8/2027	480,504	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	300,000	4.55%	1/12/2027	304,411	0.02%
Amazon.com, Inc.	200,000	1.65%	12/5/2028	180,077	0.01%
Amazon.com, Inc.	100,000	3.45%	13/4/2029	96,886	0.01%
Amazon.com, Inc.	300,000	4.65%	1/12/2029	307,731	0.02%
Amazon.com, Inc.	300,000	1.50%	3/6/2030	254,142	0.02%
Amazon.com, Inc.	600,000	2.10%	12/5/2031	517,501	0.03%
Amazon.com, Inc.	350,000	3.60%	13/4/2032	333,176	0.02%
Amazon.com, Inc.	275,000	4.70%	1/12/2032	282,535	0.02%
Amazon.com, Inc.	375,000	3.88%	22/8/2037	348,058	0.02%
Amazon.com, Inc.	350,000	2.88%	12/5/2041	274,906	0.02%
Amazon.com, Inc.	195,000	4.95%	5/12/2044	201,263	0.01%
Amazon.com, Inc.	200,000	4.05%	22/8/2047	180,376	0.01%
Amazon.com, Inc.	450,000	2.50%	3/6/2050	299,807	0.02%
Amazon.com, Inc.	350,000	3.10%	12/5/2051	261,599	0.02%
Amazon.com, Inc.	395,000	3.95%	13/4/2052	346,254	0.02%
Amazon.com, Inc.	340,000	4.25%	22/8/2057	313,541	0.02%
Amazon.com, Inc.	100,000	2.70%	3/6/2060	66,264	0.00%
Amazon.com, Inc.	350,000	3.25%	12/5/2061	257,588	0.02%
Amazon.com, Inc.	375,000	4.10%	13/4/2062	331,583	0.02%
Amcor Finance USA, Inc.	100,000	4.50%	15/5/2028	97,592	0.01%
Amcor Finance USA, Inc.	125,000	5.63%	26/5/2033	130,016	0.01%
Amcor Flexibles North America, Inc.	200,000	2.69%	25/5/2031	172,883	0.01%
Amdocs Ltd.	50,000	2.54%	15/6/2030	43,118	0.00%
Ameren Corp.	80,000	3.65%	15/2/2026	77,657	0.01%
Ameren Corp.	310,000	1.95%	15/3/2027	284,124	0.02%
Ameren Corp.	50,000	1.75%	15/3/2028	44,232	0.00%
Ameren Corp.	200,000	5.00%	15/1/2029	201,149	0.01%
Ameren Corp.	40,000	3.50%	15/1/2031	36,472	0.00%
Ameren Illinois Co.	45,000	3.25%	1/3/2025	44,135	0.00%
Ameren Illinois Co.	170,000	1.55%	15/11/2030	138,418	0.01%
Ameren Illinois Co.	65,000	3.85%	1/9/2032	60,658	0.00%
Ameren Illinois Co.	15,000	4.15%	15/3/2046	12,968	0.00%
Ameren Illinois Co.	40,000	4.50%	15/3/2049	36,674	0.00%
Ameren Illinois Co.	175,000	3.25%	15/3/2050	128,987	0.01%
Ameren Illinois Co.	165,000	2.90%	15/6/2051	112,558	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	74,141	3.60%	22/9/2027	68,285	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	33,345	3.58%	15/1/2028	30,940	0.00%
American Airlines 2016-3 Class AA Pass Through Trust	60,501	3.00%	15/10/2028	54,520	0.00%
American Airlines 2017-1 Class AA Pass Through Trust	291,656	3.65%	15/2/2029	267,046	0.02%
American Airlines 2017-2 Class AA Pass Through Trust	105,349	3.35%	15/10/2029	95,005	0.01%
American Electric Power Co., Inc.	125,000	5.70%	15/8/2025	125,932	0.01%
American Electric Power Co., Inc.	65,000	1.00%	1/11/2025	60,373	0.00%
American Electric Power Co., Inc.	75,000	5.75%	1/11/2027	77,647	0.01%
American Electric Power Co., Inc.	125,000	3.20%	13/11/2027	119,064	0.01%
American Electric Power Co., Inc.	165,000	4.30%	1/12/2028	161,371	0.01%
American Electric Power Co., Inc.	200,000	5.20%	15/1/2029	202,927	0.01%
American Electric Power Co., Inc.	60,000	2.30%	1/3/2030	51,292	0.00%
American Electric Power Co., Inc.	30,000	5.95%	1/11/2032	32,038	0.00%
American Electric Power Co., Inc.	125,000	5.63%	1/3/2033	130,212	0.01%
American Electric Power Co., Inc.	75,000	3.25%	1/3/2050	53,529	0.00%
American Electric Power Co., Inc. ^	75,000	3.88%	15/2/2062	63,414	0.00%
American Express Co.	110,000	3.63%	5/12/2024	108,183	0.01%
American Express Co.	575,000	2.25%	4/3/2025	556,401	0.04%
American Express Co.	300,000	3.95%	1/8/2025	295,211	0.02%
American Express Co.	400,000	4.20%	6/11/2025	395,405	0.03%
American Express Co. ^	200,000	4.99%	1/5/2026	199,530	0.01%
American Express Co. ^	200,000	6.34%	30/10/2026	204,025	0.01%
American Express Co.	150,000	2.55%	4/3/2027	140,528	0.01%
American Express Co.	399,000	3.30%	3/5/2027	381,428	0.03%
American Express Co. ^	200,000	5.39%	28/7/2027	202,345	0.01%
American Express Co.	375,000	5.85%	5/11/2027	391,297	0.03%
American Express Co. ^	200,000	5.28%	27/7/2029	204,012	0.01%
American Express Co. ^	200,000	6.49%	30/10/2031	216,841	0.01%
American Express Co. ^	100,000	4.99%	26/5/2033	99,748	0.01%
American Express Co. ^	200,000	5.04%	1/5/2034	199,720	0.01%
American Express Co.	250,000	4.05%	3/12/2042	225,974	0.02%
American Express Credit Corp.	125,000	3.30%	3/5/2027	119,287	0.01%
American Financial Group, Inc.	50,000	5.25%	2/4/2030	50,133	0.00%
American Financial Group, Inc.	90,000	4.50%	15/6/2047	75,600	0.01%
American Homes 4 Rent LP	95,000	4.25%	15/2/2028	92,216	0.01%
American Homes 4 Rent LP	50,000	4.90%	15/2/2029	49,537	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Homes 4 Rent LP	90,000	3.63%	15/4/2032	80,696	0.01%
American Homes 4 Rent LP	100,000	3.38%	15/7/2051	68,672	0.00%
American Homes 4 Rent LP	50,000	4.30%	15/4/2052	40,554	0.00%
American Honda Finance Corp.	125,000	4.60%	17/4/2025	124,642	0.01%
American Honda Finance Corp.	50,000	1.20%	8/7/2025	47,428	0.00%
American Honda Finance Corp.	275,000	5.80%	3/10/2025	279,904	0.02%
American Honda Finance Corp.	200,000	5.25%	7/7/2026	203,571	0.01%
American Honda Finance Corp.	175,000	1.30%	9/9/2026	160,865	0.01%
American Honda Finance Corp.	75,000	2.30%	9/9/2026	70,938	0.00%
American Honda Finance Corp.	325,000	2.35%	8/1/2027	305,255	0.02%
American Honda Finance Corp.	160,000	2.00%	24/3/2028	145,052	0.01%
American Honda Finance Corp.	200,000	5.13%	7/7/2028	206,337	0.01%
American Honda Finance Corp.	200,000	5.65%	15/11/2028	209,408	0.01%
American Honda Finance Corp.	175,000	4.60%	17/4/2030	175,075	0.01%
American Honda Finance Corp.	40,000	1.80%	13/1/2031	33,834	0.00%
American International Group, Inc.	90,000	3.40%	30/6/2030	82,804	0.01%
American International Group, Inc.	125,000	5.13%	27/3/2033	126,867	0.01%
American International Group, Inc.	50,000	3.88%	15/1/2035	45,257	0.00%
American International Group, Inc.	125,000	6.25%	1/5/2036	132,998	0.01%
American International Group, Inc.	225,000	4.80%	10/7/2045	212,315	0.01%
American International Group, Inc.	115,000	4.75%	1/4/2048	108,962	0.01%
American International Group, Inc. <sup>^</sup>	105,000	5.75%	1/4/2048	103,791	0.01%
American International Group, Inc.	100,000	4.38%	30/6/2050	89,465	0.01%
American Municipal Power, Inc.	50,000	7.83%	15/2/2041	62,212	0.00%
American Municipal Power, Inc.	100,000	6.45%	15/2/2044	113,366	0.01%
American Municipal Power, Inc.	110,000	8.08%	15/2/2050	148,245	0.01%
American National Group LLC	50,000	6.14%	13/6/2032	47,937	0.00%
American Tower Corp.	225,000	2.95%	15/1/2025	219,515	0.01%
American Tower Corp.	100,000	4.00%	1/6/2025	98,324	0.01%
American Tower Corp.	400,000	1.60%	15/4/2026	369,990	0.02%
American Tower Corp.	125,000	3.38%	15/10/2026	119,883	0.01%
American Tower Corp.	250,000	3.65%	15/3/2027	240,582	0.02%
American Tower Corp.	200,000	3.60%	15/1/2028	190,600	0.01%
American Tower Corp.	200,000	1.50%	31/1/2028	174,871	0.01%
American Tower Corp.	125,000	5.25%	15/7/2028	127,068	0.01%
American Tower Corp.	220,000	3.95%	15/3/2029	210,266	0.01%
American Tower Corp.	275,000	3.80%	15/8/2029	261,042	0.02%
American Tower Corp.	100,000	2.90%	15/1/2030	89,334	0.01%
American Tower Corp.	105,000	2.10%	15/6/2030	88,136	0.01%
American Tower Corp.	175,000	2.70%	15/4/2031	150,524	0.01%
American Tower Corp.	100,000	2.30%	15/9/2031	82,807	0.01%
American Tower Corp.	100,000	5.65%	15/3/2033	103,983	0.01%
American Tower Corp.	100,000	5.90%	15/11/2033	106,153	0.01%
American Tower Corp.	125,000	3.70%	15/10/2049	94,954	0.01%
American Tower Corp.	150,000	3.10%	15/6/2050	102,714	0.01%
American Tower Corp.	250,000	2.95%	15/1/2051	166,845	0.01%
American Transmission Systems, Inc.	100,000	5.00%	1/9/2044	92,849	0.01%
American University	75,000	3.67%	1/4/2049	60,907	0.00%
American Water Capital Corp.	80,000	3.40%	1/3/2025	78,313	0.01%
American Water Capital Corp.	100,000	2.95%	1/9/2027	94,530	0.01%
American Water Capital Corp.	100,000	3.75%	1/9/2028	96,269	0.01%
American Water Capital Corp.	85,000	3.45%	1/6/2029	80,271	0.01%
American Water Capital Corp.	80,000	2.80%	1/5/2030	71,684	0.00%
American Water Capital Corp.	85,000	2.30%	1/6/2031	72,603	0.00%
American Water Capital Corp.	125,000	4.45%	1/6/2032	124,241	0.01%
American Water Capital Corp.	110,000	6.59%	15/10/2037	127,664	0.01%
American Water Capital Corp.	80,000	4.30%	1/12/2042	72,019	0.00%
American Water Capital Corp.	50,000	4.30%	1/9/2045	44,202	0.00%
American Water Capital Corp.	30,000	4.00%	1/12/2046	25,141	0.00%
American Water Capital Corp.	110,000	3.75%	1/9/2047	89,926	0.01%
American Water Capital Corp.	100,000	4.20%	1/9/2048	87,316	0.01%
American Water Capital Corp.	35,000	4.15%	1/6/2049	30,177	0.00%
American Water Capital Corp.	80,000	3.45%	1/5/2050	61,354	0.00%
American Water Capital Corp.	85,000	3.25%	1/6/2051	62,587	0.00%
Ameriprise Financial, Inc.	100,000	3.00%	2/4/2025	97,518	0.01%
Ameriprise Financial, Inc.	175,000	5.15%	15/5/2033	180,547	0.01%
AmFam Holdings, Inc.	100,000	3.83%	11/3/2051	60,977	0.00%
Amgen, Inc.	125,000	1.90%	21/2/2025	120,737	0.01%
Amgen, Inc.	375,000	5.25%	2/3/2025	375,874	0.03%
Amgen, Inc.	330,000	3.13%	1/5/2025	321,732	0.02%
Amgen, Inc.	175,000	5.51%	2/3/2026	175,078	0.01%

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Amgen, Inc.	350,000	2.60%	19/8/2026	332,559	0.02%
Amgen, Inc.	575,000	5.15%	2/3/2028	587,921	0.04%
Amgen, Inc.	275,000	2.45%	21/2/2030	243,848	0.02%
Amgen, Inc.	175,000	5.25%	2/3/2030	179,959	0.01%
Amgen, Inc.	175,000	2.30%	25/2/2031	149,630	0.01%
Amgen, Inc.	200,000	2.00%	15/1/2032	163,899	0.01%
Amgen, Inc.	225,000	3.35%	22/2/2032	205,385	0.01%
Amgen, Inc.	200,000	4.20%	1/3/2033	190,298	0.01%
Amgen, Inc.	700,000	5.25%	2/3/2033	717,462	0.05%
Amgen, Inc.	150,000	6.40%	1/2/2039	167,163	0.01%
Amgen, Inc.	725,000	3.15%	21/2/2040	564,842	0.04%
Amgen, Inc.	250,000	2.80%	15/8/2041	182,036	0.01%
Amgen, Inc.	425,000	5.60%	2/3/2043	439,490	0.03%
Amgen, Inc.	525,000	4.40%	1/5/2045	466,710	0.03%
Amgen, Inc.	325,000	4.56%	15/6/2048	293,366	0.02%
Amgen, Inc.	725,000	3.38%	21/2/2050	541,159	0.04%
Amgen, Inc.	382,000	4.66%	15/6/2051	348,160	0.02%
Amgen, Inc.	150,000	3.00%	15/1/2052	105,048	0.01%
Amgen, Inc.	550,000	5.65%	2/3/2053	579,799	0.04%
Amgen, Inc.	206,000	2.77%	1/9/2053	132,529	0.01%
Amgen, Inc.	200,000	4.40%	22/2/2062	169,108	0.01%
Amgen, Inc.	400,000	5.75%	2/3/2063	420,715	0.03%
Amphenol Corp.	100,000	4.35%	1/6/2029	99,645	0.01%
Amphenol Corp.	125,000	2.80%	15/2/2030	113,911	0.01%
Amphenol Corp.	100,000	2.20%	15/9/2031	84,207	0.01%
Analog Devices, Inc.	100,000	3.50%	5/12/2026	97,763	0.01%
Analog Devices, Inc.	75,000	3.45%	15/6/2027	72,660	0.00%
Analog Devices, Inc.	125,000	1.70%	1/10/2028	111,078	0.01%
Analog Devices, Inc.	250,000	2.10%	1/10/2031	212,964	0.01%
Analog Devices, Inc.	175,000	2.80%	1/10/2041	130,756	0.01%
Analog Devices, Inc.	150,000	2.95%	1/10/2051	107,691	0.01%
Aon Corp.	25,000	4.50%	15/12/2028	24,706	0.00%
Aon Corp.	100,000	3.75%	2/5/2029	95,688	0.01%
Aon Corp.	200,000	2.80%	15/5/2030	177,398	0.01%
Aon Corp.	50,000	6.25%	30/9/2040	54,026	0.00%
Aon Corp./Aon Global Holdings plc	200,000	2.85%	28/5/2027	188,962	0.01%
Aon Corp./Aon Global Holdings plc	75,000	2.05%	23/8/2031	61,269	0.00%
Aon Corp./Aon Global Holdings plc	200,000	5.35%	28/2/2033	205,458	0.01%
Aon Corp./Aon Global Holdings plc	150,000	2.90%	23/8/2051	98,231	0.01%
Aon Corp./Aon Global Holdings plc	125,000	3.90%	28/2/2052	99,099	0.01%
Aon Global Ltd.	100,000	4.60%	14/6/2044	89,616	0.01%
Apache Corp.	245,000	4.25%	15/1/2030	230,623	0.02%
Apache Corp.	265,000	5.10%	1/9/2040	227,105	0.02%
Apache Corp.	105,000	5.35%	1/7/2049	87,331	0.01%
Apollo Global Management, Inc.	125,000	6.38%	15/11/2033	134,596	0.01%
Apollo Management Holdings LP	75,000	4.40%	27/5/2026	73,447	0.01%
Apollo Management Holdings LP	200,000	2.65%	5/6/2030	172,438	0.01%
Apollo Management Holdings LP	58,000	5.00%	15/3/2048	53,501	0.00%
Appalachian Power Co.	75,000	3.40%	1/6/2025	73,319	0.01%
Appalachian Power Co.	50,000	3.30%	1/6/2027	47,545	0.00%
Appalachian Power Co.	15,000	4.50%	1/8/2032	14,448	0.00%
Appalachian Power Co.	225,000	7.00%	1/4/2038	260,255	0.02%
Appalachian Power Co.	35,000	4.50%	1/3/2049	29,690	0.00%
Appalachian Power Co.	90,000	3.70%	1/5/2050	67,509	0.00%
Apple, Inc.	100,000	2.75%	13/1/2025	97,977	0.01%
Apple, Inc.	225,000	1.13%	11/5/2025	214,565	0.01%
Apple, Inc.	200,000	3.20%	13/5/2025	196,047	0.01%
Apple, Inc.	75,000	0.55%	20/8/2025	70,533	0.00%
Apple, Inc.	500,000	0.70%	8/2/2026	463,190	0.03%
Apple, Inc.	500,000	3.25%	23/2/2026	488,019	0.03%
Apple, Inc.	375,000	2.45%	4/8/2026	357,734	0.02%
Apple, Inc.	800,000	3.35%	9/2/2027	779,205	0.05%
Apple, Inc.	425,000	3.20%	11/5/2027	411,573	0.03%
Apple, Inc.	200,000	3.00%	20/6/2027	192,281	0.01%
Apple, Inc.	400,000	2.90%	12/9/2027	382,900	0.03%
Apple, Inc.	100,000	1.20%	8/2/2028	89,028	0.01%
Apple, Inc.	300,000	1.40%	5/8/2028	265,707	0.02%
Apple, Inc.	350,000	2.20%	11/9/2029	316,833	0.02%
Apple, Inc.	285,000	1.65%	11/5/2030	243,949	0.02%
Apple, Inc.	300,000	1.25%	20/8/2030	249,192	0.02%
Apple, Inc.	400,000	1.65%	8/2/2031	337,247	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	200,000	1.70%	5/8/2031	167,266	0.01%
Apple, Inc.	200,000	4.50%	23/2/2036	204,509	0.01%
Apple, Inc.	525,000	2.38%	8/2/2041	385,313	0.03%
Apple, Inc. <sup>1</sup>	580,000	3.85%	4/5/2043	516,287	0.03%
Apple, Inc.	275,000	3.45%	9/2/2045	229,464	0.02%
Apple, Inc.	475,000	4.38%	13/5/2045	451,613	0.03%
Apple, Inc.	550,000	4.65%	23/2/2046	542,604	0.04%
Apple, Inc.	555,000	3.85%	4/8/2046	483,840	0.03%
Apple, Inc.	320,000	3.75%	12/9/2047	274,048	0.02%
Apple, Inc.	310,000	2.95%	11/9/2049	227,966	0.02%
Apple, Inc.	520,000	2.65%	11/5/2050	358,463	0.02%
Apple, Inc.	350,000	2.65%	8/2/2051	240,271	0.02%
Apple, Inc.	250,000	2.70%	5/8/2051	172,307	0.01%
Apple, Inc.	250,000	3.95%	8/8/2052	219,335	0.01%
Apple, Inc.	240,000	2.55%	20/8/2060	158,497	0.01%
Apple, Inc.	270,000	2.80%	8/2/2061	183,981	0.01%
Apple, Inc.	200,000	2.85%	5/8/2061	136,920	0.01%
Apple, Inc.	125,000	4.10%	8/8/2062	111,566	0.01%
Applied Materials, Inc.	175,000	3.30%	1/4/2027	169,594	0.01%
Applied Materials, Inc.	225,000	1.75%	1/6/2030	191,610	0.01%
Applied Materials, Inc.	75,000	5.10%	1/10/2035	78,811	0.01%
Applied Materials, Inc.	75,000	5.85%	15/6/2041	82,918	0.01%
Applied Materials, Inc.	150,000	4.35%	1/4/2047	141,689	0.01%
Applied Materials, Inc.	100,000	2.75%	1/6/2050	72,286	0.00%
Aptiv plc	50,000	4.35%	15/3/2029	48,791	0.00%
Aptiv plc	100,000	5.40%	15/3/2049	93,245	0.01%
Aptiv plc	175,000	3.10%	1/12/2051	114,259	0.01%
Aptiv plc/Aptiv Corp.	200,000	2.40%	18/2/2025	193,423	0.01%
Aptiv plc/Aptiv Corp.	200,000	3.25%	1/3/2032	176,813	0.01%
Aptiv plc/Aptiv Corp.	100,000	4.15%	1/5/2052	79,257	0.01%
Arch Capital Finance LLC	50,000	5.03%	15/12/2046	46,786	0.00%
Arch Capital Group Ltd.	75,000	7.35%	1/5/2034	85,876	0.01%
Arch Capital Group US, Inc.	240,000	5.14%	1/11/2043	227,991	0.02%
Archer-Daniels-Midland Co.	150,000	3.25%	27/3/2030	140,075	0.01%
Archer-Daniels-Midland Co.	300,000	2.90%	1/3/2032	266,788	0.02%
Archer-Daniels-Midland Co.	150,000	4.50%	15/8/2033	150,262	0.01%
Archer-Daniels-Midland Co.	275,000	2.70%	15/9/2051	185,933	0.01%
Ares Capital Corp.	150,000	2.15%	15/7/2026	136,685	0.01%
Ares Capital Corp.	200,000	2.88%	15/6/2027	182,861	0.01%
Ares Capital Corp.	325,000	2.88%	15/6/2028	287,974	0.02%
Ares Capital Corp.	150,000	3.20%	15/11/2031	125,540	0.01%
Ares Finance Co. IV LLC	145,000	3.65%	1/2/2052	103,394	0.01%
Ares Management Corp.	125,000	6.38%	10/11/2028	131,143	0.01%
Arizona Public Service Co.	100,000	3.15%	15/5/2025	97,408	0.01%
Arizona Public Service Co.	40,000	2.95%	15/9/2027	37,786	0.00%
Arizona Public Service Co.	25,000	2.60%	15/8/2029	22,341	0.00%
Arizona Public Service Co.	65,000	6.35%	15/12/2032	70,483	0.00%
Arizona Public Service Co.	75,000	5.55%	1/8/2033	77,645	0.01%
Arizona Public Service Co.	30,000	5.05%	1/9/2041	28,428	0.00%
Arizona Public Service Co.	65,000	4.50%	1/4/2042	56,899	0.00%
Arizona Public Service Co.	75,000	4.35%	15/11/2045	63,182	0.00%
Arizona Public Service Co.	55,000	3.75%	15/5/2046	41,967	0.00%
Arizona Public Service Co.	45,000	4.20%	15/8/2048	36,481	0.00%
Arizona Public Service Co.	50,000	4.25%	1/3/2049	40,362	0.00%
Arizona Public Service Co.	45,000	3.50%	1/12/2049	32,105	0.00%
Army Hawaii Family Housing Trust Certificates	112,495	5.52%	15/6/2050	113,779	0.01%
Arrow Electronics, Inc.	288,000	4.00%	1/4/2025	282,603	0.02%
Arrow Electronics, Inc.	100,000	3.88%	12/1/2028	94,964	0.01%
Arthur J Gallagher & Co.	125,000	5.50%	2/3/2033	127,317	0.01%
Arthur J Gallagher & Co.	100,000	3.50%	20/5/2051	74,136	0.01%
Arthur J Gallagher & Co.	100,000	3.05%	9/3/2052	67,120	0.00%
Arthur J Gallagher & Co.	150,000	5.75%	2/3/2053	153,654	0.01%
Ascension Health	150,000	2.53%	15/11/2029	134,132	0.01%
Ascension Health	125,000	3.11%	15/11/2039	98,329	0.01%
Ascension Health	200,000	3.95%	15/11/2046	172,291	0.01%
Ashtead Capital, Inc.	300,000	5.55%	30/5/2033	296,648	0.02%
Assurant, Inc.	150,000	4.90%	27/3/2028	148,453	0.01%
Assurant, Inc.	50,000	3.70%	22/2/2030	45,039	0.00%
Assurant, Inc.	25,000	2.65%	15/1/2032	20,250	0.00%
Assurant, Inc.	17,000	6.75%	15/2/2034	18,243	0.00%
Assured Guaranty Municipal Holdings, Inc. <sup>^</sup>	100,000	6.40%	15/12/2066	89,715	0.01%

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Assured Guaranty US Holdings, Inc.	100,000	3.15%	15/6/2031	88,397	0.01%
Astrazeneca Finance LLC	275,000	4.88%	3/3/2028	280,345	0.02%
Astrazeneca Finance LLC	275,000	4.90%	3/3/2030	283,100	0.02%
AT&T, Inc.	200,000	1.70%	25/3/2026	187,113	0.01%
AT&T, Inc.	315,000	2.95%	15/7/2026	300,617	0.02%
AT&T, Inc.	200,000	3.80%	15/2/2027	195,166	0.01%
AT&T, Inc.	100,000	4.25%	1/3/2027	98,931	0.01%
AT&T, Inc.	530,000	2.30%	1/6/2027	492,186	0.03%
AT&T, Inc.	325,000	1.65%	1/2/2028	289,411	0.02%
AT&T, Inc.	350,000	4.35%	1/3/2029	345,539	0.02%
AT&T, Inc.	387,000	4.30%	15/2/2030	378,825	0.03%
AT&T, Inc.	250,000	2.75%	1/6/2031	219,031	0.01%
AT&T, Inc.	575,000	2.25%	1/2/2032	475,754	0.03%
AT&T, Inc.	726,000	2.55%	1/12/2033	592,308	0.04%
AT&T, Inc.	400,000	5.40%	15/2/2034	412,740	0.03%
AT&T, Inc.	500,000	4.50%	15/5/2035	474,257	0.03%
AT&T, Inc.	325,000	4.85%	1/3/2039	310,817	0.02%
AT&T, Inc.	550,000	3.50%	1/6/2041	437,122	0.03%
AT&T, Inc.	300,000	4.30%	15/12/2042	261,292	0.02%
AT&T, Inc.	100,000	3.10%	1/2/2043	75,370	0.01%
AT&T, Inc.	250,000	4.35%	15/6/2045	216,292	0.01%
AT&T, Inc.	385,000	4.75%	15/5/2046	349,060	0.02%
AT&T, Inc.	125,000	5.15%	15/11/2046	120,436	0.01%
AT&T, Inc.	125,000	5.45%	1/3/2047	124,741	0.01%
AT&T, Inc.	235,000	4.50%	9/3/2048	205,867	0.01%
AT&T, Inc.	525,000	3.65%	1/6/2051	396,261	0.03%
AT&T, Inc.	1,073,000	3.50%	15/9/2053	780,696	0.05%
AT&T, Inc.	1,248,000	3.55%	15/9/2055	899,780	0.06%
AT&T, Inc.	890,000	3.80%	1/12/2057	662,468	0.04%
AT&T, Inc.	1,035,000	3.65%	15/9/2059	743,362	0.05%
AT&T, Inc.	220,000	3.85%	1/6/2060	164,379	0.01%
AT&T, Inc.	100,000	3.50%	1/2/2061	69,908	0.00%
Athene Global Funding	200,000	1.72%	7/1/2025	191,841	0.01%
Athene Global Funding	5,000	2.50%	14/1/2025	4,819	0.00%
Athene Global Funding	100,000	1.61%	29/6/2026	90,541	0.01%
Athene Global Funding	250,000	2.50%	24/3/2028	221,993	0.01%
Athene Global Funding	60,000	2.55%	19/11/2030	49,515	0.00%
Athene Global Funding	100,000	2.67%	7/6/2031	81,972	0.01%
Athene Global Funding	125,000	2.65%	4/10/2031	101,756	0.01%
Athene Holding Ltd.	140,000	4.13%	12/1/2028	133,883	0.01%
Athene Holding Ltd.	156,000	6.15%	3/4/2030	161,183	0.01%
Athene Holding Ltd.	150,000	3.45%	15/5/2052	101,692	0.01%
Atlantic City Electric Co.	80,000	2.30%	15/3/2031	67,610	0.00%
Atmos Energy Corp.	100,000	3.00%	15/6/2027	95,334	0.01%
Atmos Energy Corp.	90,000	1.50%	15/1/2031	73,302	0.01%
Atmos Energy Corp.	60,000	5.90%	15/11/2033	65,145	0.00%
Atmos Energy Corp.	250,000	4.13%	15/10/2044	222,266	0.02%
Atmos Energy Corp.	15,000	4.30%	1/10/2048	13,355	0.00%
Atmos Energy Corp.	245,000	3.38%	15/9/2049	186,592	0.01%
Atmos Energy Corp.	190,000	2.85%	15/2/2052	129,481	0.01%
Atmos Energy Corp.	15,000	5.75%	15/10/2052	16,504	0.00%
Atmos Energy Corp.	70,000	6.20%	15/11/2053	82,211	0.01%
Autodesk, Inc.	80,000	4.38%	15/6/2025	79,413	0.01%
Autodesk, Inc.	75,000	3.50%	15/6/2027	72,806	0.00%
Autodesk, Inc.	85,000	2.85%	15/1/2030	76,679	0.01%
Autodesk, Inc.	225,000	2.40%	15/12/2031	192,603	0.01%
Automatic Data Processing, Inc.	100,000	1.70%	15/5/2028	90,238	0.01%
Automatic Data Processing, Inc.	300,000	1.25%	1/9/2030	249,758	0.02%
AutoNation, Inc.	325,000	4.50%	1/10/2025	318,404	0.02%
AutoNation, Inc.	175,000	3.80%	15/11/2027	164,293	0.01%
AutoNation, Inc.	150,000	2.40%	1/8/2031	120,837	0.01%
AutoZone, Inc.	50,000	3.25%	15/4/2025	48,829	0.00%
AutoZone, Inc.	150,000	3.13%	21/4/2026	144,326	0.01%
AutoZone, Inc.	175,000	4.50%	1/2/2028	174,040	0.01%
AutoZone, Inc.	125,000	6.25%	1/11/2028	132,860	0.01%
AutoZone, Inc.	175,000	4.00%	15/4/2030	168,231	0.01%
AutoZone, Inc.	175,000	1.65%	15/1/2031	142,251	0.01%
AutoZone, Inc.	100,000	4.75%	1/2/2033	98,598	0.01%
AutoZone, Inc.	125,000	6.55%	1/11/2033	138,876	0.01%
AvalonBay Communities, Inc.	100,000	3.45%	1/6/2025	97,925	0.01%
AvalonBay Communities, Inc.	190,000	2.95%	11/5/2026	182,304	0.01%

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AvalonBay Communities, Inc.	50,000	2.90%	15/10/2026	47,614	0.00%
AvalonBay Communities, Inc.	50,000	3.35%	15/5/2027	47,855	0.00%
AvalonBay Communities, Inc.	75,000	2.30%	1/3/2030	65,492	0.00%
AvalonBay Communities, Inc.	175,000	2.05%	15/1/2032	146,372	0.01%
AvalonBay Communities, Inc.	200,000	5.00%	15/2/2033	203,895	0.01%
AvalonBay Communities, Inc.	100,000	3.90%	15/10/2046	81,801	0.01%
Avangrid, Inc.	138,000	3.15%	1/12/2024	134,860	0.01%
Avangrid, Inc.	125,000	3.80%	1/6/2029	117,665	0.01%
Avery Dennison Corp.	175,000	5.75%	15/3/2033	185,246	0.01%
Aviation Capital Group LLC	175,000	4.88%	1/10/2025	171,559	0.01%
Aviation Capital Group LLC	200,000	1.95%	20/9/2026	181,317	0.01%
Aviation Capital Group LLC	200,000	3.50%	1/11/2027	184,179	0.01%
Aviation Capital Group LLC	175,000	6.25%	15/4/2028	178,217	0.01%
Avista Corp.	50,000	4.35%	1/6/2048	42,234	0.00%
Avista Corp.	60,000	4.00%	1/4/2052	47,869	0.00%
Avnet, Inc.	75,000	4.63%	15/4/2026	74,092	0.01%
Avnet, Inc.	150,000	6.25%	15/3/2028	155,454	0.01%
AXIS Specialty Finance LLC^	110,000	4.90%	15/1/2040	91,526	0.01%
Bacardi Ltd.	100,000	4.70%	15/5/2028	98,010	0.01%
Bacardi Ltd.	100,000	5.15%	15/5/2038	95,011	0.01%
Bacardi Ltd.	50,000	5.30%	15/5/2048	47,837	0.00%
Bacardi Ltd./Bacardi-Martini BV	100,000	5.40%	15/6/2033	100,756	0.01%
Bacardi Ltd./Bacardi-Martini BV	100,000	5.90%	15/6/2043	101,280	0.01%
Baker Hughes Holdings LLC	175,000	5.13%	15/9/2040	176,803	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	90,000	2.06%	15/12/2026	84,188	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	210,000	3.34%	15/12/2027	200,945	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	20,000	3.14%	7/11/2029	18,596	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	120,000	4.49%	1/5/2030	120,192	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	185,000	4.08%	15/12/2047	156,836	0.01%
Baltimore Gas & Electric Co.	55,000	2.40%	15/8/2026	51,941	0.00%
Baltimore Gas & Electric Co.	100,000	2.25%	15/6/2031	85,326	0.01%
Baltimore Gas & Electric Co.	235,000	6.35%	1/10/2036	257,822	0.02%
Baltimore Gas & Electric Co.	25,000	3.50%	15/8/2046	19,262	0.00%
Baltimore Gas & Electric Co.	30,000	3.20%	15/9/2049	21,875	0.00%
Baltimore Gas & Electric Co.	80,000	4.55%	1/6/2052	73,400	0.01%
Baltimore Gas & Electric Co.	95,000	5.40%	1/6/2053	98,357	0.01%
BANK 2017	250,000	3.63%	15/5/2050	236,408	0.02%
BANK 2017	250,000	3.78%	15/5/2050	228,969	0.02%
BANK 2017	175,000	3.49%	15/11/2050	161,534	0.01%
BANK 2017	25,000	3.73%	15/11/2050	22,386	0.00%
BANK 2017	100,000	3.39%	15/6/2060	94,337	0.01%
BANK 2017	46,000	3.52%	15/7/2060	43,530	0.00%
BANK 2017	50,000	3.44%	15/9/2060	47,045	0.00%
BANK 2018^	50,000	4.23%	15/9/2060	48,212	0.00%
BANK 2018	170,000	3.69%	15/2/2061	161,009	0.01%
BANK 2018^	50,000	4.26%	15/5/2061	48,258	0.00%
BANK 2018	250,000	3.95%	15/8/2061	237,228	0.02%
Bank of America Corp.	895,000	3.95%	21/4/2025	880,023	0.06%
Bank of America Corp.	370,000	3.88%	1/8/2025	364,811	0.02%
Bank of America Corp.^	207,000	3.37%	23/1/2026	202,185	0.01%
Bank of America Corp.^	135,000	2.02%	13/2/2026	129,701	0.01%
Bank of America Corp.	320,000	4.45%	3/3/2026	316,231	0.02%
Bank of America Corp.^	300,000	3.38%	2/4/2026	291,988	0.02%
Bank of America Corp.	400,000	3.50%	19/4/2026	389,356	0.03%
Bank of America Corp.^	300,000	1.32%	19/6/2026	282,378	0.02%
Bank of America Corp.^	275,000	4.83%	22/7/2026	272,960	0.02%
Bank of America Corp.	125,000	4.25%	22/10/2026	122,753	0.01%
Bank of America Corp.^	275,000	1.20%	24/10/2026	255,424	0.02%
Bank of America Corp.^	400,000	5.08%	20/1/2027	399,294	0.03%
Bank of America Corp.^	100,000	1.66%	11/3/2027	92,510	0.01%
Bank of America Corp.^	964,000	3.56%	23/4/2027	928,154	0.06%
Bank of America Corp.^	475,000	1.73%	22/7/2027	435,087	0.03%
Bank of America Corp.	300,000	4.18%	25/11/2027	291,760	0.02%
Bank of America Corp.^	606,000	3.82%	20/1/2028	582,683	0.04%
Bank of America Corp.^	350,000	2.55%	4/2/2028	324,310	0.02%
Bank of America Corp.^	300,000	3.71%	24/4/2028	286,658	0.02%
Bank of America Corp.^	300,000	4.38%	27/4/2028	293,227	0.02%
Bank of America Corp.^	323,000	3.59%	21/7/2028	306,508	0.02%
Bank of America Corp.^	600,000	4.95%	22/7/2028	599,480	0.04%
Bank of America Corp.^	500,000	6.20%	10/11/2028	522,135	0.04%
Bank of America Corp.^	918,000	3.42%	20/12/2028	864,262	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	550,000	3.97%	5/3/2029	525,304	0.04%
Bank of America Corp.^	475,000	5.20%	25/4/2029	477,899	0.03%
Bank of America Corp.^	550,000	2.09%	14/6/2029	485,040	0.03%
Bank of America Corp.^	350,000	4.27%	23/7/2029	337,747	0.02%
Bank of America Corp.^	390,000	5.82%	15/9/2029	402,581	0.03%
Bank of America Corp.^	300,000	3.97%	7/2/2030	284,426	0.02%
Bank of America Corp.^	280,000	3.19%	23/7/2030	253,928	0.02%
Bank of America Corp.^	285,000	2.88%	22/10/2030	253,079	0.02%
Bank of America Corp.^	420,000	2.50%	13/2/2031	360,965	0.02%
Bank of America Corp.^	450,000	2.59%	29/4/2031	387,550	0.03%
Bank of America Corp.^	325,000	1.90%	23/7/2031	265,457	0.02%
Bank of America Corp.^	400,000	1.92%	24/10/2031	324,869	0.02%
Bank of America Corp.^	165,000	2.65%	11/3/2032	139,442	0.01%
Bank of America Corp.^	625,000	2.69%	22/4/2032	527,734	0.04%
Bank of America Corp.^	500,000	2.30%	21/7/2032	408,414	0.03%
Bank of America Corp.^	500,000	2.57%	20/10/2032	414,789	0.03%
Bank of America Corp.^	550,000	2.97%	4/2/2033	467,370	0.03%
Bank of America Corp.^	500,000	4.57%	27/4/2033	476,930	0.03%
Bank of America Corp.^	750,000	5.02%	22/7/2033	741,490	0.05%
Bank of America Corp.^	745,000	5.29%	25/4/2034	747,097	0.05%
Bank of America Corp.^	530,000	5.87%	15/9/2034	555,381	0.04%
Bank of America Corp.^	350,000	2.48%	21/9/2036	277,702	0.02%
Bank of America Corp.	300,000	6.11%	29/1/2037	320,566	0.02%
Bank of America Corp.^	365,000	3.85%	8/3/2037	320,550	0.02%
Bank of America Corp.^	300,000	4.24%	24/4/2038	270,661	0.02%
Bank of America Corp.	249,000	7.75%	14/5/2038	302,689	0.02%
Bank of America Corp.^	225,000	4.08%	23/4/2040	197,352	0.01%
Bank of America Corp.^	850,000	2.68%	19/6/2041	609,500	0.04%
Bank of America Corp.	250,000	5.88%	7/2/2042	269,743	0.02%
Bank of America Corp.^	550,000	3.31%	22/4/2042	429,390	0.03%
Bank of America Corp.	300,000	5.00%	21/1/2044	295,383	0.02%
Bank of America Corp.	100,000	4.88%	1/4/2044	97,365	0.01%
Bank of America Corp.^	270,000	4.44%	20/1/2048	243,181	0.02%
Bank of America Corp.^	150,000	3.95%	23/1/2049	126,158	0.01%
Bank of America Corp.^	425,000	4.33%	15/3/2050	372,968	0.03%
Bank of America Corp.^	825,000	4.08%	20/3/2051	696,552	0.05%
Bank of America Corp.^	145,000	2.83%	24/10/2051	98,406	0.01%
Bank of America Corp.^	100,000	3.48%	13/3/2052	77,253	0.01%
Bank of America Corp.^	200,000	2.97%	21/7/2052	141,123	0.01%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	140,000	3.75%	15/2/2050	130,061	0.01%
Bank of America NA	250,000	5.65%	18/8/2025	253,212	0.02%
Bank of America NA	250,000	5.53%	18/8/2026	254,622	0.02%
Bank of America NA	150,000	6.00%	15/10/2036	162,750	0.01%
Bank of New York Mellon Corp.	295,000	2.80%	4/5/2026	282,530	0.02%
Bank of New York Mellon Corp.^	200,000	4.41%	24/7/2026	197,885	0.01%
Bank of New York Mellon Corp.	175,000	2.45%	17/8/2026	165,217	0.01%
Bank of New York Mellon Corp.	125,000	1.05%	15/10/2026	113,226	0.01%
Bank of New York Mellon Corp.	300,000	2.05%	26/1/2027	278,858	0.02%
Bank of New York Mellon Corp.^	175,000	4.95%	26/4/2027	174,966	0.01%
Bank of New York Mellon Corp.	125,000	3.25%	16/5/2027	119,810	0.01%
Bank of New York Mellon Corp.	175,000	3.40%	29/1/2028	166,974	0.01%
Bank of New York Mellon Corp.^	150,000	3.44%	7/2/2028	144,391	0.01%
Bank of New York Mellon Corp.	125,000	3.85%	28/4/2028	121,930	0.01%
Bank of New York Mellon Corp.	225,000	3.00%	30/10/2028	207,986	0.01%
Bank of New York Mellon Corp.^	200,000	4.54%	1/2/2029	198,735	0.01%
Bank of New York Mellon Corp.	200,000	3.85%	26/4/2029	194,639	0.01%
Bank of New York Mellon Corp.	125,000	3.30%	23/8/2029	117,039	0.01%
Bank of New York Mellon Corp.^	200,000	6.32%	25/10/2029	212,269	0.01%
Bank of New York Mellon Corp.^	125,000	4.60%	26/7/2030	124,334	0.01%
Bank of New York Mellon Corp.	150,000	1.65%	28/1/2031	124,548	0.01%
Bank of New York Mellon Corp.^	150,000	4.29%	13/6/2033	143,071	0.01%
Bank of New York Mellon Corp.^	100,000	5.83%	25/10/2033	106,061	0.01%
Bank of New York Mellon Corp.^	200,000	4.71%	1/2/2034	195,552	0.01%
Bank of New York Mellon Corp.^	175,000	4.97%	26/4/2034	174,324	0.01%
Banner Health	100,000	2.34%	1/1/2030	86,728	0.01%
Banner Health	50,000	2.91%	1/1/2042	36,897	0.00%
Banner Health	100,000	3.18%	1/1/2050	73,249	0.01%
Baptist Health South Florida Obligated Group	50,000	3.12%	15/11/2071	30,211	0.00%
Baptist Healthcare System Obligated Group	75,000	3.54%	15/8/2050	55,520	0.00%
Barings BDC, Inc.	50,000	3.30%	23/11/2026	45,632	0.00%
Basin Electric Power Cooperative	75,000	4.75%	26/4/2047	65,507	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baxalta, Inc.	110,000	4.00%	23/6/2025	108,210	0.01%
Baxter International, Inc.	400,000	1.92%	1/2/2027	366,605	0.02%
Baxter International, Inc.	125,000	2.27%	1/12/2028	112,021	0.01%
Baxter International, Inc.	400,000	2.54%	1/2/2032	335,622	0.02%
Baxter International, Inc.	375,000	3.13%	1/12/2051	258,588	0.02%
Bay Area Toll Authority	105,000	6.92%	1/4/2040	124,497	0.01%
Bay Area Toll Authority	130,000	6.26%	1/4/2049	151,446	0.01%
Bay Area Toll Authority	100,000	7.04%	1/4/2050	126,616	0.01%
Bay Area Toll Authority	100,000	6.91%	1/10/2050	125,944	0.01%
Bay Area Toll Authority	75,000	3.13%	1/4/2055	53,040	0.00%
BayCare Health System, Inc.	75,000	3.83%	15/11/2050	62,539	0.00%
Bayer Corp.	200,000	6.65%	15/2/2028	209,784	0.01%
Bayer US Finance LLC	200,000	6.50%	21/11/2033	205,878	0.01%
Bayer US Finance LLC	200,000	6.88%	21/11/2053	212,827	0.01%
Baylor Scott & White Holdings	50,000	1.78%	15/11/2030	41,455	0.00%
Baylor Scott & White Holdings	250,000	2.84%	15/11/2050	172,421	0.01%
BBCMS Mortgage Trust 2017	200,000	3.67%	15/2/2050	190,232	0.01%
BBCMS Mortgage Trust 2018	50,000	4.31%	15/12/2051	48,344	0.00%
Becton Dickinson & Co.	118,000	3.73%	15/12/2024	116,113	0.01%
Becton Dickinson & Co.	320,000	3.70%	6/6/2027	310,123	0.02%
Becton Dickinson & Co.	200,000	4.69%	13/2/2028	200,936	0.01%
Becton Dickinson & Co.	300,000	2.82%	20/5/2030	268,176	0.02%
Becton Dickinson & Co.	175,000	1.96%	11/2/2031	145,882	0.01%
Becton Dickinson & Co.	50,000	4.69%	15/12/2044	46,829	0.00%
Becton Dickinson & Co.	200,000	4.67%	6/6/2047	186,543	0.01%
Becton Dickinson & Co.	104,000	3.79%	20/5/2050	84,831	0.01%
Belrose Funding Trust	200,000	2.33%	15/8/2030	159,788	0.01%
Benchmark 2018-B1 Mortgage Trust <sup>^</sup>	125,000	3.67%	15/1/2051	117,416	0.01%
Benchmark 2018-B1 Mortgage Trust <sup>^</sup>	50,000	3.88%	15/1/2051	44,817	0.00%
Benchmark 2018-B2 Mortgage Trust <sup>^</sup>	175,000	4.08%	15/2/2051	156,773	0.01%
Benchmark 2018-B2 Mortgage Trust <sup>^</sup>	75,000	3.88%	15/2/2051	70,448	0.00%
Benchmark 2018-B2 Mortgage Trust	23,835	3.66%	15/2/2051	23,306	0.00%
Benchmark 2018-B5 Mortgage Trust	50,000	4.21%	15/7/2051	47,883	0.00%
Benchmark 2018-B7 Mortgage Trust <sup>^</sup>	300,000	4.51%	15/5/2053	288,203	0.02%
Benchmark 2018-B8 Mortgage Trust	250,000	4.23%	15/1/2052	236,015	0.02%
Berkshire Hathaway Energy Co.	600,000	4.05%	15/4/2025	593,072	0.04%
Berkshire Hathaway Energy Co.	260,000	6.13%	1/4/2036	281,774	0.02%
Berkshire Hathaway Energy Co.	75,000	5.15%	15/11/2043	74,151	0.01%
Berkshire Hathaway Energy Co.	65,000	4.45%	15/1/2049	57,019	0.00%
Berkshire Hathaway Energy Co.	275,000	4.25%	15/10/2050	233,337	0.02%
Berkshire Hathaway Energy Co.	445,000	2.85%	15/5/2051	301,389	0.02%
Berkshire Hathaway Energy Co.	250,000	4.60%	1/5/2053	223,120	0.02%
Berkshire Hathaway Finance Corp.	110,000	1.45%	15/10/2030	92,724	0.01%
Berkshire Hathaway Finance Corp.	200,000	2.88%	15/3/2032	180,416	0.01%
Berkshire Hathaway Finance Corp.	200,000	5.75%	15/1/2040	226,925	0.02%
Berkshire Hathaway Finance Corp.	377,000	4.20%	15/8/2048	347,636	0.02%
Berkshire Hathaway Finance Corp.	200,000	4.25%	15/1/2049	186,882	0.01%
Berkshire Hathaway Finance Corp.	325,000	2.85%	15/10/2050	228,050	0.02%
Berkshire Hathaway Finance Corp.	429,000	3.85%	15/3/2052	359,925	0.02%
Berkshire Hathaway, Inc.	330,000	3.13%	15/3/2026	320,779	0.02%
Berkshire Hathaway, Inc.	150,000	4.50%	11/2/2043	146,004	0.01%
Berry Global, Inc.	650,000	1.57%	15/1/2026	604,451	0.04%
Best Buy Co., Inc.	75,000	4.45%	1/10/2028	74,597	0.01%
Best Buy Co., Inc.	125,000	1.95%	1/10/2030	103,896	0.01%
Beth Israel Lahey Health, Inc.	100,000	3.08%	1/7/2051	64,553	0.00%
Biogen, Inc.	325,000	4.05%	15/9/2025	319,669	0.02%
Biogen, Inc.	225,000	2.25%	1/5/2030	192,084	0.01%
Biogen, Inc.	195,000	3.15%	1/5/2050	136,776	0.01%
Biogen, Inc.	206,000	3.25%	15/2/2051	147,388	0.01%
Bio-Rad Laboratories, Inc.	300,000	3.30%	15/3/2027	284,962	0.02%
Black Hills Corp.	95,000	3.95%	15/1/2026	92,658	0.01%
Black Hills Corp.	75,000	3.15%	15/1/2027	71,152	0.00%
Black Hills Corp.	40,000	3.05%	15/10/2029	35,890	0.00%
Black Hills Corp.	65,000	2.50%	15/6/2030	54,641	0.00%
Black Hills Corp.	185,000	4.35%	1/5/2033	170,933	0.01%
Black Hills Corp.	40,000	3.88%	15/10/2049	29,928	0.00%
BlackRock, Inc.	50,000	3.20%	15/3/2027	48,428	0.00%
BlackRock, Inc.	200,000	1.90%	28/1/2031	168,683	0.01%
BlackRock, Inc.	300,000	2.10%	25/2/2032	250,799	0.02%
BlackRock, Inc.	175,000	4.75%	25/5/2033	176,814	0.01%
Blackstone Holdings Finance Co. LLC	50,000	3.15%	2/10/2027	46,934	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blackstone Holdings Finance Co. LLC	170,000	2.50%	10/1/2030	145,216	0.01%
Blackstone Holdings Finance Co. LLC	200,000	2.00%	30/1/2032	157,398	0.01%
Blackstone Holdings Finance Co. LLC	250,000	6.20%	22/4/2033	266,764	0.02%
Blackstone Holdings Finance Co. LLC	75,000	4.45%	15/7/2045	63,324	0.00%
Blackstone Holdings Finance Co. LLC	50,000	4.00%	2/10/2047	38,261	0.00%
Blackstone Holdings Finance Co. LLC	50,000	3.50%	10/9/2049	36,288	0.00%
Blackstone Holdings Finance Co. LLC	140,000	2.85%	5/8/2051	88,757	0.01%
Blackstone Holdings Finance Co. LLC	139,000	3.20%	30/1/2052	95,841	0.01%
Blackstone Private Credit Fund	200,000	4.70%	24/3/2025	196,522	0.01%
Blackstone Private Credit Fund	400,000	2.63%	15/12/2026	362,448	0.02%
Blackstone Private Credit Fund	100,000	4.00%	15/1/2029	91,175	0.01%
Blackstone Secured Lending Fund	250,000	2.75%	16/9/2026	228,998	0.02%
Blackstone Secured Lending Fund	175,000	2.85%	30/9/2028	151,714	0.01%
Block Financial LLC	150,000	3.88%	15/8/2030	137,188	0.01%
Blue Owl Capital Corp.	305,000	4.00%	30/3/2025	296,405	0.02%
Blue Owl Capital Corp.	150,000	3.75%	22/7/2025	143,772	0.01%
Blue Owl Capital Corp.	75,000	3.40%	15/7/2026	69,738	0.00%
Blue Owl Capital Corp.	200,000	2.88%	11/6/2028	175,678	0.01%
Blue Owl Credit Income Corp.	200,000	4.70%	8/2/2027	189,147	0.01%
Blue Owl Credit Income Corp.	125,000	7.95%	13/6/2028	129,286	0.01%
Blue Owl Credit Income Corp.	80,000	7.75%	15/1/2029	82,352	0.01%
Blue Owl Finance LLC	150,000	4.13%	7/10/2051	100,058	0.01%
Blue Owl Technology Finance Corp.	175,000	4.75%	15/12/2025	165,460	0.01%
Blue Owl Technology Finance Corp.	100,000	2.50%	15/1/2027	87,347	0.01%
BMW US Capital LLC	450,000	3.45%	1/4/2027	433,354	0.03%
BNSF Funding Trust I <sup>^</sup>	100,000	6.61%	15/12/2055	97,487	0.01%
Board of Regents of the University of Texas System	100,000	4.79%	15/8/2046	100,083	0.01%
Board of Regents of the University of Texas System	25,000	2.44%	15/8/2049	16,150	0.00%
Boardwalk Pipelines LP	60,000	5.95%	1/6/2026	60,826	0.00%
Boardwalk Pipelines LP	210,000	4.45%	15/7/2027	205,741	0.01%
Boardwalk Pipelines LP	160,000	4.80%	3/5/2029	157,132	0.01%
Boardwalk Pipelines LP	25,000	3.60%	1/9/2032	22,203	0.00%
Boeing Co.	375,000	4.88%	1/5/2025	373,296	0.03%
Boeing Co.	75,000	2.60%	30/10/2025	71,693	0.00%
Boeing Co.	925,000	2.20%	4/2/2026	874,110	0.06%
Boeing Co.	75,000	3.10%	1/5/2026	72,098	0.00%
Boeing Co.	315,000	2.25%	15/6/2026	295,300	0.02%
Boeing Co.	25,000	2.70%	1/2/2027	23,585	0.00%
Boeing Co.	50,000	2.80%	1/3/2027	47,106	0.00%
Boeing Co.	300,000	5.04%	1/5/2027	302,777	0.02%
Boeing Co.	100,000	3.25%	1/3/2028	93,986	0.01%
Boeing Co.	175,000	2.95%	1/2/2030	157,935	0.01%
Boeing Co.	525,000	5.15%	1/5/2030	534,511	0.04%
Boeing Co.	650,000	3.63%	1/2/2031	604,292	0.04%
Boeing Co.	50,000	6.63%	15/2/2038	55,754	0.00%
Boeing Co.	150,000	5.88%	15/2/2040	155,747	0.01%
Boeing Co.	730,000	5.71%	1/5/2040	756,609	0.05%
Boeing Co.	200,000	3.65%	1/3/2047	147,650	0.01%
Boeing Co.	100,000	3.85%	1/11/2048	77,580	0.01%
Boeing Co.	225,000	3.75%	1/2/2050	175,242	0.01%
Boeing Co.	780,000	5.81%	1/5/2050	808,995	0.05%
Boeing Co.	155,000	3.83%	1/3/2059	115,069	0.01%
Boeing Co.	175,000	3.95%	1/8/2059	134,368	0.01%
Boeing Co.	400,000	5.93%	1/5/2060	415,270	0.03%
Bon Secours Mercy Health, Inc.	50,000	4.30%	1/7/2028	49,030	0.00%
Bon Secours Mercy Health, Inc.	86,000	3.46%	1/6/2030	76,610	0.01%
Bon Secours Mercy Health, Inc.	100,000	2.10%	1/6/2031	81,985	0.01%
Booking Holdings, Inc.	50,000	3.65%	15/3/2025	49,239	0.00%
Booking Holdings, Inc.	325,000	4.63%	13/4/2030	327,384	0.02%
Booz Allen Hamilton, Inc.	200,000	4.00%	1/7/2029	187,471	0.01%
BorgWarner, Inc.	175,000	2.65%	1/7/2027	162,245	0.01%
BorgWarner, Inc.	100,000	4.38%	15/3/2045	82,654	0.01%
Boston Gas Co.	100,000	3.15%	1/8/2027	93,285	0.01%
Boston Gas Co.	155,000	3.76%	16/3/2032	137,729	0.01%
Boston Gas Co.	135,000	4.49%	15/2/2042	115,054	0.01%
Boston Properties LP	125,000	3.20%	15/1/2025	121,328	0.01%
Boston Properties LP	240,000	3.65%	1/2/2026	231,136	0.02%
Boston Properties LP	350,000	2.75%	1/10/2026	324,689	0.02%
Boston Properties LP	225,000	6.75%	1/12/2027	235,889	0.02%
Boston Properties LP	140,000	3.40%	21/6/2029	125,877	0.01%
Boston Properties LP	100,000	2.90%	15/3/2030	85,672	0.01%

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Boston Properties LP	350,000	2.45%	1/10/2033	266,573	0.02%
Boston Scientific Corp.	100,000	1.90%	1/6/2025	95,765	0.01%
Boston Scientific Corp.	50,000	6.50%	15/11/2035	56,477	0.00%
Boston Scientific Corp.	50,000	7.38%	15/1/2040	60,432	0.00%
Boston Scientific Corp.	142,000	4.70%	1/3/2049	136,680	0.01%
BP Capital Markets America, Inc.	155,000	3.80%	21/9/2025	152,910	0.01%
BP Capital Markets America, Inc.	219,000	3.41%	11/2/2026	213,930	0.01%
BP Capital Markets America, Inc.	155,000	3.12%	4/5/2026	149,987	0.01%
BP Capital Markets America, Inc.	135,000	3.02%	16/1/2027	129,308	0.01%
BP Capital Markets America, Inc.	75,000	3.54%	6/4/2027	72,973	0.01%
BP Capital Markets America, Inc.	210,000	3.59%	14/4/2027	203,780	0.01%
BP Capital Markets America, Inc.	155,000	3.94%	21/9/2028	151,853	0.01%
BP Capital Markets America, Inc.	315,000	4.23%	6/11/2028	313,289	0.02%
BP Capital Markets America, Inc.	195,000	3.63%	6/4/2030	186,850	0.01%
BP Capital Markets America, Inc.	235,000	1.75%	10/8/2030	199,158	0.01%
BP Capital Markets America, Inc.	315,000	2.72%	12/1/2032	274,805	0.02%
BP Capital Markets America, Inc.	340,000	4.81%	13/2/2033	343,110	0.02%
BP Capital Markets America, Inc.	255,000	4.89%	11/9/2033	259,575	0.02%
BP Capital Markets America, Inc.	215,000	3.06%	17/6/2041	166,549	0.01%
BP Capital Markets America, Inc.	300,000	3.00%	24/2/2050	212,596	0.01%
BP Capital Markets America, Inc.	220,000	2.77%	10/11/2050	147,405	0.01%
BP Capital Markets America, Inc.	335,000	2.94%	4/6/2051	232,252	0.02%
BP Capital Markets America, Inc.	185,000	3.00%	17/3/2052	130,058	0.01%
BP Capital Markets America, Inc.	305,000	3.38%	8/2/2061	220,943	0.01%
Brighthouse Financial Global Funding	200,000	1.75%	13/1/2025	191,164	0.01%
Brighthouse Financial, Inc.	150,000	5.63%	15/5/2030	151,970	0.01%
Brighthouse Financial, Inc.	92,000	4.70%	22/6/2047	73,106	0.01%
Brighthouse Financial, Inc.	100,000	3.85%	22/12/2051	66,079	0.00%
Bristol-Myers Squibb Co.	296,000	3.20%	15/6/2026	287,291	0.02%
Bristol-Myers Squibb Co.	200,000	3.25%	27/2/2027	193,965	0.01%
Bristol-Myers Squibb Co.	250,000	3.45%	15/11/2027	242,608	0.02%
Bristol-Myers Squibb Co.	210,000	3.90%	20/2/2028	206,345	0.01%
Bristol-Myers Squibb Co.	100,000	3.40%	26/7/2029	94,823	0.01%
Bristol-Myers Squibb Co.	350,000	1.45%	13/11/2030	287,598	0.02%
Bristol-Myers Squibb Co.	100,000	5.75%	1/2/2031	107,027	0.01%
Bristol-Myers Squibb Co.	325,000	5.90%	15/11/2033	354,231	0.02%
Bristol-Myers Squibb Co.	495,000	4.13%	15/6/2039	446,435	0.03%
Bristol-Myers Squibb Co.	55,000	3.25%	1/8/2042	42,655	0.00%
Bristol-Myers Squibb Co.	335,000	4.35%	15/11/2047	295,025	0.02%
Bristol-Myers Squibb Co.	325,000	4.55%	20/2/2048	295,821	0.02%
Bristol-Myers Squibb Co.	700,000	4.25%	26/10/2049	607,404	0.04%
Bristol-Myers Squibb Co.	200,000	2.55%	13/11/2050	126,755	0.01%
Bristol-Myers Squibb Co.	500,000	3.70%	15/3/2052	392,900	0.03%
Bristol-Myers Squibb Co.	300,000	3.90%	15/3/2062	233,904	0.02%
British Airways 2013-1 Class A Pass Through Trust	25,400	4.63%	20/6/2024	25,286	0.00%
Brixmor Operating Partnership LP	475,000	4.05%	1/7/2030	445,794	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	500,000	3.88%	15/1/2027	487,949	0.03%
Broadcom, Inc.	284,000	3.15%	15/11/2025	275,146	0.02%
Broadcom, Inc.	400,000	1.95%	15/2/2028	359,381	0.02%
Broadcom, Inc.	150,000	4.11%	15/9/2028	146,591	0.01%
Broadcom, Inc.	400,000	4.75%	15/4/2029	400,852	0.03%
Broadcom, Inc.	70,000	5.00%	15/4/2030	71,090	0.00%
Broadcom, Inc.	500,000	4.15%	15/11/2030	477,654	0.03%
Broadcom, Inc.	500,000	2.45%	15/2/2031	427,778	0.03%
Broadcom, Inc.	200,000	4.30%	15/11/2032	191,757	0.01%
Broadcom, Inc.	125,000	2.60%	15/2/2033	102,913	0.01%
Broadcom, Inc.	416,000	3.42%	15/4/2033	365,439	0.02%
Broadcom, Inc.	756,000	3.47%	15/4/2034	658,029	0.04%
Broadcom, Inc.	300,000	3.14%	15/11/2035	246,386	0.02%
Broadcom, Inc.	510,000	3.19%	15/11/2036	413,889	0.03%
Broadcom, Inc.	445,000	4.93%	15/5/2037	430,466	0.03%
Broadcom, Inc.	500,000	3.50%	15/2/2041	396,821	0.03%
Broadcom, Inc.	80,000	3.75%	15/2/2051	63,031	0.00%
Broadridge Financial Solutions, Inc.	50,000	2.90%	1/12/2029	44,857	0.00%
Broadridge Financial Solutions, Inc.	250,000	2.60%	1/5/2031	213,698	0.01%
Brookfield Capital Finance LLC	100,000	6.09%	14/6/2033	104,373	0.01%
Brooklyn Union Gas Co.	250,000	3.41%	10/3/2026	238,755	0.02%
Brooklyn Union Gas Co.	100,000	3.87%	4/3/2029	92,314	0.01%
Brooklyn Union Gas Co.	15,000	4.87%	5/8/2032	14,025	0.00%
Brooklyn Union Gas Co.	90,000	4.50%	10/3/2046	72,297	0.00%
Brooklyn Union Gas Co.	75,000	4.27%	15/3/2048	58,193	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brooklyn Union Gas Co.	80,000	4.49%	4/3/2049	63,659	0.00%
Brown & Brown, Inc.	50,000	4.50%	15/3/2029	48,722	0.00%
Brown & Brown, Inc.	125,000	4.20%	17/3/2032	114,414	0.01%
Brown & Brown, Inc.	100,000	4.95%	17/3/2052	88,768	0.01%
Brown University	75,000	2.92%	1/9/2050	54,442	0.00%
Brown-Forman Corp.	104,000	3.50%	15/4/2025	102,069	0.01%
Brown-Forman Corp.	125,000	4.75%	15/4/2033	127,374	0.01%
Brown-Forman Corp.	100,000	4.50%	15/7/2045	93,051	0.01%
Brunswick Corp.	250,000	2.40%	18/8/2031	201,786	0.01%
Bunge Ltd. Finance Corp.	125,000	3.75%	25/9/2027	120,509	0.01%
Bunge Ltd. Finance Corp.	200,000	2.75%	14/5/2031	174,044	0.01%
Burlington Northern Santa Fe LLC	75,000	7.00%	15/12/2025	78,341	0.01%
Burlington Northern Santa Fe LLC	50,000	6.20%	15/8/2036	56,162	0.00%
Burlington Northern Santa Fe LLC	100,000	6.15%	1/5/2037	112,298	0.01%
Burlington Northern Santa Fe LLC	130,000	5.75%	1/5/2040	141,841	0.01%
Burlington Northern Santa Fe LLC	75,000	5.05%	1/3/2041	75,186	0.01%
Burlington Northern Santa Fe LLC	100,000	5.40%	1/6/2041	104,883	0.01%
Burlington Northern Santa Fe LLC	125,000	4.95%	15/9/2041	124,616	0.01%
Burlington Northern Santa Fe LLC	75,000	4.40%	15/3/2042	69,362	0.00%
Burlington Northern Santa Fe LLC	100,000	4.38%	1/9/2042	92,297	0.01%
Burlington Northern Santa Fe LLC	150,000	4.45%	15/3/2043	139,348	0.01%
Burlington Northern Santa Fe LLC	175,000	4.90%	1/4/2044	173,032	0.01%
Burlington Northern Santa Fe LLC	125,000	4.55%	1/9/2044	116,657	0.01%
Burlington Northern Santa Fe LLC	100,000	4.15%	1/4/2045	88,885	0.01%
Burlington Northern Santa Fe LLC	100,000	4.70%	1/9/2045	96,038	0.01%
Burlington Northern Santa Fe LLC	150,000	3.90%	1/8/2046	127,279	0.01%
Burlington Northern Santa Fe LLC	100,000	4.13%	15/6/2047	87,783	0.01%
Burlington Northern Santa Fe LLC	200,000	4.05%	15/6/2048	173,578	0.01%
Burlington Northern Santa Fe LLC	100,000	3.55%	15/2/2050	80,559	0.01%
Burlington Northern Santa Fe LLC	200,000	3.05%	15/2/2051	145,036	0.01%
Burlington Northern Santa Fe LLC	200,000	2.88%	15/6/2052	139,878	0.01%
Burlington Northern Santa Fe LLC	100,000	4.45%	15/1/2053	94,200	0.01%
Burlington Northern Santa Fe LLC	250,000	5.20%	15/4/2054	260,786	0.02%
Burlington Resources LLC	125,000	7.40%	1/12/2031	146,047	0.01%
Cabot Corp.	40,000	4.00%	1/7/2029	38,009	0.00%
Cabot Corp.	100,000	5.00%	30/6/2032	98,738	0.01%
California Earthquake Authority	50,000	5.60%	1/7/2027	50,416	0.00%
California Institute of Technology	55,000	4.70%	1/11/2111	49,325	0.00%
California Institute of Technology	100,000	3.65%	1/9/2119	71,110	0.00%
California State University	100,000	3.90%	1/11/2047	86,374	0.01%
California State University	155,000	2.98%	1/11/2051	110,234	0.01%
Camden Property Trust	120,000	4.10%	15/10/2028	116,760	0.01%
Camden Property Trust	75,000	2.80%	15/5/2030	67,292	0.00%
Camden Property Trust	100,000	3.35%	1/11/2049	75,053	0.01%
Cameron LNG LLC	120,000	2.90%	15/7/2031	105,765	0.01%
Cameron LNG LLC	90,000	3.30%	15/1/2035	76,720	0.01%
Cameron LNG LLC	100,000	3.40%	15/1/2038	84,508	0.01%
Cameron LNG LLC	125,000	3.70%	15/1/2039	106,069	0.01%
Campbell Soup Co.	150,000	3.95%	15/3/2025	147,689	0.01%
Campbell Soup Co.	50,000	3.30%	19/3/2025	48,797	0.00%
Campbell Soup Co.	175,000	2.38%	24/4/2030	151,717	0.01%
Campbell Soup Co.	175,000	3.13%	24/4/2050	120,844	0.01%
Cantor Fitzgerald LP	200,000	7.20%	12/12/2028	205,058	0.01%
Capital One Financial Corp.	321,000	3.20%	5/2/2025	313,350	0.02%
Capital One Financial Corp.	400,000	4.20%	29/10/2025	392,730	0.03%
Capital One Financial Corp.^	200,000	2.64%	3/3/2026	191,660	0.01%
Capital One Financial Corp.	150,000	3.75%	28/7/2026	143,683	0.01%
Capital One Financial Corp.	425,000	3.75%	9/3/2027	406,087	0.03%
Capital One Financial Corp.^	200,000	7.15%	29/10/2027	207,680	0.01%
Capital One Financial Corp.^	528,000	1.88%	2/11/2027	474,771	0.03%
Capital One Financial Corp.	200,000	3.80%	31/1/2028	190,009	0.01%
Capital One Financial Corp.^	325,000	4.93%	10/5/2028	319,450	0.02%
Capital One Financial Corp.^	150,000	5.47%	1/2/2029	150,033	0.01%
Capital One Financial Corp.^	275,000	6.31%	8/6/2029	282,113	0.02%
Capital One Financial Corp.^	200,000	3.27%	1/3/2030	178,411	0.01%
Capital One Financial Corp.^	125,000	5.25%	26/7/2030	122,840	0.01%
Capital One Financial Corp.^	200,000	7.62%	30/10/2031	219,428	0.01%
Capital One Financial Corp.^	150,000	2.36%	29/7/2032	113,892	0.01%
Capital One Financial Corp.^	150,000	5.27%	10/5/2033	147,191	0.01%
Capital One Financial Corp.^	100,000	5.82%	1/2/2034	99,597	0.01%
Capital One Financial Corp.^	275,000	6.38%	8/6/2034	283,427	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cardinal Health, Inc.	175,000	3.41%	15/6/2027	168,006	0.01%
Cardinal Health, Inc.	100,000	4.90%	15/9/2045	91,684	0.01%
Cardinal Health, Inc.	100,000	4.37%	15/6/2047	85,710	0.01%
Cargill, Inc.	400,000	3.50%	22/4/2025	393,130	0.03%
Cargill, Inc.	125,000	0.75%	2/2/2026	115,513	0.01%
Cargill, Inc.	100,000	1.70%	2/2/2031	82,038	0.01%
Cargill, Inc.	600,000	2.13%	10/11/2031	500,424	0.03%
Cargill, Inc.	200,000	4.75%	24/4/2033	200,822	0.01%
Cargill, Inc.	100,000	4.76%	23/11/2045	95,782	0.01%
Cargill, Inc.	100,000	3.13%	25/5/2051	73,013	0.01%
Carlisle Cos, Inc.	25,000	3.50%	1/12/2024	24,524	0.00%
Carlisle Cos, Inc.	75,000	3.75%	1/12/2027	71,906	0.00%
Carlisle Cos, Inc.	175,000	2.75%	1/3/2030	155,278	0.01%
Carlyle Finance LLC	70,000	5.65%	15/9/2048	64,680	0.00%
Carlyle Holdings II Finance LLC	110,000	5.63%	30/3/2043	107,053	0.01%
Carrier Global Corp.	260,000	2.24%	15/2/2025	251,551	0.02%
Carrier Global Corp.	200,000	5.80%	30/11/2025	202,772	0.01%
Carrier Global Corp.	400,000	2.72%	15/2/2030	358,119	0.02%
Carrier Global Corp.	125,000	5.90%	15/3/2034	135,294	0.01%
Carrier Global Corp.	200,000	3.38%	5/4/2040	161,110	0.01%
Carrier Global Corp.	275,000	3.58%	5/4/2050	215,539	0.01%
Carrier Global Corp.	125,000	6.20%	15/3/2054	144,932	0.01%
Case Western Reserve University	75,000	5.41%	1/6/2122	75,001	0.01%
Caterpillar Financial Services Corp.	600,000	3.65%	12/8/2025	590,412	0.04%
Caterpillar Financial Services Corp.	337,000	0.90%	2/3/2026	312,419	0.02%
Caterpillar Financial Services Corp.	200,000	4.35%	15/5/2026	199,593	0.01%
Caterpillar Financial Services Corp.	200,000	3.60%	12/8/2027	195,401	0.01%
Caterpillar, Inc.	75,000	6.05%	15/8/2036	84,526	0.01%
Caterpillar, Inc.	175,000	5.20%	27/5/2041	185,002	0.01%
Caterpillar, Inc.	146,000	3.80%	15/8/2042	128,391	0.01%
Caterpillar, Inc.	100,000	3.25%	19/9/2049	79,191	0.01%
Caterpillar, Inc.	225,000	3.25%	9/4/2050	178,298	0.01%
Caterpillar, Inc.	125,000	4.75%	15/5/2064	121,232	0.01%
Catholic Health Services of Long Island Obligated Group	50,000	3.37%	1/7/2050	34,916	0.00%
Cboe Global Markets, Inc.	100,000	3.65%	12/1/2027	97,076	0.01%
CBRE Services, Inc.	150,000	4.88%	1/3/2026	149,902	0.01%
CBRE Services, Inc.	20,000	2.50%	1/4/2031	16,901	0.00%
CBRE Services, Inc.	175,000	5.95%	15/8/2034	184,153	0.01%
CCRE15 Commercial Mortgage Trust 2014^	50,000	4.56%	10/2/2047	44,148	0.00%
CCRE17 Commercial Mortgage Trust 2014	25,000	3.98%	10/5/2047	24,767	0.00%
CCRE17 Commercial Mortgage Trust 2014	25,000	4.38%	10/5/2047	23,199	0.00%
CCRE19 Commercial Mortgage Trust 2014	25,000	3.80%	10/8/2047	24,743	0.00%
CCRE23 Commercial Mortgage Trust 2015	100,000	3.50%	10/5/2048	96,515	0.01%
CCRE25 Commercial Mortgage Trust 2015	150,000	3.76%	10/8/2048	145,139	0.01%
CCRE25 Commercial Mortgage Trust 2015	32,785	3.51%	10/8/2048	31,817	0.00%
CCRE27 Commercial Mortgage Trust 2015	115,000	3.61%	10/10/2048	110,871	0.01%
CCRE4 Commercial Mortgage Trust 2012	2,472	2.85%	15/10/2045	2,334	0.00%
CD 2017-CD3 Mortgage Trust	216,000	3.63%	10/2/2050	200,647	0.01%
CD 2017-CD3 Mortgage Trust	59,000	3.83%	10/2/2050	50,604	0.00%
CD 2017-CD3 Mortgage Trust	14,937	3.45%	10/2/2050	14,546	0.00%
CD 2017-CD4 Mortgage Trust^	200,000	3.51%	10/5/2050	187,140	0.01%
CD 2017-CD4 Mortgage Trust	200,000	3.75%	10/5/2050	182,921	0.01%
CD 2018-CD7 Mortgage Trust	75,000	4.28%	15/8/2051	70,929	0.00%
CDW LLC/CDW Finance Corp.	300,000	4.13%	1/5/2025	294,163	0.02%
CDW LLC/CDW Finance Corp.	300,000	3.25%	15/2/2029	274,393	0.02%
CDW LLC/CDW Finance Corp.	150,000	3.57%	1/12/2031	133,275	0.01%
Cedars-Sinai Health System	100,000	2.29%	15/8/2031	83,587	0.01%
Celanese US Holdings LLC	109,000	6.05%	15/3/2025	109,610	0.01%
Celanese US Holdings LLC	200,000	1.40%	5/8/2026	182,336	0.01%
Celanese US Holdings LLC	300,000	6.17%	15/7/2027	307,736	0.02%
Celanese US Holdings LLC	50,000	6.35%	15/11/2028	52,428	0.00%
Celanese US Holdings LLC	375,000	6.55%	15/11/2030	397,045	0.03%
Celanese US Holdings LLC	194,000	6.38%	15/7/2032	205,345	0.01%
Cencora, Inc.	150,000	3.45%	15/12/2027	144,529	0.01%
Cencora, Inc.	200,000	2.80%	15/5/2030	179,469	0.01%
Cencora, Inc.	175,000	4.30%	15/12/2047	156,870	0.01%
Centene Corp.	365,000	4.25%	15/12/2027	352,539	0.02%
Centene Corp.	195,000	2.45%	15/7/2028	174,172	0.01%
Centene Corp.	300,000	4.63%	15/12/2029	288,234	0.02%
Centene Corp.	300,000	3.38%	15/2/2030	269,198	0.02%
Centene Corp.	475,000	3.00%	15/10/2030	413,468	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Centene Corp.	320,000	2.50%	1/3/2031	266,632	0.02%
Centene Corp.	200,000	2.63%	1/8/2031	166,776	0.01%
CenterPoint Energy Houston Electric LLC	50,000	2.40%	1/9/2026	47,102	0.00%
CenterPoint Energy Houston Electric LLC	45,000	3.00%	1/2/2027	42,891	0.00%
CenterPoint Energy Houston Electric LLC	60,000	2.35%	1/4/2031	51,363	0.00%
CenterPoint Energy Houston Electric LLC	45,000	3.00%	1/3/2032	39,812	0.00%
CenterPoint Energy Houston Electric LLC	60,000	4.45%	1/10/2032	58,882	0.00%
CenterPoint Energy Houston Electric LLC	40,000	6.95%	15/3/2033	46,161	0.00%
CenterPoint Energy Houston Electric LLC	90,000	4.95%	1/4/2033	91,759	0.01%
CenterPoint Energy Houston Electric LLC	75,000	3.55%	1/8/2042	60,812	0.00%
CenterPoint Energy Houston Electric LLC	85,000	4.50%	1/4/2044	78,189	0.01%
CenterPoint Energy Houston Electric LLC	55,000	3.95%	1/3/2048	46,795	0.00%
CenterPoint Energy Houston Electric LLC	105,000	4.25%	1/2/2049	92,694	0.01%
CenterPoint Energy Houston Electric LLC	45,000	2.90%	1/7/2050	31,692	0.00%
CenterPoint Energy Houston Electric LLC	105,000	3.35%	1/4/2051	79,891	0.01%
CenterPoint Energy Houston Electric LLC	75,000	3.60%	1/3/2052	59,570	0.00%
CenterPoint Energy Houston Electric LLC	45,000	4.85%	1/10/2052	44,008	0.00%
CenterPoint Energy Houston Electric LLC	45,000	5.30%	1/4/2053	47,159	0.00%
CenterPoint Energy Resources Corp.	50,000	4.00%	1/4/2028	48,687	0.00%
CenterPoint Energy Resources Corp.	150,000	1.75%	1/10/2030	125,152	0.01%
CenterPoint Energy Resources Corp.	25,000	4.40%	1/7/2032	24,295	0.00%
CenterPoint Energy Resources Corp.	115,000	5.40%	1/3/2033	119,977	0.01%
CenterPoint Energy Resources Corp.	65,000	5.85%	15/1/2041	68,473	0.00%
CenterPoint Energy Resources Corp.	15,000	4.10%	1/9/2047	12,565	0.00%
CenterPoint Energy, Inc.	55,000	2.95%	1/3/2030	48,803	0.00%
CenterPoint Energy, Inc.	180,000	2.65%	1/6/2031	154,034	0.01%
Central Puget Sound Regional Transit Authority	55,000	5.49%	1/11/2039	59,342	0.00%
CF Industries, Inc.	300,000	4.50%	1/12/2026	294,917	0.02%
CF Industries, Inc.	100,000	5.15%	15/3/2034	99,123	0.01%
CF Industries, Inc.	200,000	4.95%	1/6/2043	183,395	0.01%
CFCRE Commercial Mortgage Trust 2016 <sup>*</sup>	100,000	3.22%	10/11/2049	93,954	0.01%
CFCRE Commercial Mortgage Trust 2017	100,000	3.57%	15/6/2050	94,414	0.01%
CGMS Commercial Mortgage Trust 2017	325,000	3.46%	15/8/2050	305,176	0.02%
CGMS Commercial Mortgage Trust 2017 <sup>*</sup>	75,000	3.71%	15/8/2050	69,215	0.00%
CH Robinson Worldwide, Inc.	25,000	4.20%	15/4/2028	24,195	0.00%
Charles Schwab Corp.	300,000	4.20%	24/3/2025	296,564	0.02%
Charles Schwab Corp.	94,000	3.63%	1/4/2025	92,321	0.01%
Charles Schwab Corp.	176,000	3.85%	21/5/2025	172,822	0.01%
Charles Schwab Corp.	354,000	3.45%	13/2/2026	343,046	0.02%
Charles Schwab Corp.	200,000	1.15%	13/5/2026	183,405	0.01%
Charles Schwab Corp.	145,000	5.88%	24/8/2026	148,708	0.01%
Charles Schwab Corp.	100,000	3.20%	2/3/2027	95,404	0.01%
Charles Schwab Corp.	275,000	2.45%	3/3/2027	256,010	0.02%
Charles Schwab Corp.	105,000	3.30%	1/4/2027	100,100	0.01%
Charles Schwab Corp.	300,000	2.00%	20/3/2028	267,137	0.02%
Charles Schwab Corp. <sup>^</sup>	175,000	5.64%	19/5/2029	179,681	0.01%
Charles Schwab Corp.	100,000	1.65%	11/3/2031	80,564	0.01%
Charles Schwab Corp.	200,000	1.95%	1/12/2031	160,821	0.01%
Charles Schwab Corp.	225,000	2.90%	3/3/2032	194,016	0.01%
Charles Schwab Corp. <sup>^</sup>	200,000	5.85%	19/5/2034	206,166	0.01%
Charles Schwab Corp. <sup>^</sup>	195,000	6.14%	24/8/2034	205,930	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	650,000	4.91%	23/7/2025	643,936	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	6.15%	10/11/2026	204,572	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	295,000	3.75%	15/2/2028	278,720	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	455,000	2.25%	15/1/2029	395,015	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	225,000	2.80%	1/4/2031	189,909	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	325,000	2.30%	1/2/2032	258,786	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	150,000	4.40%	1/4/2033	138,831	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	120,000	6.65%	1/2/2034	126,782	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	6.38%	23/10/2035	203,063	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	5.38%	1/4/2038	180,833	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	335,000	3.50%	1/6/2041	236,847	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	80,000	3.50%	1/3/2042	55,843	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	500,000	6.48%	23/10/2045	491,208	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	370,000	5.38%	1/5/2047	315,618	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	360,000	5.75%	1/4/2048	320,068	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	5.13%	1/7/2049	162,758	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	350,000	4.80%	1/3/2050	272,417	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	280,000	3.70%	1/4/2051	182,358	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	300,000	3.90%	1/6/2052	201,950	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	225,000	5.25%	1/4/2053	188,974	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	75,000	6.83%	23/10/2055	75,320	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	3.85%	1/4/2061	125,770	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	4.40%	1/12/2061	138,307	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	150,000	3.95%	30/6/2062	95,335	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	155,000	5.50%	1/4/2063	129,632	0.01%
Cheniere Corpus Christi Holdings LLC	80,000	5.88%	31/3/2025	80,193	0.01%
Cheniere Corpus Christi Holdings LLC	260,000	5.13%	30/6/2027	261,186	0.02%
Cheniere Corpus Christi Holdings LLC	160,000	3.70%	15/11/2029	151,319	0.01%
Cheniere Corpus Christi Holdings LLC	50,000	2.74%	31/12/2039	39,863	0.00%
Cheniere Energy Partners LP	115,000	4.50%	1/10/2029	109,852	0.01%
Cheniere Energy Partners LP	220,000	4.00%	1/3/2031	200,108	0.01%
Cheniere Energy Partners LP	210,000	3.25%	31/1/2032	178,974	0.01%
Cheniere Energy Partners LP	205,000	5.95%	30/6/2033	210,432	0.01%
Cheniere Energy, Inc.	225,000	4.63%	15/10/2028	219,615	0.01%
Chevron Corp.	670,000	1.55%	11/5/2025	642,494	0.04%
Chevron Corp.	200,000	2.00%	11/5/2027	185,749	0.01%
Chevron Corp.	200,000	2.24%	11/5/2030	177,172	0.01%
Chevron Corp.	110,000	3.08%	11/5/2050	83,225	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	275,000	5.13%	1/4/2025	275,077	0.02%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	25,000	3.40%	1/12/2026	24,008	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	50,000	3.70%	1/6/2028	47,714	0.00%
Chevron USA, Inc.	100,000	0.69%	12/8/2025	94,034	0.01%
Chevron USA, Inc.	75,000	3.85%	15/1/2028	74,013	0.01%
Chevron USA, Inc.	100,000	3.25%	15/10/2029	95,015	0.01%
Chevron USA, Inc.	140,000	5.25%	15/11/2043	147,385	0.01%
Chevron USA, Inc.	150,000	2.34%	12/8/2050	96,114	0.01%
Chicago O'Hare International Airport	50,000	6.40%	1/1/2040	57,317	0.00%
Chicago O'Hare International Airport	50,000	4.57%	1/1/2054	47,773	0.00%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	266,832	6.90%	1/12/2040	303,091	0.02%
Children's Hospital	50,000	2.93%	15/7/2050	32,476	0.00%
Children's Hospital Corp.	50,000	4.12%	1/1/2047	44,052	0.00%
Children's Hospital Corp.	100,000	2.59%	1/2/2050	65,546	0.00%
Children's Hospital Medical Center	50,000	4.27%	15/5/2044	45,771	0.00%
Children's Hospital of Philadelphia	100,000	2.70%	1/7/2050	66,382	0.00%
Choice Hotels International, Inc.	115,000	3.70%	15/1/2031	99,105	0.01%
CHRISTUS Health	75,000	4.34%	1/7/2028	73,737	0.01%
Chubb Corp.	150,000	6.00%	11/5/2037	165,898	0.01%
Chubb INA Holdings, Inc.	114,000	3.15%	15/3/2025	111,525	0.01%
Chubb INA Holdings, Inc.	175,000	1.38%	15/9/2030	144,225	0.01%
Chubb INA Holdings, Inc.	150,000	6.70%	15/5/2036	174,412	0.01%
Chubb INA Holdings, Inc.	75,000	4.15%	13/3/2043	68,040	0.00%
Chubb INA Holdings, Inc.	250,000	4.35%	3/11/2045	234,959	0.02%
Chubb INA Holdings, Inc.	138,000	3.05%	15/12/2061	99,096	0.01%
Church & Dwight Co., Inc.	50,000	3.15%	1/8/2027	47,883	0.00%
Church & Dwight Co., Inc.	200,000	2.30%	15/12/2031	169,825	0.01%
Church & Dwight Co., Inc.	100,000	5.00%	15/6/2052	100,203	0.01%
Cigna Group	150,000	3.25%	15/4/2025	146,403	0.01%
Cigna Group	387,000	4.13%	15/11/2025	382,187	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Group	175,000	1.25%	15/3/2026	162,224	0.01%
Cigna Group	400,000	3.40%	1/3/2027	385,527	0.03%
Cigna Group	425,000	4.38%	15/10/2028	421,653	0.03%
Cigna Group	475,000	2.40%	15/3/2030	416,160	0.03%
Cigna Group	225,000	2.38%	15/3/2031	192,017	0.01%
Cigna Group	200,000	4.80%	15/8/2038	193,738	0.01%
Cigna Group	150,000	3.20%	15/3/2040	117,342	0.01%
Cigna Group	150,000	6.13%	15/11/2041	164,448	0.01%
Cigna Group	300,000	4.80%	15/7/2046	282,235	0.02%
Cigna Group	385,000	4.90%	15/12/2048	366,524	0.02%
Cigna Group	175,000	3.40%	15/3/2050	129,403	0.01%
Cigna Group	225,000	3.40%	15/3/2051	166,554	0.01%
Cincinnati Financial Corp.	50,000	6.92%	15/5/2028	53,587	0.00%
Cincinnati Financial Corp.	50,000	6.13%	1/11/2034	52,422	0.00%
Cintas Corp. No 2	300,000	3.70%	1/4/2027	293,672	0.02%
Cisco Systems, Inc.	71,000	3.50%	15/6/2025	70,015	0.00%
Cisco Systems, Inc.	125,000	2.95%	28/2/2026	121,045	0.01%
Cisco Systems, Inc.	250,000	2.50%	20/9/2026	238,505	0.02%
Cisco Systems, Inc.	300,000	5.90%	15/2/2039	333,086	0.02%
Cisco Systems, Inc.	250,000	5.50%	15/1/2040	266,371	0.02%
Citadel LP	75,000	4.88%	15/1/2027	73,074	0.01%
Citibank Credit Card Issuance Trust	200,000	3.96%	13/10/2030	195,170	0.01%
Citibank Credit Card Issuance Trust	100,000	6.15%	15/6/2039	109,945	0.01%
Citibank NA	250,000	5.86%	29/9/2025	254,225	0.02%
Citibank NA	350,000	5.49%	4/12/2026	356,501	0.02%
Citibank NA	350,000	5.80%	29/9/2028	365,447	0.02%
Citigroup Commercial Mortgage Trust 2014	50,000	3.86%	10/5/2047	49,587	0.00%
Citigroup Commercial Mortgage Trust 2014	5,408	3.58%	10/5/2047	5,408	0.00%
Citigroup Commercial Mortgage Trust 2014	150,000	3.64%	10/10/2047	147,330	0.01%
Citigroup Commercial Mortgage Trust 2015	90,000	3.19%	10/4/2048	87,087	0.01%
Citigroup Commercial Mortgage Trust 2015	250,000	3.78%	10/9/2058	239,846	0.02%
Citigroup Commercial Mortgage Trust 2016	500,000	3.62%	10/2/2049	476,490	0.03%
Citigroup Commercial Mortgage Trust 2016	100,000	3.35%	10/2/2049	95,740	0.01%
Citigroup Commercial Mortgage Trust 2016	50,000	3.31%	10/4/2049	47,617	0.00%
Citigroup Commercial Mortgage Trust 2016	100,000	2.65%	10/7/2049	93,783	0.01%
Citigroup Commercial Mortgage Trust 2016	195,000	3.15%	15/11/2049	182,837	0.01%
Citigroup Commercial Mortgage Trust 2017	84,653	3.21%	12/10/2050	78,090	0.01%
Citigroup Commercial Mortgage Trust 2017	50,000	3.76%	12/10/2050	45,391	0.00%
Citigroup Commercial Mortgage Trust 2018	75,000	4.01%	10/3/2051	71,378	0.00%
Citigroup Commercial Mortgage Trust 2018	250,000	4.41%	10/11/2051	233,569	0.02%
Citigroup, Inc.	75,000	3.88%	26/3/2025	73,624	0.01%
Citigroup, Inc.	100,000	3.30%	27/4/2025	97,740	0.01%
Citigroup, Inc.	673,000	4.40%	10/6/2025	665,381	0.04%
Citigroup, Inc.	150,000	5.50%	13/9/2025	150,762	0.01%
Citigroup, Inc.^	350,000	2.01%	25/1/2026	336,302	0.02%
Citigroup, Inc.	300,000	4.60%	9/3/2026	296,176	0.02%
Citigroup, Inc.^	398,000	3.29%	17/3/2026	387,545	0.03%
Citigroup, Inc.^	675,000	3.11%	8/4/2026	656,322	0.04%
Citigroup, Inc.^	425,000	5.61%	29/9/2026	428,098	0.03%
Citigroup, Inc.	445,000	3.20%	21/10/2026	424,606	0.03%
Citigroup, Inc.	150,000	4.30%	20/11/2026	146,999	0.01%
Citigroup, Inc.^	900,000	1.12%	28/1/2027	827,234	0.06%
Citigroup, Inc.^	400,000	1.46%	9/6/2027	366,076	0.02%
Citigroup, Inc.	675,000	4.45%	29/9/2027	659,400	0.04%
Citigroup, Inc.^	100,000	3.89%	10/1/2028	96,746	0.01%
Citigroup, Inc.^	200,000	3.07%	24/2/2028	188,474	0.01%
Citigroup, Inc.^	550,000	4.66%	24/5/2028	546,543	0.04%
Citigroup, Inc.^	350,000	3.67%	24/7/2028	333,681	0.02%
Citigroup, Inc.	300,000	4.13%	25/7/2028	288,201	0.02%
Citigroup, Inc.^	150,000	3.52%	27/10/2028	141,808	0.01%
Citigroup, Inc.^	550,000	4.08%	23/4/2029	529,814	0.04%
Citigroup, Inc.^	250,000	3.98%	20/3/2030	237,184	0.02%
Citigroup, Inc.^	315,000	2.98%	5/11/2030	280,798	0.02%
Citigroup, Inc.^	270,000	2.67%	29/1/2031	234,368	0.02%
Citigroup, Inc.^	800,000	4.41%	31/3/2031	766,063	0.05%
Citigroup, Inc.^	550,000	2.57%	3/6/2031	469,843	0.03%
Citigroup, Inc.^	400,000	2.56%	1/5/2032	333,886	0.02%
Citigroup, Inc.	150,000	6.63%	15/6/2032	163,271	0.01%
Citigroup, Inc.^	200,000	2.52%	3/11/2032	165,053	0.01%
Citigroup, Inc.^	450,000	3.06%	25/1/2033	384,047	0.03%
Citigroup, Inc.	100,000	5.88%	22/2/2033	104,390	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.^	250,000	3.79%	17/3/2033	224,928	0.02%
Citigroup, Inc.^	300,000	4.91%	24/5/2033	293,775	0.02%
Citigroup, Inc.	100,000	6.00%	31/10/2033	105,511	0.01%
Citigroup, Inc.^	400,000	6.27%	17/11/2033	428,141	0.03%
Citigroup, Inc.^	500,000	6.17%	25/5/2034	518,581	0.03%
Citigroup, Inc.	112,000	6.13%	25/8/2036	119,840	0.01%
Citigroup, Inc.^	150,000	3.88%	24/1/2039	129,508	0.01%
Citigroup, Inc.	325,000	8.13%	15/7/2039	419,511	0.03%
Citigroup, Inc.^	200,000	5.32%	26/3/2041	200,552	0.01%
Citigroup, Inc.	100,000	5.88%	30/1/2042	106,491	0.01%
Citigroup, Inc.^	50,000	2.90%	3/11/2042	35,999	0.00%
Citigroup, Inc.	100,000	6.68%	13/9/2043	112,299	0.01%
Citigroup, Inc.	125,000	4.65%	30/7/2045	113,738	0.01%
Citigroup, Inc.	290,000	4.75%	18/5/2046	260,088	0.02%
Citigroup, Inc.^	250,000	4.28%	24/4/2048	219,000	0.01%
Citigroup, Inc.	425,000	4.65%	23/7/2048	393,212	0.03%
Citizens Bank NA	300,000	2.25%	28/4/2025	286,862	0.02%
Citizens Bank NA^	25,000	4.58%	9/8/2028	23,750	0.00%
Citizens Financial Group, Inc.	200,000	3.25%	30/4/2030	175,661	0.01%
Citizens Financial Group, Inc.	125,000	2.64%	30/9/2032	96,455	0.01%
Citizens Financial Group, Inc.^	50,000	5.64%	21/5/2037	46,232	0.00%
City of Hope	100,000	4.38%	15/8/2048	84,685	0.01%
City of Houston TX	110,000	6.29%	1/3/2032	117,217	0.01%
City of Houston TX	100,000	3.96%	1/3/2047	88,838	0.01%
City of Los Angeles Department of Airports Customer Facility Charge Revenue	100,000	4.24%	15/5/2048	88,385	0.01%
City of New York NY	150,000	5.21%	1/10/2031	154,717	0.01%
City of New York NY	50,000	6.27%	1/12/2037	55,735	0.00%
City of New York NY	100,000	5.26%	1/10/2052	105,205	0.01%
City of San Antonio TX Electric & Gas Systems Revenue	100,000	5.99%	1/2/2039	109,527	0.01%
City of San Francisco CA Public Utilities Commission Water Revenue	50,000	6.95%	1/11/2050	59,958	0.00%
City of Tucson AZ	50,000	2.86%	1/7/2047	36,915	0.00%
Claremont Mckenna College	50,000	3.78%	1/1/2122	34,407	0.00%
Cleco Corporate Holdings LLC	230,000	3.74%	1/5/2026	221,900	0.01%
Cleco Corporate Holdings LLC	25,000	4.97%	1/5/2046	21,088	0.00%
Cleveland Clinic Foundation	60,000	4.86%	1/1/2114	56,443	0.00%
Cleveland Electric Illuminating Co.	25,000	3.50%	1/4/2028	23,473	0.00%
Cleveland Electric Illuminating Co.	50,000	4.55%	15/11/2030	47,452	0.00%
Cleveland Electric Illuminating Co.	50,000	5.95%	15/12/2036	51,154	0.00%
Clorox Co.	175,000	3.10%	1/10/2027	165,403	0.01%
Clorox Co.	50,000	3.90%	15/5/2028	48,465	0.00%
Clorox Co.	100,000	1.80%	15/5/2030	83,504	0.01%
Clorox Co.	100,000	4.60%	1/5/2032	99,657	0.01%
CME Group, Inc.	190,000	3.75%	15/6/2028	185,880	0.01%
CME Group, Inc.	100,000	2.65%	15/3/2032	88,877	0.01%
CME Group, Inc.	100,000	5.30%	15/9/2043	106,428	0.01%
CME Group, Inc.	100,000	4.15%	15/6/2048	90,856	0.01%
CMS Energy Corp.	50,000	3.45%	15/8/2027	47,622	0.00%
CMS Energy Corp.	45,000	4.88%	1/3/2044	42,766	0.00%
CMS Energy Corp.^	75,000	4.75%	1/6/2050	67,934	0.00%
CMS Energy Corp.^	60,000	3.75%	1/12/2050	47,966	0.00%
CNA Financial Corp.	130,000	4.50%	1/3/2026	128,620	0.01%
CNA Financial Corp.	150,000	3.45%	15/8/2027	143,439	0.01%
CNA Financial Corp.	50,000	3.90%	1/5/2029	47,888	0.00%
CNA Financial Corp.	100,000	5.50%	15/6/2033	103,118	0.01%
CNH Industrial Capital LLC	175,000	5.45%	14/10/2025	176,000	0.01%
CNH Industrial Capital LLC	50,000	4.55%	10/4/2028	49,339	0.00%
CNO Financial Group, Inc.	150,000	5.25%	30/5/2029	148,456	0.01%
CNO Global Funding	200,000	1.75%	7/10/2026	181,513	0.01%
Coca-Cola Co.	150,000	3.38%	25/3/2027	146,567	0.01%
Coca-Cola Co.	175,000	1.45%	1/6/2027	159,950	0.01%
Coca-Cola Co.	375,000	1.00%	15/3/2028	330,856	0.02%
Coca-Cola Co.	600,000	1.65%	1/6/2030	514,089	0.03%
Coca-Cola Co.	200,000	1.38%	15/3/2031	165,034	0.01%
Coca-Cola Co.	200,000	2.25%	5/1/2032	174,738	0.01%
Coca-Cola Co.	175,000	4.13%	25/3/2040	163,193	0.01%
Coca-Cola Co.	125,000	2.60%	1/6/2050	86,182	0.01%
Coca-Cola Co.	275,000	3.00%	5/3/2051	207,881	0.01%
Coca-Cola Co.	350,000	2.50%	15/3/2051	235,593	0.02%
Coca-Cola Consolidated, Inc.	105,000	3.80%	25/11/2025	102,709	0.01%
Colgate-Palmolive Co.	175,000	4.80%	2/3/2026	177,256	0.01%

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Colgate-Palmolive Co.	100,000	3.10%	15/8/2027	96,533	0.01%
Colgate-Palmolive Co.	150,000	3.25%	15/8/2032	139,334	0.01%
Colgate-Palmolive Co.	225,000	4.60%	1/3/2033	233,951	0.02%
Colonial Enterprises, Inc.	95,000	3.25%	15/5/2030	86,270	0.01%
Colonial Pipeline Co.	55,000	7.63%	15/4/2032	63,441	0.00%
Colonial Pipeline Co.	130,000	4.25%	15/4/2048	109,139	0.01%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	55,000	4.15%	15/8/2026	53,462	0.00%
Columbia Pipeline Group, Inc.	150,000	4.50%	1/6/2025	148,184	0.01%
Columbia Pipeline Group, Inc.	75,000	5.80%	1/6/2045	74,906	0.01%
Columbia Pipelines Holding Co. LLC	115,000	6.04%	15/8/2028	118,797	0.01%
Columbia Pipelines Operating Co. LLC	105,000	5.93%	15/8/2030	108,654	0.01%
Columbia Pipelines Operating Co. LLC	220,000	6.04%	15/11/2033	230,634	0.02%
Columbia Pipelines Operating Co. LLC	105,000	6.50%	15/8/2043	112,648	0.01%
Columbia Pipelines Operating Co. LLC	160,000	6.54%	15/11/2053	175,847	0.01%
Columbia Pipelines Operating Co. LLC	75,000	6.71%	15/8/2063	82,859	0.01%
Comcast Corp.	452,000	3.38%	15/8/2025	441,777	0.03%
Comcast Corp.	450,000	3.95%	15/10/2025	444,199	0.03%
Comcast Corp.	100,000	3.15%	1/3/2026	97,082	0.01%
Comcast Corp.	50,000	3.30%	1/2/2027	48,268	0.00%
Comcast Corp.	400,000	3.30%	1/4/2027	385,076	0.03%
Comcast Corp.	625,000	3.15%	15/2/2028	595,960	0.04%
Comcast Corp.	400,000	4.15%	15/10/2028	394,463	0.03%
Comcast Corp.	400,000	2.65%	1/2/2030	359,900	0.02%
Comcast Corp.	195,000	3.40%	1/4/2030	182,599	0.01%
Comcast Corp.	200,000	1.95%	15/1/2031	168,705	0.01%
Comcast Corp.	475,000	5.50%	15/11/2032	505,862	0.03%
Comcast Corp.	444,000	4.25%	15/1/2033	431,281	0.03%
Comcast Corp.	150,000	4.80%	15/5/2033	151,888	0.01%
Comcast Corp.	100,000	5.65%	15/6/2035	107,438	0.01%
Comcast Corp.	410,000	4.40%	15/8/2035	394,974	0.03%
Comcast Corp.	150,000	3.20%	15/7/2036	126,208	0.01%
Comcast Corp.	150,000	6.45%	15/3/2037	171,073	0.01%
Comcast Corp.	315,000	3.90%	1/3/2038	281,831	0.02%
Comcast Corp.	300,000	4.60%	15/10/2038	290,593	0.02%
Comcast Corp.	400,000	3.25%	1/11/2039	324,933	0.02%
Comcast Corp.	350,000	3.75%	1/4/2040	301,133	0.02%
Comcast Corp.	150,000	4.00%	15/8/2047	126,680	0.01%
Comcast Corp.	525,000	3.97%	1/11/2047	441,310	0.03%
Comcast Corp.	370,000	4.70%	15/10/2048	353,517	0.02%
Comcast Corp.	500,000	4.00%	1/11/2049	418,418	0.03%
Comcast Corp.	200,000	2.80%	15/1/2051	133,317	0.01%
Comcast Corp.	704,000	2.89%	1/11/2051	476,755	0.03%
Comcast Corp.	200,000	2.45%	15/8/2052	124,653	0.01%
Comcast Corp.	245,000	4.05%	1/11/2052	206,860	0.01%
Comcast Corp.	125,000	5.35%	15/5/2053	129,645	0.01%
Comcast Corp.	1,139,000	2.94%	1/11/2056	750,793	0.05%
Comcast Corp.	125,000	4.95%	15/10/2058	123,062	0.01%
Comcast Corp.	150,000	2.65%	15/8/2062	92,297	0.01%
Comcast Corp.	480,000	2.99%	1/11/2063	310,156	0.02%
Comcast Corp.	150,000	5.50%	15/5/2064	158,115	0.01%
Comerica Bank	25,000	4.00%	27/7/2025	24,223	0.00%
Comerica Bank^	50,000	5.33%	25/8/2033	46,143	0.00%
Comerica, Inc.	100,000	4.00%	1/2/2029	94,519	0.01%
CommonSpirit Health	200,000	3.35%	1/10/2029	182,438	0.01%
CommonSpirit Health	100,000	4.35%	1/11/2042	86,818	0.01%
CommonSpirit Health	175,000	3.82%	1/10/2049	138,228	0.01%
CommonSpirit Health	215,000	3.91%	1/10/2050	169,315	0.01%
Commonwealth Edison Co.	250,000	3.70%	15/8/2028	241,743	0.02%
Commonwealth Edison Co.	150,000	5.90%	15/3/2036	162,302	0.01%
Commonwealth Edison Co.	50,000	3.80%	1/10/2042	41,685	0.00%
Commonwealth Edison Co.	50,000	4.60%	15/8/2043	46,337	0.00%
Commonwealth Edison Co.	100,000	4.70%	15/1/2044	93,193	0.01%
Commonwealth Edison Co.	75,000	3.70%	1/3/2045	60,658	0.00%
Commonwealth Edison Co.	100,000	4.35%	15/11/2045	87,674	0.01%
Commonwealth Edison Co.	25,000	3.65%	15/6/2046	19,786	0.00%
Commonwealth Edison Co.	150,000	3.75%	15/8/2047	121,175	0.01%
Commonwealth Edison Co.	185,000	4.00%	1/3/2048	157,067	0.01%
Commonwealth Edison Co.	125,000	3.00%	1/3/2050	87,155	0.01%
Commonwealth Edison Co.	25,000	3.13%	15/3/2051	17,730	0.00%
Commonwealth Edison Co.	145,000	2.75%	1/9/2051	94,563	0.01%
Commonwealth Edison Co.	100,000	3.85%	15/3/2052	81,047	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Commonwealth Edison Co.	20,000	5.30%	1/2/2053	20,376	0.00%
Commonwealth Financing Authority	65,000	3.86%	1/6/2038	59,188	0.00%
Commonwealth Financing Authority	110,000	2.99%	1/6/2042	85,556	0.01%
Commonwealth of Massachusetts	94,173	4.11%	15/7/2031	91,649	0.01%
Commonwealth of Massachusetts	175,000	5.46%	1/12/2039	183,276	0.01%
Commonwealth of Massachusetts	100,000	2.51%	1/7/2041	74,878	0.01%
Commonwealth of Massachusetts	105,000	2.90%	1/9/2049	75,358	0.01%
Commonwealth of Massachusetts Transportation Fund Revenue	75,000	5.73%	1/6/2040	80,371	0.01%
Community Health Network, Inc.	75,000	3.10%	1/5/2050	50,133	0.00%
Conagra Brands, Inc.	100,000	4.60%	1/11/2025	99,113	0.01%
Conagra Brands, Inc.	275,000	7.00%	1/10/2028	296,502	0.02%
Conagra Brands, Inc.	25,000	8.25%	15/9/2030	29,202	0.00%
Conagra Brands, Inc.	350,000	5.30%	1/11/2038	342,328	0.02%
Concentrix Corp.	100,000	6.60%	2/8/2028	103,109	0.01%
Concentrix Corp.	100,000	6.85%	2/8/2033	102,849	0.01%
Connecticut Light & Power Co.	170,000	0.75%	1/12/2025	157,560	0.01%
Connecticut Light & Power Co.	25,000	3.20%	15/3/2027	23,994	0.00%
Connecticut Light & Power Co.	75,000	2.05%	1/7/2031	62,373	0.00%
Connecticut Light & Power Co.	110,000	4.30%	15/4/2044	97,456	0.01%
Connecticut Light & Power Co.	75,000	4.15%	1/6/2045	66,451	0.00%
Connecticut Light & Power Co.	95,000	4.00%	1/4/2048	81,077	0.01%
Connecticut Light & Power Co.	60,000	5.25%	15/1/2053	61,256	0.00%
Conoco Funding Co.	65,000	7.25%	15/10/2031	75,049	0.01%
ConocoPhillips	50,000	5.90%	15/10/2032	54,901	0.00%
ConocoPhillips	200,000	5.90%	15/5/2038	215,283	0.01%
ConocoPhillips	197,000	6.50%	1/2/2039	228,170	0.02%
ConocoPhillips Co.	22,000	2.40%	7/3/2025	21,377	0.00%
ConocoPhillips Co.	225,000	6.95%	15/4/2029	250,820	0.02%
ConocoPhillips Co.	200,000	5.05%	15/9/2033	205,785	0.01%
ConocoPhillips Co.	115,000	3.76%	15/3/2042	97,302	0.01%
ConocoPhillips Co.	140,000	4.30%	15/11/2044	125,452	0.01%
ConocoPhillips Co.	160,000	3.80%	15/3/2052	129,469	0.01%
ConocoPhillips Co.	160,000	5.30%	15/5/2053	164,702	0.01%
ConocoPhillips Co.	145,000	5.55%	15/3/2054	154,343	0.01%
ConocoPhillips Co.	263,000	4.03%	15/3/2062	213,952	0.01%
ConocoPhillips Co.	100,000	5.70%	15/9/2063	108,190	0.01%
Consolidated Edison Co. of New York, Inc.	50,000	3.13%	15/11/2027	47,727	0.00%
Consolidated Edison Co. of New York, Inc.	45,000	3.80%	15/5/2028	43,494	0.00%
Consolidated Edison Co. of New York, Inc.	75,000	4.00%	1/12/2028	73,318	0.01%
Consolidated Edison Co. of New York, Inc.	25,000	3.35%	1/4/2030	23,344	0.00%
Consolidated Edison Co. of New York, Inc.	140,000	2.40%	15/6/2031	121,002	0.01%
Consolidated Edison Co. of New York, Inc.	75,000	5.20%	1/3/2033	77,641	0.01%
Consolidated Edison Co. of New York, Inc.	325,000	5.50%	15/3/2034	341,610	0.02%
Consolidated Edison Co. of New York, Inc.	60,000	5.85%	15/3/2036	63,370	0.00%
Consolidated Edison Co. of New York, Inc.	60,000	6.20%	15/6/2036	65,044	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	6.75%	1/4/2038	108,774	0.01%
Consolidated Edison Co. of New York, Inc.	95,000	5.50%	1/12/2039	95,934	0.01%
Consolidated Edison Co. of New York, Inc.	35,000	5.70%	15/6/2040	36,353	0.00%
Consolidated Edison Co. of New York, Inc.	60,000	4.20%	15/3/2042	51,944	0.00%
Consolidated Edison Co. of New York, Inc.	205,000	4.45%	15/3/2044	184,043	0.01%
Consolidated Edison Co. of New York, Inc.	95,000	4.50%	1/12/2045	84,755	0.01%
Consolidated Edison Co. of New York, Inc.	70,000	3.85%	15/6/2046	57,103	0.00%
Consolidated Edison Co. of New York, Inc.	80,000	3.88%	15/6/2047	65,022	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	4.65%	1/12/2048	86,602	0.01%
Consolidated Edison Co. of New York, Inc.	25,000	4.13%	15/5/2049	20,968	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	3.20%	1/12/2051	67,469	0.00%
Consolidated Edison Co. of New York, Inc.	325,000	5.90%	15/11/2053	358,620	0.02%
Consolidated Edison Co. of New York, Inc.	130,000	4.63%	1/12/2054	117,272	0.01%
Consolidated Edison Co. of New York, Inc.	75,000	4.30%	1/12/2056	63,045	0.00%
Consolidated Edison Co. of New York, Inc.	105,000	4.50%	15/5/2058	91,318	0.01%
Consolidated Edison Co. of New York, Inc.	90,000	3.70%	15/11/2059	67,756	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	3.00%	1/12/2060	61,934	0.00%
Consolidated Edison Co. of New York, Inc.	110,000	3.60%	15/6/2061	82,894	0.01%
Constellation Brands, Inc.	150,000	4.40%	15/11/2025	148,293	0.01%
Constellation Brands, Inc.	166,000	4.75%	1/12/2025	165,222	0.01%
Constellation Brands, Inc.	100,000	3.70%	6/12/2026	97,504	0.01%
Constellation Brands, Inc.	160,000	3.50%	9/5/2027	154,160	0.01%
Constellation Brands, Inc.	125,000	3.60%	15/2/2028	120,049	0.01%
Constellation Brands, Inc.	75,000	4.65%	15/11/2028	75,125	0.01%
Constellation Brands, Inc.	75,000	2.88%	1/5/2030	67,178	0.00%
Constellation Brands, Inc.	175,000	2.25%	1/8/2031	147,204	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Constellation Brands, Inc.	100,000	4.50%	9/5/2047	89,097	0.01%
Constellation Brands, Inc.	275,000	3.75%	1/5/2050	219,684	0.01%
Constellation Energy Generation LLC	250,000	3.25%	1/6/2025	242,825	0.02%
Constellation Energy Generation LLC	115,000	5.80%	1/3/2033	121,116	0.01%
Constellation Energy Generation LLC	100,000	6.25%	1/10/2039	107,137	0.01%
Constellation Energy Generation LLC	15,000	5.75%	1/10/2041	15,027	0.00%
Constellation Energy Generation LLC	185,000	5.60%	15/6/2042	185,089	0.01%
Constellation Energy Generation LLC	155,000	6.50%	1/10/2053	175,149	0.01%
Consumers Energy Co.	60,000	4.65%	1/3/2028	60,339	0.00%
Consumers Energy Co.	100,000	3.80%	15/11/2028	96,568	0.01%
Consumers Energy Co.	15,000	3.60%	15/8/2032	13,898	0.00%
Consumers Energy Co.	80,000	4.63%	15/5/2033	79,932	0.01%
Consumers Energy Co.	100,000	3.95%	15/5/2043	85,783	0.01%
Consumers Energy Co.	100,000	3.25%	15/8/2046	79,232	0.01%
Consumers Energy Co.	80,000	4.05%	15/5/2048	70,029	0.00%
Consumers Energy Co.	100,000	4.35%	15/4/2049	90,086	0.01%
Consumers Energy Co.	100,000	3.10%	15/8/2050	73,834	0.01%
Consumers Energy Co.	85,000	3.50%	1/8/2051	66,744	0.00%
Consumers Energy Co.	72,000	2.65%	15/8/2052	47,894	0.00%
Consumers Energy Co.	55,000	4.20%	1/9/2052	48,407	0.00%
Consumers Energy Co.	73,000	2.50%	1/5/2060	44,781	0.00%
Continental Resources, Inc.	270,000	2.27%	15/11/2026	248,583	0.02%
Continental Resources, Inc.	150,000	4.38%	15/1/2028	145,206	0.01%
Continental Resources, Inc.	80,000	5.75%	15/1/2031	79,588	0.01%
Continental Resources, Inc.	180,000	2.88%	1/4/2032	146,038	0.01%
Continental Resources, Inc.	100,000	4.90%	1/6/2044	80,741	0.01%
Continental Wind LLC	51,756	6.00%	28/2/2033	52,859	0.00%
COR2 Commercial Mortgage Trust 2017	186,552	3.32%	10/9/2050	180,257	0.01%
Corebridge Financial, Inc.	200,000	3.50%	4/4/2025	195,115	0.01%
Corebridge Financial, Inc.	200,000	3.85%	5/4/2029	188,789	0.01%
Corebridge Financial, Inc.	100,000	3.90%	5/4/2032	90,589	0.01%
Corebridge Financial, Inc.	125,000	4.35%	5/4/2042	105,898	0.01%
Corebridge Financial, Inc.	425,000	4.40%	5/4/2052	356,560	0.02%
Corebridge Financial, Inc. ^	150,000	6.88%	15/12/2052	149,550	0.01%
Corning, Inc.	45,000	4.70%	15/3/2037	42,909	0.00%
Corning, Inc.	125,000	5.75%	15/8/2040	128,112	0.01%
Corning, Inc.	100,000	4.75%	15/3/2042	93,381	0.01%
Corning, Inc.	100,000	3.90%	15/11/2049	81,043	0.01%
Corning, Inc.	100,000	5.85%	15/11/2068	100,368	0.01%
Corning, Inc.	130,000	5.45%	15/11/2079	125,695	0.01%
Corporate Office Properties LP	100,000	2.00%	15/1/2029	83,042	0.01%
Corporate Office Properties LP	150,000	2.90%	1/12/2033	117,887	0.01%
CoStar Group, Inc.	140,000	2.80%	15/7/2030	119,798	0.01%
Costco Wholesale Corp.	175,000	3.00%	18/5/2027	168,513	0.01%
Costco Wholesale Corp.	200,000	1.38%	20/6/2027	181,609	0.01%
Costco Wholesale Corp.	200,000	1.60%	20/4/2030	171,379	0.01%
Costco Wholesale Corp.	550,000	1.75%	20/4/2032	457,475	0.03%
Coterra Energy, Inc.	100,000	3.90%	15/5/2027	96,681	0.01%
Coterra Energy, Inc.	65,000	4.38%	15/3/2029	63,174	0.00%
Cottage Health Obligated Group	100,000	3.30%	1/11/2049	74,541	0.01%
County of Clark Department of Aviation	75,000	6.82%	1/7/2045	92,332	0.01%
County of Cook IL	55,000	6.23%	15/11/2034	59,762	0.00%
County of Miami-Dade FL Aviation Revenue	100,000	4.28%	1/10/2041	90,129	0.01%
County of Riverside CA	100,000	3.82%	15/2/2038	91,877	0.01%
Cox Communications, Inc.	250,000	3.50%	15/8/2027	237,785	0.02%
Cox Communications, Inc.	250,000	5.45%	15/9/2028	255,384	0.02%
Cox Communications, Inc.	125,000	1.80%	1/10/2030	101,709	0.01%
Cox Communications, Inc.	360,000	2.60%	15/6/2031	304,658	0.02%
Cox Communications, Inc.	100,000	4.80%	1/2/2035	93,971	0.01%
Cox Communications, Inc.	60,000	4.70%	15/12/2042	52,071	0.00%
Cox Communications, Inc.	200,000	2.95%	1/10/2050	128,512	0.01%
CR28 Commercial Mortgage Trust 2016	200,000	3.76%	10/2/2049	192,632	0.01%
CRH America, Inc.	235,000	3.88%	18/5/2025	230,714	0.02%
Crown Castle, Inc.	300,000	1.35%	15/7/2025	283,276	0.02%
Crown Castle, Inc.	150,000	4.45%	15/2/2026	147,775	0.01%
Crown Castle, Inc.	125,000	3.70%	15/6/2026	120,782	0.01%
Crown Castle, Inc.	100,000	3.65%	1/9/2027	95,136	0.01%
Crown Castle, Inc.	200,000	3.80%	15/2/2028	190,335	0.01%
Crown Castle, Inc.	200,000	3.10%	15/11/2029	179,181	0.01%
Crown Castle, Inc.	150,000	3.30%	1/7/2030	134,590	0.01%
Crown Castle, Inc.	200,000	2.10%	1/4/2031	162,909	0.01%

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Crown Castle, Inc.	200,000	5.10%	1/5/2033	198,490	0.01%
Crown Castle, Inc.	125,000	2.90%	1/4/2041	89,379	0.01%
Crown Castle, Inc.	75,000	4.75%	15/5/2047	65,073	0.00%
Crown Castle, Inc.	75,000	5.20%	15/2/2049	70,929	0.00%
Crown Castle, Inc.	225,000	3.25%	15/1/2051	157,722	0.01%
CSAIL 2015-C1 Commercial Mortgage Trust	125,000	3.51%	15/4/2050	121,624	0.01%
CSAIL 2015-C2 Commercial Mortgage Trust	150,000	3.50%	15/6/2057	145,525	0.01%
CSAIL 2015-C4 Commercial Mortgage Trust	75,000	3.81%	15/11/2048	72,498	0.00%
CSAIL 2016-C7 Commercial Mortgage Trust	225,000	3.50%	15/11/2049	212,851	0.01%
CSAIL 2017-CX10 Commercial Mortgage Trust*	180,000	3.46%	15/11/2050	165,724	0.01%
CSAIL 2018-CX11 Commercial Mortgage Trust*	50,000	4.03%	15/4/2051	47,487	0.00%
CSAIL 2018-CX12 Commercial Mortgage Trust*	350,000	4.22%	15/8/2051	335,551	0.02%
CSX Corp.	300,000	3.35%	1/11/2025	292,646	0.02%
CSX Corp.	150,000	2.60%	1/11/2026	142,810	0.01%
CSX Corp.	325,000	4.25%	15/3/2029	324,616	0.02%
CSX Corp.	150,000	4.10%	15/11/2032	145,805	0.01%
CSX Corp.	75,000	6.00%	1/10/2036	82,375	0.01%
CSX Corp.	250,000	6.22%	30/4/2040	281,389	0.02%
CSX Corp.	100,000	5.50%	15/4/2041	104,356	0.01%
CSX Corp.	175,000	4.10%	15/3/2044	153,192	0.01%
CSX Corp.	150,000	4.30%	1/3/2048	133,600	0.01%
CSX Corp.	100,000	4.75%	15/11/2048	95,264	0.01%
CSX Corp.	25,000	3.80%	15/4/2050	20,413	0.00%
CSX Corp.	380,000	2.50%	15/5/2051	245,872	0.02%
CSX Corp.	100,000	4.50%	15/11/2052	93,070	0.01%
CSX Corp.	75,000	4.50%	1/8/2054	69,374	0.00%
CSX Corp.	100,000	4.25%	1/11/2066	85,481	0.01%
CSX Corp.	100,000	4.65%	1/3/2068	91,943	0.01%
CubeSmart LP	100,000	3.13%	1/9/2026	94,901	0.01%
CubeSmart LP	100,000	2.25%	15/12/2028	88,345	0.01%
CubeSmart LP	50,000	4.38%	15/2/2029	48,535	0.00%
CubeSmart LP	125,000	2.00%	15/2/2031	102,046	0.01%
CubeSmart LP	100,000	2.50%	15/2/2032	83,084	0.01%
Cummins, Inc.	85,000	4.88%	1/10/2043	83,534	0.01%
Cummins, Inc.	100,000	2.60%	1/9/2050	66,348	0.00%
CVS Health Corp.	409,000	3.88%	20/7/2025	401,705	0.03%
CVS Health Corp.	500,000	2.88%	1/6/2026	477,788	0.03%
CVS Health Corp.	730,000	3.00%	15/8/2026	698,157	0.05%
CVS Health Corp.	150,000	3.63%	1/4/2027	145,428	0.01%
CVS Health Corp.	548,000	4.30%	25/3/2028	538,660	0.04%
CVS Health Corp.	400,000	5.00%	30/1/2029	406,889	0.03%
CVS Health Corp.	100,000	3.25%	15/8/2029	93,116	0.01%
CVS Health Corp.	300,000	5.13%	21/2/2030	304,742	0.02%
CVS Health Corp.	175,000	1.88%	28/2/2031	143,999	0.01%
CVS Health Corp.	250,000	5.30%	1/6/2033	256,614	0.02%
CVS Health Corp.	200,000	4.88%	20/7/2035	196,617	0.01%
CVS Health Corp.	763,000	4.78%	25/3/2038	721,275	0.05%
CVS Health Corp.	150,000	6.13%	15/9/2039	159,331	0.01%
CVS Health Corp.	300,000	4.13%	1/4/2040	258,037	0.02%
CVS Health Corp.	175,000	2.70%	21/8/2040	125,063	0.01%
CVS Health Corp.	200,000	5.30%	5/12/2043	193,767	0.01%
CVS Health Corp.	555,000	5.13%	20/7/2045	525,999	0.04%
CVS Health Corp.	1,150,000	5.05%	25/3/2048	1,079,094	0.07%
CVS Health Corp.	75,000	4.25%	1/4/2050	62,717	0.00%
CVS Health Corp.	125,000	5.63%	21/2/2053	126,867	0.01%
CVS Health Corp.	125,000	5.88%	1/6/2053	131,701	0.01%
CVS Health Corp.	200,000	6.00%	1/6/2063	213,014	0.01%
Daimler Truck Finance North America LLC	175,000	5.20%	17/1/2025	174,923	0.01%
Daimler Truck Finance North America LLC	175,000	5.15%	16/1/2026	175,527	0.01%
Dallas Area Rapid Transit	75,000	6.00%	1/12/2044	84,494	0.01%
Dallas Area Rapid Transit	75,000	5.02%	1/12/2048	74,674	0.01%
Dallas Convention Center Hotel Development Corp.	65,000	7.09%	1/1/2042	74,308	0.01%
Dallas County Hospital District	50,000	5.62%	15/8/2044	53,623	0.00%
Dallas Fort Worth International Airport	125,000	2.99%	1/11/2038	105,078	0.01%
Dallas Fort Worth International Airport	50,000	3.09%	1/11/2040	40,607	0.00%
Dallas Fort Worth International Airport	150,000	2.92%	1/11/2050	110,916	0.01%
Dallas Fort Worth International Airport	100,000	4.51%	1/11/2051	93,221	0.01%
Dallas Independent School District	100,000	6.45%	15/2/2035	100,223	0.01%
Danaher Corp.	200,000	4.38%	15/9/2045	185,909	0.01%
Danaher Corp.	125,000	2.60%	1/10/2050	83,734	0.01%
Darden Restaurants, Inc.	50,000	3.85%	1/5/2027	48,385	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Darden Restaurants, Inc.	100,000	4.55%	15/2/2048	84,913	0.01%
Dartmouth-Hitchcock Health	50,000	4.18%	1/8/2048	39,420	0.00%
Dayton Power & Light Co.	65,000	3.95%	15/6/2049	49,972	0.00%
DBJPM 17-C6 Mortgage Trust	125,000	3.33%	10/6/2050	117,308	0.01%
DBJPM 17-C6 Mortgage Trust <sup>^</sup>	100,000	3.56%	10/6/2050	90,234	0.01%
DC1 Commercial Mortgage Trust 2015	75,000	3.35%	10/2/2048	72,770	0.00%
DCP Midstream Operating LP	115,000	5.38%	15/7/2025	115,123	0.01%
DCP Midstream Operating LP	75,000	5.63%	15/7/2027	76,893	0.01%
DCP Midstream Operating LP	70,000	5.13%	15/5/2029	69,991	0.00%
DCP Midstream Operating LP	245,000	3.25%	15/2/2032	212,671	0.01%
DCP Midstream Operating LP	90,000	5.60%	1/4/2044	87,904	0.01%
Deere & Co.	52,000	2.75%	15/4/2025	50,718	0.00%
Deere & Co.	100,000	5.38%	16/10/2029	105,739	0.01%
Deere & Co.	100,000	7.13%	3/3/2031	116,788	0.01%
Deere & Co.	200,000	3.90%	9/6/2042	180,041	0.01%
Deere & Co.	150,000	3.75%	15/4/2050	131,455	0.01%
Dell International LLC/EMC Corp.	200,000	5.85%	15/7/2025	202,061	0.01%
Dell International LLC/EMC Corp.	679,000	6.02%	15/6/2026	694,853	0.05%
Dell International LLC/EMC Corp.	200,000	5.25%	1/2/2028	205,172	0.01%
Dell International LLC/EMC Corp.	225,000	5.30%	1/10/2029	231,808	0.02%
Dell International LLC/EMC Corp.	95,000	6.20%	15/7/2030	101,965	0.01%
Dell International LLC/EMC Corp.	150,000	5.75%	1/2/2033	157,905	0.01%
Dell International LLC/EMC Corp.	95,000	8.10%	15/7/2036	116,733	0.01%
Dell International LLC/EMC Corp.	150,000	3.38%	15/12/2041	113,588	0.01%
Dell International LLC/EMC Corp.	100,000	8.35%	15/7/2046	131,801	0.01%
Dell International LLC/EMC Corp.	250,000	3.45%	15/12/2051	181,102	0.01%
Dell, Inc.	60,000	6.50%	15/4/2038	64,167	0.00%
Delmarva Power & Light Co.	55,000	4.15%	15/5/2045	46,039	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	775,000	4.75%	20/10/2028	761,919	0.05%
DENTSPLY SIRONA, Inc.	150,000	3.25%	1/6/2030	132,579	0.01%
Devon Energy Corp.	83,000	4.50%	15/1/2030	79,716	0.01%
Devon Energy Corp.	100,000	7.88%	30/9/2031	116,562	0.01%
Devon Energy Corp.	50,000	7.95%	15/4/2032	58,181	0.00%
Devon Energy Corp.	170,000	5.60%	15/7/2041	164,425	0.01%
Devon Energy Corp.	105,000	4.75%	15/5/2042	91,776	0.01%
Devon Energy Corp.	105,000	5.00%	15/6/2045	93,070	0.01%
DH Europe Finance II Sarl	200,000	2.60%	15/11/2029	180,957	0.01%
DH Europe Finance II Sarl	225,000	3.40%	15/11/2049	178,070	0.01%
Diamondback Energy, Inc.	365,000	3.50%	1/12/2029	339,159	0.02%
Diamondback Energy, Inc.	175,000	3.13%	24/3/2031	155,708	0.01%
Diamondback Energy, Inc.	90,000	6.25%	15/3/2033	96,353	0.01%
Diamondback Energy, Inc.	100,000	4.40%	24/3/2051	83,128	0.01%
Diamondback Energy, Inc.	100,000	4.25%	15/3/2052	80,708	0.01%
Diamondback Energy, Inc.	70,000	6.25%	15/3/2053	74,958	0.01%
Dick's Sporting Goods, Inc.	175,000	4.10%	15/1/2052	125,289	0.01%
Digital Realty Trust LP	170,000	3.70%	15/8/2027	164,073	0.01%
Digital Realty Trust LP	220,000	4.45%	15/7/2028	215,376	0.01%
Digital Realty Trust LP	100,000	3.60%	1/7/2029	93,973	0.01%
Dignity Health	50,000	5.27%	1/11/2064	46,852	0.00%
Discover Bank	406,000	4.25%	13/3/2026	394,001	0.03%
Discover Bank	200,000	3.45%	27/7/2026	189,213	0.01%
Discover Financial Services	150,000	6.70%	29/11/2032	156,970	0.01%
Discover Financial Services <sup>^</sup>	125,000	7.96%	2/11/2034	139,054	0.01%
Discovery Communications LLC	83,000	3.95%	15/6/2025	81,068	0.01%
Discovery Communications LLC	125,000	4.90%	11/3/2026	124,708	0.01%
Discovery Communications LLC	275,000	3.95%	20/3/2028	261,943	0.02%
Discovery Communications LLC	130,000	3.63%	15/5/2030	117,978	0.01%
Discovery Communications LLC	80,000	5.00%	20/9/2037	71,735	0.00%
Discovery Communications LLC	95,000	6.35%	1/6/2040	95,276	0.01%
Discovery Communications LLC	80,000	4.88%	1/4/2043	66,796	0.00%
Discovery Communications LLC	250,000	5.20%	20/9/2047	215,748	0.01%
Discovery Communications LLC	140,000	5.30%	15/5/2049	120,981	0.01%
Discovery Communications LLC	100,000	4.65%	15/5/2050	80,532	0.01%
Discovery Communications LLC	302,000	4.00%	15/9/2055	214,810	0.01%
District of Columbia Income Tax Revenue	100,000	5.59%	1/12/2034	105,534	0.01%
District of Columbia Water & Sewer Authority	55,000	4.81%	1/10/2114	53,777	0.00%
Doctors Co. An Interinsurance Exchange	70,000	4.50%	18/1/2032	56,628	0.00%
Dollar General Corp.	175,000	3.88%	15/4/2027	169,686	0.01%
Dollar General Corp.	200,000	3.50%	3/4/2030	184,314	0.01%
Dollar General Corp.	100,000	5.00%	1/11/2032	99,815	0.01%
Dollar General Corp.	200,000	5.45%	5/7/2033	203,928	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dollar General Corp.	100,000	4.13%	3/4/2050	79,299	0.01%
Dollar Tree, Inc.	150,000	4.00%	15/5/2025	147,340	0.01%
Dollar Tree, Inc.	325,000	2.65%	1/12/2031	275,999	0.02%
Dominion Energy South Carolina, Inc.	170,000	2.30%	1/12/2031	142,345	0.01%
Dominion Energy South Carolina, Inc.	75,000	5.30%	15/5/2033	77,688	0.01%
Dominion Energy South Carolina, Inc.	125,000	6.05%	15/1/2038	135,628	0.01%
Dominion Energy South Carolina, Inc.	55,000	5.45%	1/2/2041	55,910	0.00%
Dominion Energy South Carolina, Inc.	85,000	4.60%	15/6/2043	77,830	0.01%
Dominion Energy South Carolina, Inc.	75,000	6.25%	15/10/2053	86,345	0.01%
Dominion Energy, Inc.	25,000	3.90%	1/10/2025	24,537	0.00%
Dominion Energy, Inc.	400,000	4.25%	1/6/2028	392,632	0.03%
Dominion Energy, Inc.	225,000	3.38%	1/4/2030	207,320	0.01%
Dominion Energy, Inc.	65,000	2.25%	15/8/2031	53,807	0.00%
Dominion Energy, Inc.	150,000	5.38%	15/11/2032	153,863	0.01%
Dominion Energy, Inc.	125,000	5.25%	1/8/2033	126,937	0.01%
Dominion Energy, Inc.	225,000	3.30%	15/4/2041	171,911	0.01%
Dominion Energy, Inc.	225,000	4.90%	1/8/2041	207,962	0.01%
Dominion Energy, Inc.	25,000	4.05%	15/9/2042	20,373	0.00%
Dominion Energy, Inc.	5,000	4.70%	1/12/2044	4,434	0.00%
Dominion Energy, Inc.	50,000	4.60%	15/3/2049	44,076	0.00%
Dominion Energy, Inc.	25,000	4.85%	15/8/2052	23,077	0.00%
Dover Corp.	50,000	3.15%	15/11/2025	48,382	0.00%
Dover Corp.	50,000	5.38%	15/10/2035	52,108	0.00%
Dover Corp.	50,000	5.38%	1/3/2041	50,281	0.00%
Dow Chemical Co.	23,000	4.55%	30/11/2025	22,755	0.00%
Dow Chemical Co.	75,000	4.80%	30/11/2028	75,769	0.01%
Dow Chemical Co.	103,000	4.25%	1/10/2034	98,652	0.01%
Dow Chemical Co.	79,000	9.40%	15/5/2039	110,257	0.01%
Dow Chemical Co.	100,000	5.25%	15/11/2041	98,497	0.01%
Dow Chemical Co.	350,000	4.38%	15/11/2042	309,054	0.02%
Dow Chemical Co.	225,000	4.63%	1/10/2044	206,609	0.01%
Dow Chemical Co.	225,000	4.80%	15/5/2049	207,109	0.01%
Dow Chemical Co.	150,000	6.90%	15/5/2053	181,157	0.01%
DR Horton, Inc.	150,000	1.40%	15/10/2027	133,566	0.01%
DT Midstream, Inc.	90,000	4.30%	15/4/2032	80,635	0.01%
DTE Electric Co.	300,000	2.25%	1/3/2030	263,211	0.02%
DTE Electric Co.	65,000	2.63%	1/3/2031	57,063	0.00%
DTE Electric Co.	200,000	3.00%	1/3/2032	177,432	0.01%
DTE Electric Co.	105,000	4.00%	1/4/2043	89,925	0.01%
DTE Electric Co.	35,000	3.70%	1/6/2046	28,150	0.00%
DTE Electric Co.	50,000	3.75%	15/8/2047	40,028	0.00%
DTE Electric Co.	100,000	4.05%	15/5/2048	85,319	0.01%
DTE Electric Co.	40,000	3.95%	1/3/2049	33,594	0.00%
DTE Electric Co.	180,000	2.95%	1/3/2050	126,308	0.01%
DTE Electric Co.	10,000	3.65%	1/3/2052	7,900	0.00%
DTE Electric Co.	110,000	5.40%	1/4/2053	115,597	0.01%
DTE Energy Co.	90,000	1.05%	1/6/2025	84,823	0.01%
DTE Energy Co.	60,000	2.85%	1/10/2026	56,719	0.00%
DTE Energy Co.	180,000	4.88%	1/6/2028	181,535	0.01%
DTE Energy Co.	30,000	3.40%	15/6/2029	28,047	0.00%
DTE Energy Co.	60,000	2.95%	1/3/2030	53,156	0.00%
Duke Energy Carolinas LLC	100,000	3.95%	15/11/2028	98,425	0.01%
Duke Energy Carolinas LLC	200,000	6.00%	1/12/2028	211,178	0.01%
Duke Energy Carolinas LLC	200,000	2.55%	15/4/2031	173,870	0.01%
Duke Energy Carolinas LLC	200,000	2.85%	15/3/2032	174,766	0.01%
Duke Energy Carolinas LLC	105,000	4.95%	15/1/2033	107,028	0.01%
Duke Energy Carolinas LLC	100,000	6.10%	1/6/2037	107,522	0.01%
Duke Energy Carolinas LLC	150,000	6.05%	15/4/2038	162,969	0.01%
Duke Energy Carolinas LLC	45,000	5.30%	15/2/2040	45,514	0.00%
Duke Energy Carolinas LLC	150,000	4.25%	15/12/2041	132,833	0.01%
Duke Energy Carolinas LLC	220,000	3.88%	15/3/2046	178,678	0.01%
Duke Energy Carolinas LLC	105,000	3.20%	15/8/2049	76,541	0.01%
Duke Energy Carolinas LLC	100,000	3.45%	15/4/2051	75,692	0.01%
Duke Energy Carolinas LLC	40,000	3.55%	15/3/2052	30,664	0.00%
Duke Energy Carolinas LLC	195,000	5.35%	15/1/2053	200,119	0.01%
Duke Energy Carolinas LLC	75,000	5.40%	15/1/2054	77,487	0.01%
Duke Energy Corp.	225,000	2.65%	1/9/2026	213,510	0.01%
Duke Energy Corp.	175,000	3.15%	15/8/2027	165,533	0.01%
Duke Energy Corp.	65,000	5.00%	8/12/2027	65,757	0.00%
Duke Energy Corp.	225,000	4.30%	15/3/2028	221,754	0.01%
Duke Energy Corp.	100,000	3.40%	15/6/2029	93,958	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Corp.	200,000	2.55%	15/6/2031	170,674	0.01%
Duke Energy Corp.	210,000	4.50%	15/8/2032	203,557	0.01%
Duke Energy Corp.	145,000	3.30%	15/6/2041	111,207	0.01%
Duke Energy Corp.	100,000	4.80%	15/12/2045	91,560	0.01%
Duke Energy Corp.	255,000	3.75%	1/9/2046	197,430	0.01%
Duke Energy Corp.	235,000	4.20%	15/6/2049	192,918	0.01%
Duke Energy Corp.	100,000	3.50%	15/6/2051	73,590	0.01%
Duke Energy Corp.	65,000	5.00%	15/8/2052	60,782	0.00%
Duke Energy Corp.^	135,000	3.25%	15/1/2082	105,673	0.01%
Duke Energy Florida LLC	95,000	3.20%	15/1/2027	91,831	0.01%
Duke Energy Florida LLC	90,000	3.80%	15/7/2028	87,362	0.01%
Duke Energy Florida LLC	110,000	2.50%	1/12/2029	98,132	0.01%
Duke Energy Florida LLC	75,000	1.75%	15/6/2030	62,648	0.00%
Duke Energy Florida LLC	100,000	2.40%	15/12/2031	84,530	0.01%
Duke Energy Florida LLC	125,000	5.88%	15/11/2033	134,807	0.01%
Duke Energy Florida LLC	60,000	6.35%	15/9/2037	66,675	0.00%
Duke Energy Florida LLC	145,000	6.40%	15/6/2038	162,364	0.01%
Duke Energy Florida LLC	55,000	5.65%	1/4/2040	57,161	0.00%
Duke Energy Florida LLC	60,000	3.85%	15/11/2042	49,535	0.00%
Duke Energy Florida LLC	90,000	3.40%	1/10/2046	67,593	0.00%
Duke Energy Florida LLC	60,000	4.20%	15/7/2048	52,014	0.00%
Duke Energy Florida LLC	70,000	3.00%	15/12/2051	47,906	0.00%
Duke Energy Florida LLC	75,000	5.95%	15/11/2052	82,421	0.01%
Duke Energy Florida LLC	125,000	6.20%	15/11/2053	143,045	0.01%
Duke Energy Florida Project Finance LLC	107,319	2.54%	1/9/2029	100,392	0.01%
Duke Energy Indiana LLC	50,000	6.12%	15/10/2035	53,451	0.00%
Duke Energy Indiana LLC	70,000	6.35%	15/8/2038	77,870	0.01%
Duke Energy Indiana LLC	65,000	6.45%	1/4/2039	72,663	0.00%
Duke Energy Indiana LLC	50,000	4.90%	15/7/2043	48,102	0.00%
Duke Energy Indiana LLC	75,000	3.75%	15/5/2046	59,930	0.00%
Duke Energy Indiana LLC	75,000	3.25%	1/10/2049	54,563	0.00%
Duke Energy Indiana LLC	80,000	2.75%	1/4/2050	51,851	0.00%
Duke Energy Indiana LLC	60,000	5.40%	1/4/2053	61,168	0.00%
Duke Energy Ohio, Inc.	155,000	2.13%	1/6/2030	131,790	0.01%
Duke Energy Ohio, Inc.	80,000	4.30%	1/2/2049	68,099	0.00%
Duke Energy Ohio, Inc.	80,000	5.65%	1/4/2053	84,252	0.01%
Duke Energy Progress LLC	125,000	3.25%	15/8/2025	122,121	0.01%
Duke Energy Progress LLC	425,000	3.45%	15/3/2029	405,334	0.03%
Duke Energy Progress LLC	25,000	5.25%	15/3/2033	25,837	0.00%
Duke Energy Progress LLC	75,000	4.10%	15/5/2042	64,883	0.00%
Duke Energy Progress LLC	180,000	4.10%	15/3/2043	153,277	0.01%
Duke Energy Progress LLC	15,000	4.15%	1/12/2044	12,809	0.00%
Duke Energy Progress LLC	35,000	4.20%	15/8/2045	29,972	0.00%
Duke Energy Progress LLC	170,000	3.60%	15/9/2047	131,023	0.01%
Duke Energy Progress LLC	125,000	2.50%	15/8/2050	78,722	0.01%
Duke Energy Progress LLC	175,000	2.90%	15/8/2051	118,253	0.01%
Duke Energy Progress LLC	50,000	4.00%	1/4/2052	41,452	0.00%
Duke Energy Progress LLC	75,000	5.35%	15/3/2053	76,153	0.01%
Duke Energy Progress NC Storm Funding LLC	50,000	2.39%	1/7/2037	40,671	0.00%
Duke University	50,000	2.68%	1/10/2044	37,342	0.00%
Duke University	50,000	2.76%	1/10/2050	35,184	0.00%
Duke University	100,000	2.83%	1/10/2055	68,606	0.00%
Duke University Health System, Inc.	100,000	3.92%	1/6/2047	85,202	0.01%
DuPont de Nemours, Inc.	200,000	4.49%	15/11/2025	198,746	0.01%
DuPont de Nemours, Inc.	375,000	4.73%	15/11/2028	380,955	0.03%
DuPont de Nemours, Inc.	100,000	5.32%	15/11/2038	102,661	0.01%
DuPont de Nemours, Inc.	375,000	5.42%	15/11/2048	391,650	0.03%
Duquesne Light Holdings, Inc.	100,000	3.62%	1/8/2027	93,271	0.01%
Duquesne Light Holdings, Inc.	75,000	2.78%	7/1/2032	59,875	0.00%
DXC Technology Co.	200,000	1.80%	15/9/2026	182,447	0.01%
DXC Technology Co.	160,000	2.38%	15/9/2028	140,075	0.01%
Eagle Materials, Inc.	200,000	2.50%	1/7/2031	169,706	0.01%
East Bay Municipal Utility District Water System Revenue	100,000	5.87%	1/6/2040	110,271	0.01%
East Ohio Gas Co.	220,000	2.00%	15/6/2030	182,563	0.01%
East Ohio Gas Co.	50,000	3.00%	15/6/2050	32,345	0.00%
Eastern Gas Transmission & Storage, Inc.	90,000	4.80%	1/11/2043	81,638	0.01%
Eastern Gas Transmission & Storage, Inc.	50,000	4.60%	15/12/2044	42,664	0.00%
Eastman Chemical Co.	175,000	5.75%	8/3/2033	181,740	0.01%
Eastman Chemical Co.	165,000	4.65%	15/10/2044	145,493	0.01%
Eaton Corp.	50,000	3.10%	15/9/2027	47,869	0.00%
Eaton Corp.	150,000	4.00%	2/11/2032	145,278	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eaton Corp.	200,000	4.15%	15/3/2033	195,726	0.01%
Eaton Corp.	180,000	4.15%	2/11/2042	165,575	0.01%
Eaton Corp.	200,000	4.70%	23/8/2052	197,047	0.01%
Eaton Vance Corp.	50,000	3.50%	6/4/2027	47,952	0.00%
eBay, Inc.	175,000	1.90%	11/3/2025	168,297	0.01%
eBay, Inc.	175,000	5.90%	22/11/2025	178,005	0.01%
eBay, Inc.	175,000	3.60%	5/6/2027	169,343	0.01%
eBay, Inc.	175,000	5.95%	22/11/2027	182,820	0.01%
eBay, Inc.	175,000	6.30%	22/11/2032	192,808	0.01%
eBay, Inc.	200,000	3.65%	10/5/2051	152,884	0.01%
Ecolab, Inc.	25,000	2.70%	1/11/2026	23,942	0.00%
Ecolab, Inc.	100,000	3.25%	1/12/2027	96,021	0.01%
Ecolab, Inc.	175,000	4.80%	24/3/2030	179,832	0.01%
Ecolab, Inc.	400,000	1.30%	30/1/2031	327,004	0.02%
Ecolab, Inc.	100,000	2.13%	1/2/2032	85,240	0.01%
Ecolab, Inc.	264,000	2.75%	18/8/2055	178,277	0.01%
Edison International	60,000	4.70%	15/8/2025	59,283	0.00%
Edison International	180,000	5.75%	15/6/2027	184,010	0.01%
Edison International	175,000	4.13%	15/3/2028	169,058	0.01%
Edison International	75,000	5.25%	15/11/2028	75,512	0.01%
Edwards Lifesciences Corp.	100,000	4.30%	15/6/2028	98,557	0.01%
EIDP, Inc.	125,000	1.70%	15/7/2025	118,659	0.01%
EIDP, Inc.	175,000	4.50%	15/5/2026	174,493	0.01%
EIDP, Inc.	100,000	2.30%	15/7/2030	87,609	0.01%
EIDP, Inc.	175,000	4.80%	15/5/2033	177,178	0.01%
El Paso Electric Co.	85,000	5.00%	1/12/2044	71,553	0.00%
El Paso Natural Gas Co. LLC	45,000	3.50%	15/2/2032	38,732	0.00%
Electronic Arts, Inc.	60,000	4.80%	1/3/2026	60,105	0.00%
Electronic Arts, Inc.	125,000	2.95%	15/2/2051	88,327	0.01%
Elevance Health, Inc.	200,000	2.38%	15/1/2025	194,354	0.01%
Elevance Health, Inc.	175,000	4.90%	8/2/2026	174,735	0.01%
Elevance Health, Inc.	350,000	3.65%	1/12/2027	339,682	0.02%
Elevance Health, Inc.	200,000	4.10%	1/3/2028	197,133	0.01%
Elevance Health, Inc.	250,000	2.25%	15/5/2030	216,807	0.01%
Elevance Health, Inc.	150,000	2.55%	15/3/2031	130,283	0.01%
Elevance Health, Inc.	200,000	5.50%	15/10/2032	209,336	0.01%
Elevance Health, Inc.	175,000	4.75%	15/2/2033	175,164	0.01%
Elevance Health, Inc.	125,000	4.63%	15/5/2042	116,669	0.01%
Elevance Health, Inc.	65,000	4.65%	15/1/2043	60,264	0.00%
Elevance Health, Inc.	200,000	5.10%	15/1/2044	196,166	0.01%
Elevance Health, Inc.	115,000	4.65%	15/8/2044	106,716	0.01%
Elevance Health, Inc.	165,000	4.38%	1/12/2047	147,550	0.01%
Elevance Health, Inc.	100,000	4.55%	1/3/2048	91,272	0.01%
Elevance Health, Inc.	115,000	3.70%	15/9/2049	91,350	0.01%
Elevance Health, Inc.	200,000	3.60%	15/3/2051	157,094	0.01%
Elevance Health, Inc.	200,000	4.55%	15/5/2052	182,853	0.01%
Elevance Health, Inc.	175,000	6.10%	15/10/2052	198,994	0.01%
Elevance Health, Inc.	175,000	5.13%	15/2/2053	175,554	0.01%
Eli Lilly & Co.	236,000	2.75%	1/6/2025	229,749	0.02%
Eli Lilly & Co.	173,000	3.38%	15/3/2029	166,412	0.01%
Eli Lilly & Co.	50,000	3.95%	15/3/2049	44,508	0.00%
Eli Lilly & Co.	250,000	2.25%	15/5/2050	162,014	0.01%
Eli Lilly & Co.	100,000	2.50%	15/9/2060	63,029	0.00%
Eli Lilly & Co.	300,000	4.95%	27/2/2063	311,517	0.02%
Emerson Electric Co.	100,000	3.15%	1/6/2025	97,816	0.01%
Emerson Electric Co.	100,000	1.80%	15/10/2027	91,294	0.01%
Emerson Electric Co.	175,000	2.00%	21/12/2028	156,931	0.01%
Emerson Electric Co.	175,000	2.20%	21/12/2031	149,573	0.01%
Emerson Electric Co.	175,000	2.75%	15/10/2050	119,935	0.01%
Emerson Electric Co.	100,000	2.80%	21/12/2051	68,876	0.00%
Emory University	325,000	2.14%	1/9/2030	280,318	0.02%
Emory University	75,000	2.97%	1/9/2050	53,691	0.00%
Enact Holdings, Inc.	225,000	6.50%	15/8/2025	224,439	0.02%
Enbridge Energy Partners LP	100,000	5.88%	15/10/2025	101,089	0.01%
Enbridge Energy Partners LP	60,000	7.50%	15/4/2038	70,074	0.00%
Enbridge Energy Partners LP	80,000	5.50%	15/9/2040	78,769	0.01%
Enbridge Energy Partners LP	85,000	7.38%	15/10/2045	100,380	0.01%
Enbridge, Inc.	140,000	2.50%	1/8/2033	114,605	0.01%
Enel Finance America LLC	200,000	7.10%	14/10/2027	213,474	0.01%
Energy Transfer LP	150,000	4.05%	15/3/2025	147,649	0.01%
Energy Transfer LP	150,000	2.90%	15/5/2025	145,464	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Energy Transfer LP	60,000	5.95%	1/12/2025	60,682	0.00%
Energy Transfer LP	155,000	4.75%	15/1/2026	153,937	0.01%
Energy Transfer LP	85,000	3.90%	15/7/2026	82,630	0.01%
Energy Transfer LP	140,000	6.05%	1/12/2026	143,933	0.01%
Energy Transfer LP	110,000	4.40%	15/3/2027	107,629	0.01%
Energy Transfer LP	95,000	4.20%	15/4/2027	92,338	0.01%
Energy Transfer LP	150,000	5.50%	1/6/2027	151,993	0.01%
Energy Transfer LP	120,000	4.00%	1/10/2027	115,675	0.01%
Energy Transfer LP	150,000	5.55%	15/2/2028	153,344	0.01%
Energy Transfer LP	125,000	4.95%	15/5/2028	124,515	0.01%
Energy Transfer LP	145,000	4.95%	15/6/2028	144,660	0.01%
Energy Transfer LP	100,000	6.00%	1/2/2029	100,780	0.01%
Energy Transfer LP	235,000	5.25%	15/4/2029	236,853	0.02%
Energy Transfer LP	80,000	4.15%	15/9/2029	76,274	0.01%
Energy Transfer LP	230,000	3.75%	15/5/2030	213,478	0.01%
Energy Transfer LP	50,000	6.40%	1/12/2030	53,487	0.00%
Energy Transfer LP	220,000	5.75%	15/2/2033	227,340	0.02%
Energy Transfer LP	205,000	6.55%	1/12/2033	222,657	0.02%
Energy Transfer LP	80,000	4.90%	15/3/2035	76,186	0.01%
Energy Transfer LP	60,000	6.63%	15/10/2036	64,573	0.00%
Energy Transfer LP	75,000	5.80%	15/6/2038	75,347	0.01%
Energy Transfer LP	210,000	7.50%	1/7/2038	243,261	0.02%
Energy Transfer LP	105,000	6.05%	1/6/2041	105,830	0.01%
Energy Transfer LP	145,000	6.50%	1/2/2042	153,402	0.01%
Energy Transfer LP	45,000	6.10%	15/2/2042	45,076	0.00%
Energy Transfer LP	55,000	4.95%	15/1/2043	48,078	0.00%
Energy Transfer LP	70,000	5.15%	1/2/2043	62,344	0.00%
Energy Transfer LP	70,000	5.95%	1/10/2043	69,323	0.00%
Energy Transfer LP	120,000	5.30%	1/4/2044	110,622	0.01%
Energy Transfer LP	85,000	5.00%	15/5/2044	74,700	0.01%
Energy Transfer LP	150,000	5.15%	15/3/2045	137,690	0.01%
Energy Transfer LP	115,000	5.35%	15/5/2045	106,825	0.01%
Energy Transfer LP	145,000	6.13%	15/12/2045	146,682	0.01%
Energy Transfer LP	130,000	5.30%	15/4/2047	119,709	0.01%
Energy Transfer LP	220,000	5.40%	1/10/2047	205,306	0.01%
Energy Transfer LP	145,000	6.00%	15/6/2048	146,523	0.01%
Energy Transfer LP	260,000	6.25%	15/4/2049	269,681	0.02%
Energy Transfer LP	290,000	5.00%	15/5/2050	259,237	0.02%
Enstar Finance LLC^	25,000	5.75%	1/9/2040	23,619	0.00%
Enstar Finance LLC^	50,000	5.50%	15/1/2042	42,481	0.00%
Enstar Group Ltd.	150,000	3.10%	1/9/2031	122,444	0.01%
Entegris Escrow Corp.	225,000	4.75%	15/4/2029	216,708	0.01%
Entergy Arkansas LLC	160,000	3.50%	1/4/2026	155,634	0.01%
Entergy Arkansas LLC	125,000	5.30%	15/9/2033	128,327	0.01%
Entergy Arkansas LLC	45,000	4.20%	1/4/2049	38,593	0.00%
Entergy Arkansas LLC	150,000	2.65%	15/6/2051	94,519	0.01%
Entergy Arkansas LLC	30,000	3.35%	15/6/2052	21,729	0.00%
Entergy Corp.	120,000	0.90%	15/9/2025	111,733	0.01%
Entergy Corp.	100,000	2.95%	1/9/2026	95,025	0.01%
Entergy Corp.	100,000	1.90%	15/6/2028	88,570	0.01%
Entergy Corp.	90,000	2.80%	15/6/2030	79,375	0.01%
Entergy Corp.	95,000	2.40%	15/6/2031	79,502	0.01%
Entergy Corp.	90,000	3.75%	15/6/2050	67,943	0.00%
Entergy Louisiana LLC	65,000	2.40%	1/10/2026	60,868	0.00%
Entergy Louisiana LLC	10,000	3.12%	1/9/2027	9,445	0.00%
Entergy Louisiana LLC	45,000	3.25%	1/4/2028	42,281	0.00%
Entergy Louisiana LLC	45,000	1.60%	15/12/2030	36,062	0.00%
Entergy Louisiana LLC	50,000	3.05%	1/6/2031	44,170	0.00%
Entergy Louisiana LLC	80,000	2.35%	15/6/2032	66,470	0.00%
Entergy Louisiana LLC	105,000	4.00%	15/3/2033	97,982	0.01%
Entergy Louisiana LLC	80,000	3.10%	15/6/2041	60,510	0.00%
Entergy Louisiana LLC	65,000	4.95%	15/1/2045	60,128	0.00%
Entergy Louisiana LLC	135,000	4.20%	1/9/2048	112,829	0.01%
Entergy Louisiana LLC	80,000	4.20%	1/4/2050	67,993	0.00%
Entergy Louisiana LLC	70,000	2.90%	15/3/2051	46,720	0.00%
Entergy Louisiana LLC	75,000	4.75%	15/9/2052	68,991	0.00%
Entergy Mississippi LLC	185,000	2.85%	1/6/2028	171,105	0.01%
Entergy Mississippi LLC	55,000	3.85%	1/6/2049	44,135	0.00%
Entergy Mississippi LLC	25,000	3.50%	1/6/2051	18,633	0.00%
Entergy Texas, Inc.	210,000	1.75%	15/3/2031	171,649	0.01%
Entergy Texas, Inc.	85,000	3.55%	30/9/2049	64,384	0.00%

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Entergy Texas, Inc.	50,000	5.00%	15/9/2052	47,703	0.00%
Entergy Texas, Inc.	55,000	5.80%	1/9/2053	59,143	0.00%
Enterprise Products Operating LLC	180,000	3.75%	15/2/2025	177,629	0.01%
Enterprise Products Operating LLC	120,000	5.05%	10/1/2026	121,166	0.01%
Enterprise Products Operating LLC	25,000	3.70%	15/2/2026	24,644	0.00%
Enterprise Products Operating LLC	85,000	3.95%	15/2/2027	83,695	0.01%
Enterprise Products Operating LLC	155,000	4.15%	16/10/2028	153,279	0.01%
Enterprise Products Operating LLC	155,000	3.13%	31/7/2029	144,962	0.01%
Enterprise Products Operating LLC	175,000	2.80%	31/1/2030	158,439	0.01%
Enterprise Products Operating LLC	145,000	5.35%	31/1/2033	152,033	0.01%
Enterprise Products Operating LLC	75,000	6.88%	1/3/2033	86,289	0.01%
Enterprise Products Operating LLC	50,000	6.65%	15/10/2034	57,246	0.00%
Enterprise Products Operating LLC	40,000	7.55%	15/4/2038	49,020	0.00%
Enterprise Products Operating LLC	85,000	6.13%	15/10/2039	92,973	0.01%
Enterprise Products Operating LLC	90,000	6.45%	1/9/2040	101,902	0.01%
Enterprise Products Operating LLC	110,000	5.95%	1/2/2041	118,306	0.01%
Enterprise Products Operating LLC	85,000	5.70%	15/2/2042	89,570	0.01%
Enterprise Products Operating LLC	110,000	4.85%	15/8/2042	105,565	0.01%
Enterprise Products Operating LLC	160,000	4.45%	15/2/2043	146,341	0.01%
Enterprise Products Operating LLC	200,000	4.85%	15/3/2044	192,437	0.01%
Enterprise Products Operating LLC	170,000	5.10%	15/2/2045	167,453	0.01%
Enterprise Products Operating LLC	145,000	4.90%	15/5/2046	138,575	0.01%
Enterprise Products Operating LLC	185,000	4.25%	15/2/2048	162,757	0.01%
Enterprise Products Operating LLC	150,000	4.80%	1/2/2049	142,301	0.01%
Enterprise Products Operating LLC	305,000	4.20%	31/1/2050	265,441	0.02%
Enterprise Products Operating LLC	150,000	3.70%	31/1/2051	119,720	0.01%
Enterprise Products Operating LLC	135,000	3.20%	15/2/2052	98,605	0.01%
Enterprise Products Operating LLC	150,000	3.30%	15/2/2053	111,349	0.01%
Enterprise Products Operating LLC	55,000	4.95%	15/10/2054	53,184	0.00%
Enterprise Products Operating LLC	140,000	3.95%	31/1/2060	113,916	0.01%
Enterprise Products Operating LLC <sup>^</sup>	145,000	5.25%	16/8/2077	139,255	0.01%
Enterprise Products Operating LLC <sup>^</sup>	100,000	5.38%	15/2/2078	89,662	0.01%
EOG Resources, Inc.	120,000	4.15%	15/1/2026	118,887	0.01%
EOG Resources, Inc.	110,000	4.38%	15/4/2030	109,681	0.01%
EOG Resources, Inc.	75,000	3.90%	1/4/2035	69,032	0.00%
EOG Resources, Inc.	110,000	4.95%	15/4/2050	108,405	0.01%
EPR Properties	80,000	4.95%	15/4/2028	76,112	0.01%
EPR Properties	80,000	3.75%	15/8/2029	70,371	0.00%
EPR Properties	150,000	3.60%	15/11/2031	124,482	0.01%
EQT Corp.	86,000	6.13%	1/2/2025	86,290	0.01%
EQT Corp.	80,000	3.13%	15/5/2026	75,914	0.01%
EQT Corp.	155,000	3.90%	1/10/2027	148,395	0.01%
EQT Corp.	75,000	5.70%	1/4/2028	76,227	0.01%
EQT Corp.	55,000	5.00%	15/1/2029	54,607	0.00%
EQT Corp.	100,000	7.00%	1/2/2030	107,301	0.01%
EQT Corp.	40,000	3.63%	15/5/2031	35,713	0.00%
Equifax, Inc.	200,000	5.10%	1/6/2028	201,783	0.01%
Equifax, Inc.	100,000	3.10%	15/5/2030	89,711	0.01%
Equifax, Inc.	250,000	2.35%	15/9/2031	207,775	0.01%
Equinix, Inc.	233,000	1.25%	15/7/2025	219,403	0.01%
Equinix, Inc.	150,000	2.90%	18/11/2026	142,703	0.01%
Equinix, Inc.	100,000	1.80%	15/7/2027	90,663	0.01%
Equinix, Inc.	150,000	3.20%	18/11/2029	137,965	0.01%
Equinix, Inc.	200,000	2.15%	15/7/2030	169,867	0.01%
Equinix, Inc.	150,000	2.50%	15/5/2031	127,562	0.01%
Equinix, Inc.	225,000	3.90%	15/4/2032	208,972	0.01%
Equinix, Inc.	100,000	3.00%	15/7/2050	68,205	0.00%
Equinix, Inc.	100,000	2.95%	15/9/2051	66,854	0.00%
Equitable Financial Life Global Funding	500,000	1.40%	7/7/2025	471,022	0.03%
Equitable Financial Life Global Funding	200,000	1.30%	12/7/2026	180,396	0.01%
Equitable Financial Life Global Funding	100,000	1.80%	8/3/2028	87,703	0.01%
Equitable Holdings, Inc.	50,000	7.00%	1/4/2028	53,328	0.00%
Equitable Holdings, Inc.	275,000	4.35%	20/4/2028	265,891	0.02%
Equitable Holdings, Inc.	75,000	5.59%	11/1/2033	77,180	0.01%
Equitable Holdings, Inc.	225,000	5.00%	20/4/2048	209,617	0.01%
ERAC USA Finance LLC	125,000	3.80%	1/11/2025	121,987	0.01%
ERAC USA Finance LLC	125,000	3.30%	1/12/2026	119,873	0.01%
ERAC USA Finance LLC	250,000	4.60%	1/5/2028	248,833	0.02%
ERAC USA Finance LLC	100,000	4.90%	1/5/2033	99,901	0.01%
ERAC USA Finance LLC	150,000	7.00%	15/10/2037	174,957	0.01%
ERAC USA Finance LLC	210,000	5.63%	15/3/2042	218,180	0.01%

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ERAC USA Finance LLC	75,000	4.50%	15/2/2045	68,061	0.00%
ERAC USA Finance LLC	150,000	4.20%	1/11/2046	131,552	0.01%
ERAC USA Finance LLC	100,000	5.40%	1/5/2053	105,154	0.01%
ERP Operating LP	100,000	3.50%	1/3/2028	95,601	0.01%
ERP Operating LP	205,000	3.00%	1/7/2029	189,326	0.01%
ERP Operating LP	50,000	2.50%	15/2/2030	44,245	0.00%
ERP Operating LP	200,000	1.85%	1/8/2031	164,367	0.01%
ERP Operating LP	50,000	4.50%	1/6/2045	42,809	0.00%
ERP Operating LP	100,000	4.00%	1/8/2047	80,458	0.01%
Essential Properties LP	50,000	2.95%	15/7/2031	39,252	0.00%
Essential Utilities, Inc.	150,000	2.70%	15/4/2030	131,336	0.01%
Essential Utilities, Inc.	135,000	3.35%	15/4/2050	96,141	0.01%
Essential Utilities, Inc.	110,000	5.30%	1/5/2052	105,523	0.01%
Essex Portfolio LP	190,000	3.38%	15/4/2026	183,281	0.01%
Essex Portfolio LP	100,000	3.63%	1/5/2027	95,403	0.01%
Essex Portfolio LP	125,000	4.00%	1/3/2029	119,235	0.01%
Essex Portfolio LP	80,000	3.00%	15/1/2030	71,289	0.00%
Essex Portfolio LP	200,000	2.65%	15/3/2032	167,355	0.01%
Essex Portfolio LP	40,000	4.50%	15/3/2048	34,325	0.00%
Estee Lauder Cos, Inc.	100,000	2.00%	1/12/2024	97,144	0.01%
Estee Lauder Cos, Inc.	75,000	3.15%	15/3/2027	71,863	0.00%
Estee Lauder Cos, Inc.	175,000	4.38%	15/5/2028	174,878	0.01%
Estee Lauder Cos, Inc.	150,000	2.38%	1/12/2029	133,586	0.01%
Estee Lauder Cos, Inc.	175,000	4.65%	15/5/2033	176,040	0.01%
Estee Lauder Cos, Inc.	50,000	6.00%	15/5/2037	55,071	0.00%
Estee Lauder Cos, Inc.	100,000	4.38%	15/6/2045	90,604	0.01%
Estee Lauder Cos, Inc.	175,000	5.15%	15/5/2053	178,575	0.01%
Everest Reinsurance Holdings, Inc.	95,000	4.87%	1/6/2044	87,144	0.01%
Everest Reinsurance Holdings, Inc.	200,000	3.50%	15/10/2050	147,530	0.01%
Everest Reinsurance Holdings, Inc.	50,000	3.13%	15/10/2052	34,292	0.00%
Evergy Kansas Central, Inc.	75,000	3.10%	1/4/2027	71,429	0.00%
Evergy Kansas Central, Inc.	80,000	4.13%	1/3/2042	68,914	0.00%
Evergy Kansas Central, Inc.	65,000	4.10%	1/4/2043	54,819	0.00%
Evergy Kansas Central, Inc.	45,000	4.25%	1/12/2045	38,126	0.00%
Evergy Kansas Central, Inc.	45,000	3.25%	1/9/2049	31,846	0.00%
Evergy Kansas Central, Inc.	75,000	3.45%	15/4/2050	55,017	0.00%
Evergy Kansas Central, Inc.	60,000	5.70%	15/3/2053	62,688	0.00%
Evergy Metro, Inc.	95,000	2.25%	1/6/2030	80,949	0.01%
Evergy Metro, Inc.	100,000	4.95%	15/4/2033	99,852	0.01%
Evergy Metro, Inc.	165,000	5.30%	1/10/2041	163,355	0.01%
Evergy Missouri West, Inc.	45,000	5.15%	15/12/2027	45,306	0.00%
Evergy, Inc.	90,000	2.90%	15/9/2029	81,452	0.01%
Eversource Energy	150,000	3.15%	15/1/2025	146,305	0.01%
Eversource Energy	220,000	0.80%	15/8/2025	205,038	0.01%
Eversource Energy	115,000	5.45%	1/3/2028	118,296	0.01%
Eversource Energy	125,000	4.25%	1/4/2029	121,458	0.01%
Eversource Energy	35,000	1.65%	15/8/2030	28,495	0.00%
Eversource Energy	400,000	3.38%	1/3/2032	354,526	0.02%
Eversource Energy	115,000	5.13%	15/5/2033	115,621	0.01%
Eversource Energy	45,000	3.45%	15/1/2050	32,534	0.00%
Exelon Corp.	148,000	3.95%	15/6/2025	145,516	0.01%
Exelon Corp.	125,000	3.40%	15/4/2026	121,075	0.01%
Exelon Corp.	100,000	2.75%	15/3/2027	94,171	0.01%
Exelon Corp.	145,000	5.15%	15/3/2028	147,169	0.01%
Exelon Corp.	185,000	4.05%	15/4/2030	176,778	0.01%
Exelon Corp.	95,000	3.35%	15/3/2032	84,995	0.01%
Exelon Corp.	125,000	5.30%	15/3/2033	127,683	0.01%
Exelon Corp.	75,000	5.63%	15/6/2035	77,282	0.01%
Exelon Corp.	50,000	4.95%	15/6/2035	48,012	0.00%
Exelon Corp.	110,000	5.10%	15/6/2045	103,983	0.01%
Exelon Corp.	110,000	4.45%	15/4/2046	95,654	0.01%
Exelon Corp.	110,000	4.70%	15/4/2050	99,392	0.01%
Exelon Corp.	85,000	4.10%	15/3/2052	69,065	0.00%
Exelon Corp.	90,000	5.60%	15/3/2053	91,574	0.01%
Expedia Group, Inc.	245,000	6.25%	1/5/2025	247,058	0.02%
Expedia Group, Inc.	100,000	5.00%	15/2/2026	100,024	0.01%
Expedia Group, Inc.	255,000	3.80%	15/2/2028	245,545	0.02%
Expedia Group, Inc.	175,000	3.25%	15/2/2030	160,485	0.01%
Extra Space Storage LP	125,000	3.50%	1/7/2026	120,306	0.01%
Extra Space Storage LP	100,000	3.88%	15/12/2027	95,823	0.01%
Extra Space Storage LP	300,000	3.90%	1/4/2029	284,544	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Extra Space Storage LP	225,000	2.40%	15/10/2031	185,476	0.01%
Exxon Mobil Corp.	275,000	2.71%	6/3/2025	268,737	0.02%
Exxon Mobil Corp.	430,000	2.99%	19/3/2025	421,278	0.03%
Exxon Mobil Corp.	350,000	3.04%	1/3/2026	339,936	0.02%
Exxon Mobil Corp.	150,000	2.28%	16/8/2026	142,788	0.01%
Exxon Mobil Corp.	80,000	2.44%	16/8/2029	72,787	0.00%
Exxon Mobil Corp.	80,000	3.48%	19/3/2030	76,083	0.01%
Exxon Mobil Corp.	260,000	2.61%	15/10/2030	232,250	0.02%
Exxon Mobil Corp.	60,000	3.00%	16/8/2039	48,205	0.00%
Exxon Mobil Corp.	275,000	4.23%	19/3/2040	255,401	0.02%
Exxon Mobil Corp.	110,000	3.57%	6/3/2045	90,499	0.01%
Exxon Mobil Corp.	355,000	4.11%	1/3/2046	316,621	0.02%
Exxon Mobil Corp.	145,000	3.10%	16/8/2049	107,675	0.01%
Exxon Mobil Corp.	385,000	4.33%	19/3/2050	351,417	0.02%
Exxon Mobil Corp.	385,000	3.45%	15/4/2051	303,014	0.02%
F&G Annuities & Life, Inc.	125,000	7.40%	13/1/2028	128,927	0.01%
F&G Global Funding	100,000	2.30%	11/4/2027	90,059	0.01%
Farmers Exchange Capital II <sup>^</sup>	100,000	6.15%	1/11/2053	93,720	0.01%
Farmers Exchange Capital III <sup>^</sup>	95,000	5.45%	15/10/2054	80,972	0.01%
Federal Home Loan Mortgage Corp.	100,000	3.00%	25/12/2025	96,943	0.01%
Federal Home Loan Mortgage Corp.	225,000	2.75%	25/1/2026	216,924	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	199,701	3.35%	25/11/2026	193,832	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.41%	25/12/2026	194,359	0.01%
Federal Home Loan Mortgage Corp.	500,000	1.55%	25/1/2027	461,009	0.03%
Federal Home Loan Mortgage Corp.	100,000	3.22%	25/3/2027	96,574	0.01%
Federal Home Loan Mortgage Corp.	250,000	3.24%	25/4/2027	241,203	0.02%
Federal Home Loan Mortgage Corp.	190,000	3.12%	25/6/2027	182,435	0.01%
Federal Home Loan Mortgage Corp.	400,000	3.19%	25/7/2027	384,392	0.03%
Federal Home Loan Mortgage Corp.	400,000	3.24%	25/8/2027	384,716	0.03%
Federal Home Loan Mortgage Corp. <sup>^</sup>	275,000	3.19%	25/9/2027	263,926	0.02%
Federal Home Loan Mortgage Corp.	125,000	3.29%	25/11/2027	120,097	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	75,000	3.30%	25/11/2027	72,161	0.00%
Federal Home Loan Mortgage Corp.	125,000	1.76%	25/3/2028	112,806	0.01%
Federal Home Loan Mortgage Corp.	76,835	3.74%	25/4/2028	75,447	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	250,000	3.85%	25/5/2028	244,788	0.02%
Federal Home Loan Mortgage Corp.	100,000	1.77%	25/5/2028	89,765	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.93%	25/6/2028	196,336	0.01%
Federal Home Loan Mortgage Corp.	120,000	4.82%	25/6/2028	121,867	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	150,000	3.93%	25/7/2028	147,193	0.01%
Federal Home Loan Mortgage Corp.	73,340	1.71%	25/7/2028	65,711	0.00%
Federal Home Loan Mortgage Corp. <sup>^</sup>	375,000	3.90%	25/8/2028	367,433	0.02%
Federal Home Loan Mortgage Corp.	325,000	1.66%	25/8/2028	288,535	0.02%
Federal Home Loan Mortgage Corp. <sup>^</sup>	150,000	4.74%	25/8/2028	152,126	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	80,000	4.65%	25/8/2028	80,852	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	325,000	4.05%	25/9/2028	320,343	0.02%
Federal Home Loan Mortgage Corp. <sup>^</sup>	175,000	3.92%	25/9/2028	171,612	0.01%
Federal Home Loan Mortgage Corp.	100,000	4.85%	25/9/2028	101,909	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	100,000	4.80%	25/9/2028	101,742	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	1,100,000	4.06%	25/10/2028	1,083,864	0.07%
Federal Home Loan Mortgage Corp. <sup>^</sup>	375,000	3.78%	25/10/2028	365,065	0.02%
Federal Home Loan Mortgage Corp. <sup>^</sup>	50,000	5.07%	25/10/2028	51,366	0.00%
Federal Home Loan Mortgage Corp.	50,000	4.86%	25/10/2028	51,008	0.00%
Federal Home Loan Mortgage Corp. <sup>^</sup>	100,000	2.05%	25/11/2028	90,001	0.01%
Federal Home Loan Mortgage Corp.	50,000	5.00%	25/11/2028	51,324	0.00%
Federal Home Loan Mortgage Corp.	175,000	3.77%	25/12/2028	170,493	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.69%	25/1/2029	194,122	0.01%
Federal Home Loan Mortgage Corp. <sup>^</sup>	500,000	2.12%	25/4/2029	446,150	0.03%
Federal Home Loan Mortgage Corp.	1,000,000	2.43%	25/8/2029	904,321	0.06%
Federal Home Loan Mortgage Corp.	750,000	2.52%	25/10/2029	679,273	0.05%
Federal Home Loan Mortgage Corp.	500,000	2.54%	25/10/2029	453,413	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.65%	25/11/2029	455,550	0.03%
Federal Home Loan Mortgage Corp.	565,000	1.87%	25/1/2030	490,416	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.07%	25/1/2030	438,848	0.03%
Federal Home Loan Mortgage Corp.	315,000	2.25%	25/1/2030	280,111	0.02%
Federal Home Loan Mortgage Corp.	200,000	1.64%	25/1/2030	171,438	0.01%
Federal Home Loan Mortgage Corp.	525,000	1.52%	25/3/2030	445,257	0.03%
Federal Home Loan Mortgage Corp.	150,000	1.48%	25/4/2030	126,526	0.01%
Federal Home Loan Mortgage Corp.	125,000	1.35%	25/5/2030	104,188	0.01%
Federal Home Loan Mortgage Corp.	150,000	1.34%	25/6/2030	124,760	0.01%
Federal Home Loan Mortgage Corp.	50,000	1.37%	25/6/2030	41,524	0.00%
Federal Home Loan Mortgage Corp.	120,000	4.28%	25/7/2030	119,082	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	250,000	1.41%	25/8/2030	207,450	0.01%
Federal Home Loan Mortgage Corp.	250,000	1.50%	25/10/2030	207,641	0.01%
Federal Home Loan Mortgage Corp.^	50,000	4.94%	25/11/2030	51,460	0.00%
Federal Home Loan Mortgage Corp.	500,000	1.62%	25/12/2030	417,767	0.03%
Federal Home Loan Mortgage Corp.^	200,000	3.90%	25/12/2030	193,407	0.01%
Federal Home Loan Mortgage Corp.	125,000	3.08%	25/1/2031	115,080	0.01%
Federal Home Loan Mortgage Corp.	50,000	3.72%	25/1/2031	47,675	0.00%
Federal Home Loan Mortgage Corp.	875,000	2.02%	25/3/2031	748,400	0.05%
Federal Home Loan Mortgage Corp.	275,000	1.91%	25/5/2031	232,815	0.02%
Federal Home Loan Mortgage Corp.	350,000	1.85%	25/7/2031	293,603	0.02%
Federal Home Loan Mortgage Corp.	100,000	2.02%	25/8/2031	84,529	0.01%
Federal Home Loan Mortgage Corp.	500,000	2.10%	25/9/2031	424,495	0.03%
Federal Home Loan Mortgage Corp.^	100,000	2.15%	25/10/2031	85,222	0.01%
Federal Home Loan Mortgage Corp.	150,000	2.25%	25/1/2032	128,028	0.01%
Federal Home Loan Mortgage Corp.	125,000	2.48%	25/1/2032	108,670	0.01%
Federal Home Loan Mortgage Corp.	200,000	2.35%	25/3/2032	171,528	0.01%
Federal Home Loan Mortgage Corp.	150,000	3.42%	25/4/2032	142,823	0.01%
Federal Home Loan Mortgage Corp.^	1,200,000	3.50%	25/7/2032	1,119,999	0.08%
Federal Home Loan Mortgage Corp.^	800,000	3.80%	25/10/2032	762,524	0.05%
Federal Home Loan Mortgage Corp.^	200,000	3.78%	25/11/2032	190,332	0.01%
Federal Home Loan Mortgage Corp.^	100,000	4.50%	25/7/2033	100,328	0.01%
Federal Home Loan Mortgage Corp.^	150,000	4.50%	25/8/2033	150,501	0.01%
Federal Home Loan Mortgage Corp.	75,000	3.79%	25/1/2034	70,991	0.00%
Federal Home Loan Mortgage Corp.	125,000	2.80%	25/8/2034	106,814	0.01%
Federal Home Loan Mortgage Corp.	150,000	2.86%	25/10/2034	127,981	0.01%
Federal Home Loan Mortgage Corp.	100,000	1.86%	25/10/2035	75,865	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.18%	25/8/2036	77,157	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.36%	25/10/2036	78,180	0.01%
Federal Home Loan Mortgage Corp.	99,034	2.71%	25/4/2055	90,333	0.01%
Federal National Mortgage Association^	62,147	2.90%	25/1/2025	60,840	0.00%
Federal National Mortgage Association^	50,186	2.70%	25/6/2025	48,740	0.00%
Federal National Mortgage Association^	48,700	2.92%	25/10/2025	47,244	0.00%
Federal National Mortgage Association	74,378	2.70%	25/2/2026	71,558	0.00%
Federal National Mortgage Association	75,016	2.58%	25/3/2026	71,924	0.00%
Federal National Mortgage Association	120,081	2.49%	25/5/2026	114,592	0.01%
Federal National Mortgage Association	94,570	2.29%	25/6/2026	89,848	0.01%
Federal National Mortgage Association^	72,593	2.51%	25/9/2026	69,108	0.00%
Federal National Mortgage Association	54,578	2.50%	25/9/2026	52,058	0.00%
Federal National Mortgage Association^	146,599	2.42%	25/10/2026	138,962	0.01%
Federal National Mortgage Association^	74,193	2.47%	25/12/2026	70,309	0.00%
Federal National Mortgage Association^	67,537	2.55%	25/12/2026	64,122	0.00%
Federal National Mortgage Association^	124,623	2.96%	25/2/2027	119,532	0.01%
Federal National Mortgage Association^	60,095	2.82%	25/2/2027	57,530	0.00%
Federal National Mortgage Association^	66,033	3.09%	25/4/2027	63,589	0.00%
Federal National Mortgage Association^	118,609	3.06%	25/5/2027	113,880	0.01%
Federal National Mortgage Association^	297,702	3.15%	25/11/2027	285,901	0.02%
Federal National Mortgage Association^	139,411	2.99%	25/12/2027	133,055	0.01%
Federal National Mortgage Association^	112,253	2.91%	25/1/2028	106,699	0.01%
Federal National Mortgage Association^	120,000	4.19%	25/7/2028	119,049	0.01%
Federal National Mortgage Association^	100,000	3.36%	25/7/2028	96,321	0.01%
Federal National Mortgage Association^	571,666	3.58%	25/8/2028	554,496	0.04%
Federal National Mortgage Association^	87,034	3.55%	25/9/2028	84,331	0.01%
Federal National Mortgage Association^	90,567	3.62%	25/11/2028	87,979	0.01%
Federal National Mortgage Association	123,052	3.45%	1/1/2029	118,753	0.01%
Federal National Mortgage Association^	70,065	3.07%	25/4/2029	66,348	0.00%
Federal National Mortgage Association^	751,179	2.89%	25/6/2029	698,914	0.05%
Federal National Mortgage Association	476,905	2.47%	25/8/2029	433,623	0.03%
Federal National Mortgage Association	96,062	2.98%	25/8/2029	89,718	0.01%
Federal National Mortgage Association	89,238	2.52%	25/8/2029	81,285	0.01%
Federal National Mortgage Association	225,000	2.15%	25/10/2029	212,646	0.01%
Federal National Mortgage Association	100,000	2.44%	25/10/2029	90,033	0.01%
Federal National Mortgage Association^	500,000	2.33%	25/11/2029	450,670	0.03%
Federal National Mortgage Association	87,940	2.21%	25/1/2030	78,334	0.01%
Federal National Mortgage Association^	200,000	2.29%	25/5/2030	177,300	0.01%
Federal National Mortgage Association	97,410	1.78%	25/5/2030	84,122	0.01%
Federal National Mortgage Association^	100,000	1.49%	25/5/2030	83,956	0.01%
Federal National Mortgage Association	300,000	1.27%	25/7/2030	246,912	0.02%
Federal National Mortgage Association^	50,000	3.63%	25/8/2030	47,840	0.00%
Federal National Mortgage Association^	270,951	3.74%	25/9/2030	260,376	0.02%
Federal National Mortgage Association^	175,000	1.32%	25/10/2030	143,988	0.01%
Federal National Mortgage Association^	25,000	1.47%	25/11/2030	20,632	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal National Mortgage Association	167,851	3.61%	25/2/2031	158,888	0.01%
Federal National Mortgage Association	100,000	2.58%	25/9/2031	88,556	0.01%
Federal National Mortgage Association^	50,000	1.53%	25/9/2031	40,938	0.00%
Federal National Mortgage Association^	200,000	1.74%	25/10/2031	165,300	0.01%
Federal National Mortgage Association^	200,000	1.67%	25/10/2031	163,998	0.01%
Federal National Mortgage Association^	700,000	1.71%	25/11/2031	574,553	0.04%
Federal National Mortgage Association^	200,000	1.94%	25/12/2031	166,941	0.01%
Federal National Mortgage Association^	300,000	1.94%	25/1/2032	250,125	0.02%
Federal National Mortgage Association^	400,000	3.77%	25/8/2032	380,961	0.03%
Federal National Mortgage Association^	300,000	1.63%	25/3/2033	236,637	0.02%
Federal National Mortgage Association^	50,000	4.47%	25/3/2033	50,113	0.00%
Federal National Mortgage Association^	120,000	4.51%	25/4/2033	120,228	0.01%
Federal Realty OP LP	50,000	1.25%	15/2/2026	46,146	0.00%
Federal Realty OP LP	25,000	3.25%	15/7/2027	23,387	0.00%
Federal Realty OP LP	200,000	5.38%	1/5/2028	202,020	0.01%
Federal Realty OP LP	25,000	3.20%	15/6/2029	22,726	0.00%
Federal Realty OP LP	90,000	4.50%	1/12/2044	75,292	0.01%
FedEx Corp.	200,000	4.20%	17/10/2028	196,702	0.01%
FedEx Corp.	100,000	2.40%	15/5/2031	85,970	0.01%
FedEx Corp.	50,000	3.88%	1/8/2042	41,626	0.00%
FedEx Corp.	175,000	4.10%	15/4/2043	148,682	0.01%
FedEx Corp.	100,000	4.10%	1/2/2045	84,346	0.01%
FedEx Corp.	225,000	4.75%	15/11/2045	207,363	0.01%
FedEx Corp.	190,000	4.55%	1/4/2046	170,288	0.01%
FedEx Corp.	100,000	4.40%	15/1/2047	87,176	0.01%
FedEx Corp.	200,000	4.05%	15/2/2048	166,719	0.01%
FedEx Corp.	100,000	4.95%	17/10/2048	94,908	0.01%
FedEx Corp.	250,000	5.25%	15/5/2050	249,530	0.02%
FedEx Corp. 2020-1 Class AA Pass Through Trust	419,791	1.88%	20/2/2034	350,382	0.02%
Fells Point Funding Trust	150,000	3.05%	31/1/2027	141,440	0.01%
Ferguson Finance plc	200,000	4.25%	20/4/2027	195,887	0.01%
Fidelity National Financial, Inc.	100,000	4.50%	15/8/2028	97,398	0.01%
Fidelity National Financial, Inc.	150,000	3.40%	15/6/2030	134,554	0.01%
Fidelity National Financial, Inc.	75,000	2.45%	15/3/2031	62,187	0.00%
Fidelity National Financial, Inc.	40,000	3.20%	17/9/2051	25,500	0.00%
Fidelity National Information Services, Inc.	125,000	4.50%	15/7/2025	123,857	0.01%
Fidelity National Information Services, Inc.	600,000	1.15%	1/3/2026	554,631	0.04%
Fidelity National Information Services, Inc.	200,000	3.10%	1/3/2041	148,763	0.01%
Fidelity National Information Services, Inc.	150,000	4.50%	15/8/2046	127,070	0.01%
Fifth Third Bancorp	300,000	2.55%	5/5/2027	276,685	0.02%
Fifth Third Bancorp^	300,000	1.71%	1/11/2027	270,232	0.02%
Fifth Third Bancorp	200,000	3.95%	14/3/2028	191,948	0.01%
Fifth Third Bancorp^	200,000	6.34%	27/7/2029	208,074	0.01%
Fifth Third Bancorp^	125,000	4.34%	25/4/2033	116,229	0.01%
Fifth Third Bancorp	150,000	8.25%	1/3/2038	177,394	0.01%
Fifth Third Bank NA	250,000	2.25%	1/2/2027	230,671	0.02%
First American Financial Corp.	200,000	2.40%	15/8/2031	158,058	0.01%
First Horizon Bank	100,000	5.75%	1/5/2030	94,403	0.01%
FirstEnergy Transmission LLC	220,000	4.35%	15/1/2025	215,915	0.01%
FirstEnergy Transmission LLC	25,000	2.87%	15/9/2028	22,680	0.00%
FirstEnergy Transmission LLC	45,000	5.45%	15/7/2044	43,565	0.00%
FirstEnergy Transmission LLC	95,000	4.55%	1/4/2049	82,230	0.01%
Fiserv, Inc.	450,000	3.20%	1/7/2026	433,147	0.03%
Fiserv, Inc.	175,000	5.45%	2/3/2028	180,378	0.01%
Fiserv, Inc.	200,000	4.20%	1/10/2028	195,786	0.01%
Fiserv, Inc.	500,000	3.50%	1/7/2029	470,917	0.03%
Fiserv, Inc.	255,000	5.60%	2/3/2033	266,608	0.02%
Fiserv, Inc.	225,000	5.63%	21/8/2033	235,612	0.02%
Fiserv, Inc.	325,000	4.40%	1/7/2049	287,136	0.02%
Five Corners Funding Trust II	300,000	2.85%	15/5/2030	265,645	0.02%
Five Corners Funding Trust III	150,000	5.79%	15/2/2033	159,398	0.01%
Five Corners Funding Trust IV	125,000	6.00%	15/2/2053	135,844	0.01%
Flex Intermediate Holdco LLC	225,000	3.36%	30/6/2031	184,656	0.01%
Flex Ltd.	417,000	4.75%	15/6/2025	411,521	0.03%
Flex Ltd.	210,000	4.88%	15/6/2029	206,455	0.01%
FLNG Liquefaction 2 LLC	160,379	4.13%	31/3/2038	141,113	0.01%
Florida Gas Transmission Co. LLC	100,000	4.35%	15/7/2025	98,309	0.01%
Florida Gas Transmission Co. LLC	165,000	2.55%	1/7/2030	141,303	0.01%
Florida Power & Light Co.	170,000	2.85%	1/4/2025	165,968	0.01%
Florida Power & Light Co.	90,000	3.13%	1/12/2025	87,543	0.01%
Florida Power & Light Co.	75,000	4.45%	15/5/2026	75,075	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Florida Power & Light Co.	150,000	5.05%	1/4/2028	153,390	0.01%
Florida Power & Light Co.	50,000	4.40%	15/5/2028	50,098	0.00%
Florida Power & Light Co.	50,000	4.63%	15/5/2030	50,451	0.00%
Florida Power & Light Co.	210,000	2.45%	3/2/2032	180,477	0.01%
Florida Power & Light Co.	110,000	5.10%	1/4/2033	113,652	0.01%
Florida Power & Light Co.	110,000	4.80%	15/5/2033	111,157	0.01%
Florida Power & Light Co.	60,000	5.63%	1/4/2034	64,455	0.00%
Florida Power & Light Co.	55,000	5.65%	1/2/2037	58,380	0.00%
Florida Power & Light Co.	85,000	5.95%	1/2/2038	92,901	0.01%
Florida Power & Light Co.	70,000	5.69%	1/3/2040	75,640	0.01%
Florida Power & Light Co.	55,000	5.25%	1/2/2041	56,137	0.00%
Florida Power & Light Co.	85,000	4.13%	1/2/2042	76,553	0.01%
Florida Power & Light Co.	85,000	4.05%	1/6/2042	75,345	0.01%
Florida Power & Light Co.	60,000	3.80%	15/12/2042	52,495	0.00%
Florida Power & Light Co.	70,000	4.05%	1/10/2044	61,244	0.00%
Florida Power & Light Co.	90,000	3.70%	1/12/2047	72,968	0.01%
Florida Power & Light Co.	145,000	3.95%	1/3/2048	123,698	0.01%
Florida Power & Light Co.	70,000	4.13%	1/6/2048	61,180	0.00%
Florida Power & Light Co.	85,000	3.99%	1/3/2049	72,760	0.00%
Florida Power & Light Co.	170,000	2.88%	4/12/2051	118,005	0.01%
Florida Power & Light Co.	105,000	5.30%	1/4/2053	110,102	0.01%
Flowers Foods, Inc.	50,000	3.50%	1/10/2026	47,910	0.00%
Flowers Foods, Inc.	150,000	2.40%	15/3/2031	126,222	0.01%
Flowserve Corp.	150,000	2.80%	15/1/2032	124,242	0.01%
FMC Corp.	175,000	5.15%	18/5/2026	174,817	0.01%
FMC Corp.	50,000	3.20%	1/10/2026	47,329	0.00%
FMC Corp.	275,000	3.45%	1/10/2029	251,270	0.02%
FMC Corp.	175,000	6.38%	18/5/2053	179,383	0.01%
FMR LLC	275,000	7.57%	15/6/2029	307,482	0.02%
FMR LLC	100,000	4.95%	1/2/2033	96,578	0.01%
Foothill-Eastern Transportation Corridor Agency	130,000	4.09%	15/1/2049	108,815	0.01%
Ford Credit Floorplan Master Owner Trust A	100,000	4.06%	15/11/2030	96,978	0.01%
Ford Foundation	25,000	2.42%	1/6/2050	16,336	0.00%
Ford Foundation	100,000	2.82%	1/6/2070	63,944	0.00%
Ford Motor Co.	50,000	9.63%	22/4/2030	58,894	0.00%
Ford Motor Co.	115,000	7.45%	16/7/2031	125,308	0.01%
Ford Motor Co.	429,000	3.25%	12/2/2032	356,902	0.02%
Ford Motor Co.	248,000	6.10%	19/8/2032	250,210	0.02%
Ford Motor Co.	283,000	4.75%	15/1/2043	233,775	0.02%
Ford Motor Co.	55,000	7.40%	1/11/2046	59,951	0.00%
Ford Motor Co.	134,000	5.29%	8/12/2046	118,393	0.01%
Ford Motor Credit Co. LLC	200,000	2.30%	10/2/2025	192,374	0.01%
Ford Motor Credit Co. LLC	250,000	5.13%	16/6/2025	246,990	0.02%
Ford Motor Credit Co. LLC	200,000	4.13%	4/8/2025	194,443	0.01%
Ford Motor Credit Co. LLC	475,000	3.38%	13/11/2025	454,390	0.03%
Ford Motor Credit Co. LLC	200,000	4.54%	1/8/2026	193,849	0.01%
Ford Motor Credit Co. LLC	212,000	2.70%	10/8/2026	196,397	0.01%
Ford Motor Credit Co. LLC	212,000	4.95%	28/5/2027	206,980	0.01%
Ford Motor Credit Co. LLC	200,000	4.13%	17/8/2027	189,600	0.01%
Ford Motor Credit Co. LLC	200,000	3.82%	2/11/2027	186,615	0.01%
Ford Motor Credit Co. LLC	212,000	7.35%	4/11/2027	223,367	0.02%
Ford Motor Credit Co. LLC	200,000	2.90%	16/2/2028	179,510	0.01%
Ford Motor Credit Co. LLC	212,000	6.80%	12/5/2028	221,451	0.01%
Ford Motor Credit Co. LLC	200,000	2.90%	10/2/2029	175,274	0.01%
Ford Motor Credit Co. LLC	211,000	5.11%	3/5/2029	205,346	0.01%
Ford Motor Credit Co. LLC	200,000	7.35%	6/3/2030	214,541	0.01%
Ford Motor Credit Co. LLC	300,000	4.00%	13/11/2030	268,898	0.02%
Ford Motor Credit Co. LLC	200,000	3.63%	17/6/2031	172,428	0.01%
Ford Motor Credit Co. LLC	200,000	7.12%	7/11/2033	215,455	0.01%
Fortinet, Inc.	200,000	1.00%	15/3/2026	183,332	0.01%
Fortive Corp.	75,000	4.30%	15/6/2046	63,886	0.00%
Fortune Brands Innovations, Inc.	140,000	4.00%	25/3/2032	130,509	0.01%
Fortune Brands Innovations, Inc.	175,000	5.88%	1/6/2033	183,082	0.01%
Foundry JV Holdco LLC	200,000	5.88%	25/1/2034	205,732	0.01%
Fox Corp.	475,000	4.71%	25/1/2029	472,688	0.03%
Fox Corp.	175,000	6.50%	13/10/2033	189,489	0.01%
Fox Corp.	175,000	5.48%	25/1/2039	170,663	0.01%
Fox Corp.	175,000	5.58%	25/1/2049	168,213	0.01%
Franciscan Missionaries of Our Lady Health System, Inc.	75,000	3.91%	1/7/2049	57,181	0.00%
Franklin Resources, Inc.	190,000	1.60%	30/10/2030	155,177	0.01%
Franklin Resources, Inc.	50,000	2.95%	12/8/2051	31,806	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fred Hutchinson Cancer Center	50,000	4.97%	1/1/2052	48,154	0.00%
Freeport-McMoRan, Inc.	325,000	4.63%	1/8/2030	317,720	0.02%
Freeport-McMoRan, Inc.	225,000	5.40%	14/11/2034	226,580	0.02%
Freeport-McMoRan, Inc.	150,000	5.45%	15/3/2043	145,451	0.01%
FS KKR Capital Corp.	225,000	4.13%	1/2/2025	219,153	0.01%
FS KKR Capital Corp.	200,000	4.25%	14/2/2025	194,334	0.01%
FS KKR Capital Corp.	125,000	3.25%	15/7/2027	113,724	0.01%
FS KKR Capital Corp.	200,000	3.13%	12/10/2028	174,326	0.01%
GA Global Funding Trust	200,000	3.85%	11/4/2025	195,919	0.01%
GA Global Funding Trust	150,000	2.90%	6/1/2032	123,071	0.01%
Gartner, Inc.	100,000	4.50%	1/7/2028	94,752	0.01%
Gartner, Inc.	100,000	3.75%	1/10/2030	88,535	0.01%
GATX Corp.	50,000	3.25%	30/3/2025	48,663	0.00%
GATX Corp.	150,000	3.25%	15/9/2026	143,093	0.01%
GATX Corp.	150,000	3.85%	30/3/2027	144,111	0.01%
GATX Corp.	180,000	4.55%	7/11/2028	176,559	0.01%
GATX Corp.	100,000	4.70%	1/4/2029	99,131	0.01%
GATX Corp.	210,000	4.00%	30/6/2030	197,262	0.01%
GATX Corp.	80,000	3.50%	1/6/2032	70,024	0.00%
GATX Corp.	100,000	5.45%	15/9/2033	100,695	0.01%
GATX Corp.	50,000	5.20%	15/3/2044	46,901	0.00%
GE Capital Funding LLC	225,000	4.55%	15/5/2032	220,718	0.01%
GE HealthCare Technologies, Inc.	150,000	5.60%	15/11/2025	151,323	0.01%
GE HealthCare Technologies, Inc.	475,000	5.65%	15/11/2027	491,778	0.03%
GE HealthCare Technologies, Inc.	275,000	5.86%	15/3/2030	289,125	0.02%
GE HealthCare Technologies, Inc.	200,000	6.38%	22/11/2052	232,440	0.02%
General Dynamics Corp.	150,000	2.13%	15/8/2026	141,486	0.01%
General Dynamics Corp.	250,000	3.50%	1/4/2027	243,415	0.02%
General Dynamics Corp.	100,000	2.63%	15/11/2027	93,734	0.01%
General Dynamics Corp.	100,000	3.75%	15/5/2028	98,206	0.01%
General Dynamics Corp.	175,000	3.63%	1/4/2030	168,119	0.01%
General Dynamics Corp.	125,000	4.25%	1/4/2040	116,805	0.01%
General Dynamics Corp.	200,000	2.85%	1/6/2041	153,776	0.01%
General Electric Co.	200,000	6.75%	15/3/2032	227,913	0.02%
General Electric Co.	400,000	5.88%	14/1/2038	440,326	0.03%
General Mills, Inc.	100,000	3.20%	10/2/2027	95,732	0.01%
General Mills, Inc.	175,000	4.20%	17/4/2028	172,715	0.01%
General Mills, Inc.	125,000	5.50%	17/10/2028	129,608	0.01%
General Mills, Inc.	125,000	2.25%	14/10/2031	105,144	0.01%
General Mills, Inc.	175,000	4.95%	29/3/2033	177,429	0.01%
General Mills, Inc.	225,000	3.00%	1/2/2051	156,893	0.01%
General Motors Co.	300,000	6.13%	1/10/2025	303,875	0.02%
General Motors Co.	425,000	6.80%	1/10/2027	450,838	0.03%
General Motors Co.	375,000	5.00%	1/10/2028	378,228	0.03%
General Motors Co.	450,000	5.40%	15/10/2029	458,062	0.03%
General Motors Co.	125,000	5.60%	15/10/2032	127,819	0.01%
General Motors Co.	75,000	6.60%	1/4/2036	80,168	0.01%
General Motors Co.	125,000	5.15%	1/4/2038	118,237	0.01%
General Motors Co.	350,000	6.25%	2/10/2043	358,060	0.02%
General Motors Co.	195,000	5.20%	1/4/2045	175,815	0.01%
General Motors Co.	225,000	5.40%	1/4/2048	206,250	0.01%
General Motors Co.	130,000	5.95%	1/4/2049	127,516	0.01%
General Motors Financial Co., Inc.	100,000	2.90%	26/2/2025	97,071	0.01%
General Motors Financial Co., Inc.	200,000	2.75%	20/6/2025	192,484	0.01%
General Motors Financial Co., Inc.	425,000	4.30%	13/7/2025	418,116	0.03%
General Motors Financial Co., Inc.	325,000	6.05%	10/10/2025	329,185	0.02%
General Motors Financial Co., Inc.	175,000	5.25%	1/3/2026	175,149	0.01%
General Motors Financial Co., Inc.	175,000	5.40%	6/4/2026	176,214	0.01%
General Motors Financial Co., Inc.	150,000	1.50%	10/6/2026	137,526	0.01%
General Motors Financial Co., Inc.	150,000	4.00%	6/10/2026	145,970	0.01%
General Motors Financial Co., Inc.	400,000	2.35%	26/2/2027	368,462	0.02%
General Motors Financial Co., Inc.	150,000	5.00%	9/4/2027	149,767	0.01%
General Motors Financial Co., Inc.	200,000	2.70%	20/8/2027	184,453	0.01%
General Motors Financial Co., Inc.	75,000	3.85%	5/1/2028	71,704	0.00%
General Motors Financial Co., Inc.	275,000	5.80%	23/6/2028	282,706	0.02%
General Motors Financial Co., Inc.	200,000	5.80%	7/1/2029	204,890	0.01%
General Motors Financial Co., Inc.	725,000	4.30%	6/4/2029	699,369	0.05%
General Motors Financial Co., Inc.	275,000	3.10%	12/1/2032	234,287	0.02%
General Motors Financial Co., Inc.	200,000	6.10%	7/1/2034	205,669	0.01%
Genuine Parts Co.	325,000	1.75%	1/2/2025	312,486	0.02%
Genuine Parts Co.	100,000	1.88%	1/11/2030	80,925	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Genuine Parts Co.	125,000	6.88%	1/11/2033	138,848	0.01%
George Washington University	50,000	4.30%	15/9/2044	43,951	0.00%
George Washington University	50,000	4.87%	15/9/2045	48,800	0.00%
George Washington University	125,000	4.13%	15/9/2048	111,370	0.01%
Georgetown University	50,000	5.12%	1/4/2053	51,781	0.00%
Georgetown University	50,000	5.22%	1/10/2118	47,977	0.00%
Georgia Power Co.	50,000	3.25%	1/4/2026	48,085	0.00%
Georgia Power Co.	60,000	3.25%	30/3/2027	57,290	0.00%
Georgia Power Co.	100,000	2.65%	15/9/2029	90,664	0.01%
Georgia Power Co.	110,000	4.70%	15/5/2032	109,574	0.01%
Georgia Power Co.	145,000	4.95%	17/5/2033	146,532	0.01%
Georgia Power Co.	80,000	4.75%	1/9/2040	74,575	0.01%
Georgia Power Co.	165,000	4.30%	15/3/2042	146,284	0.01%
Georgia Power Co.	60,000	4.30%	15/3/2043	52,227	0.00%
Georgia Power Co.	80,000	3.70%	30/1/2050	63,407	0.00%
Georgia Power Co.	110,000	3.25%	15/3/2051	79,851	0.01%
Georgia Power Co.	120,000	5.13%	15/5/2052	118,977	0.01%
Georgia-Pacific LLC	250,000	1.75%	30/9/2025	236,594	0.02%
Georgia-Pacific LLC	250,000	2.30%	30/4/2030	216,478	0.01%
Georgia-Pacific LLC	65,000	8.88%	15/5/2031	81,252	0.01%
Gilead Sciences, Inc.	241,000	3.50%	1/2/2025	237,228	0.02%
Gilead Sciences, Inc.	646,000	3.65%	1/3/2026	633,033	0.04%
Gilead Sciences, Inc.	200,000	5.25%	15/10/2033	208,727	0.01%
Gilead Sciences, Inc.	225,000	4.80%	1/4/2044	217,460	0.01%
Gilead Sciences, Inc.	375,000	4.50%	1/2/2045	347,003	0.02%
Gilead Sciences, Inc.	675,000	4.75%	1/3/2046	643,969	0.04%
Gilead Sciences, Inc.	250,000	4.15%	1/3/2047	218,061	0.01%
Gilead Sciences, Inc.	125,000	2.80%	1/10/2050	86,495	0.01%
Gilead Sciences, Inc.	200,000	5.55%	15/10/2053	216,935	0.01%
Global Atlantic Finance Co.	200,000	4.40%	15/10/2029	184,210	0.01%
Global Atlantic Finance Co.	100,000	7.95%	15/6/2033	110,929	0.01%
Global Payments, Inc.	150,000	1.20%	1/3/2026	137,831	0.01%
Global Payments, Inc.	165,000	4.80%	1/4/2026	163,619	0.01%
Global Payments, Inc.	225,000	2.15%	15/1/2027	207,116	0.01%
Global Payments, Inc.	225,000	3.20%	15/8/2029	203,972	0.01%
Global Payments, Inc.	225,000	2.90%	15/5/2030	197,726	0.01%
Global Payments, Inc.	200,000	5.40%	15/8/2032	202,102	0.01%
Global Payments, Inc.	170,000	4.15%	15/8/2049	134,758	0.01%
Global Payments, Inc.	100,000	5.95%	15/8/2052	102,304	0.01%
Globe Life, Inc.	225,000	4.55%	15/9/2028	223,157	0.02%
GLP Capital LP/GLP Financing II, Inc.	282,000	5.25%	1/6/2025	281,217	0.02%
GLP Capital LP/GLP Financing II, Inc.	200,000	5.38%	15/4/2026	199,094	0.01%
GLP Capital LP/GLP Financing II, Inc.	100,000	4.00%	15/1/2030	91,272	0.01%
GLP Capital LP/GLP Financing II, Inc.	275,000	4.00%	15/1/2031	247,771	0.02%
GLP Capital LP/GLP Financing II, Inc.	85,000	3.25%	15/1/2032	71,982	0.00%
Golden State Tobacco Securitization Corp.	250,000	3.12%	1/6/2038	200,991	0.01%
Golden State Tobacco Securitization Corp.	100,000	4.21%	1/6/2050	75,525	0.01%
Goldman Sachs BDC, Inc.	275,000	2.88%	15/1/2026	261,262	0.02%
Goldman Sachs Capital I	175,000	6.35%	15/2/2034	183,451	0.01%
Goldman Sachs Group, Inc.	629,000	3.50%	23/1/2025	616,916	0.04%
Goldman Sachs Group, Inc.	300,000	3.50%	1/4/2025	293,536	0.02%
Goldman Sachs Group, Inc.	416,000	3.75%	22/5/2025	408,109	0.03%
Goldman Sachs Group, Inc.	300,000	4.25%	21/10/2025	294,488	0.02%
Goldman Sachs Group, Inc.^	375,000	0.86%	12/2/2026	355,670	0.02%
Goldman Sachs Group, Inc.	535,000	3.75%	25/2/2026	522,801	0.04%
Goldman Sachs Group, Inc.	295,000	3.50%	16/11/2026	284,213	0.02%
Goldman Sachs Group, Inc.^	100,000	1.09%	9/12/2026	92,128	0.01%
Goldman Sachs Group, Inc.	400,000	3.85%	26/1/2027	389,377	0.03%
Goldman Sachs Group, Inc.^	200,000	1.43%	9/3/2027	184,369	0.01%
Goldman Sachs Group, Inc.^	483,000	1.54%	10/9/2027	438,101	0.03%
Goldman Sachs Group, Inc.^	600,000	1.95%	21/10/2027	548,891	0.04%
Goldman Sachs Group, Inc.^	400,000	2.64%	24/2/2028	370,840	0.02%
Goldman Sachs Group, Inc.^	500,000	3.62%	15/3/2028	479,103	0.03%
Goldman Sachs Group, Inc.^	150,000	3.69%	5/6/2028	143,406	0.01%
Goldman Sachs Group, Inc.^	839,000	4.48%	23/8/2028	823,644	0.06%
Goldman Sachs Group, Inc.^	200,000	3.81%	23/4/2029	189,990	0.01%
Goldman Sachs Group, Inc.^	800,000	4.22%	1/5/2029	773,467	0.05%
Goldman Sachs Group, Inc.^	390,000	6.48%	24/10/2029	413,884	0.03%
Goldman Sachs Group, Inc.	300,000	2.60%	7/2/2030	263,525	0.02%
Goldman Sachs Group, Inc.	230,000	3.80%	15/3/2030	216,228	0.01%
Goldman Sachs Group, Inc.^	550,000	1.99%	27/1/2032	445,140	0.03%

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Goldman Sachs Group, Inc.^	500,000	2.62%	22/4/2032	419,693	0.03%
Goldman Sachs Group, Inc.^	550,000	2.38%	21/7/2032	452,226	0.03%
Goldman Sachs Group, Inc.^	406,000	2.65%	21/10/2032	338,318	0.02%
Goldman Sachs Group, Inc.	100,000	6.13%	15/2/2033	109,911	0.01%
Goldman Sachs Group, Inc.^	605,000	3.10%	24/2/2033	519,579	0.03%
Goldman Sachs Group, Inc.^	175,000	6.56%	24/10/2034	192,649	0.01%
Goldman Sachs Group, Inc.	125,000	6.45%	1/5/2036	135,160	0.01%
Goldman Sachs Group, Inc.	759,000	6.75%	1/10/2037	836,791	0.06%
Goldman Sachs Group, Inc.^	400,000	4.02%	31/10/2038	349,173	0.02%
Goldman Sachs Group, Inc.^	125,000	4.41%	23/4/2039	113,355	0.01%
Goldman Sachs Group, Inc.	345,000	6.25%	1/2/2041	384,571	0.03%
Goldman Sachs Group, Inc.^	200,000	3.21%	22/4/2042	153,065	0.01%
Goldman Sachs Group, Inc.^	350,000	2.91%	21/7/2042	255,805	0.02%
Goldman Sachs Group, Inc.^	250,000	3.44%	24/2/2043	195,668	0.01%
Goldman Sachs Group, Inc.	270,000	4.80%	8/7/2044	255,624	0.02%
Goldman Sachs Group, Inc.	300,000	5.15%	22/5/2045	290,202	0.02%
Goldman Sachs Group, Inc.	275,000	4.75%	21/10/2045	260,840	0.02%
Golub Capital BDC, Inc.	150,000	2.50%	24/8/2026	136,035	0.01%
Goodman US Finance Five LLC	75,000	4.63%	4/5/2032	69,982	0.00%
Grand Parkway Transportation Corp.	60,000	5.18%	1/10/2042	62,024	0.00%
Grand Parkway Transportation Corp.	140,000	3.24%	1/10/2052	105,314	0.01%
Gray Oak Pipeline LLC	90,000	2.60%	15/10/2025	85,354	0.01%
Gray Oak Pipeline LLC	60,000	3.45%	15/10/2027	55,848	0.00%
Great River Energy	112,031	6.25%	1/7/2038	117,018	0.01%
GS Mortgage Securities Trust 2014	300,000	3.93%	10/9/2047	294,560	0.02%
GS Mortgage Securities Trust 2015	50,000	3.76%	10/7/2048	48,494	0.00%
GS Mortgage Securities Trust 2016	300,000	2.85%	10/10/2049	280,597	0.02%
GS Mortgage Securities Trust 2016	559,838	3.18%	10/11/2049	526,709	0.04%
GS Mortgage Securities Trust 2017	100,000	3.64%	10/5/2050	92,105	0.01%
GS Mortgage Securities Trust 2017	57,199	3.43%	10/5/2050	52,856	0.00%
GS Mortgage Securities Trust 2017^	10,000	4.32%	10/5/2050	7,876	0.00%
GS Mortgage Securities Trust 2017	125,000	3.66%	10/8/2050	111,370	0.01%
Guardian Life Global Funding	200,000	1.25%	13/5/2026	183,874	0.01%
Guardian Life Global Funding	300,000	5.55%	28/10/2027	311,249	0.02%
Guardian Life Insurance Co. of America	90,000	4.88%	19/6/2064	81,335	0.01%
Guardian Life Insurance Co. of America	100,000	4.85%	24/1/2077	85,517	0.01%
Gulfstream Natural Gas System LLC	155,000	4.60%	15/9/2025	152,081	0.01%
GXO Logistics, Inc.	200,000	1.65%	15/7/2026	180,771	0.01%
GXO Logistics, Inc.	50,000	2.65%	15/7/2031	41,068	0.00%
Hackensack Meridian Health, Inc.	50,000	4.21%	1/7/2048	44,158	0.00%
Hackensack Meridian Health, Inc.	150,000	2.88%	1/9/2050	102,951	0.01%
Hackensack Meridian Health, Inc.	35,000	4.50%	1/7/2057	31,597	0.00%
Haleon UK Capital plc	200,000	3.13%	24/3/2025	195,296	0.01%
Haleon US Capital LLC	250,000	3.38%	24/3/2029	236,559	0.02%
Haleon US Capital LLC	550,000	3.63%	24/3/2032	507,772	0.03%
Halliburton Co.	63,000	3.80%	15/11/2025	61,776	0.00%
Halliburton Co.	90,000	2.92%	1/3/2030	80,984	0.01%
Halliburton Co.	230,000	4.85%	15/11/2035	226,411	0.02%
Halliburton Co.	105,000	6.70%	15/9/2038	122,756	0.01%
Halliburton Co.	120,000	7.45%	15/9/2039	150,129	0.01%
Halliburton Co.	15,000	4.50%	15/11/2041	13,579	0.00%
Halliburton Co.	70,000	4.75%	1/8/2043	65,727	0.00%
Halliburton Co.	380,000	5.00%	15/11/2045	368,413	0.02%
Hanover Insurance Group, Inc.	100,000	4.50%	15/4/2026	98,196	0.01%
Hanover Insurance Group, Inc.	50,000	2.50%	1/9/2030	41,089	0.00%
Harley-Davidson Financial Services, Inc.	350,000	3.05%	14/2/2027	325,595	0.02%
Harman International Industries, Inc.	100,000	4.15%	15/5/2025	98,465	0.01%
Hartford Financial Services Group, Inc.	150,000	2.80%	19/8/2029	136,336	0.01%
Hartford Financial Services Group, Inc.	100,000	5.95%	15/10/2036	106,263	0.01%
Hartford Financial Services Group, Inc.	110,000	6.10%	1/10/2041	117,802	0.01%
Hartford Financial Services Group, Inc.	225,000	3.60%	19/8/2049	173,588	0.01%
Hartford HealthCare Corp.	50,000	3.45%	1/7/2054	36,313	0.00%
Hasbro, Inc.	325,000	3.55%	19/11/2026	308,205	0.02%
Hasbro, Inc.	125,000	3.90%	19/11/2029	116,501	0.01%
Hasbro, Inc.	100,000	5.10%	15/5/2044	88,076	0.01%
HCA, Inc.	425,000	5.38%	1/2/2025	424,826	0.03%
HCA, Inc.	100,000	5.25%	15/4/2025	99,988	0.01%
HCA, Inc.	375,000	5.25%	15/6/2026	376,908	0.03%
HCA, Inc.	100,000	4.50%	15/2/2027	98,965	0.01%
HCA, Inc.	400,000	3.13%	15/3/2027	379,263	0.03%
HCA, Inc.	100,000	5.63%	1/9/2028	102,340	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HCA, Inc.	175,000	5.88%	1/2/2029	180,558	0.01%
HCA, Inc.	550,000	3.38%	15/3/2029	507,347	0.03%
HCA, Inc.	300,000	4.13%	15/6/2029	287,070	0.02%
HCA, Inc.	400,000	3.50%	1/9/2030	362,822	0.02%
HCA, Inc.	350,000	2.38%	15/7/2031	289,460	0.02%
HCA, Inc.	150,000	3.63%	15/3/2032	134,177	0.01%
HCA, Inc.	150,000	5.13%	15/6/2039	143,051	0.01%
HCA, Inc.	125,000	4.38%	15/3/2042	105,848	0.01%
HCA, Inc.	325,000	5.50%	15/6/2047	312,914	0.02%
HCA, Inc.	125,000	5.25%	15/6/2049	116,324	0.01%
HCA, Inc.	475,000	4.63%	15/3/2052	405,382	0.03%
HCA, Inc.	100,000	5.90%	1/6/2053	102,683	0.01%
Health & Educational Facilities Authority of the State of Missouri	65,000	3.23%	15/5/2050	48,424	0.00%
Health & Educational Facilities Authority of the State of Missouri	80,000	3.65%	15/8/2057	63,617	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	250,000	2.20%	1/6/2030	213,279	0.01%
Healthcare Realty Holdings LP	200,000	3.10%	15/2/2030	175,217	0.01%
Healthcare Realty Holdings LP	100,000	2.00%	15/3/2031	80,339	0.01%
Healthpeak OP LLC	83,000	3.40%	1/2/2025	81,032	0.01%
Healthpeak OP LLC	225,000	3.25%	15/7/2026	216,361	0.01%
Healthpeak OP LLC	200,000	2.13%	1/12/2028	176,051	0.01%
Healthpeak OP LLC	75,000	3.50%	15/7/2029	69,945	0.00%
Healthpeak OP LLC	40,000	5.25%	15/12/2032	40,493	0.00%
Healthpeak OP LLC	75,000	6.75%	1/2/2041	83,985	0.01%
HEICO Corp.	175,000	5.25%	1/8/2028	178,764	0.01%
Helmerich & Payne, Inc.	80,000	2.90%	29/9/2031	67,141	0.00%
Hershey Co.	100,000	3.20%	21/8/2025	97,863	0.01%
Hershey Co.	175,000	4.25%	4/5/2028	175,318	0.01%
Hershey Co.	150,000	2.45%	15/11/2029	135,701	0.01%
Hershey Co.	75,000	4.50%	4/5/2033	75,467	0.01%
Hershey Co.	75,000	3.38%	15/8/2046	58,946	0.00%
Hershey Co.	200,000	2.65%	1/6/2050	138,467	0.01%
Hess Corp.	245,000	4.30%	1/4/2027	242,624	0.02%
Hess Corp.	70,000	7.88%	1/10/2029	80,334	0.01%
Hess Corp.	15,000	7.30%	15/8/2031	17,329	0.00%
Hess Corp.	10,000	7.13%	15/3/2033	11,572	0.00%
Hess Corp.	130,000	6.00%	15/1/2040	141,380	0.01%
Hess Corp.	195,000	5.60%	15/2/2041	204,830	0.01%
Hess Corp.	95,000	5.80%	1/4/2047	102,481	0.01%
Hewlett Packard Enterprise Co.	250,000	4.90%	15/10/2025	249,126	0.02%
Hewlett Packard Enterprise Co.	200,000	6.35%	15/10/2045	215,988	0.01%
HF Sinclair Corp.	200,000	5.88%	1/4/2026	202,077	0.01%
HF Sinclair Corp.	30,000	4.50%	1/10/2030	28,037	0.00%
High Street Funding Trust II	100,000	4.68%	15/2/2048	82,974	0.01%
Highmark, Inc.	100,000	1.45%	10/5/2026	91,382	0.01%
Highmark, Inc.	100,000	2.55%	10/5/2031	79,287	0.01%
Highwoods Realty LP	175,000	3.88%	1/3/2027	162,463	0.01%
Highwoods Realty LP	150,000	2.60%	1/2/2031	116,721	0.01%
Hill City Funding Trust	100,000	4.05%	15/8/2041	74,047	0.01%
Hoag Memorial Hospital Presbyterian	100,000	3.80%	15/7/2052	82,662	0.01%
Home Depot, Inc.	500,000	2.70%	15/4/2025	488,055	0.03%
Home Depot, Inc.	175,000	3.35%	15/9/2025	171,682	0.01%
Home Depot, Inc.	75,000	3.00%	1/4/2026	72,722	0.00%
Home Depot, Inc.	228,000	2.13%	15/9/2026	214,709	0.01%
Home Depot, Inc.	250,000	2.50%	15/4/2027	235,878	0.02%
Home Depot, Inc.	200,000	2.88%	15/4/2027	191,265	0.01%
Home Depot, Inc.	100,000	1.50%	15/9/2028	88,673	0.01%
Home Depot, Inc.	200,000	3.90%	6/12/2028	197,134	0.01%
Home Depot, Inc.	420,000	2.70%	15/4/2030	384,203	0.03%
Home Depot, Inc.	175,000	1.88%	15/9/2031	146,471	0.01%
Home Depot, Inc.	490,000	5.88%	16/12/2036	547,879	0.04%
Home Depot, Inc.	150,000	5.95%	1/4/2041	167,853	0.01%
Home Depot, Inc.	160,000	4.20%	1/4/2043	145,722	0.01%
Home Depot, Inc.	105,000	4.88%	15/2/2044	104,147	0.01%
Home Depot, Inc.	245,000	4.40%	15/3/2045	227,700	0.02%
Home Depot, Inc.	195,000	4.25%	1/4/2046	176,519	0.01%
Home Depot, Inc.	250,000	4.50%	6/12/2048	236,236	0.02%
Home Depot, Inc.	475,000	3.13%	15/12/2049	353,959	0.02%
Home Depot, Inc.	150,000	3.35%	15/4/2050	116,617	0.01%
Home Depot, Inc.	450,000	2.38%	15/3/2051	285,800	0.02%
Home Depot, Inc.	275,000	3.63%	15/4/2052	223,217	0.02%
Home Depot, Inc.	125,000	4.95%	15/9/2052	126,709	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Home Depot, Inc.	200,000	3.50%	15/9/2056	157,398	0.01%
Honeywell International, Inc.	234,000	1.35%	1/6/2025	223,452	0.02%
Honeywell International, Inc.	175,000	4.95%	15/2/2028	180,258	0.01%
Honeywell International, Inc.	175,000	4.25%	15/1/2029	175,399	0.01%
Honeywell International, Inc.	269,000	1.95%	1/6/2030	233,663	0.02%
Honeywell International, Inc.	175,000	5.00%	15/2/2033	183,185	0.01%
Honeywell International, Inc.	175,000	4.50%	15/1/2034	176,014	0.01%
Honeywell International, Inc.	100,000	5.70%	15/3/2037	109,545	0.01%
Honeywell International, Inc.	125,000	3.81%	21/11/2047	107,315	0.01%
Hormel Foods Corp.	225,000	1.70%	3/6/2028	202,502	0.01%
Hormel Foods Corp.	115,000	3.05%	3/6/2051	83,421	0.01%
Host Hotels & Resorts LP	150,000	3.38%	15/12/2029	134,819	0.01%
Host Hotels & Resorts LP	200,000	3.50%	15/9/2030	178,928	0.01%
Howard University	50,000	5.21%	1/10/2052	45,574	0.00%
HP, Inc.	100,000	2.20%	17/6/2025	95,827	0.01%
HP, Inc.	400,000	1.45%	17/6/2026	368,337	0.02%
HP, Inc.	250,000	3.00%	17/6/2027	236,287	0.02%
HP, Inc.	175,000	4.00%	15/4/2029	169,880	0.01%
HP, Inc.	250,000	3.40%	17/6/2030	228,525	0.02%
HP, Inc.	150,000	2.65%	17/6/2031	127,917	0.01%
HP, Inc.	95,000	4.20%	15/4/2032	90,082	0.01%
HP, Inc.	190,000	6.00%	15/9/2041	200,557	0.01%
HSBC Bank USA NA	250,000	5.63%	15/8/2035	248,564	0.02%
Hubbell, Inc.	50,000	3.35%	1/3/2026	48,426	0.00%
Hubbell, Inc.	50,000	3.15%	15/8/2027	47,387	0.00%
Hubbell, Inc.	100,000	3.50%	15/2/2028	95,851	0.01%
Hubbell, Inc.	100,000	2.30%	15/3/2031	84,094	0.01%
Hudson Pacific Properties LP	55,000	3.95%	1/11/2027	46,307	0.00%
Hudson Pacific Properties LP	80,000	4.65%	1/4/2029	65,488	0.00%
Hudson Pacific Properties LP	50,000	3.25%	15/1/2030	37,565	0.00%
Humana, Inc.	200,000	1.35%	3/2/2027	180,519	0.01%
Humana, Inc.	325,000	3.95%	15/3/2027	317,773	0.02%
Humana, Inc.	225,000	3.13%	15/8/2029	208,747	0.01%
Humana, Inc.	100,000	4.88%	1/4/2030	101,247	0.01%
Humana, Inc.	150,000	2.15%	3/2/2032	123,496	0.01%
Humana, Inc.	125,000	5.95%	15/3/2034	133,844	0.01%
Humana, Inc.	175,000	4.80%	15/3/2047	162,761	0.01%
Humana, Inc.	125,000	3.95%	15/8/2049	103,118	0.01%
Huntington Bancshares, Inc.^	325,000	4.44%	4/8/2028	315,080	0.02%
Huntington Bancshares, Inc.^	100,000	6.21%	21/8/2029	103,093	0.01%
Huntington Bancshares, Inc.	101,000	2.55%	4/2/2030	86,440	0.01%
Huntington Bancshares, Inc.^	200,000	5.02%	17/5/2033	193,814	0.01%
Huntington Ingalls Industries, Inc.	115,000	3.84%	1/5/2025	112,621	0.01%
Huntington Ingalls Industries, Inc.	300,000	3.48%	1/12/2027	283,676	0.02%
Huntington National Bank^	175,000	4.55%	17/5/2028	169,105	0.01%
Huntington National Bank	100,000	5.65%	10/1/2030	101,121	0.01%
Huntsman International LLC	100,000	4.50%	1/5/2029	96,490	0.01%
Huntsman International LLC	50,000	2.95%	15/6/2031	42,529	0.00%
Hyatt Hotels Corp.	75,000	4.85%	15/3/2026	74,395	0.01%
Hyatt Hotels Corp.	100,000	5.75%	30/1/2027	102,216	0.01%
Hyatt Hotels Corp.	75,000	4.38%	15/9/2028	72,831	0.00%
Idaho Power Co.	65,000	4.20%	1/3/2048	55,250	0.00%
Idaho Power Co.	60,000	5.50%	15/3/2053	61,927	0.00%
Idaho Power Co.	45,000	5.80%	1/4/2054	48,171	0.00%
IDEX Corp.	150,000	3.00%	1/5/2030	133,672	0.01%
IHC Health Services, Inc.	50,000	4.13%	15/5/2048	45,265	0.00%
Illinois State Toll Highway Authority	100,000	6.18%	1/1/2034	109,789	0.01%
Illinois Tool Works, Inc.	550,000	2.65%	15/11/2026	525,203	0.04%
Illinois Tool Works, Inc.	225,000	3.90%	1/9/2042	201,504	0.01%
Illumina, Inc.	300,000	5.80%	12/12/2025	302,104	0.02%
Illumina, Inc.	175,000	5.75%	13/12/2027	179,533	0.01%
Indiana Finance Authority	75,000	3.05%	1/1/2051	56,769	0.00%
Indiana Michigan Power Co.	75,000	6.05%	15/3/2037	80,010	0.01%
Indiana Michigan Power Co.	220,000	4.55%	15/3/2046	197,048	0.01%
Indiana Michigan Power Co.	40,000	3.25%	1/5/2051	28,541	0.00%
Indiana Michigan Power Co.	50,000	5.63%	1/4/2053	52,621	0.00%
Indiana University Health, Inc. Obligated Group	125,000	2.85%	1/11/2051	85,651	0.01%
Indianapolis Power & Light Co.	10,000	5.65%	1/12/2032	10,366	0.00%
Indianapolis Power & Light Co.	85,000	4.05%	1/5/2046	69,764	0.00%
Ingersoll Rand, Inc.	250,000	5.40%	14/8/2028	257,660	0.02%
Ingredion, Inc.	100,000	3.20%	1/10/2026	95,694	0.01%

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Ingredion, Inc.	125,000	2.90%	1/6/2030	111,485	0.01%
Inova Health System Foundation	100,000	4.07%	15/5/2052	87,276	0.01%
Integris Baptist Medical Center, Inc.	75,000	3.88%	15/8/2050	57,568	0.00%
Intel Corp.	100,000	3.40%	25/3/2025	98,322	0.01%
Intel Corp.	500,000	3.70%	29/7/2025	492,110	0.03%
Intel Corp.	100,000	4.88%	10/2/2026	100,743	0.01%
Intel Corp.	156,000	2.60%	19/5/2026	149,318	0.01%
Intel Corp.	125,000	3.75%	25/3/2027	122,464	0.01%
Intel Corp.	200,000	3.15%	11/5/2027	192,241	0.01%
Intel Corp.	200,000	3.75%	5/8/2027	195,996	0.01%
Intel Corp.	250,000	4.88%	10/2/2028	254,182	0.02%
Intel Corp.	100,000	4.00%	5/8/2029	98,458	0.01%
Intel Corp.	400,000	2.45%	15/11/2029	360,245	0.02%
Intel Corp.	220,000	3.90%	25/3/2030	213,254	0.01%
Intel Corp.	175,000	2.00%	12/8/2031	147,928	0.01%
Intel Corp.	180,000	4.15%	5/8/2032	176,028	0.01%
Intel Corp.	200,000	4.00%	15/12/2032	193,309	0.01%
Intel Corp.	400,000	5.20%	10/2/2033	417,931	0.03%
Intel Corp.	100,000	2.80%	12/8/2041	75,074	0.01%
Intel Corp.	250,000	5.63%	10/2/2043	267,833	0.02%
Intel Corp.	200,000	4.10%	19/5/2046	176,078	0.01%
Intel Corp.	50,000	4.10%	11/5/2047	43,578	0.00%
Intel Corp.	100,000	3.73%	8/12/2047	81,521	0.01%
Intel Corp.	500,000	3.25%	15/11/2049	371,930	0.03%
Intel Corp.	325,000	4.75%	25/3/2050	308,012	0.02%
Intel Corp.	325,000	3.05%	12/8/2051	229,906	0.02%
Intel Corp.	150,000	4.90%	5/8/2052	147,060	0.01%
Intel Corp.	300,000	5.70%	10/2/2053	324,650	0.02%
Intel Corp.	200,000	3.10%	15/2/2060	138,063	0.01%
Intel Corp.	100,000	4.95%	25/3/2060	99,140	0.01%
Intel Corp.	200,000	3.20%	12/8/2061	138,291	0.01%
Intel Corp.	150,000	5.05%	5/8/2062	148,279	0.01%
Intel Corp.	200,000	5.90%	10/2/2063	222,861	0.02%
Intercontinental Exchange, Inc.	50,000	3.65%	23/5/2025	49,047	0.00%
Intercontinental Exchange, Inc.	175,000	3.75%	1/12/2025	171,943	0.01%
Intercontinental Exchange, Inc.	300,000	4.00%	15/9/2027	294,706	0.02%
Intercontinental Exchange, Inc.	100,000	3.75%	21/9/2028	97,202	0.01%
Intercontinental Exchange, Inc.	175,000	4.35%	15/6/2029	174,299	0.01%
Intercontinental Exchange, Inc.	90,000	2.10%	15/6/2030	77,771	0.01%
Intercontinental Exchange, Inc.	205,000	1.85%	15/9/2032	164,489	0.01%
Intercontinental Exchange, Inc.	175,000	4.60%	15/3/2033	174,676	0.01%
Intercontinental Exchange, Inc.	160,000	2.65%	15/9/2040	119,416	0.01%
Intercontinental Exchange, Inc.	200,000	4.25%	21/9/2048	179,524	0.01%
Intercontinental Exchange, Inc.	275,000	3.00%	15/6/2050	196,861	0.01%
Intercontinental Exchange, Inc.	150,000	4.95%	15/6/2052	150,049	0.01%
Intercontinental Exchange, Inc.	200,000	3.00%	15/9/2060	135,405	0.01%
Intercontinental Exchange, Inc.	150,000	5.20%	15/6/2062	153,551	0.01%
International Business Machines Corp.	200,000	3.45%	19/2/2026	194,891	0.01%
International Business Machines Corp.	400,000	3.30%	15/5/2026	388,533	0.03%
International Business Machines Corp.	100,000	6.22%	1/8/2027	105,387	0.01%
International Business Machines Corp.	50,000	6.50%	15/1/2028	53,430	0.00%
International Business Machines Corp.	200,000	4.50%	6/2/2028	201,121	0.01%
International Business Machines Corp.	730,000	3.50%	15/5/2029	696,419	0.05%
International Business Machines Corp.	255,000	1.95%	15/5/2030	219,281	0.01%
International Business Machines Corp.	125,000	4.40%	27/7/2032	122,901	0.01%
International Business Machines Corp.	200,000	4.75%	6/2/2033	202,709	0.01%
International Business Machines Corp.	300,000	4.15%	15/5/2039	272,484	0.02%
International Business Machines Corp.	255,000	2.85%	15/5/2040	190,595	0.01%
International Business Machines Corp.	150,000	4.00%	20/6/2042	130,889	0.01%
International Business Machines Corp.	500,000	4.25%	15/5/2049	439,256	0.03%
International Business Machines Corp.	275,000	3.43%	9/2/2052	205,418	0.01%
International Business Machines Corp.	100,000	5.10%	6/2/2053	100,570	0.01%
International Flavors & Fragrances, Inc.	225,000	1.23%	1/10/2025	208,255	0.01%
International Flavors & Fragrances, Inc.	150,000	1.83%	15/10/2027	131,428	0.01%
International Flavors & Fragrances, Inc.	100,000	3.27%	15/11/2040	71,889	0.00%
International Flavors & Fragrances, Inc.	125,000	4.38%	1/6/2047	96,048	0.01%
International Flavors & Fragrances, Inc.	125,000	5.00%	26/9/2048	106,820	0.01%
International Flavors & Fragrances, Inc.	200,000	3.47%	1/12/2050	136,678	0.01%
International Paper Co.	160,000	6.00%	15/11/2041	169,646	0.01%
International Paper Co.	215,000	4.80%	15/6/2044	198,274	0.01%
International Paper Co.	175,000	4.35%	15/8/2048	157,244	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Interpublic Group of Cos, Inc.	100,000	4.65%	1/10/2028	98,943	0.01%
Interpublic Group of Cos, Inc.	80,000	5.38%	15/6/2033	81,393	0.01%
Interpublic Group of Cos, Inc.	125,000	5.40%	1/10/2048	118,461	0.01%
Interstate Power & Light Co.	75,000	4.10%	26/9/2028	72,879	0.01%
Interstate Power & Light Co.	50,000	3.60%	1/4/2029	47,396	0.00%
Interstate Power & Light Co.	265,000	2.30%	1/6/2030	227,012	0.02%
Interstate Power & Light Co.	45,000	5.70%	15/10/2033	47,371	0.00%
Interstate Power & Light Co.	75,000	6.25%	15/7/2039	81,020	0.01%
Intuit, Inc.	100,000	1.35%	15/7/2027	90,240	0.01%
Intuit, Inc.	100,000	1.65%	15/7/2030	84,069	0.01%
Intuit, Inc.	300,000	5.20%	15/9/2033	314,380	0.02%
Intuit, Inc.	175,000	5.50%	15/9/2053	192,049	0.01%
Invesco Finance plc	100,000	3.75%	15/1/2026	97,394	0.01%
Invesco Finance plc	29,000	5.38%	30/11/2043	28,750	0.00%
Invitation Homes Operating Partnership LP	175,000	2.30%	15/11/2028	155,818	0.01%
Invitation Homes Operating Partnership LP	200,000	2.00%	15/8/2031	159,017	0.01%
Invitation Homes Operating Partnership LP	125,000	2.70%	15/1/2034	100,296	0.01%
IPALCO Enterprises, Inc.	65,000	4.25%	1/5/2030	60,159	0.00%
IQVIA, Inc.	250,000	6.25%	1/2/2029	261,071	0.02%
ITC Holdings Corp.	130,000	4.95%	22/9/2027	130,520	0.01%
ITC Holdings Corp.	100,000	3.35%	15/11/2027	95,050	0.01%
ITC Holdings Corp.	110,000	2.95%	14/5/2030	96,877	0.01%
ITC Holdings Corp.	50,000	5.40%	1/6/2033	51,133	0.00%
ITC Holdings Corp.	50,000	5.30%	1/7/2043	48,284	0.00%
Jabil, Inc.	250,000	4.25%	15/5/2027	243,580	0.02%
Jabil, Inc.	100,000	3.95%	12/1/2028	95,338	0.01%
Jabil, Inc.	75,000	3.00%	15/1/2031	64,954	0.00%
Jackson Financial, Inc.	100,000	3.13%	23/11/2031	83,974	0.01%
Jackson Financial, Inc.	200,000	4.00%	23/11/2051	142,286	0.01%
Jackson National Life Global Funding	250,000	1.75%	12/1/2025	239,415	0.02%
Jackson National Life Global Funding	375,000	3.05%	29/4/2026	353,890	0.02%
Jacobs Engineering Group, Inc.	100,000	6.35%	18/8/2028	104,460	0.01%
Jacobs Engineering Group, Inc.	125,000	5.90%	1/3/2033	127,627	0.01%
Janus Henderson US Holdings, Inc.	25,000	4.88%	1/8/2025	24,725	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	200,000	6.75%	15/3/2034	210,425	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	125,000	7.25%	15/11/2053	136,177	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	460,000	5.13%	1/2/2028	457,037	0.03%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	100,000	5.50%	15/1/2030	97,996	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	175,000	3.75%	1/12/2031	150,566	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	275,000	3.63%	15/1/2032	234,689	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	175,000	3.00%	15/5/2032	142,205	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	300,000	5.75%	1/4/2033	296,353	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	225,000	6.50%	1/12/2052	225,367	0.02%
Jefferies Financial Group, Inc.	275,000	6.45%	8/6/2027	285,687	0.02%
Jefferies Financial Group, Inc.	200,000	5.88%	21/7/2028	205,107	0.01%
Jefferies Financial Group, Inc.	150,000	2.63%	15/10/2031	124,384	0.01%
Jefferies Financial Group, Inc.	100,000	6.25%	15/1/2036	105,151	0.01%
Jefferies Financial Group, Inc.	75,000	6.50%	20/1/2043	79,120	0.01%
Jersey Central Power & Light Co.	100,000	2.75%	1/3/2032	84,808	0.01%
JetBlue 2019-1 Class AA Pass Through Trust	81,711	2.75%	15/5/2032	68,972	0.00%
JetBlue 2020-1 Class A Pass Through Trust	100,461	4.00%	15/11/2032	91,528	0.01%
JM Smucker Co.	200,000	3.38%	15/12/2027	190,245	0.01%
JM Smucker Co.	325,000	5.90%	15/11/2028	342,205	0.02%
JM Smucker Co.	250,000	2.13%	15/3/2032	202,736	0.01%
JM Smucker Co.	125,000	6.20%	15/11/2033	136,351	0.01%
JM Smucker Co.	125,000	6.50%	15/11/2043	139,423	0.01%
JM Smucker Co.	125,000	3.55%	15/3/2050	92,118	0.01%
JM Smucker Co.	125,000	6.50%	15/11/2053	144,383	0.01%
JobsOhio Beverage System	75,000	3.99%	1/1/2029	73,661	0.01%
JobsOhio Beverage System	65,000	4.53%	1/1/2035	64,070	0.00%
JobsOhio Beverage System	55,000	2.83%	1/1/2038	44,757	0.00%
John Deere Capital Corp.	400,000	1.25%	10/1/2025	385,820	0.03%
John Deere Capital Corp.	300,000	2.13%	7/3/2025	290,738	0.02%
John Deere Capital Corp.	75,000	3.45%	13/3/2025	73,861	0.01%
John Deere Capital Corp.	175,000	4.95%	6/6/2025	175,717	0.01%
John Deere Capital Corp.	300,000	4.05%	8/9/2025	297,360	0.02%
John Deere Capital Corp.	125,000	5.30%	8/9/2025	126,682	0.01%
John Deere Capital Corp.	100,000	3.40%	11/9/2025	98,029	0.01%
John Deere Capital Corp.	350,000	4.80%	9/1/2026	351,907	0.02%
John Deere Capital Corp.	250,000	0.70%	15/1/2026	231,828	0.02%
John Deere Capital Corp.	175,000	4.75%	8/6/2026	176,252	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
John Deere Capital Corp.	125,000	5.15%	8/9/2026	127,335	0.01%
John Deere Capital Corp.	150,000	2.25%	14/9/2026	141,791	0.01%
John Deere Capital Corp.	100,000	2.80%	8/9/2027	94,787	0.01%
John Deere Capital Corp.	200,000	4.15%	15/9/2027	198,719	0.01%
John Deere Capital Corp.	100,000	3.05%	6/1/2028	95,182	0.01%
John Deere Capital Corp.	175,000	4.75%	20/1/2028	177,886	0.01%
John Deere Capital Corp.	200,000	4.95%	14/7/2028	204,983	0.01%
John Deere Capital Corp.	50,000	3.45%	7/3/2029	47,958	0.00%
John Deere Capital Corp.	275,000	3.35%	18/4/2029	263,565	0.02%
John Deere Capital Corp.	175,000	4.85%	11/10/2029	180,127	0.01%
John Deere Capital Corp.	175,000	4.70%	10/6/2030	177,704	0.01%
John Deere Capital Corp.	375,000	1.45%	15/1/2031	308,483	0.02%
John Deere Capital Corp.	175,000	3.90%	7/6/2032	168,766	0.01%
John Deere Capital Corp.	125,000	5.15%	8/9/2033	131,625	0.01%
John Sevier Combined Cycle Generation LLC	121,873	4.63%	15/1/2042	114,492	0.01%
Johns Hopkins Health System Corp.	125,000	3.84%	15/5/2046	106,079	0.01%
Johns Hopkins University	75,000	4.71%	1/7/2032	76,575	0.01%
Johns Hopkins University	50,000	4.08%	1/7/2053	44,291	0.00%
Johns Hopkins University	75,000	2.81%	1/1/2060	49,891	0.00%
Johnson & Johnson	200,000	2.63%	15/1/2025	195,725	0.01%
Johnson & Johnson	550,000	2.45%	1/3/2026	528,797	0.04%
Johnson & Johnson	500,000	2.90%	15/1/2028	478,521	0.03%
Johnson & Johnson	175,000	3.55%	1/3/2036	161,833	0.01%
Johnson & Johnson	225,000	3.63%	3/3/2037	207,569	0.01%
Johnson & Johnson	150,000	3.40%	15/1/2038	132,906	0.01%
Johnson & Johnson	125,000	5.85%	15/7/2038	143,071	0.01%
Johnson & Johnson	150,000	2.10%	1/9/2040	106,896	0.01%
Johnson & Johnson	100,000	4.50%	1/9/2040	99,740	0.01%
Johnson & Johnson	50,000	4.85%	15/5/2041	51,964	0.00%
Johnson & Johnson	700,000	3.70%	1/3/2046	612,135	0.04%
Johnson & Johnson	50,000	3.50%	15/1/2048	42,106	0.00%
Johnson & Johnson	175,000	2.45%	1/9/2060	112,488	0.01%
Johnson Controls International plc	37,000	3.90%	14/2/2026	36,156	0.00%
Johnson Controls International plc	39,000	6.00%	15/1/2036	41,739	0.00%
Johnson Controls International plc	275,000	4.63%	2/7/2044	247,918	0.02%
Jones Lang LaSalle, Inc.	125,000	6.88%	1/12/2028	132,266	0.01%
JP Morgan Chase Commercial Mortgage Securities Trust 2014	100,000	3.80%	15/7/2047	98,954	0.01%
JPMBB Commercial Mortgage Securities Trust 2014	128,456	4.08%	15/2/2047	127,271	0.01%
JPMBB Commercial Mortgage Securities Trust 2014^	25,000	4.24%	15/4/2047	24,818	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	5,644	4.00%	15/4/2047	5,618	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	50,000	3.77%	15/8/2047	49,279	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	50,000	4.07%	15/11/2047	45,653	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	10,000	3.37%	15/11/2047	9,821	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	175,000	3.49%	15/1/2048	170,596	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	100,000	3.82%	15/7/2048	95,716	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	347,106	3.80%	15/8/2048	333,428	0.02%
JPMBB Commercial Mortgage Securities Trust 2015	100,000	3.23%	15/10/2048	96,415	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	43,201	3.04%	15/10/2048	42,510	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	100,000	3.74%	15/7/2050	89,343	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	50,000	3.49%	15/7/2050	46,342	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	25,000	3.45%	15/9/2050	22,779	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	35,000	3.14%	15/6/2049	32,454	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	50,000	3.69%	15/3/2050	46,951	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	100,000	3.41%	15/10/2050	93,685	0.01%
JPMDB Commercial Mortgage Securities Trust 2017^	50,000	3.71%	15/10/2050	45,514	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	100,000	4.42%	15/6/2051	92,112	0.01%
JPMorgan Chase & Co.	200,000	3.13%	23/1/2025	195,887	0.01%
JPMorgan Chase & Co.	100,000	3.90%	15/7/2025	98,547	0.01%
JPMorgan Chase & Co.^	333,000	1.56%	10/12/2025	320,615	0.02%
JPMorgan Chase & Co.^	300,000	5.55%	15/12/2025	300,244	0.02%
JPMorgan Chase & Co.^	300,000	2.60%	24/2/2026	290,580	0.02%
JPMorgan Chase & Co.^	1,125,000	2.01%	13/3/2026	1,080,808	0.07%
JPMorgan Chase & Co.^	1,100,000	2.08%	22/4/2026	1,054,169	0.07%
JPMorgan Chase & Co.^	450,000	4.08%	26/4/2026	442,835	0.03%
JPMorgan Chase & Co.	500,000	3.20%	15/6/2026	482,599	0.03%
JPMorgan Chase & Co.^	400,000	1.05%	19/11/2026	370,392	0.02%
JPMorgan Chase & Co.	700,000	4.13%	15/12/2026	686,442	0.05%
JPMorgan Chase & Co.^	275,000	3.96%	29/1/2027	268,638	0.02%
JPMorgan Chase & Co.^	267,000	1.04%	4/2/2027	245,281	0.02%
JPMorgan Chase & Co.^	500,000	1.58%	22/4/2027	461,413	0.03%
JPMorgan Chase & Co.^	40,000	6.07%	22/10/2027	41,155	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	150,000	3.63%	1/12/2027	143,818	0.01%
JPMorgan Chase & Co. ^	100,000	3.78%	1/2/2028	96,571	0.01%
JPMorgan Chase & Co. ^	450,000	4.32%	26/4/2028	442,543	0.03%
JPMorgan Chase & Co. ^	600,000	3.54%	1/5/2028	572,983	0.04%
JPMorgan Chase & Co. ^	300,000	2.18%	1/6/2028	274,092	0.02%
JPMorgan Chase & Co. ^	600,000	4.85%	25/7/2028	600,055	0.04%
JPMorgan Chase & Co. ^	250,000	3.51%	23/1/2029	236,673	0.02%
JPMorgan Chase & Co. ^	100,000	4.01%	23/4/2029	96,242	0.01%
JPMorgan Chase & Co. ^	300,000	2.07%	1/6/2029	265,975	0.02%
JPMorgan Chase & Co. ^	100,000	4.20%	23/7/2029	97,148	0.01%
JPMorgan Chase & Co. ^	375,000	5.30%	24/7/2029	380,516	0.03%
JPMorgan Chase & Co. ^	320,000	6.09%	23/10/2029	336,609	0.02%
JPMorgan Chase & Co. ^	400,000	4.45%	5/12/2029	392,121	0.03%
JPMorgan Chase & Co. ^	300,000	3.70%	6/5/2030	282,160	0.02%
JPMorgan Chase & Co. ^	215,000	4.57%	14/6/2030	210,337	0.01%
JPMorgan Chase & Co. ^	800,000	2.74%	15/10/2030	711,394	0.05%
JPMorgan Chase & Co. ^	420,000	4.49%	24/3/2031	409,640	0.03%
JPMorgan Chase & Co. ^	400,000	2.52%	22/4/2031	346,165	0.02%
JPMorgan Chase & Co. ^	400,000	2.96%	13/5/2031	351,853	0.02%
JPMorgan Chase & Co. ^	200,000	1.76%	19/11/2031	162,396	0.01%
JPMorgan Chase & Co. ^	435,000	1.95%	4/2/2032	354,038	0.02%
JPMorgan Chase & Co. ^	600,000	2.58%	22/4/2032	507,798	0.03%
JPMorgan Chase & Co. ^	475,000	2.55%	8/11/2032	396,799	0.03%
JPMorgan Chase & Co. ^	400,000	2.96%	25/1/2033	342,521	0.02%
JPMorgan Chase & Co. ^	300,000	4.59%	26/4/2033	289,266	0.02%
JPMorgan Chase & Co. ^	825,000	4.91%	25/7/2033	815,832	0.05%
JPMorgan Chase & Co. ^	525,000	5.72%	14/9/2033	542,939	0.04%
JPMorgan Chase & Co. ^	525,000	5.35%	1/6/2034	533,519	0.04%
JPMorgan Chase & Co. ^	425,000	6.25%	23/10/2034	460,971	0.03%
JPMorgan Chase & Co.	350,000	6.40%	15/5/2038	401,018	0.03%
JPMorgan Chase & Co. ^	350,000	3.88%	24/7/2038	310,311	0.02%
JPMorgan Chase & Co.	150,000	5.50%	15/10/2040	156,244	0.01%
JPMorgan Chase & Co. ^	220,000	3.11%	22/4/2041	170,051	0.01%
JPMorgan Chase & Co.	275,000	5.60%	15/7/2041	292,127	0.02%
JPMorgan Chase & Co. ^	400,000	2.53%	19/11/2041	283,679	0.02%
JPMorgan Chase & Co.	200,000	5.40%	6/1/2042	207,351	0.01%
JPMorgan Chase & Co. ^	285,000	3.16%	22/4/2042	221,149	0.01%
JPMorgan Chase & Co.	150,000	5.63%	16/8/2043	157,152	0.01%
JPMorgan Chase & Co.	150,000	4.85%	1/2/2044	147,153	0.01%
JPMorgan Chase & Co.	275,000	4.95%	1/6/2045	262,926	0.02%
JPMorgan Chase & Co. ^	300,000	4.26%	22/2/2048	266,025	0.02%
JPMorgan Chase & Co. ^	200,000	4.03%	24/7/2048	170,515	0.01%
JPMorgan Chase & Co. ^	475,000	3.96%	15/11/2048	399,520	0.03%
JPMorgan Chase & Co. ^	225,000	3.90%	23/1/2049	187,217	0.01%
JPMorgan Chase & Co. ^	320,000	3.11%	22/4/2051	230,234	0.02%
JPMorgan Chase & Co. ^	625,000	3.33%	22/4/2052	468,669	0.03%
JPMorgan Chase Bank NA	250,000	5.11%	8/12/2026	252,360	0.02%
Juniper Networks, Inc.	125,000	3.75%	15/8/2029	118,638	0.01%
Juniper Networks, Inc.	200,000	2.00%	10/12/2030	161,907	0.01%
Kaiser Foundation Hospitals	150,000	3.15%	1/5/2027	143,543	0.01%
Kaiser Foundation Hospitals	250,000	2.81%	1/6/2041	187,814	0.01%
Kaiser Foundation Hospitals	100,000	4.88%	1/4/2042	97,647	0.01%
Kaiser Foundation Hospitals	100,000	4.15%	1/5/2047	88,424	0.01%
Kaiser Foundation Hospitals	140,000	3.27%	1/11/2049	105,311	0.01%
Kaiser Foundation Hospitals	200,000	3.00%	1/6/2051	142,697	0.01%
Kansas Development Finance Authority	65,000	4.93%	15/4/2045	63,898	0.00%
Kellanova	325,000	4.30%	15/5/2028	321,741	0.02%
Kellanova	200,000	4.50%	1/4/2046	179,233	0.01%
Kemper Corp.	100,000	4.35%	15/2/2025	97,863	0.01%
Kemper Corp.	200,000	2.40%	30/9/2030	156,378	0.01%
Kennametal, Inc.	125,000	4.63%	15/6/2028	121,953	0.01%
Kentucky Power Co.	55,000	7.00%	15/11/2033	59,098	0.00%
Kentucky Utilities Co.	35,000	5.13%	1/11/2040	34,159	0.00%
Kentucky Utilities Co.	175,000	4.38%	1/10/2045	151,441	0.01%
Kentucky Utilities Co.	75,000	3.30%	1/6/2050	54,847	0.00%
Kenvue, Inc.	375,000	5.50%	22/3/2025	378,154	0.03%
Kenvue, Inc.	175,000	5.35%	22/3/2026	177,996	0.01%
Kenvue, Inc.	175,000	5.05%	22/3/2028	179,306	0.01%
Kenvue, Inc.	175,000	5.00%	22/3/2030	181,004	0.01%
Kenvue, Inc.	175,000	4.90%	22/3/2033	180,231	0.01%
Kenvue, Inc.	225,000	5.05%	22/3/2053	232,792	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kenvue, Inc.	150,000	5.20%	22/3/2063	156,965	0.01%
Keurig Dr Pepper, Inc.	84,000	4.42%	25/5/2025	83,159	0.01%
Keurig Dr Pepper, Inc.	272,000	3.40%	15/11/2025	264,466	0.02%
Keurig Dr Pepper, Inc.	375,000	4.60%	25/5/2028	375,645	0.03%
Keurig Dr Pepper, Inc.	150,000	3.95%	15/4/2029	146,183	0.01%
Keurig Dr Pepper, Inc.	175,000	4.05%	15/4/2032	168,443	0.01%
Keurig Dr Pepper, Inc.	195,000	4.50%	15/11/2045	176,804	0.01%
Keurig Dr Pepper, Inc.	50,000	4.42%	15/12/2046	44,379	0.00%
Keurig Dr Pepper, Inc.	300,000	3.80%	1/5/2050	243,410	0.02%
KeyBank NA	250,000	3.30%	1/6/2025	240,539	0.02%
KeyBank NA	200,000	4.15%	8/8/2025	194,074	0.01%
KeyBank NA	150,000	5.85%	15/11/2027	149,966	0.01%
KeyBank NA	50,000	6.95%	1/2/2028	50,850	0.00%
KeyBank NA	100,000	4.90%	8/8/2032	88,129	0.01%
KeyBank NA	150,000	5.00%	26/1/2033	140,158	0.01%
KeyCorp	172,000	4.15%	29/10/2025	167,818	0.01%
KeyCorp	120,000	2.25%	6/4/2027	108,042	0.01%
KeyCorp	100,000	2.55%	1/10/2029	84,900	0.01%
KeyCorp^	200,000	4.79%	1/6/2033	183,822	0.01%
Keysight Technologies, Inc.	100,000	4.60%	6/4/2027	99,718	0.01%
Keysight Technologies, Inc.	50,000	3.00%	30/10/2029	45,472	0.00%
KeySpan Gas East Corp.	175,000	2.74%	15/8/2026	163,043	0.01%
KeySpan Gas East Corp.	80,000	5.99%	6/3/2033	81,482	0.01%
KeySpan Gas East Corp.	125,000	3.59%	18/1/2052	85,993	0.01%
Kilroy Realty LP	100,000	3.45%	15/12/2024	97,555	0.01%
Kilroy Realty LP	75,000	4.75%	15/12/2028	71,450	0.00%
Kilroy Realty LP	50,000	2.50%	15/11/2032	37,931	0.00%
Kilroy Realty LP	200,000	2.65%	15/11/2033	151,775	0.01%
Kimberly-Clark Corp.	235,000	3.05%	15/8/2025	229,015	0.02%
Kimberly-Clark Corp.	175,000	3.10%	26/3/2030	163,283	0.01%
Kimberly-Clark Corp.	400,000	2.00%	2/11/2031	338,356	0.02%
Kimberly-Clark Corp.	100,000	5.30%	1/3/2041	104,282	0.01%
Kimco Realty OP LLC	100,000	3.80%	1/4/2027	96,058	0.01%
Kimco Realty OP LLC	125,000	1.90%	1/3/2028	110,256	0.01%
Kimco Realty OP LLC	125,000	3.20%	1/4/2032	108,902	0.01%
Kimco Realty OP LLC	350,000	4.60%	1/2/2033	337,690	0.02%
Kimco Realty OP LLC	100,000	4.45%	1/9/2047	83,167	0.01%
Kinder Morgan Energy Partners LP	45,000	7.40%	15/3/2031	50,350	0.00%
Kinder Morgan Energy Partners LP	80,000	5.80%	15/3/2035	81,556	0.01%
Kinder Morgan Energy Partners LP	65,000	6.50%	1/2/2037	68,476	0.00%
Kinder Morgan Energy Partners LP	180,000	6.95%	15/1/2038	197,850	0.01%
Kinder Morgan Energy Partners LP	75,000	6.50%	1/9/2039	78,977	0.01%
Kinder Morgan Energy Partners LP	65,000	6.55%	15/9/2040	68,647	0.00%
Kinder Morgan Energy Partners LP	50,000	7.50%	15/11/2040	56,438	0.00%
Kinder Morgan Energy Partners LP	90,000	6.38%	1/3/2041	92,428	0.01%
Kinder Morgan Energy Partners LP	55,000	5.63%	1/9/2041	52,605	0.00%
Kinder Morgan Energy Partners LP	90,000	5.00%	15/8/2042	81,090	0.01%
Kinder Morgan Energy Partners LP	20,000	4.70%	1/11/2042	17,180	0.00%
Kinder Morgan Energy Partners LP	100,000	5.00%	1/3/2043	89,535	0.01%
Kinder Morgan Energy Partners LP	80,000	5.50%	1/3/2044	76,098	0.01%
Kinder Morgan Energy Partners LP	80,000	5.40%	1/9/2044	75,061	0.01%
Kinder Morgan, Inc.	100,000	4.30%	1/6/2025	98,828	0.01%
Kinder Morgan, Inc.	115,000	4.30%	1/3/2028	113,634	0.01%
Kinder Morgan, Inc.	110,000	2.00%	15/2/2031	91,400	0.01%
Kinder Morgan, Inc.	75,000	7.80%	1/8/2031	85,835	0.01%
Kinder Morgan, Inc.	150,000	7.75%	15/1/2032	171,460	0.01%
Kinder Morgan, Inc.	110,000	4.80%	1/2/2033	106,134	0.01%
Kinder Morgan, Inc.	190,000	5.20%	1/6/2033	188,976	0.01%
Kinder Morgan, Inc.	145,000	5.30%	1/12/2034	144,355	0.01%
Kinder Morgan, Inc.	225,000	5.55%	1/6/2045	217,253	0.01%
Kinder Morgan, Inc.	85,000	5.05%	15/2/2046	76,073	0.01%
Kinder Morgan, Inc.	70,000	5.20%	1/3/2048	64,200	0.00%
Kinder Morgan, Inc.	110,000	5.45%	1/8/2052	105,650	0.01%
Kirby Corp.	75,000	4.20%	1/3/2028	72,348	0.00%
Kite Realty Group LP	50,000	4.00%	1/10/2026	47,289	0.00%
KKR Group Finance Co. II LLC	75,000	5.50%	1/2/2043	71,674	0.00%
KKR Group Finance Co. III LLC	140,000	5.13%	1/6/2044	128,266	0.01%
KKR Group Finance Co. VII LLC	70,000	3.63%	25/2/2050	50,201	0.00%
KKR Group Finance Co. VIII LLC	125,000	3.50%	25/8/2050	88,298	0.01%
KKR Group Finance Co. X LLC	100,000	3.25%	15/12/2051	68,805	0.00%
KKR Group Finance Co. XII LLC	200,000	4.85%	17/5/2032	195,510	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KLA Corp.	125,000	4.10%	15/3/2029	124,420	0.01%
KLA Corp.	300,000	4.65%	15/7/2032	306,703	0.02%
KLA Corp.	75,000	5.00%	15/3/2049	74,567	0.01%
KLA Corp.	75,000	3.30%	1/3/2050	57,324	0.00%
KLA Corp.	175,000	5.25%	15/7/2062	181,696	0.01%
Kraft Heinz Foods Co.	200,000	3.88%	15/5/2027	196,193	0.01%
Kraft Heinz Foods Co.	50,000	4.25%	1/3/2031	48,993	0.00%
Kraft Heinz Foods Co.	300,000	5.00%	15/7/2035	302,018	0.02%
Kraft Heinz Foods Co.	100,000	6.88%	26/1/2039	115,840	0.01%
Kraft Heinz Foods Co.	125,000	7.13%	1/8/2039	148,493	0.01%
Kraft Heinz Foods Co.	250,000	4.63%	1/10/2039	233,315	0.02%
Kraft Heinz Foods Co.	150,000	6.50%	9/2/2040	168,440	0.01%
Kraft Heinz Foods Co.	100,000	5.00%	4/6/2042	96,659	0.01%
Kraft Heinz Foods Co.	450,000	5.20%	15/7/2045	441,082	0.03%
Kraft Heinz Foods Co.	410,000	4.38%	1/6/2046	358,856	0.02%
Kraft Heinz Foods Co.	100,000	4.88%	1/10/2049	94,894	0.01%
Kraft Heinz Foods Co.	125,000	5.50%	1/6/2050	129,059	0.01%
Kroger Co.	125,000	3.70%	1/8/2027	121,099	0.01%
Kroger Co.	100,000	4.50%	15/1/2029	99,403	0.01%
Kroger Co.	225,000	2.20%	1/5/2030	192,665	0.01%
Kroger Co.	200,000	1.70%	15/1/2031	161,889	0.01%
Kroger Co.	100,000	7.50%	1/4/2031	114,797	0.01%
Kroger Co.	175,000	5.00%	15/4/2042	164,165	0.01%
Kroger Co.	50,000	5.15%	1/8/2043	48,087	0.00%
Kroger Co.	150,000	4.45%	1/2/2047	132,945	0.01%
Kroger Co.	75,000	4.65%	15/1/2048	67,317	0.00%
Kroger Co.	175,000	3.95%	15/1/2050	143,122	0.01%
Kyndryl Holdings, Inc.	200,000	2.70%	15/10/2028	176,364	0.01%
Kyndryl Holdings, Inc.	200,000	3.15%	15/10/2031	167,799	0.01%
L3Harris Technologies, Inc.	175,000	3.83%	27/4/2025	171,946	0.01%
L3Harris Technologies, Inc.	50,000	3.85%	15/12/2026	49,032	0.00%
L3Harris Technologies, Inc.	200,000	5.40%	15/1/2027	204,209	0.01%
L3Harris Technologies, Inc.	150,000	4.40%	15/6/2028	148,175	0.01%
L3Harris Technologies, Inc.	300,000	5.40%	31/7/2033	312,122	0.02%
L3Harris Technologies, Inc.	50,000	4.85%	27/4/2035	49,495	0.00%
L3Harris Technologies, Inc.	100,000	5.05%	27/4/2045	98,857	0.01%
L3Harris Technologies, Inc.	125,000	5.60%	31/7/2053	133,510	0.01%
Laboratory Corp. of America Holdings	75,000	2.30%	1/12/2024	72,943	0.01%
Laboratory Corp. of America Holdings	200,000	3.60%	1/2/2025	196,609	0.01%
Laboratory Corp. of America Holdings	320,000	2.95%	1/12/2029	288,300	0.02%
Laboratory Corp. of America Holdings	30,000	4.70%	1/2/2045	27,663	0.00%
Lam Research Corp.	175,000	3.80%	15/3/2025	172,808	0.01%
Lam Research Corp.	450,000	1.90%	15/6/2030	387,104	0.03%
Lam Research Corp.	100,000	4.88%	15/3/2049	99,823	0.01%
Lam Research Corp.	150,000	2.88%	15/6/2050	107,057	0.01%
Lam Research Corp.	150,000	3.13%	15/6/2060	104,240	0.01%
Lazard Group LLC	200,000	3.75%	13/2/2025	195,779	0.01%
Lazard Group LLC	50,000	3.63%	1/3/2027	47,145	0.00%
Lazard Group LLC	75,000	4.50%	19/9/2028	72,926	0.01%
Lazard Group LLC	55,000	4.38%	11/3/2029	53,505	0.00%
LBJ Infrastructure Group LLC	100,000	3.80%	31/12/2057	68,712	0.00%
LC17 Commercial Mortgage Trust 2014 <sup>^</sup>	250,000	4.19%	10/10/2047	244,421	0.02%
LC17 Commercial Mortgage Trust 2014	35,000	3.92%	10/10/2047	34,421	0.00%
LC19 Commercial Mortgage Trust 2015	345,000	3.18%	10/2/2048	333,598	0.02%
LC23 Commercial Mortgage Trust 2015	50,000	3.77%	10/10/2048	48,293	0.00%
Lear Corp.	341,000	3.80%	15/9/2027	328,774	0.02%
Lear Corp.	50,000	4.25%	15/5/2029	48,098	0.00%
Lear Corp.	125,000	5.25%	15/5/2049	115,550	0.01%
Legg Mason, Inc.	100,000	4.75%	15/3/2026	99,654	0.01%
Legg Mason, Inc.	100,000	5.63%	15/1/2044	102,471	0.01%
Leggett & Platt, Inc.	50,000	4.40%	15/3/2029	48,458	0.00%
Leggett & Platt, Inc.	75,000	3.50%	15/11/2051	54,049	0.00%
Leidos, Inc.	200,000	3.63%	15/5/2025	195,078	0.01%
Leidos, Inc.	105,000	4.38%	15/5/2030	100,460	0.01%
Leidos, Inc.	175,000	2.30%	15/2/2031	146,371	0.01%
Lennar Corp.	275,000	4.75%	29/11/2027	275,025	0.02%
Lennox International, Inc.	125,000	1.70%	1/8/2027	112,300	0.01%
Lennox International, Inc.	100,000	5.50%	15/9/2028	102,795	0.01%
Liberty Mutual Group, Inc.	150,000	4.57%	1/2/2029	146,809	0.01%
Liberty Mutual Group, Inc.	250,000	3.95%	15/10/2050	189,812	0.01%
Liberty Mutual Group, Inc.	100,000	5.50%	15/6/2052	98,765	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Liberty Mutual Group, Inc.	135,000	3.95%	15/5/2060	97,584	0.01%
Lincoln National Corp.	115,000	3.63%	12/12/2026	111,716	0.01%
Lincoln National Corp.	145,000	3.80%	1/3/2028	139,242	0.01%
Lincoln National Corp.	25,000	3.05%	15/1/2030	22,092	0.00%
Lincoln National Corp.	150,000	3.40%	1/3/2032	128,418	0.01%
Lincoln National Corp.	45,000	6.30%	9/10/2037	47,595	0.00%
Lincoln National Corp.	50,000	7.00%	15/6/2040	56,248	0.00%
Lincoln National Corp.	75,000	4.38%	15/6/2050	59,817	0.00%
Linde, Inc.	175,000	4.80%	5/12/2024	174,610	0.01%
Linde, Inc.	175,000	4.70%	5/12/2025	175,308	0.01%
Linde, Inc.	150,000	1.10%	10/8/2030	124,418	0.01%
Linde, Inc.	175,000	2.00%	10/8/2050	103,165	0.01%
LKQ Corp.	125,000	6.25%	15/6/2033	130,629	0.01%
Lockheed Martin Corp.	175,000	4.95%	15/10/2025	176,586	0.01%
Lockheed Martin Corp.	175,000	5.10%	15/11/2027	180,665	0.01%
Lockheed Martin Corp.	100,000	3.90%	15/6/2032	96,443	0.01%
Lockheed Martin Corp.	175,000	5.25%	15/1/2033	185,727	0.01%
Lockheed Martin Corp.	175,000	4.75%	15/2/2034	178,143	0.01%
Lockheed Martin Corp.	100,000	3.60%	1/3/2035	91,525	0.01%
Lockheed Martin Corp.	75,000	4.50%	15/5/2036	74,273	0.01%
Lockheed Martin Corp.	125,000	6.15%	1/9/2036	141,617	0.01%
Lockheed Martin Corp.	310,000	4.07%	15/12/2042	280,249	0.02%
Lockheed Martin Corp.	175,000	3.80%	1/3/2045	150,799	0.01%
Lockheed Martin Corp.	200,000	4.70%	15/5/2046	196,007	0.01%
Lockheed Martin Corp.	200,000	2.80%	15/6/2050	142,956	0.01%
Lockheed Martin Corp.	200,000	4.15%	15/6/2053	179,262	0.01%
Lockheed Martin Corp.	175,000	5.70%	15/11/2054	197,284	0.01%
Lockheed Martin Corp.	100,000	5.20%	15/2/2055	105,249	0.01%
Lockheed Martin Corp.	100,000	5.90%	15/11/2063	116,823	0.01%
Loews Corp.	100,000	6.00%	1/2/2035	108,982	0.01%
Loews Corp.	85,000	4.13%	15/5/2043	75,305	0.01%
Los Angeles Community College District	175,000	1.61%	1/8/2028	156,761	0.01%
Los Angeles Community College District	120,000	6.75%	1/8/2049	149,727	0.01%
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	75,000	5.74%	1/6/2039	79,124	0.01%
Los Angeles County Public Works Financing Authority	40,000	7.62%	1/8/2040	49,518	0.00%
Los Angeles Department of Water & Power	55,000	5.72%	1/7/2039	58,938	0.00%
Los Angeles Department of Water & Power	150,000	6.57%	1/7/2045	177,599	0.01%
Los Angeles Unified School District	260,000	6.76%	1/7/2034	294,070	0.02%
Los Angeles Unified School District	100,000	5.75%	1/7/2034	106,500	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	46,172	5.08%	1/6/2031	46,514	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	4.15%	1/2/2033	96,688	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	50,000	5.05%	1/12/2034	50,759	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	4.28%	1/2/2036	96,381	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	225,000	4.48%	1/8/2039	215,800	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	5.20%	1/12/2039	102,991	0.01%
Louisville & Jefferson County Metropolitan Sewer District	100,000	6.25%	15/5/2043	115,053	0.01%
Louisville Gas & Electric Co.	75,000	3.30%	1/10/2025	73,190	0.01%
Louisville Gas & Electric Co.	55,000	5.45%	15/4/2033	57,351	0.00%
Louisville Gas & Electric Co.	60,000	4.25%	1/4/2049	51,001	0.00%
Lowe's Cos, Inc.	400,000	4.00%	15/4/2025	394,768	0.03%
Lowe's Cos, Inc.	150,000	4.80%	1/4/2026	150,117	0.01%
Lowe's Cos, Inc.	150,000	2.50%	15/4/2026	142,908	0.01%
Lowe's Cos, Inc.	200,000	3.35%	1/4/2027	192,776	0.01%
Lowe's Cos, Inc.	366,000	3.10%	3/5/2027	350,820	0.02%
Lowe's Cos, Inc.	100,000	1.30%	15/4/2028	87,864	0.01%
Lowe's Cos, Inc.	375,000	1.70%	15/9/2028	331,800	0.02%
Lowe's Cos, Inc.	155,000	4.50%	15/4/2030	154,244	0.01%
Lowe's Cos, Inc.	250,000	2.63%	1/4/2031	219,100	0.01%
Lowe's Cos, Inc.	175,000	3.75%	1/4/2032	163,668	0.01%
Lowe's Cos, Inc.	200,000	5.00%	15/4/2033	204,285	0.01%
Lowe's Cos, Inc.	125,000	5.15%	1/7/2033	128,494	0.01%
Lowe's Cos, Inc.	175,000	5.00%	15/4/2040	170,984	0.01%
Lowe's Cos, Inc.	300,000	2.80%	15/9/2041	218,955	0.01%
Lowe's Cos, Inc.	171,000	4.25%	15/9/2044	140,228	0.01%
Lowe's Cos, Inc.	330,000	3.70%	15/4/2046	260,953	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lowe's Cos, Inc.	150,000	4.55%	5/4/2049	132,506	0.01%
Lowe's Cos, Inc.	270,000	3.00%	15/10/2050	183,887	0.01%
Lowe's Cos, Inc.	100,000	4.25%	1/4/2052	84,768	0.01%
Lowe's Cos, Inc.	100,000	5.63%	15/4/2053	105,419	0.01%
Lowe's Cos, Inc.	150,000	5.75%	1/7/2053	159,345	0.01%
Lowe's Cos, Inc.	125,000	4.45%	1/4/2062	105,940	0.01%
Lowe's Cos, Inc.	200,000	5.80%	15/9/2062	211,373	0.01%
Lowe's Cos, Inc.	125,000	5.85%	1/4/2063	131,443	0.01%
LPL Holdings, Inc.	200,000	6.75%	17/11/2028	212,985	0.01%
LPL Holdings, Inc.	150,000	4.00%	15/3/2029	137,993	0.01%
LPL Holdings, Inc.	60,000	4.38%	15/5/2031	54,234	0.00%
Lubrizol Corp.	175,000	6.50%	1/10/2034	205,154	0.01%
LXP Industrial Trust	200,000	2.38%	1/10/2031	161,188	0.01%
LYB International Finance BV	100,000	4.88%	15/3/2044	92,482	0.01%
LYB International Finance III LLC	76,000	1.25%	1/10/2025	71,011	0.00%
LYB International Finance III LLC	300,000	2.25%	1/10/2030	257,325	0.02%
LYB International Finance III LLC	225,000	3.38%	1/10/2040	172,897	0.01%
LYB International Finance III LLC	210,000	4.20%	15/10/2049	167,541	0.01%
LYB International Finance III LLC	250,000	4.20%	1/5/2050	199,815	0.01%
LYB International Finance III LLC	125,000	3.63%	1/4/2051	91,258	0.01%
LYB International Finance III LLC	100,000	3.80%	1/10/2060	71,201	0.00%
M&T Bank Corp.^	125,000	7.41%	30/10/2029	134,626	0.01%
M&T Bank Corp.^	200,000	5.05%	27/1/2034	189,476	0.01%
Magellan Midstream Partners LP	95,000	5.00%	1/3/2026	94,792	0.01%
Magellan Midstream Partners LP	75,000	3.25%	1/6/2030	68,069	0.00%
Magellan Midstream Partners LP	80,000	5.15%	15/10/2043	74,932	0.01%
Magellan Midstream Partners LP	70,000	4.25%	15/9/2046	56,461	0.00%
Magellan Midstream Partners LP	70,000	4.20%	3/10/2047	55,603	0.00%
Magellan Midstream Partners LP	65,000	4.85%	1/2/2049	57,604	0.00%
Magellan Midstream Partners LP	115,000	3.95%	1/3/2050	88,045	0.01%
Manufacturers & Traders Trust Co.	293,000	2.90%	6/2/2025	283,738	0.02%
Manufacturers & Traders Trust Co.	500,000	4.65%	27/1/2026	489,390	0.03%
Manufacturers & Traders Trust Co.	50,000	3.40%	17/8/2027	46,298	0.00%
Manufacturers & Traders Trust Co.	250,000	4.70%	27/1/2028	243,043	0.02%
Marathon Oil Corp.	145,000	4.40%	15/7/2027	141,541	0.01%
Marathon Oil Corp.	15,000	6.80%	15/3/2032	16,243	0.00%
Marathon Oil Corp.	125,000	6.60%	1/10/2037	132,319	0.01%
Marathon Oil Corp.	90,000	5.20%	1/6/2045	79,834	0.01%
Marathon Petroleum Corp.	60,000	4.70%	1/5/2025	59,592	0.00%
Marathon Petroleum Corp.	200,000	5.13%	15/12/2026	202,295	0.01%
Marathon Petroleum Corp.	175,000	3.80%	1/4/2028	167,303	0.01%
Marathon Petroleum Corp.	30,000	6.50%	1/3/2041	32,306	0.00%
Marathon Petroleum Corp.	80,000	4.75%	15/9/2044	71,644	0.00%
Marathon Petroleum Corp.	35,000	4.50%	1/4/2048	29,366	0.00%
Marathon Petroleum Corp.	200,000	5.00%	15/9/2054	175,891	0.01%
Markel Group, Inc.	200,000	3.50%	1/11/2027	190,419	0.01%
Markel Group, Inc.	150,000	5.00%	20/5/2049	139,074	0.01%
Markel Group, Inc.	200,000	3.45%	7/5/2052	142,944	0.01%
Marriott International, Inc.	225,000	3.13%	15/6/2026	216,060	0.01%
Marriott International, Inc.	275,000	5.00%	15/10/2027	278,439	0.02%
Marriott International, Inc.	125,000	4.00%	15/4/2028	121,028	0.01%
Marriott International, Inc.	125,000	5.55%	15/10/2028	128,916	0.01%
Marriott International, Inc.	300,000	4.63%	15/6/2030	294,969	0.02%
Marriott International, Inc.	275,000	3.50%	15/10/2032	245,206	0.02%
Mars, Inc.	175,000	2.70%	1/4/2025	170,323	0.01%
Mars, Inc.	300,000	0.88%	16/7/2026	273,631	0.02%
Mars, Inc.	175,000	4.65%	20/4/2031	175,538	0.01%
Mars, Inc.	175,000	1.63%	16/7/2032	138,921	0.01%
Mars, Inc.	175,000	4.75%	20/4/2033	176,405	0.01%
Mars, Inc.	25,000	3.60%	1/4/2034	22,745	0.00%
Mars, Inc.	150,000	2.38%	16/7/2040	107,327	0.01%
Mars, Inc.	175,000	3.95%	1/4/2049	147,612	0.01%
Mars, Inc.	225,000	4.20%	1/4/2059	193,305	0.01%
Marsh & McLennan Cos, Inc.	75,000	3.50%	10/3/2025	73,665	0.01%
Marsh & McLennan Cos, Inc.	100,000	3.75%	14/3/2026	98,093	0.01%
Marsh & McLennan Cos, Inc.	185,000	4.38%	15/3/2029	184,239	0.01%
Marsh & McLennan Cos, Inc.	225,000	2.38%	15/12/2031	191,699	0.01%
Marsh & McLennan Cos, Inc.	120,000	5.88%	1/8/2033	131,031	0.01%
Marsh & McLennan Cos, Inc.	100,000	5.40%	15/9/2033	105,555	0.01%
Marsh & McLennan Cos, Inc.	75,000	4.35%	30/1/2047	67,313	0.00%
Marsh & McLennan Cos, Inc.	200,000	4.90%	15/3/2049	193,440	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Marsh & McLennan Cos, Inc.	50,000	2.90%	15/12/2051	33,636	0.00%
Marsh & McLennan Cos, Inc.	75,000	6.25%	1/11/2052	86,661	0.01%
Marsh & McLennan Cos, Inc.	100,000	5.45%	15/3/2053	104,711	0.01%
Marsh & McLennan Cos, Inc.	150,000	5.70%	15/9/2053	163,005	0.01%
Martin Marietta Materials, Inc.	50,000	3.45%	1/6/2027	47,867	0.00%
Martin Marietta Materials, Inc.	150,000	3.50%	15/12/2027	143,926	0.01%
Martin Marietta Materials, Inc.	150,000	2.50%	15/3/2030	132,231	0.01%
Martin Marietta Materials, Inc.	75,000	4.25%	15/12/2047	66,143	0.00%
Martin Marietta Materials, Inc.	150,000	3.20%	15/7/2051	111,454	0.01%
Marvell Technology, Inc.	75,000	4.88%	22/6/2028	74,697	0.01%
Marvell Technology, Inc.	125,000	5.75%	15/2/2029	129,330	0.01%
Marvell Technology, Inc.	200,000	2.95%	15/4/2031	174,776	0.01%
Maryland Health & Higher Educational Facilities Authority	150,000	3.05%	1/7/2040	117,288	0.01%
Maryland State Transportation Authority	60,000	5.89%	1/7/2043	65,105	0.00%
Masco Corp.	125,000	1.50%	15/2/2028	109,450	0.01%
Masco Corp.	200,000	3.13%	15/2/2051	140,134	0.01%
Mass General Brigham, Inc.	50,000	3.77%	1/7/2048	41,495	0.00%
Mass General Brigham, Inc.	50,000	4.12%	1/7/2055	42,625	0.00%
Mass General Brigham, Inc.	125,000	3.34%	1/7/2060	89,373	0.01%
Massachusetts Electric Co.	70,000	1.73%	24/11/2030	55,484	0.00%
Massachusetts Electric Co.	110,000	5.90%	15/11/2039	112,050	0.01%
Massachusetts Electric Co.	85,000	4.00%	15/8/2046	66,002	0.00%
Massachusetts Institute of Technology	200,000	2.99%	1/7/2050	149,906	0.01%
Massachusetts Institute of Technology	175,000	3.07%	1/4/2052	132,184	0.01%
Massachusetts Institute of Technology	130,000	5.60%	1/7/2111	149,940	0.01%
Massachusetts Institute of Technology	100,000	3.89%	1/7/2116	79,349	0.01%
Massachusetts Mutual Life Insurance Co.	140,000	3.38%	15/4/2050	102,269	0.01%
Massachusetts Mutual Life Insurance Co.	90,000	3.20%	1/12/2061	58,319	0.00%
Massachusetts Mutual Life Insurance Co.^	125,000	5.08%	15/2/2069	112,704	0.01%
Massachusetts Mutual Life Insurance Co.	249,000	3.73%	15/10/2070	170,697	0.01%
Massachusetts School Building Authority	100,000	1.75%	15/8/2030	85,787	0.01%
Massachusetts School Building Authority	70,000	5.72%	15/8/2039	74,871	0.01%
Massachusetts School Building Authority	100,000	3.40%	15/10/2040	85,805	0.01%
MassMutual Global Funding II	200,000	1.20%	16/7/2026	182,685	0.01%
MassMutual Global Funding II	200,000	2.35%	14/1/2027	186,632	0.01%
MassMutual Global Funding II	200,000	5.05%	14/6/2028	202,824	0.01%
MassMutual Global Funding II	150,000	1.55%	9/10/2030	121,395	0.01%
MasTec, Inc.	100,000	4.50%	15/8/2028	93,990	0.01%
Mastercard, Inc.	250,000	2.00%	3/3/2025	242,353	0.02%
Mastercard, Inc.	350,000	3.30%	26/3/2027	339,479	0.02%
Mastercard, Inc.	175,000	4.88%	9/3/2028	180,590	0.01%
Mastercard, Inc.	200,000	3.35%	26/3/2030	190,672	0.01%
Mastercard, Inc.	350,000	2.00%	18/11/2031	295,684	0.02%
Mastercard, Inc.	100,000	3.80%	21/11/2046	87,652	0.01%
Mastercard, Inc.	150,000	3.65%	1/6/2049	126,897	0.01%
Mastercard, Inc.	225,000	3.85%	26/3/2050	197,108	0.01%
Mastercard, Inc.	125,000	2.95%	15/3/2051	92,797	0.01%
Mattel, Inc.	175,000	5.88%	15/12/2027	174,853	0.01%
Mattel, Inc.	125,000	3.75%	1/4/2029	114,273	0.01%
Mattel, Inc.	50,000	5.45%	1/11/2041	44,778	0.00%
Mayo Clinic	90,000	4.00%	15/11/2047	78,090	0.01%
Mayo Clinic	85,000	4.13%	15/11/2052	75,707	0.01%
McCormick & Co., Inc.	225,000	0.90%	15/2/2026	207,253	0.01%
McCormick & Co., Inc.	200,000	2.50%	15/4/2030	175,174	0.01%
McDonald's Corp.	350,000	3.30%	1/7/2025	342,202	0.02%
McDonald's Corp.	500,000	3.50%	1/7/2027	486,016	0.03%
McDonald's Corp.	200,000	3.80%	1/4/2028	195,105	0.01%
McDonald's Corp.	545,000	3.60%	1/7/2030	517,246	0.03%
McDonald's Corp.	125,000	4.95%	14/8/2033	128,490	0.01%
McDonald's Corp.	250,000	4.70%	9/12/2035	246,798	0.02%
McDonald's Corp.	200,000	6.30%	15/10/2037	226,686	0.02%
McDonald's Corp.	140,000	3.70%	15/2/2042	118,372	0.01%
McDonald's Corp.	175,000	4.60%	26/5/2045	165,185	0.01%
McDonald's Corp.	275,000	4.88%	9/12/2045	271,091	0.02%
McDonald's Corp.	175,000	3.63%	1/9/2049	140,644	0.01%
McDonald's Corp.	500,000	4.20%	1/4/2050	444,285	0.03%
McKesson Corp.	175,000	5.25%	15/2/2026	175,036	0.01%
McKesson Corp.	300,000	4.90%	15/7/2028	305,277	0.02%
McLaren Health Care Corp.	100,000	4.39%	15/5/2048	86,398	0.01%
MDC Holdings, Inc.	200,000	2.50%	15/1/2031	164,042	0.01%
MDC Holdings, Inc.	75,000	3.97%	6/8/2061	48,976	0.00%

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MedStar Health, Inc.	50,000	3.63%	15/8/2049	38,059	0.00%
Medtronic Global Holdings SCA	175,000	4.50%	30/3/2033	175,010	0.01%
Medtronic, Inc.	345,000	4.38%	15/3/2035	336,940	0.02%
Medtronic, Inc.	250,000	4.63%	15/3/2045	243,489	0.02%
Memorial Health Services	50,000	3.45%	1/11/2049	37,887	0.00%
Memorial Sloan-Kettering Cancer Center	100,000	2.96%	1/1/2050	70,839	0.00%
Memorial Sloan-Kettering Cancer Center	150,000	4.13%	1/7/2052	131,381	0.01%
Merck & Co., Inc.	98,000	2.75%	10/2/2025	95,830	0.01%
Merck & Co., Inc.	200,000	4.05%	17/5/2028	199,386	0.01%
Merck & Co., Inc.	800,000	1.90%	10/12/2028	720,396	0.05%
Merck & Co., Inc.	175,000	4.30%	17/5/2030	174,975	0.01%
Merck & Co., Inc.	245,000	1.45%	24/6/2030	204,962	0.01%
Merck & Co., Inc.	300,000	4.50%	17/5/2033	302,139	0.02%
Merck & Co., Inc.	100,000	6.50%	1/12/2033	117,530	0.01%
Merck & Co., Inc.	175,000	3.90%	7/3/2039	159,214	0.01%
Merck & Co., Inc.	350,000	2.35%	24/6/2040	254,347	0.02%
Merck & Co., Inc.	200,000	3.60%	15/9/2042	169,799	0.01%
Merck & Co., Inc.	175,000	4.15%	18/5/2043	161,016	0.01%
Merck & Co., Inc.	175,000	4.90%	17/5/2044	177,126	0.01%
Merck & Co., Inc.	340,000	3.70%	10/2/2045	289,263	0.02%
Merck & Co., Inc.	150,000	2.45%	24/6/2050	99,048	0.01%
Merck & Co., Inc.	375,000	2.75%	10/12/2051	258,327	0.02%
Merck & Co., Inc.	225,000	5.00%	17/5/2053	231,657	0.02%
Merck & Co., Inc.	100,000	2.90%	10/12/2061	66,995	0.00%
Merck & Co., Inc.	150,000	5.15%	17/5/2063	156,891	0.01%
Mercury General Corp.	100,000	4.40%	15/3/2027	95,706	0.01%
Meritage Homes Corp.	75,000	3.88%	15/4/2029	68,946	0.00%
Met Tower Global Funding	200,000	3.70%	13/6/2025	196,470	0.01%
Meta Platforms, Inc.	375,000	3.50%	15/8/2027	364,997	0.02%
Meta Platforms, Inc.	225,000	4.60%	15/5/2028	228,475	0.02%
Meta Platforms, Inc.	375,000	3.85%	15/8/2032	356,621	0.02%
Meta Platforms, Inc.	256,000	4.95%	15/5/2033	264,153	0.02%
Meta Platforms, Inc.	487,000	4.45%	15/8/2052	448,132	0.03%
Meta Platforms, Inc.	400,000	5.60%	15/5/2053	434,273	0.03%
Meta Platforms, Inc.	200,000	4.65%	15/8/2062	186,655	0.01%
Meta Platforms, Inc.	200,000	5.75%	15/5/2063	219,240	0.01%
Methodist Hospital	100,000	2.71%	1/12/2050	66,769	0.00%
MetLife, Inc.	150,000	4.55%	23/3/2030	151,010	0.01%
MetLife, Inc.	100,000	6.50%	15/12/2032	113,558	0.01%
MetLife, Inc.	325,000	5.38%	15/7/2033	339,035	0.02%
MetLife, Inc.	200,000	6.38%	15/6/2034	224,538	0.02%
MetLife, Inc.	275,000	9.25%	8/4/2038	310,929	0.02%
MetLife, Inc.	125,000	4.13%	13/8/2042	110,975	0.01%
MetLife, Inc.	105,000	4.88%	13/11/2043	102,432	0.01%
MetLife, Inc.	150,000	4.72%	15/12/2044	141,002	0.01%
MetLife, Inc.	200,000	4.05%	1/3/2045	174,014	0.01%
MetLife, Inc.	50,000	4.60%	13/5/2046	47,628	0.00%
MetLife, Inc.	200,000	5.00%	15/7/2052	198,822	0.01%
MetLife, Inc.	200,000	5.25%	15/1/2054	205,842	0.01%
Metropolitan Edison Co.	65,000	5.20%	1/4/2028	65,481	0.00%
Metropolitan Edison Co.	75,000	4.30%	15/1/2029	72,622	0.00%
Metropolitan Government of Nashville & Davidson County Convention Center Auth	60,000	6.73%	1/7/2043	68,159	0.00%
Metropolitan Life Global Funding I	250,000	0.95%	2/7/2025	235,737	0.02%
Metropolitan Life Global Funding I	100,000	3.45%	18/12/2026	96,403	0.01%
Metropolitan Life Global Funding I	150,000	3.00%	19/9/2027	140,637	0.01%
Metropolitan Life Global Funding I	300,000	3.30%	21/3/2029	278,577	0.02%
Metropolitan Life Global Funding I	150,000	3.05%	17/6/2029	136,698	0.01%
Metropolitan Life Global Funding I	175,000	4.30%	25/8/2029	170,071	0.01%
Metropolitan Life Global Funding I	250,000	5.15%	28/3/2033	254,404	0.02%
Metropolitan Transportation Authority	100,000	7.34%	15/11/2039	124,063	0.01%
Metropolitan Transportation Authority	75,000	6.81%	15/11/2040	83,436	0.01%
Metropolitan Transportation Authority	125,000	5.18%	15/11/2049	120,922	0.01%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	65,000	7.46%	1/10/2046	82,533	0.01%
Metropolitan Water Reclamation District of Greater Chicago	100,000	5.72%	1/12/2038	106,747	0.01%
Michigan Finance Authority	50,000	3.08%	1/12/2034	43,630	0.00%
Michigan Finance Authority	50,000	3.38%	1/12/2040	41,831	0.00%
Michigan State University	50,000	4.50%	15/8/2048	47,647	0.00%
Michigan State University	75,000	4.17%	15/8/2122	60,477	0.00%
Microchip Technology, Inc.	200,000	4.25%	1/9/2025	196,913	0.01%
Micron Technology, Inc.	75,000	4.98%	6/2/2026	75,056	0.01%

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Micron Technology, Inc.	225,000	5.33%	6/2/2029	229,439	0.02%
Micron Technology, Inc.	100,000	6.75%	1/11/2029	108,072	0.01%
Micron Technology, Inc.	50,000	4.66%	15/2/2030	48,991	0.00%
Micron Technology, Inc.	150,000	2.70%	15/4/2032	125,908	0.01%
Micron Technology, Inc.	100,000	5.88%	9/2/2033	104,351	0.01%
Micron Technology, Inc.	200,000	3.37%	1/11/2041	150,234	0.01%
Microsoft Corp.	300,000	2.70%	12/2/2025	293,552	0.02%
Microsoft Corp.	415,000	3.13%	3/11/2025	405,401	0.03%
Microsoft Corp.	350,000	2.40%	8/8/2026	334,015	0.02%
Microsoft Corp.	155,000	3.40%	15/9/2026	151,066	0.01%
Microsoft Corp.	625,000	3.30%	6/2/2027	609,150	0.04%
Microsoft Corp.	150,000	1.35%	15/9/2030	124,849	0.01%
Microsoft Corp.	450,000	3.50%	12/2/2035	426,639	0.03%
Microsoft Corp.	250,000	3.45%	8/8/2036	229,906	0.02%
Microsoft Corp.	95,000	4.10%	6/2/2037	93,305	0.01%
Microsoft Corp.	294,000	3.70%	8/8/2046	257,953	0.02%
Microsoft Corp.	985,000	2.53%	1/6/2050	673,795	0.05%
Microsoft Corp.	225,000	2.50%	15/9/2050	152,227	0.01%
Microsoft Corp.	1,041,000	2.92%	17/3/2052	766,871	0.05%
Microsoft Corp.	150,000	3.95%	8/8/2056	133,249	0.01%
Microsoft Corp.	700,000	2.68%	1/6/2060	469,829	0.03%
Microsoft Corp.	300,000	3.04%	17/3/2062	216,980	0.01%
Mid-America Apartments LP	125,000	4.00%	15/11/2025	122,755	0.01%
Mid-America Apartments LP	300,000	1.10%	15/9/2026	272,262	0.02%
Mid-America Apartments LP	200,000	2.75%	15/3/2030	175,328	0.01%
Mid-America Apartments LP	100,000	1.70%	15/2/2031	81,370	0.01%
MidAmerican Energy Co.	395,000	3.65%	15/4/2029	377,601	0.03%
MidAmerican Energy Co.	100,000	5.80%	15/10/2036	107,164	0.01%
MidAmerican Energy Co.	40,000	4.25%	1/5/2046	34,903	0.00%
MidAmerican Energy Co.	15,000	3.95%	1/8/2047	12,528	0.00%
MidAmerican Energy Co.	250,000	3.65%	1/8/2048	199,046	0.01%
MidAmerican Energy Co.	95,000	4.25%	15/7/2049	83,149	0.01%
MidAmerican Energy Co.	285,000	3.15%	15/4/2050	204,910	0.01%
MidAmerican Energy Co.	70,000	5.85%	15/9/2054	77,545	0.01%
Mid-Atlantic Interstate Transmission LLC	95,000	4.10%	15/5/2028	91,865	0.01%
Midwest Connector Capital Co. LLC	130,000	4.63%	1/4/2029	125,039	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	665,000	6.50%	20/6/2027	666,901	0.04%
Mississippi Power Co.	5,000	4.25%	15/3/2042	4,272	0.00%
Mississippi Power Co.	110,000	3.10%	30/7/2051	74,546	0.01%
Mohawk Industries, Inc.	75,000	5.85%	18/9/2028	77,741	0.01%
Mohawk Industries, Inc.	100,000	3.63%	15/5/2030	92,511	0.01%
Molson Coors Beverage Co.	325,000	3.00%	15/7/2026	311,195	0.02%
Molson Coors Beverage Co.	425,000	4.20%	15/7/2046	362,695	0.02%
Mondelez International Holdings Netherlands BV	200,000	4.25%	15/9/2025	197,480	0.01%
Mondelez International, Inc.	127,000	2.75%	13/4/2030	114,743	0.01%
Mondelez International, Inc.	200,000	3.00%	17/3/2032	177,473	0.01%
Mondelez International, Inc.	200,000	2.63%	4/9/2050	134,264	0.01%
Monongahela Power Co.	90,000	3.55%	15/5/2027	85,813	0.01%
Monongahela Power Co.	75,000	5.40%	15/12/2043	73,410	0.01%
Moody's Corp.	175,000	2.75%	19/8/2041	127,596	0.01%
Moody's Corp.	100,000	4.88%	17/12/2048	94,537	0.01%
Moody's Corp.	150,000	3.75%	25/2/2052	122,991	0.01%
Moody's Corp.	75,000	3.10%	29/11/2061	50,922	0.00%
Morgan Stanley	250,000	4.00%	23/7/2025	246,453	0.02%
Morgan Stanley	300,000	5.00%	24/11/2025	299,601	0.02%
Morgan Stanley	100,000	3.88%	27/1/2026	97,971	0.01%
Morgan Stanley^	700,000	2.63%	18/2/2026	677,531	0.05%
Morgan Stanley^	406,000	2.19%	28/4/2026	389,929	0.03%
Morgan Stanley^	300,000	4.68%	17/7/2026	297,227	0.02%
Morgan Stanley	684,000	3.13%	27/7/2026	654,785	0.04%
Morgan Stanley	175,000	6.25%	9/8/2026	180,432	0.01%
Morgan Stanley	352,000	4.35%	8/9/2026	345,667	0.02%
Morgan Stanley^	200,000	6.14%	16/10/2026	203,651	0.01%
Morgan Stanley^	500,000	0.99%	10/12/2026	460,170	0.03%
Morgan Stanley^	325,000	5.05%	28/1/2027	325,275	0.02%
Morgan Stanley	300,000	3.95%	23/4/2027	291,175	0.02%
Morgan Stanley^	750,000	1.59%	4/5/2027	690,858	0.05%
Morgan Stanley^	350,000	2.48%	21/1/2028	324,836	0.02%
Morgan Stanley^	575,000	4.21%	20/4/2028	561,777	0.04%
Morgan Stanley^	205,000	3.59%	22/7/2028	195,652	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	300,000	6.30%	18/10/2028	314,536	0.02%
Morgan Stanley^	445,000	3.77%	24/1/2029	424,314	0.03%
Morgan Stanley^	600,000	5.12%	1/2/2029	602,402	0.04%
Morgan Stanley^	375,000	5.16%	20/4/2029	376,751	0.03%
Morgan Stanley^	300,000	5.45%	20/7/2029	305,677	0.02%
Morgan Stanley^	275,000	6.41%	1/11/2029	291,647	0.02%
Morgan Stanley^	505,000	4.43%	23/1/2030	491,931	0.03%
Morgan Stanley^	487,000	2.70%	22/1/2031	426,597	0.03%
Morgan Stanley^	400,000	3.62%	1/4/2031	368,594	0.02%
Morgan Stanley^	550,000	1.79%	13/2/2032	438,852	0.03%
Morgan Stanley^	535,000	1.93%	28/4/2032	429,868	0.03%
Morgan Stanley^	700,000	2.24%	21/7/2032	571,986	0.04%
Morgan Stanley^	338,000	2.51%	20/10/2032	280,329	0.02%
Morgan Stanley^	525,000	2.94%	21/1/2033	446,224	0.03%
Morgan Stanley^	300,000	4.89%	20/7/2033	292,582	0.02%
Morgan Stanley^	325,000	6.34%	18/10/2033	350,080	0.02%
Morgan Stanley^	615,000	5.25%	21/4/2034	614,365	0.04%
Morgan Stanley^	400,000	5.42%	21/7/2034	405,594	0.03%
Morgan Stanley^	425,000	2.48%	16/9/2036	337,353	0.02%
Morgan Stanley^	200,000	5.30%	20/4/2037	194,451	0.01%
Morgan Stanley^	300,000	5.95%	19/1/2038	303,774	0.02%
Morgan Stanley^	100,000	3.97%	22/7/2038	87,674	0.01%
Morgan Stanley^	150,000	4.46%	22/4/2039	138,296	0.01%
Morgan Stanley^	275,000	3.22%	22/4/2042	212,360	0.01%
Morgan Stanley	343,000	6.38%	24/7/2042	397,264	0.03%
Morgan Stanley	260,000	4.30%	27/1/2045	234,814	0.02%
Morgan Stanley	340,000	4.38%	22/1/2047	306,458	0.02%
Morgan Stanley^	250,000	5.60%	24/3/2051	270,036	0.02%
Morgan Stanley^	275,000	2.80%	25/1/2052	183,453	0.01%
Morgan Stanley Bank NA	300,000	5.48%	16/7/2025	302,690	0.02%
Morgan Stanley Bank NA	250,000	5.88%	30/10/2026	257,456	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	379,000	3.92%	15/10/2047	372,485	0.03%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	75,000	3.53%	15/12/2047	73,405	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	225,000	3.25%	15/2/2048	218,658	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	86,000	3.34%	15/3/2048	83,198	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	100,000	3.31%	15/4/2048	96,136	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	100,000	3.53%	15/10/2048	96,162	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	75,000	3.64%	15/10/2048	72,313	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	243,798	3.45%	15/7/2050	236,856	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	50,000	3.72%	15/12/2049	47,663	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	300,000	3.85%	15/5/2050	279,813	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	100,000	3.54%	15/11/2052	94,023	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	75,000	3.28%	15/11/2052	70,216	0.00%
Morgan Stanley Capital I 2017	875,000	3.59%	15/12/2050	826,221	0.06%
Morgan Stanley Capital I Trust 2016	99,879	3.33%	15/3/2049	95,024	0.01%
Morgan Stanley Capital I Trust 2016	65,000	3.28%	15/11/2049	59,026	0.00%
Morgan Stanley Capital I Trust 2017	50,000	3.53%	15/6/2050	46,783	0.00%
Mosaic Co.	100,000	4.05%	15/11/2027	97,569	0.01%
Mosaic Co.	100,000	5.45%	15/11/2033	102,036	0.01%
Mosaic Co.	150,000	5.63%	15/11/2043	147,982	0.01%
Motorola Solutions, Inc.	250,000	4.60%	23/2/2028	248,685	0.02%
Motorola Solutions, Inc.	125,000	4.60%	23/5/2029	124,206	0.01%
Motorola Solutions, Inc.	250,000	2.30%	15/11/2030	211,136	0.01%
Motorola Solutions, Inc.	225,000	2.75%	24/5/2031	192,140	0.01%
Motorola Solutions, Inc.	25,000	5.50%	1/9/2044	24,856	0.00%
Mount Sinai Hospital	75,000	3.74%	1/7/2049	57,768	0.00%
Mount Sinai Hospital	100,000	3.39%	1/7/2050	70,146	0.00%
MPLX LP	300,000	4.00%	15/2/2025	295,562	0.02%
MPLX LP	337,000	1.75%	1/3/2026	315,284	0.02%
MPLX LP	300,000	4.13%	1/3/2027	293,770	0.02%
MPLX LP	115,000	4.25%	1/12/2027	112,362	0.01%
MPLX LP	230,000	2.65%	15/8/2030	198,683	0.01%
MPLX LP	150,000	4.95%	1/9/2032	146,954	0.01%
MPLX LP	200,000	5.00%	1/3/2033	196,137	0.01%
MPLX LP	220,000	4.50%	15/4/2038	195,885	0.01%
MPLX LP	50,000	5.20%	1/3/2047	46,495	0.00%
MPLX LP	90,000	5.20%	1/12/2047	82,259	0.01%
MPLX LP	140,000	4.70%	15/4/2048	120,951	0.01%
MPLX LP	335,000	5.50%	15/2/2049	324,519	0.02%
MPLX LP	195,000	4.95%	14/3/2052	174,122	0.01%
MPLX LP	40,000	5.65%	1/3/2053	39,524	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MPLX LP	100,000	4.90%	15/4/2058	85,113	0.01%
MSCI, Inc.	200,000	3.63%	1/9/2030	181,001	0.01%
MSCI, Inc.	200,000	3.63%	1/11/2031	176,330	0.01%
MSCI, Inc.	150,000	3.25%	15/8/2033	125,525	0.01%
Munich Re America Corp.	50,000	7.45%	15/12/2026	53,853	0.00%
Municipal Electric Authority of Georgia	172,000	6.66%	1/4/2057	200,397	0.01%
Municipal Electric Authority of Georgia	100,000	6.64%	1/4/2057	114,446	0.01%
Municipal Electric Authority of Georgia	95,000	7.06%	1/4/2057	105,958	0.01%
Mutual of Omaha Cos Global Funding	100,000	5.80%	27/7/2026	102,017	0.01%
Mutual of Omaha Insurance Co.^	75,000	4.30%	15/7/2054	73,831	0.01%
Mylan, Inc.	250,000	4.55%	15/4/2028	242,946	0.02%
Mylan, Inc.	100,000	5.40%	29/11/2043	86,842	0.01%
Mylan, Inc.	150,000	5.20%	15/4/2048	124,333	0.01%
Narragansett Electric Co.	85,000	3.40%	9/4/2030	77,543	0.01%
Nasdaq, Inc.	100,000	3.85%	30/6/2026	97,550	0.01%
Nasdaq, Inc.	200,000	5.35%	28/6/2028	205,947	0.01%
Nasdaq, Inc.	100,000	1.65%	15/1/2031	81,190	0.01%
Nasdaq, Inc.	175,000	5.55%	15/2/2034	182,126	0.01%
Nasdaq, Inc.	100,000	2.50%	21/12/2040	69,498	0.00%
Nasdaq, Inc.	75,000	3.25%	28/4/2050	53,064	0.00%
Nasdaq, Inc.	50,000	3.95%	7/3/2052	39,659	0.00%
Nasdaq, Inc.	100,000	5.95%	15/8/2053	107,678	0.01%
Nasdaq, Inc.	125,000	6.10%	28/6/2063	135,685	0.01%
National Fuel Gas Co.	100,000	5.50%	15/1/2026	100,058	0.01%
National Fuel Gas Co.	185,000	3.95%	15/9/2027	176,102	0.01%
National Fuel Gas Co.	40,000	2.95%	1/3/2031	33,550	0.00%
National Grid USA	45,000	5.80%	1/4/2035	45,716	0.00%
National Life Insurance Co.^	70,000	5.25%	19/7/2068	61,632	0.00%
National Rural Utilities Cooperative Finance Corp.	100,000	2.85%	27/1/2025	97,416	0.01%
National Rural Utilities Cooperative Finance Corp.	425,000	1.00%	15/6/2026	390,334	0.03%
National Rural Utilities Cooperative Finance Corp.	100,000	3.05%	25/4/2027	94,910	0.01%
National Rural Utilities Cooperative Finance Corp.	150,000	3.40%	7/2/2028	143,753	0.01%
National Rural Utilities Cooperative Finance Corp.	35,000	3.90%	1/11/2028	33,884	0.00%
National Rural Utilities Cooperative Finance Corp.	125,000	3.70%	15/3/2029	118,780	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	2.40%	15/3/2030	86,700	0.01%
National Rural Utilities Cooperative Finance Corp.	90,000	1.35%	15/3/2031	70,744	0.00%
National Rural Utilities Cooperative Finance Corp.	255,000	2.75%	15/4/2032	216,605	0.01%
National Rural Utilities Cooperative Finance Corp.	50,000	4.02%	1/11/2032	46,893	0.00%
National Rural Utilities Cooperative Finance Corp.	120,000	5.80%	15/1/2033	127,223	0.01%
National Rural Utilities Cooperative Finance Corp.^	25,000	5.25%	20/4/2046	23,925	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	4.40%	1/11/2048	17,500	0.00%
National Rural Utilities Cooperative Finance Corp.	15,000	4.30%	15/3/2049	13,079	0.00%
National Rural Utilities Cooperative Finance Corp.^	130,000	7.13%	15/9/2053	134,660	0.01%
National Securities Clearing Corp.	125,000	1.50%	23/4/2025	119,699	0.01%
National Securities Clearing Corp.	475,000	0.75%	7/12/2025	439,537	0.03%
Nationwide Children's Hospital, Inc.	50,000	4.56%	1/11/2052	46,917	0.00%
Nationwide Financial Services, Inc.	50,000	6.75%	15/5/2037	48,758	0.00%
Nationwide Financial Services, Inc.	100,000	5.30%	18/11/2044	91,387	0.01%
Nationwide Financial Services, Inc.	125,000	3.90%	30/11/2049	99,058	0.01%
Nationwide Mutual Insurance Co.	225,000	8.25%	1/12/2031	256,650	0.02%
Nationwide Mutual Insurance Co.	50,000	7.88%	1/4/2033	56,595	0.00%
Nationwide Mutual Insurance Co.	100,000	9.38%	15/8/2039	132,390	0.01%
Nationwide Mutual Insurance Co.	50,000	4.95%	22/4/2044	43,103	0.00%
Nationwide Mutual Insurance Co.	100,000	4.35%	30/4/2050	80,451	0.01%
NBCUniversal Media LLC	100,000	4.45%	15/1/2043	91,550	0.01%
Nestle Holdings, Inc.	175,000	4.00%	12/9/2025	173,542	0.01%
Nestle Holdings, Inc.	175,000	5.25%	13/3/2026	177,854	0.01%
Nestle Holdings, Inc.	175,000	5.00%	14/3/2028	179,933	0.01%
Nestle Holdings, Inc.	150,000	3.63%	24/9/2028	145,934	0.01%
Nestle Holdings, Inc.	175,000	4.25%	1/10/2029	174,658	0.01%
Nestle Holdings, Inc.	400,000	1.25%	15/9/2030	330,953	0.02%
Nestle Holdings, Inc.	175,000	1.88%	14/9/2031	146,765	0.01%
Nestle Holdings, Inc.	150,000	4.85%	14/3/2033	153,857	0.01%
Nestle Holdings, Inc.	200,000	2.50%	14/9/2041	148,879	0.01%
Nestle Holdings, Inc.	500,000	4.00%	24/9/2048	447,097	0.03%
Nestle Holdings, Inc.	150,000	4.70%	15/1/2053	150,392	0.01%
NetApp, Inc.	125,000	1.88%	22/6/2025	118,914	0.01%
NetApp, Inc.	25,000	2.38%	22/6/2027	23,207	0.00%
NetApp, Inc.	150,000	2.70%	22/6/2030	132,613	0.01%
Netflix, Inc.	150,000	4.38%	15/11/2026	149,287	0.01%
Netflix, Inc.	925,000	4.88%	15/4/2028	936,293	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Netflix, Inc.	225,000	5.88%	15/11/2028	237,682	0.02%
Netflix, Inc.	250,000	5.38%	15/11/2029	258,202	0.02%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	100,000	4.88%	15/4/2045	82,460	0.01%
Nevada Power Co.	150,000	3.70%	1/5/2029	144,030	0.01%
Nevada Power Co.	209,000	2.40%	1/5/2030	181,443	0.01%
Nevada Power Co.	95,000	3.13%	1/8/2050	65,840	0.00%
Nevada Power Co.	55,000	5.90%	1/5/2053	59,125	0.00%
Nevada Power Co.	55,000	6.00%	15/3/2054	60,352	0.00%
New England Power Co.	40,000	5.94%	25/11/2052	42,169	0.00%
New Hampshire Business Finance Authority	100,000	3.30%	1/4/2032	79,290	0.01%
New Jersey Economic Development Authority	215,000	7.43%	15/2/2029	232,257	0.02%
New Jersey Transportation Trust Fund Authority	70,000	6.56%	15/12/2040	78,945	0.01%
New Jersey Transportation Trust Fund Authority	40,000	4.13%	15/6/2042	34,336	0.00%
New Jersey Turnpike Authority	200,000	7.41%	1/1/2040	250,089	0.02%
New Jersey Turnpike Authority	265,000	7.10%	1/1/2041	322,588	0.02%
New York & Presbyterian Hospital	120,000	4.06%	1/8/2056	101,462	0.01%
New York & Presbyterian Hospital	105,000	3.95%	1/8/2119	77,503	0.01%
New York City Municipal Water Finance Authority	150,000	5.75%	15/6/2041	164,739	0.01%
New York City Municipal Water Finance Authority	75,000	5.44%	15/6/2043	79,397	0.01%
New York City Municipal Water Finance Authority	90,000	5.88%	15/6/2044	100,217	0.01%
New York City Transitional Finance Authority Future Tax Secured Revenue	100,000	5.51%	1/8/2037	103,271	0.01%
New York City Transitional Finance Authority Future Tax Secured Revenue	70,000	5.57%	1/11/2038	72,623	0.00%
New York Life Global Funding	100,000	0.95%	24/6/2025	94,397	0.01%
New York Life Global Funding	200,000	0.85%	15/1/2026	184,803	0.01%
New York Life Global Funding	200,000	1.15%	9/6/2026	183,275	0.01%
New York Life Global Funding	200,000	2.35%	14/7/2026	188,679	0.01%
New York Life Global Funding	300,000	3.25%	7/4/2027	287,578	0.02%
New York Life Global Funding	150,000	4.85%	9/1/2028	151,176	0.01%
New York Life Global Funding	100,000	3.00%	10/1/2028	93,918	0.01%
New York Life Global Funding	150,000	4.55%	28/1/2033	147,779	0.01%
New York Life Insurance Co.	300,000	6.75%	15/11/2039	346,711	0.02%
New York Life Insurance Co.	125,000	3.75%	15/5/2050	100,664	0.01%
New York Life Insurance Co.	225,000	4.45%	15/5/2069	193,415	0.01%
New York State Dormitory Authority	100,000	5.63%	15/3/2039	104,187	0.01%
New York State Dormitory Authority	50,000	5.60%	15/3/2040	52,975	0.00%
New York State Dormitory Authority	50,000	4.95%	1/8/2048	46,254	0.00%
New York State Electric & Gas Corp.	75,000	3.25%	1/12/2026	70,678	0.00%
New York State Electric & Gas Corp.	30,000	2.15%	1/10/2031	23,935	0.00%
New York State Electric & Gas Corp.	55,000	5.85%	15/8/2033	57,632	0.00%
New York State Electric & Gas Corp.	60,000	3.30%	15/9/2049	40,762	0.00%
New York State Thruway Authority	40,000	2.90%	1/1/2035	34,559	0.00%
New York State Thruway Authority	50,000	3.50%	1/1/2042	42,792	0.00%
New York State Urban Development Corp.	50,000	3.90%	15/3/2033	47,231	0.00%
New York State Urban Development Corp.	50,000	5.77%	15/3/2039	51,750	0.00%
Newmont Corp.	200,000	2.25%	1/10/2030	172,847	0.01%
Newmont Corp.	125,000	5.88%	1/4/2035	134,463	0.01%
Newmont Corp.	113,000	6.25%	1/10/2039	125,423	0.01%
Newmont Corp.	150,000	4.88%	15/3/2042	146,165	0.01%
Newmont Corp.	120,000	5.45%	9/6/2044	122,044	0.01%
NextEra Energy Capital Holdings, Inc.	375,000	6.05%	1/3/2025	378,379	0.03%
NextEra Energy Capital Holdings, Inc.	150,000	4.45%	20/6/2025	148,680	0.01%
NextEra Energy Capital Holdings, Inc.	300,000	5.75%	1/9/2025	303,147	0.02%
NextEra Energy Capital Holdings, Inc.	155,000	1.88%	15/1/2027	142,568	0.01%
NextEra Energy Capital Holdings, Inc.	250,000	3.55%	1/5/2027	240,955	0.02%
NextEra Energy Capital Holdings, Inc.	195,000	4.63%	15/7/2027	194,743	0.01%
NextEra Energy Capital Holdings, Inc.	185,000	4.90%	28/2/2028	186,650	0.01%
NextEra Energy Capital Holdings, Inc.	155,000	2.75%	1/11/2029	139,221	0.01%
NextEra Energy Capital Holdings, Inc.	75,000	5.00%	28/2/2030	75,837	0.01%
NextEra Energy Capital Holdings, Inc.	305,000	2.25%	1/6/2030	260,923	0.02%
NextEra Energy Capital Holdings, Inc.	150,000	5.00%	15/7/2032	151,214	0.01%
NextEra Energy Capital Holdings, Inc.	75,000	3.00%	15/1/2052	50,351	0.00%
NextEra Energy Capital Holdings, Inc.	90,000	5.25%	28/2/2053	88,232	0.01%
NextEra Energy Capital Holdings, Inc.^	85,000	4.80%	1/12/2077	73,703	0.01%
NextEra Energy Capital Holdings, Inc.^	75,000	5.65%	1/5/2079	70,255	0.00%
NextEra Energy Capital Holdings, Inc.^	90,000	3.80%	15/3/2082	76,693	0.01%
NGPL PipeCo LLC	250,000	4.88%	15/8/2027	244,660	0.02%
NGPL PipeCo LLC	85,000	7.77%	15/12/2037	94,529	0.01%
Niagara Mohawk Power Corp.	25,000	4.28%	15/12/2028	23,932	0.00%
Niagara Mohawk Power Corp.	280,000	1.96%	27/6/2030	232,666	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Niagara Mohawk Power Corp.	25,000	2.76%	10/1/2032	20,946	0.00%
Niagara Mohawk Power Corp.	60,000	4.28%	1/10/2034	54,730	0.00%
Niagara Mohawk Power Corp.	50,000	3.03%	27/6/2050	32,649	0.00%
Niagara Mohawk Power Corp.	50,000	5.78%	16/9/2052	51,769	0.00%
NIKE, Inc.	200,000	2.75%	27/3/2027	190,707	0.01%
NIKE, Inc.	175,000	3.25%	27/3/2040	147,090	0.01%
NIKE, Inc.	450,000	3.88%	1/11/2045	396,309	0.03%
NIKE, Inc.	100,000	3.38%	1/11/2046	80,706	0.01%
NiSource, Inc.	200,000	0.95%	15/8/2025	186,961	0.01%
NiSource, Inc.	145,000	3.49%	15/5/2027	139,671	0.01%
NiSource, Inc.	100,000	5.25%	30/3/2028	102,127	0.01%
NiSource, Inc.	110,000	2.95%	1/9/2029	100,530	0.01%
NiSource, Inc.	215,000	3.60%	1/5/2030	200,593	0.01%
NiSource, Inc.	155,000	1.70%	15/2/2031	126,082	0.01%
NiSource, Inc.	20,000	5.95%	15/6/2041	20,862	0.00%
NiSource, Inc.	20,000	5.25%	15/2/2043	19,446	0.00%
NiSource, Inc.	205,000	4.80%	15/2/2044	188,478	0.01%
NiSource, Inc.	20,000	5.65%	1/2/2045	20,136	0.00%
NiSource, Inc.	220,000	4.38%	15/5/2047	189,903	0.01%
NiSource, Inc.	100,000	3.95%	30/3/2048	80,982	0.01%
NiSource, Inc.	30,000	5.00%	15/6/2052	28,081	0.00%
NNN, Inc.	250,000	3.50%	15/10/2027	236,125	0.02%
NNN, Inc.	50,000	2.50%	15/4/2030	43,117	0.00%
NNN, Inc.	70,000	5.60%	15/10/2033	72,371	0.00%
NNN, Inc.	100,000	4.80%	15/10/2048	88,095	0.01%
NNN, Inc.	100,000	3.10%	15/4/2050	66,280	0.00%
Nordson Corp.	200,000	5.60%	15/9/2028	207,728	0.01%
Norfolk Southern Corp.	165,000	3.65%	1/8/2025	161,613	0.01%
Norfolk Southern Corp.	75,000	7.80%	15/5/2027	82,356	0.01%
Norfolk Southern Corp.	200,000	2.30%	15/5/2031	172,516	0.01%
Norfolk Southern Corp.	275,000	3.00%	15/3/2032	244,580	0.02%
Norfolk Southern Corp.	125,000	4.45%	1/3/2033	123,422	0.01%
Norfolk Southern Corp.	175,000	5.55%	15/3/2034	185,119	0.01%
Norfolk Southern Corp.	175,000	4.84%	1/10/2041	169,161	0.01%
Norfolk Southern Corp.	75,000	3.95%	1/10/2042	64,040	0.00%
Norfolk Southern Corp.	75,000	4.45%	15/6/2045	67,238	0.00%
Norfolk Southern Corp.	100,000	4.65%	15/1/2046	92,238	0.01%
Norfolk Southern Corp.	225,000	3.94%	1/11/2047	187,790	0.01%
Norfolk Southern Corp.	100,000	4.15%	28/2/2048	86,258	0.01%
Norfolk Southern Corp.	60,000	4.10%	15/5/2049	51,081	0.00%
Norfolk Southern Corp.	275,000	3.40%	1/11/2049	207,927	0.01%
Norfolk Southern Corp.	250,000	3.05%	15/5/2050	177,907	0.01%
Norfolk Southern Corp.	75,000	4.05%	15/8/2052	63,351	0.00%
Norfolk Southern Corp.	60,000	3.70%	15/3/2053	47,534	0.00%
Norfolk Southern Corp.	100,000	4.55%	1/6/2053	91,487	0.01%
Norfolk Southern Corp.	115,000	3.16%	15/5/2055	80,907	0.01%
Norfolk Southern Corp.	50,000	5.95%	15/3/2064	55,719	0.00%
North Texas Tollway Authority	115,000	6.72%	1/1/2049	140,099	0.01%
Northern Natural Gas Co.	65,000	4.30%	15/1/2049	54,300	0.00%
Northern Natural Gas Co.	105,000	3.40%	16/10/2051	73,897	0.01%
Northern States Power Co.	20,000	2.25%	1/4/2031	17,167	0.00%
Northern States Power Co.	40,000	6.25%	1/6/2036	44,235	0.00%
Northern States Power Co.	50,000	6.20%	1/7/2037	54,963	0.00%
Northern States Power Co.	45,000	5.35%	1/11/2039	46,157	0.00%
Northern States Power Co.	80,000	3.40%	15/8/2042	63,677	0.00%
Northern States Power Co.	45,000	4.00%	15/8/2045	37,445	0.00%
Northern States Power Co.	55,000	3.60%	15/5/2046	43,317	0.00%
Northern States Power Co.	90,000	3.60%	15/9/2047	70,942	0.00%
Northern States Power Co.	90,000	2.90%	1/3/2050	63,089	0.00%
Northern States Power Co.	110,000	2.60%	1/6/2051	72,004	0.00%
Northern States Power Co.	65,000	3.20%	1/4/2052	48,023	0.00%
Northern States Power Co.	80,000	4.50%	1/6/2052	73,807	0.01%
Northern States Power Co.	125,000	5.10%	15/5/2053	126,666	0.01%
Northern Trust Corp.	409,000	3.95%	30/10/2025	402,443	0.03%
Northern Trust Corp.	150,000	4.00%	10/5/2027	147,935	0.01%
Northern Trust Corp.	100,000	3.65%	3/8/2028	96,932	0.01%
Northern Trust Corp.	125,000	3.15%	3/5/2029	117,846	0.01%
Northern Trust Corp. <sup>^</sup>	75,000	3.38%	8/5/2032	69,368	0.00%
Northern Trust Corp.	200,000	6.13%	2/11/2032	214,767	0.01%
Northrop Grumman Corp.	300,000	2.93%	15/1/2025	293,213	0.02%
Northrop Grumman Corp.	100,000	3.20%	1/2/2027	96,205	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northrop Grumman Corp.	200,000	3.25%	15/1/2028	191,239	0.01%
Northrop Grumman Corp.	100,000	7.75%	15/2/2031	116,527	0.01%
Northrop Grumman Corp.	200,000	4.70%	15/3/2033	201,722	0.01%
Northrop Grumman Corp.	105,000	5.15%	1/5/2040	106,580	0.01%
Northrop Grumman Corp.	125,000	4.75%	1/6/2043	119,683	0.01%
Northrop Grumman Corp.	255,000	4.03%	15/10/2047	219,109	0.01%
Northrop Grumman Corp.	175,000	5.25%	1/5/2050	180,264	0.01%
Northrop Grumman Corp.	175,000	4.95%	15/3/2053	173,614	0.01%
Northwell Healthcare, Inc.	75,000	3.98%	1/11/2046	60,400	0.00%
Northwell Healthcare, Inc.	175,000	4.26%	1/11/2047	148,262	0.01%
Northwest Pipeline LLC	80,000	4.00%	1/4/2027	79,056	0.01%
NorthWestern Corp.	65,000	4.18%	15/11/2044	53,830	0.00%
Northwestern Mutual Global Funding	150,000	4.00%	1/7/2025	148,206	0.01%
Northwestern Mutual Global Funding	400,000	4.90%	12/6/2028	401,560	0.03%
Northwestern Mutual Life Insurance Co.	170,000	6.06%	30/3/2040	182,021	0.01%
Northwestern Mutual Life Insurance Co.	235,000	3.85%	30/9/2047	189,604	0.01%
Northwestern Mutual Life Insurance Co.	200,000	3.45%	30/3/2051	149,747	0.01%
Northwestern Mutual Life Insurance Co.	100,000	3.63%	30/9/2059	74,738	0.01%
Northwestern University	75,000	4.64%	1/12/2044	71,842	0.00%
Northwestern University	75,000	2.64%	1/12/2050	52,056	0.00%
Northwestern University	50,000	3.66%	1/12/2057	40,613	0.00%
NOV, Inc.	80,000	3.60%	1/12/2029	73,973	0.01%
NOV, Inc.	155,000	3.95%	1/12/2042	119,402	0.01%
Novant Health, Inc.	150,000	3.32%	1/11/2061	101,006	0.01%
NRG Energy, Inc.	75,000	2.00%	2/12/2025	70,165	0.00%
NRG Energy, Inc.	135,000	2.45%	2/12/2027	121,487	0.01%
NRG Energy, Inc.	75,000	4.45%	15/6/2029	70,831	0.00%
NRG Energy, Inc.	105,000	7.00%	15/3/2033	110,953	0.01%
NSTAR Electric Co.	250,000	3.20%	15/5/2027	241,466	0.02%
NSTAR Electric Co.	30,000	3.25%	15/5/2029	28,218	0.00%
NSTAR Electric Co.	25,000	3.95%	1/4/2030	23,896	0.00%
NSTAR Electric Co.	50,000	5.50%	15/3/2040	50,774	0.00%
NSTAR Electric Co.	35,000	3.10%	1/6/2051	24,776	0.00%
NSTAR Electric Co.	125,000	4.55%	1/6/2052	114,111	0.01%
NSTAR Electric Co.	50,000	4.95%	15/9/2052	48,849	0.00%
Nucor Corp.	175,000	4.30%	23/5/2027	173,188	0.01%
Nucor Corp.	300,000	3.95%	1/5/2028	292,994	0.02%
Nucor Corp.	200,000	2.70%	1/6/2030	181,138	0.01%
Nucor Corp.	175,000	3.13%	1/4/2032	157,348	0.01%
Nucor Corp.	175,000	2.98%	15/12/2055	118,872	0.01%
Nuveen LLC	175,000	4.00%	1/11/2028	170,680	0.01%
NVIDIA Corp.	425,000	3.20%	16/9/2026	413,659	0.03%
NVIDIA Corp.	275,000	1.55%	15/6/2028	246,318	0.02%
NVIDIA Corp.	200,000	3.50%	1/4/2040	173,627	0.01%
NVIDIA Corp.	400,000	3.50%	1/4/2050	334,224	0.02%
NVIDIA Corp.	75,000	3.70%	1/4/2060	62,976	0.00%
NVR, Inc.	50,000	3.00%	15/5/2030	44,553	0.00%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	75,000	2.67%	1/10/2050	46,799	0.00%
NYU Langone Hospitals	75,000	5.75%	1/7/2043	79,396	0.01%
NYU Langone Hospitals	100,000	4.37%	1/7/2047	89,333	0.01%
NYU Langone Hospitals	75,000	3.38%	1/7/2055	53,123	0.00%
Oaktree Specialty Lending Corp.	40,000	3.50%	25/2/2025	38,561	0.00%
Oaktree Specialty Lending Corp.	45,000	7.10%	15/2/2029	46,369	0.00%
Oaktree Strategic Credit Fund	125,000	8.40%	14/11/2028	131,968	0.01%
Occidental Petroleum Corp.	230,000	5.88%	1/9/2025	231,643	0.02%
Occidental Petroleum Corp.	70,000	5.50%	1/12/2025	70,166	0.00%
Occidental Petroleum Corp.	125,000	5.55%	15/3/2026	126,026	0.01%
Occidental Petroleum Corp.	70,000	8.50%	15/7/2027	76,381	0.01%
Occidental Petroleum Corp.	45,000	6.38%	1/9/2028	47,449	0.00%
Occidental Petroleum Corp.	425,000	6.63%	1/9/2030	452,416	0.03%
Occidental Petroleum Corp.	50,000	6.13%	1/1/2031	52,008	0.00%
Occidental Petroleum Corp.	445,000	6.45%	15/9/2036	472,005	0.03%
Occidental Petroleum Corp.	15,000	7.95%	15/6/2039	17,493	0.00%
Occidental Petroleum Corp.	30,000	6.20%	15/3/2040	30,927	0.00%
Occidental Petroleum Corp.	295,000	6.60%	15/3/2046	318,831	0.02%
Oglethorpe Power Corp.	125,000	5.95%	1/11/2039	127,889	0.01%
Oglethorpe Power Corp.	165,000	5.38%	1/11/2040	158,841	0.01%
Oglethorpe Power Corp.	155,000	4.50%	1/4/2047	131,624	0.01%
Oglethorpe Power Corp.	25,000	5.05%	1/10/2048	23,027	0.00%
Ohio Edison Co.	45,000	5.50%	15/1/2033	45,587	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ohio Edison Co.	50,000	6.88%	15/7/2036	56,211	0.00%
Ohio Power Co.	200,000	1.63%	15/1/2031	161,775	0.01%
Ohio Power Co.	45,000	4.15%	1/4/2048	37,671	0.00%
Ohio Power Co.	35,000	4.00%	1/6/2049	28,582	0.00%
Ohio Power Co.	145,000	2.90%	1/10/2051	98,476	0.01%
Ohio State University	75,000	4.91%	1/6/2040	75,218	0.01%
Ohio State University	65,000	4.80%	1/6/2111	61,887	0.00%
Ohio Turnpike & Infrastructure Commission	50,000	3.22%	15/2/2048	37,763	0.00%
OhioHealth Corp.	100,000	2.30%	15/11/2031	83,701	0.01%
OhioHealth Corp.	100,000	3.04%	15/11/2050	73,691	0.01%
Oklahoma Development Finance Authority	230,000	4.71%	1/5/2052	224,459	0.02%
Oklahoma Gas & Electric Co.	75,000	3.80%	15/8/2028	72,596	0.00%
Oklahoma Gas & Electric Co.	85,000	3.25%	1/4/2030	77,614	0.01%
Oklahoma Gas & Electric Co.	55,000	4.15%	1/4/2047	46,101	0.00%
Oklahoma Gas & Electric Co.	50,000	3.85%	15/8/2047	39,539	0.00%
Oklahoma Gas & Electric Co.	55,000	5.60%	1/4/2053	57,712	0.00%
Old Republic International Corp.	125,000	3.85%	11/6/2051	91,718	0.01%
Omega Healthcare Investors, Inc.	500,000	3.38%	1/2/2031	424,251	0.03%
Omnicom Group, Inc.	300,000	2.60%	1/8/2031	257,789	0.02%
Omnicom Group, Inc./Omnicom Capital, Inc.	225,000	3.60%	15/4/2026	219,321	0.01%
Oncor Electric Delivery Co. LLC	90,000	4.30%	15/5/2028	88,883	0.01%
Oncor Electric Delivery Co. LLC	95,000	3.70%	15/11/2028	91,783	0.01%
Oncor Electric Delivery Co. LLC	170,000	2.75%	15/5/2030	152,587	0.01%
Oncor Electric Delivery Co. LLC	150,000	7.00%	1/5/2032	171,444	0.01%
Oncor Electric Delivery Co. LLC	145,000	4.15%	1/6/2032	139,794	0.01%
Oncor Electric Delivery Co. LLC	105,000	4.55%	15/9/2032	104,039	0.01%
Oncor Electric Delivery Co. LLC	55,000	7.25%	15/1/2033	64,107	0.00%
Oncor Electric Delivery Co. LLC	125,000	5.65%	15/11/2033	133,338	0.01%
Oncor Electric Delivery Co. LLC	35,000	5.25%	30/9/2040	35,747	0.00%
Oncor Electric Delivery Co. LLC	111,000	5.30%	1/6/2042	118,682	0.01%
Oncor Electric Delivery Co. LLC	50,000	3.75%	1/4/2045	41,414	0.00%
Oncor Electric Delivery Co. LLC	20,000	4.10%	15/11/2048	17,363	0.00%
Oncor Electric Delivery Co. LLC	170,000	3.80%	1/6/2049	139,591	0.01%
Oncor Electric Delivery Co. LLC	80,000	3.10%	15/9/2049	57,448	0.00%
Oncor Electric Delivery Co. LLC	85,000	3.70%	15/5/2050	68,878	0.00%
Oncor Electric Delivery Co. LLC	135,000	2.70%	15/11/2051	89,154	0.01%
Oncor Electric Delivery Co. LLC	115,000	4.95%	15/9/2052	113,002	0.01%
Oncor Electric Delivery Co. LLC	44,000	5.35%	1/10/2052	45,677	0.00%
ONE Gas, Inc.	165,000	4.50%	1/11/2048	145,661	0.01%
ONEOK Partners LP	75,000	4.90%	15/3/2025	74,647	0.01%
ONEOK Partners LP	155,000	6.65%	1/10/2036	168,808	0.01%
ONEOK Partners LP	125,000	6.85%	15/10/2037	137,863	0.01%
ONEOK Partners LP	80,000	6.13%	1/2/2041	83,515	0.01%
ONEOK Partners LP	10,000	6.20%	15/9/2043	10,511	0.00%
ONEOK, Inc.	290,000	5.85%	15/1/2026	294,565	0.02%
ONEOK, Inc.	75,000	4.00%	13/7/2027	72,834	0.00%
ONEOK, Inc.	35,000	4.55%	15/7/2028	34,561	0.00%
ONEOK, Inc.	150,000	4.35%	15/3/2029	145,749	0.01%
ONEOK, Inc.	250,000	3.40%	1/9/2029	230,327	0.02%
ONEOK, Inc.	240,000	3.10%	15/3/2030	215,618	0.01%
ONEOK, Inc.	175,000	6.10%	15/11/2032	185,957	0.01%
ONEOK, Inc.	220,000	6.05%	1/9/2033	232,853	0.02%
ONEOK, Inc.	165,000	4.95%	13/7/2047	147,849	0.01%
ONEOK, Inc.	60,000	5.20%	15/7/2048	56,303	0.00%
ONEOK, Inc.	40,000	4.45%	1/9/2049	33,568	0.00%
ONEOK, Inc.	50,000	4.50%	15/3/2050	41,913	0.00%
ONEOK, Inc.	90,000	7.15%	15/1/2051	103,303	0.01%
ONEOK, Inc.	255,000	6.63%	1/9/2053	285,904	0.02%
Oracle Corp.	500,000	2.50%	1/4/2025	484,301	0.03%
Oracle Corp.	375,000	2.95%	15/5/2025	364,255	0.02%
Oracle Corp.	200,000	5.80%	10/11/2025	203,275	0.01%
Oracle Corp.	300,000	1.65%	25/3/2026	279,728	0.02%
Oracle Corp.	550,000	2.65%	15/7/2026	521,725	0.04%
Oracle Corp.	525,000	2.80%	1/4/2027	495,281	0.03%
Oracle Corp.	250,000	3.25%	15/11/2027	237,490	0.02%
Oracle Corp.	300,000	2.30%	25/3/2028	273,235	0.02%
Oracle Corp.	100,000	6.15%	9/11/2029	107,493	0.01%
Oracle Corp.	350,000	2.95%	1/4/2030	315,892	0.02%
Oracle Corp.	725,000	2.88%	25/3/2031	642,043	0.04%
Oracle Corp.	225,000	6.25%	9/11/2032	244,672	0.02%
Oracle Corp.	300,000	4.90%	6/2/2033	298,582	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	425,000	4.30%	8/7/2034	396,857	0.03%
Oracle Corp.	200,000	3.90%	15/5/2035	178,069	0.01%
Oracle Corp.	355,000	3.85%	15/7/2036	309,484	0.02%
Oracle Corp.	100,000	3.80%	15/11/2037	85,095	0.01%
Oracle Corp.	325,000	6.50%	15/4/2038	359,531	0.02%
Oracle Corp.	195,000	6.13%	8/7/2039	207,757	0.01%
Oracle Corp.	405,000	3.60%	1/4/2040	323,888	0.02%
Oracle Corp.	310,000	5.38%	15/7/2040	305,102	0.02%
Oracle Corp.	500,000	3.65%	25/3/2041	397,542	0.03%
Oracle Corp.	225,000	4.13%	15/5/2045	184,299	0.01%
Oracle Corp.	450,000	4.00%	15/7/2046	360,943	0.02%
Oracle Corp.	335,000	4.00%	15/11/2047	266,265	0.02%
Oracle Corp.	450,000	3.60%	1/4/2050	333,278	0.02%
Oracle Corp.	550,000	3.95%	25/3/2051	432,315	0.03%
Oracle Corp.	275,000	6.90%	9/11/2052	322,323	0.02%
Oracle Corp.	250,000	5.55%	6/2/2053	250,398	0.02%
Oracle Corp.	170,000	4.38%	15/5/2055	141,198	0.01%
Oracle Corp.	575,000	3.85%	1/4/2060	418,424	0.03%
Oracle Corp.	70,000	4.10%	25/3/2061	53,489	0.00%
Oregon State University	100,000	3.42%	1/3/2060	75,086	0.01%
O'Reilly Automotive, Inc.	200,000	3.55%	15/3/2026	194,299	0.01%
O'Reilly Automotive, Inc.	200,000	5.75%	20/11/2026	204,782	0.01%
O'Reilly Automotive, Inc.	125,000	3.60%	1/9/2027	120,560	0.01%
O'Reilly Automotive, Inc.	225,000	1.75%	15/3/2031	183,361	0.01%
O'Reilly Automotive, Inc.	100,000	4.70%	15/6/2032	98,958	0.01%
Orlando Health Obligated Group	75,000	4.09%	1/10/2048	63,118	0.00%
Oshkosh Corp.	50,000	4.60%	15/5/2028	49,295	0.00%
Oshkosh Corp.	45,000	3.10%	1/3/2030	40,519	0.00%
Otis Worldwide Corp.	185,000	2.06%	5/4/2025	178,004	0.01%
Otis Worldwide Corp.	300,000	2.57%	15/2/2030	267,103	0.02%
Otis Worldwide Corp.	200,000	3.36%	15/2/2050	155,099	0.01%
Ovintiv, Inc.	90,000	5.65%	15/5/2025	90,348	0.01%
Ovintiv, Inc.	70,000	5.38%	1/1/2026	70,030	0.00%
Ovintiv, Inc.	75,000	5.65%	15/5/2028	76,589	0.01%
Ovintiv, Inc.	15,000	8.13%	15/9/2030	16,929	0.00%
Ovintiv, Inc.	10,000	7.38%	1/11/2031	11,019	0.00%
Ovintiv, Inc.	90,000	6.25%	15/7/2033	93,122	0.01%
Ovintiv, Inc.	145,000	6.50%	15/8/2034	154,359	0.01%
Ovintiv, Inc.	65,000	6.63%	15/8/2037	67,316	0.00%
Ovintiv, Inc.	100,000	6.50%	1/2/2038	103,233	0.01%
Ovintiv, Inc.	60,000	7.10%	15/7/2053	66,017	0.00%
Owens Corning	55,000	4.20%	1/12/2024	54,335	0.00%
Owens Corning	25,000	3.40%	15/8/2026	24,103	0.00%
Owens Corning	200,000	3.95%	15/8/2029	190,730	0.01%
Owens Corning	75,000	3.88%	1/6/2030	70,479	0.00%
Owens Corning	32,000	7.00%	1/12/2036	36,755	0.00%
Owens Corning	100,000	4.40%	30/1/2048	87,073	0.01%
PACCAR Financial Corp.	175,000	4.45%	30/3/2026	174,916	0.01%
PACCAR Financial Corp.	175,000	5.05%	10/8/2026	177,482	0.01%
PACCAR Financial Corp.	175,000	4.95%	10/8/2028	180,645	0.01%
Pacific Gas & Electric Co.	225,000	3.50%	15/6/2025	218,308	0.01%
Pacific Gas & Electric Co.	25,000	3.45%	1/7/2025	24,221	0.00%
Pacific Gas & Electric Co.	415,000	3.15%	1/1/2026	397,559	0.03%
Pacific Gas & Electric Co.	175,000	2.95%	1/3/2026	165,805	0.01%
Pacific Gas & Electric Co.	350,000	2.10%	1/8/2027	315,640	0.02%
Pacific Gas & Electric Co.	175,000	3.30%	1/12/2027	163,448	0.01%
Pacific Gas & Electric Co.	475,000	4.55%	1/7/2030	452,530	0.03%
Pacific Gas & Electric Co.	210,000	2.50%	1/2/2031	173,454	0.01%
Pacific Gas & Electric Co.	350,000	3.25%	1/6/2031	303,346	0.02%
Pacific Gas & Electric Co.	200,000	6.15%	15/1/2033	207,343	0.01%
Pacific Gas & Electric Co.	170,000	6.40%	15/6/2033	179,003	0.01%
Pacific Gas & Electric Co.	125,000	6.95%	15/3/2034	137,620	0.01%
Pacific Gas & Electric Co.	440,000	4.50%	1/7/2040	371,689	0.03%
Pacific Gas & Electric Co.	225,000	3.30%	1/8/2040	164,917	0.01%
Pacific Gas & Electric Co.	20,000	4.75%	15/2/2044	16,714	0.00%
Pacific Gas & Electric Co.	175,000	4.30%	15/3/2045	136,845	0.01%
Pacific Gas & Electric Co.	40,000	4.00%	1/12/2046	29,290	0.00%
Pacific Gas & Electric Co.	125,000	3.95%	1/12/2047	91,887	0.01%
Pacific Gas & Electric Co.	595,000	4.95%	1/7/2050	510,253	0.03%
Pacific Gas & Electric Co.	245,000	3.50%	1/8/2050	169,758	0.01%
Pacific Gas & Electric Co.	45,000	5.25%	1/3/2052	40,132	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pacific Gas & Electric Co.	200,000	6.75%	15/1/2053	218,121	0.01%
Pacific Gas & Electric Co.	100,000	6.70%	1/4/2053	108,851	0.01%
Pacific Life Global Funding II	475,000	1.38%	14/4/2026	438,871	0.03%
Pacific Life Global Funding II	200,000	1.45%	20/1/2028	173,839	0.01%
Pacific Life Global Funding II	100,000	1.60%	21/9/2028	85,973	0.01%
Pacific Life Insurance Co.^	100,000	4.30%	24/10/2067	79,509	0.01%
Pacific LifeCorp	58,000	5.13%	30/1/2043	55,444	0.00%
Pacific LifeCorp	225,000	3.35%	15/9/2050	162,045	0.01%
Pacific LifeCorp	50,000	5.40%	15/9/2052	50,017	0.00%
PacifiCorp	190,000	5.25%	15/6/2035	190,324	0.01%
PacifiCorp	155,000	5.75%	1/4/2037	159,151	0.01%
PacifiCorp	100,000	6.25%	15/10/2037	107,251	0.01%
PacifiCorp	150,000	6.00%	15/1/2039	157,308	0.01%
PacifiCorp	80,000	4.13%	15/1/2049	64,946	0.00%
PacifiCorp	45,000	4.15%	15/2/2050	36,532	0.00%
PacifiCorp	120,000	3.30%	15/3/2051	83,381	0.01%
PacifiCorp	70,000	2.90%	15/6/2052	45,071	0.00%
PacifiCorp	165,000	5.35%	1/12/2053	158,673	0.01%
PacifiCorp	175,000	5.50%	15/5/2054	171,913	0.01%
Packaging Corp. of America	145,000	3.40%	15/12/2027	138,228	0.01%
Packaging Corp. of America	100,000	5.70%	1/12/2033	105,288	0.01%
Packaging Corp. of America	175,000	3.05%	1/10/2051	122,375	0.01%
Paramount Global	275,000	2.90%	15/1/2027	254,745	0.02%
Paramount Global	75,000	3.38%	15/2/2028	68,549	0.00%
Paramount Global	150,000	4.20%	1/6/2029	140,337	0.01%
Paramount Global	175,000	4.95%	15/1/2031	166,161	0.01%
Paramount Global	200,000	4.20%	19/5/2032	178,827	0.01%
Paramount Global	75,000	6.88%	30/4/2036	76,146	0.01%
Paramount Global	75,000	4.85%	1/7/2042	60,103	0.00%
Paramount Global	300,000	4.38%	15/3/2043	222,782	0.02%
Paramount Global	100,000	5.85%	1/9/2043	90,204	0.01%
Paramount Global	150,000	5.25%	1/4/2044	122,750	0.01%
Paramount Global	50,000	4.90%	15/8/2044	39,723	0.00%
Paramount Global	175,000	4.60%	15/1/2045	133,330	0.01%
Paramount Global	125,000	4.95%	19/5/2050	101,431	0.01%
Parker-Hannifin Corp.	300,000	4.25%	15/9/2027	297,396	0.02%
Parker-Hannifin Corp.	300,000	3.25%	14/6/2029	282,380	0.02%
Parker-Hannifin Corp.	300,000	4.50%	15/9/2029	301,017	0.02%
Parker-Hannifin Corp.	75,000	4.20%	21/11/2034	71,952	0.00%
Parker-Hannifin Corp.	100,000	4.45%	21/11/2044	91,046	0.01%
Parker-Hannifin Corp.	300,000	4.00%	14/6/2049	261,566	0.02%
PartnerRe Finance B LLC	200,000	3.70%	2/7/2029	189,217	0.01%
Patterson-UTI Energy, Inc.	70,000	3.95%	1/2/2028	65,447	0.00%
Patterson-UTI Energy, Inc.	50,000	5.15%	15/11/2029	47,796	0.00%
Patterson-UTI Energy, Inc.	55,000	7.15%	1/10/2033	58,308	0.00%
PayPal Holdings, Inc.	300,000	2.65%	1/10/2026	285,031	0.02%
PayPal Holdings, Inc.	177,000	2.30%	1/6/2030	154,882	0.01%
PayPal Holdings, Inc.	296,000	3.25%	1/6/2050	222,029	0.01%
PayPal Holdings, Inc.	100,000	5.05%	1/6/2052	101,133	0.01%
PayPal Holdings, Inc.	65,000	5.25%	1/6/2062	64,752	0.00%
PC1 Commercial Mortgage Trust 2015	75,000	3.90%	10/7/2050	73,104	0.01%
PeaceHealth Obligated Group	50,000	4.79%	15/11/2048	43,700	0.00%
PeaceHealth Obligated Group	100,000	3.22%	15/11/2050	64,925	0.00%
PECO Energy Co.	100,000	4.90%	15/6/2033	101,701	0.01%
PECO Energy Co.	330,000	3.70%	15/9/2047	267,239	0.02%
PECO Energy Co.	80,000	3.90%	1/3/2048	67,650	0.00%
PECO Energy Co.	125,000	3.05%	15/3/2051	88,685	0.01%
PECO Energy Co.	100,000	4.60%	15/5/2052	94,092	0.01%
PECO Energy Co.	10,000	4.38%	15/8/2052	9,010	0.00%
Penn Mutual Life Insurance Co.	50,000	3.80%	29/4/2061	33,579	0.00%
Pennsylvania Electric Co.	40,000	5.15%	30/3/2026	39,924	0.00%
Pennsylvania Electric Co.	40,000	3.25%	15/3/2028	37,241	0.00%
Pennsylvania Electric Co.	50,000	3.60%	1/6/2029	46,428	0.00%
Pennsylvania State University	50,000	2.84%	1/9/2050	35,171	0.00%
Pennsylvania Turnpike Commission	55,000	5.51%	1/12/2045	58,618	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	150,000	4.00%	15/7/2025	146,697	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	50,000	4.45%	29/1/2026	48,876	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	5.75%	24/5/2026	100,758	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	125,000	1.70%	15/6/2026	114,911	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	75,000	4.20%	1/4/2027	72,527	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	5.88%	15/11/2027	102,249	0.01%

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Penske Truck Leasing Co. LP/PTL Finance Corp.	150,000	5.70%	1/2/2028	153,099	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	6.05%	1/8/2028	103,633	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	295,000	3.35%	1/11/2029	263,716	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	6.20%	15/6/2030	104,905	0.01%
Pentair Finance Sarl	125,000	5.90%	15/7/2032	129,808	0.01%
PepsiCo, Inc.	590,000	2.25%	19/3/2025	573,418	0.04%
PepsiCo, Inc.	100,000	2.75%	30/4/2025	97,455	0.01%
PepsiCo, Inc.	250,000	3.50%	17/7/2025	245,968	0.02%
PepsiCo, Inc.	225,000	2.63%	19/3/2027	213,569	0.01%
PepsiCo, Inc.	200,000	2.63%	29/7/2029	184,378	0.01%
PepsiCo, Inc.	400,000	1.40%	25/2/2031	330,608	0.02%
PepsiCo, Inc.	225,000	1.95%	21/10/2031	190,980	0.01%
PepsiCo, Inc.	275,000	3.90%	18/7/2032	269,386	0.02%
PepsiCo, Inc.	150,000	4.45%	15/2/2033	153,788	0.01%
PepsiCo, Inc.	150,000	5.50%	15/1/2040	162,531	0.01%
PepsiCo, Inc.	350,000	3.50%	19/3/2040	298,851	0.02%
PepsiCo, Inc.	175,000	4.00%	5/3/2042	158,818	0.01%
PepsiCo, Inc.	25,000	3.60%	13/8/2042	21,156	0.00%
PepsiCo, Inc.	325,000	4.45%	14/4/2046	313,281	0.02%
PepsiCo, Inc.	50,000	4.00%	2/5/2047	44,648	0.00%
PepsiCo, Inc.	175,000	2.88%	15/10/2049	128,756	0.01%
PepsiCo, Inc.	175,000	4.65%	15/2/2053	173,870	0.01%
Permanent University Fund - Texas A&M University System	50,000	3.66%	1/7/2047	42,891	0.00%
Permanent University Fund - Texas A&M University System	55,000	3.10%	1/7/2049	42,542	0.00%
Permanent University Fund - University of Texas System	75,000	3.38%	1/7/2047	60,124	0.00%
Pernod Ricard International Finance LLC	250,000	2.75%	1/10/2050	166,131	0.01%
Pfizer Investment Enterprises Pte Ltd.	475,000	4.65%	19/5/2025	473,919	0.03%
Pfizer Investment Enterprises Pte Ltd.	425,000	4.45%	19/5/2026	423,837	0.03%
Pfizer Investment Enterprises Pte Ltd.	300,000	4.45%	19/5/2028	300,052	0.02%
Pfizer Investment Enterprises Pte Ltd.	1,075,000	4.75%	19/5/2033	1,076,944	0.07%
Pfizer Investment Enterprises Pte Ltd.	225,000	5.11%	19/5/2043	224,495	0.02%
Pfizer Investment Enterprises Pte Ltd.	1,075,000	5.30%	19/5/2053	1,099,429	0.07%
Pfizer Investment Enterprises Pte Ltd.	404,000	5.34%	19/5/2063	408,505	0.03%
Pfizer, Inc.	350,000	0.80%	28/5/2025	331,318	0.02%
Pfizer, Inc.	195,000	2.75%	3/6/2026	187,049	0.01%
Pfizer, Inc.	100,000	3.60%	15/9/2028	97,370	0.01%
Pfizer, Inc.	275,000	3.45%	15/3/2029	264,816	0.02%
Pfizer, Inc.	625,000	2.63%	1/4/2030	563,728	0.04%
Pfizer, Inc.	400,000	7.20%	15/3/2039	496,143	0.03%
Pfizer, Inc.	275,000	2.55%	28/5/2040	201,661	0.01%
Pfizer, Inc.	150,000	4.30%	15/6/2043	137,835	0.01%
Pfizer, Inc.	100,000	4.40%	15/5/2044	94,568	0.01%
Pfizer, Inc.	375,000	4.13%	15/12/2046	333,703	0.02%
Pfizer, Inc.	175,000	4.20%	15/9/2048	158,293	0.01%
Pfizer, Inc.	100,000	4.00%	15/3/2049	87,542	0.01%
Pfizer, Inc.	350,000	2.70%	28/5/2050	243,700	0.02%
Pharmacia LLC	100,000	6.60%	1/12/2028	109,188	0.01%
Philip Morris International, Inc.	123,000	3.38%	11/8/2025	120,087	0.01%
Philip Morris International, Inc.	200,000	5.00%	17/11/2025	200,922	0.01%
Philip Morris International, Inc.	350,000	2.75%	25/2/2026	335,450	0.02%
Philip Morris International, Inc.	200,000	5.13%	17/11/2027	203,587	0.01%
Philip Morris International, Inc.	225,000	4.88%	15/2/2028	227,587	0.02%
Philip Morris International, Inc.	150,000	3.13%	2/3/2028	141,683	0.01%
Philip Morris International, Inc.	150,000	3.38%	15/8/2029	140,539	0.01%
Philip Morris International, Inc.	200,000	5.63%	17/11/2029	209,787	0.01%
Philip Morris International, Inc.	100,000	5.13%	15/2/2030	101,782	0.01%
Philip Morris International, Inc.	175,000	2.10%	1/5/2030	150,574	0.01%
Philip Morris International, Inc.	150,000	1.75%	1/11/2030	123,570	0.01%
Philip Morris International, Inc.	200,000	5.75%	17/11/2032	209,983	0.01%
Philip Morris International, Inc.	450,000	5.38%	15/2/2033	461,792	0.03%
Philip Morris International, Inc.	150,000	5.63%	7/9/2033	156,916	0.01%
Philip Morris International, Inc.	225,000	6.38%	16/5/2038	251,642	0.02%
Philip Morris International, Inc.	125,000	4.38%	15/11/2041	110,902	0.01%
Philip Morris International, Inc.	675,000	4.13%	4/3/2043	572,824	0.04%
Phillips 66	80,000	1.30%	15/2/2026	74,272	0.01%
Phillips 66	200,000	3.90%	15/3/2028	194,683	0.01%
Phillips 66	140,000	2.15%	15/12/2030	118,074	0.01%
Phillips 66	285,000	4.65%	15/11/2034	277,074	0.02%
Phillips 66	45,000	5.88%	1/5/2042	48,752	0.00%
Phillips 66	320,000	4.88%	15/11/2044	306,711	0.02%
Phillips 66	85,000	3.30%	15/3/2052	60,975	0.00%

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Phillips 66 Co.	20,000	3.55%	1/10/2026	19,375	0.00%
Phillips 66 Co.	175,000	4.95%	1/12/2027	176,661	0.01%
Phillips 66 Co.	100,000	3.75%	1/3/2028	96,152	0.01%
Phillips 66 Co.	155,000	3.15%	15/12/2029	142,647	0.01%
Phillips 66 Co.	90,000	5.30%	30/6/2033	92,543	0.01%
Phillips 66 Co.	10,000	4.68%	15/2/2045	9,092	0.00%
Phillips 66 Co.	115,000	4.90%	1/10/2046	107,656	0.01%
Physicians Realty LP	50,000	3.95%	15/1/2028	47,549	0.00%
Physicians Realty LP	225,000	2.63%	1/11/2031	185,300	0.01%
Piedmont Healthcare, Inc.	175,000	2.72%	1/1/2042	124,826	0.01%
Piedmont Natural Gas Co., Inc.	135,000	4.65%	1/8/2043	120,628	0.01%
Piedmont Natural Gas Co., Inc.	30,000	3.64%	1/11/2046	22,038	0.00%
Piedmont Natural Gas Co., Inc.	45,000	3.35%	1/6/2050	31,404	0.00%
Piedmont Natural Gas Co., Inc.	65,000	5.05%	15/5/2052	60,733	0.00%
Piedmont Operating Partnership LP	50,000	9.25%	20/7/2028	52,827	0.00%
Piedmont Operating Partnership LP	75,000	3.15%	15/8/2030	56,872	0.00%
Pilgrim's Pride Corp.	175,000	4.25%	15/4/2031	158,099	0.01%
Pilgrim's Pride Corp.	150,000	3.50%	1/3/2032	127,078	0.01%
Pilgrim's Pride Corp.	150,000	6.25%	1/7/2033	154,338	0.01%
Pine Street Trust II	100,000	5.57%	15/2/2049	90,013	0.01%
Pinnacle West Capital Corp.	75,000	1.30%	15/6/2025	70,641	0.00%
Pioneer Natural Resources Co.	110,000	1.13%	15/1/2026	102,190	0.01%
Pioneer Natural Resources Co.	165,000	5.10%	29/3/2026	166,155	0.01%
Pioneer Natural Resources Co.	160,000	1.90%	15/8/2030	135,980	0.01%
Pioneer Natural Resources Co.	145,000	2.15%	15/1/2031	123,441	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	200,000	4.50%	15/12/2026	197,587	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	250,000	3.55%	15/12/2029	230,161	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	150,000	3.80%	15/9/2030	138,164	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	75,000	6.65%	15/1/2037	80,407	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	85,000	4.30%	31/1/2043	68,030	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	150,000	4.70%	15/6/2044	125,607	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	40,000	4.90%	15/2/2045	34,573	0.00%
PNC Bank NA	500,000	3.25%	1/6/2025	486,900	0.03%
PNC Bank NA	171,000	4.20%	1/11/2025	167,667	0.01%
PNC Bank NA	250,000	3.25%	22/1/2028	235,205	0.02%
PNC Bank NA	275,000	4.05%	26/7/2028	264,917	0.02%
PNC Financial Services Group, Inc.^	325,000	5.81%	12/6/2026	327,287	0.02%
PNC Financial Services Group, Inc.^	325,000	4.76%	26/1/2027	322,422	0.02%
PNC Financial Services Group, Inc.^	180,000	6.62%	20/10/2027	186,800	0.01%
PNC Financial Services Group, Inc.^	150,000	5.35%	2/12/2028	151,832	0.01%
PNC Financial Services Group, Inc.	200,000	3.45%	23/4/2029	189,516	0.01%
PNC Financial Services Group, Inc.^	425,000	5.58%	12/6/2029	433,515	0.03%
PNC Financial Services Group, Inc.	300,000	2.55%	22/1/2030	262,500	0.02%
PNC Financial Services Group, Inc.^	200,000	2.31%	23/4/2032	167,201	0.01%
PNC Financial Services Group, Inc.^	125,000	4.63%	6/6/2033	117,422	0.01%
PNC Financial Services Group, Inc.^	200,000	6.04%	28/10/2033	209,135	0.01%
PNC Financial Services Group, Inc.^	275,000	5.07%	24/1/2034	268,937	0.02%
PNC Financial Services Group, Inc.^	320,000	6.88%	20/10/2034	355,366	0.02%
Polaris, Inc.	75,000	6.95%	15/3/2029	79,683	0.01%
Port Authority of New York & New Jersey	60,000	5.65%	1/11/2040	64,597	0.00%
Port Authority of New York & New Jersey	80,000	5.31%	1/8/2046	79,603	0.01%
Port Authority of New York & New Jersey	75,000	4.96%	1/8/2046	74,457	0.01%
Port Authority of New York & New Jersey	30,000	4.03%	1/9/2048	26,147	0.00%
Port Authority of New York & New Jersey	125,000	3.14%	15/2/2051	94,707	0.01%
Port Authority of New York & New Jersey	150,000	4.93%	1/10/2051	149,488	0.01%
Port Authority of New York & New Jersey	100,000	5.07%	15/7/2053	102,987	0.01%
Port Authority of New York & New Jersey	75,000	3.18%	15/7/2060	52,295	0.00%
Port Authority of New York & New Jersey	295,000	4.46%	1/10/2062	268,921	0.02%
Port Authority of New York & New Jersey	50,000	4.81%	15/10/2065	48,210	0.00%
Port Authority of New York & New Jersey	60,000	3.29%	1/8/2069	41,765	0.00%
Port of Morrow OR	100,000	2.54%	1/9/2040	74,945	0.01%
Potomac Electric Power Co.	75,000	6.50%	15/11/2037	85,905	0.01%
Potomac Electric Power Co.	95,000	4.15%	15/3/2043	84,710	0.01%
PPG Industries, Inc.	200,000	1.20%	15/3/2026	184,936	0.01%
PPG Industries, Inc.	200,000	2.55%	15/6/2030	173,972	0.01%
PPL Capital Funding, Inc.	95,000	3.10%	15/5/2026	91,100	0.01%
PPL Capital Funding, Inc.	65,000	4.13%	15/4/2030	61,702	0.00%
PPL Electric Utilities Corp.	175,000	5.00%	15/5/2033	179,090	0.01%
PPL Electric Utilities Corp.	60,000	6.25%	15/5/2039	67,355	0.00%
PPL Electric Utilities Corp.	50,000	4.13%	15/6/2044	43,717	0.00%
PPL Electric Utilities Corp.	70,000	3.95%	1/6/2047	59,379	0.00%

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PPL Electric Utilities Corp.	45,000	3.00%	1/10/2049	32,454	0.00%
PPL Electric Utilities Corp.	155,000	5.25%	15/5/2053	160,058	0.01%
Precision Castparts Corp.	200,000	3.25%	15/6/2025	195,893	0.01%
Precision Castparts Corp.	50,000	3.90%	15/1/2043	43,487	0.00%
Presbyterian Healthcare Services	50,000	4.88%	1/8/2052	49,418	0.00%
President & Fellows of Harvard College	75,000	4.88%	15/10/2040	76,147	0.01%
President & Fellows of Harvard College	125,000	3.15%	15/7/2046	97,738	0.01%
President & Fellows of Harvard College	150,000	2.52%	15/10/2050	101,739	0.01%
President & Fellows of Harvard College	75,000	3.75%	15/11/2052	65,074	0.00%
President & Fellows of Harvard College	50,000	3.30%	15/7/2056	38,120	0.00%
Pricoa Global Funding I	250,000	1.15%	6/12/2024	240,176	0.02%
Pricoa Global Funding I	300,000	5.10%	30/5/2028	304,947	0.02%
Primerica, Inc.	85,000	2.80%	19/11/2031	71,914	0.00%
Principal Financial Group, Inc.	55,000	3.40%	15/5/2025	53,742	0.00%
Principal Financial Group, Inc.	50,000	3.10%	15/11/2026	47,683	0.00%
Principal Financial Group, Inc.	150,000	5.38%	15/3/2033	153,796	0.01%
Principal Financial Group, Inc.	110,000	6.05%	15/10/2036	118,166	0.01%
Principal Financial Group, Inc.	85,000	4.35%	15/5/2043	75,132	0.01%
Principal Life Global Funding II	300,000	1.25%	23/6/2025	283,993	0.02%
Principal Life Global Funding II	200,000	0.88%	12/1/2026	183,605	0.01%
Principal Life Global Funding II	200,000	3.00%	18/4/2026	190,432	0.01%
Principal Life Global Funding II	100,000	2.50%	16/9/2029	87,592	0.01%
Procter & Gamble Co.	400,000	2.80%	25/3/2027	383,151	0.03%
Procter & Gamble Co.	200,000	2.85%	11/8/2027	191,572	0.01%
Procter & Gamble Co.	400,000	3.00%	25/3/2030	374,609	0.03%
Procter & Gamble Co.	175,000	1.20%	29/10/2030	144,858	0.01%
Procter & Gamble Co.	350,000	1.95%	23/4/2031	303,060	0.02%
Procter & Gamble Co.	175,000	4.05%	26/1/2033	175,342	0.01%
Procter & Gamble Co.	175,000	3.55%	25/3/2040	156,403	0.01%
Progress Energy, Inc.	75,000	7.75%	1/3/2031	86,644	0.01%
Progress Energy, Inc.	80,000	7.00%	30/10/2031	90,377	0.01%
Progress Energy, Inc.	85,000	6.00%	1/12/2039	89,168	0.01%
Progressive Corp.	150,000	4.00%	1/3/2029	147,984	0.01%
Progressive Corp.	225,000	3.20%	26/3/2030	208,256	0.01%
Progressive Corp.	125,000	6.25%	1/12/2032	139,280	0.01%
Progressive Corp.	150,000	4.35%	25/4/2044	133,641	0.01%
Progressive Corp.	100,000	3.70%	26/1/2045	80,192	0.01%
Progressive Corp.	100,000	4.20%	15/3/2048	89,161	0.01%
Prologis LP	50,000	3.25%	30/6/2026	48,361	0.00%
Prologis LP	103,000	2.13%	15/4/2027	95,093	0.01%
Prologis LP	100,000	4.88%	15/6/2028	101,361	0.01%
Prologis LP	175,000	4.00%	15/9/2028	171,062	0.01%
Prologis LP	100,000	3.88%	15/9/2028	96,668	0.01%
Prologis LP	50,000	2.88%	15/11/2029	45,530	0.00%
Prologis LP	227,000	1.63%	15/3/2031	184,004	0.01%
Prologis LP	100,000	4.63%	15/1/2033	100,552	0.01%
Prologis LP	200,000	4.75%	15/6/2033	202,712	0.01%
Prologis LP	100,000	5.13%	15/1/2034	103,188	0.01%
Prologis LP	100,000	4.38%	15/9/2048	88,827	0.01%
Prologis LP	100,000	3.00%	15/4/2050	71,845	0.00%
Prologis LP	175,000	5.25%	15/6/2053	182,778	0.01%
Prospect Capital Corp.	125,000	3.71%	22/1/2026	117,259	0.01%
Prospect Capital Corp.	100,000	3.44%	15/10/2028	84,035	0.01%
Protective Life Corp.	200,000	4.30%	30/9/2028	194,322	0.01%
Protective Life Corp.	25,000	3.40%	15/1/2030	22,143	0.00%
Protective Life Global Funding	725,000	3.22%	28/3/2025	706,929	0.05%
Protective Life Global Funding	350,000	1.90%	6/7/2028	310,056	0.02%
Providence St Joseph Health Obligated Group	125,000	5.40%	1/10/2033	127,349	0.01%
Providence St Joseph Health Obligated Group	85,000	3.74%	1/10/2047	65,297	0.00%
Providence St Joseph Health Obligated Group	150,000	2.70%	1/10/2051	91,820	0.01%
Prudential Financial, Inc.	125,000	5.75%	15/7/2033	136,472	0.01%
Prudential Financial, Inc.	75,000	5.70%	14/12/2036	81,151	0.01%
Prudential Financial, Inc.	100,000	6.63%	1/12/2037	115,275	0.01%
Prudential Financial, Inc.	50,000	3.00%	10/3/2040	38,892	0.00%
Prudential Financial, Inc.	75,000	6.63%	21/6/2040	85,384	0.01%
Prudential Financial, Inc.	275,000	3.91%	7/12/2047	225,449	0.02%
Prudential Financial, Inc.	75,000	4.42%	27/3/2048	66,077	0.00%
Prudential Financial, Inc.^	120,000	5.70%	15/9/2048	116,716	0.01%
Prudential Financial, Inc.	190,000	3.94%	7/12/2049	156,731	0.01%
Prudential Financial, Inc.	200,000	4.35%	25/2/2050	177,502	0.01%
Prudential Financial, Inc.^	125,000	3.70%	1/10/2050	108,280	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prudential Financial, Inc.	225,000	3.70%	13/3/2051	178,510	0.01%
Prudential Financial, Inc.^	275,000	5.13%	1/3/2052	258,344	0.02%
Prudential Financial, Inc.^	125,000	6.00%	1/9/2052	124,643	0.01%
Prudential Financial, Inc.^	100,000	6.75%	1/3/2053	104,416	0.01%
Public Service Co. of Colorado	50,000	3.70%	15/6/2028	48,102	0.00%
Public Service Co. of Colorado	55,000	1.90%	15/1/2031	45,630	0.00%
Public Service Co. of Colorado	115,000	1.88%	15/6/2031	94,942	0.01%
Public Service Co. of Colorado	85,000	4.10%	1/6/2032	81,164	0.01%
Public Service Co. of Colorado	50,000	6.25%	1/9/2037	54,396	0.00%
Public Service Co. of Colorado	80,000	3.60%	15/9/2042	63,338	0.00%
Public Service Co. of Colorado	45,000	4.30%	15/3/2044	38,898	0.00%
Public Service Co. of Colorado	60,000	3.80%	15/6/2047	47,779	0.00%
Public Service Co. of Colorado	55,000	4.10%	15/6/2048	44,873	0.00%
Public Service Co. of Colorado	65,000	4.05%	15/9/2049	52,923	0.00%
Public Service Co. of Colorado	85,000	3.20%	1/3/2050	60,631	0.00%
Public Service Co. of Colorado	55,000	2.70%	15/1/2051	34,813	0.00%
Public Service Co. of Colorado	65,000	4.50%	1/6/2052	56,921	0.00%
Public Service Co. of Colorado	125,000	5.25%	1/4/2053	124,667	0.01%
Public Service Co. of New Hampshire	100,000	2.20%	15/6/2031	84,236	0.01%
Public Service Co. of New Hampshire	60,000	5.15%	15/1/2053	60,823	0.00%
Public Service Co. of Oklahoma	175,000	2.20%	15/8/2031	144,763	0.01%
Public Service Co. of Oklahoma	50,000	3.15%	15/8/2051	34,369	0.00%
Public Service Electric & Gas Co.	100,000	3.00%	15/5/2025	97,563	0.01%
Public Service Electric & Gas Co.	285,000	2.25%	15/9/2026	268,676	0.02%
Public Service Electric & Gas Co.	175,000	3.00%	15/5/2027	166,820	0.01%
Public Service Electric & Gas Co.	50,000	2.45%	15/1/2030	44,223	0.00%
Public Service Electric & Gas Co.	45,000	3.10%	15/3/2032	40,267	0.00%
Public Service Electric & Gas Co.	200,000	4.65%	15/3/2033	199,837	0.01%
Public Service Electric & Gas Co.	70,000	5.20%	1/8/2033	73,003	0.01%
Public Service Electric & Gas Co.	50,000	5.80%	1/5/2037	52,937	0.00%
Public Service Electric & Gas Co.	25,000	5.50%	1/3/2040	25,937	0.00%
Public Service Electric & Gas Co.	65,000	3.95%	1/5/2042	56,104	0.00%
Public Service Electric & Gas Co.	100,000	3.65%	1/9/2042	83,297	0.01%
Public Service Electric & Gas Co.	55,000	3.80%	1/1/2043	46,303	0.00%
Public Service Electric & Gas Co.	105,000	3.80%	1/3/2046	87,527	0.01%
Public Service Electric & Gas Co.	265,000	3.85%	1/5/2049	220,962	0.01%
Public Service Electric & Gas Co.	40,000	3.20%	1/8/2049	29,711	0.00%
Public Service Electric & Gas Co.	25,000	2.70%	1/5/2050	17,167	0.00%
Public Service Electric & Gas Co.	65,000	3.00%	1/3/2051	46,645	0.00%
Public Service Electric & Gas Co.	25,000	5.13%	15/3/2053	25,957	0.00%
Public Service Electric & Gas Co.	55,000	5.45%	1/8/2053	59,442	0.00%
Public Service Enterprise Group, Inc.	65,000	1.60%	15/8/2030	53,156	0.00%
Public Service Enterprise Group, Inc.	185,000	2.45%	15/11/2031	155,635	0.01%
Public Service Enterprise Group, Inc.	55,000	6.13%	15/10/2033	59,148	0.00%
Public Storage Operating Co.	200,000	1.50%	9/11/2026	183,778	0.01%
Public Storage Operating Co.	75,000	3.09%	15/9/2027	71,458	0.00%
Public Storage Operating Co.	300,000	1.95%	9/11/2028	267,781	0.02%
Public Storage Operating Co.	50,000	5.13%	15/1/2029	51,664	0.00%
Public Storage Operating Co.	125,000	3.39%	1/5/2029	119,418	0.01%
Public Storage Operating Co.	100,000	5.10%	1/8/2033	103,579	0.01%
Public Storage Operating Co.	100,000	5.35%	1/8/2053	104,755	0.01%
Puget Energy, Inc.	60,000	3.65%	15/5/2025	58,481	0.00%
Puget Energy, Inc.	115,000	4.10%	15/6/2030	105,549	0.01%
Puget Energy, Inc.	70,000	4.22%	15/3/2032	63,331	0.00%
Puget Sound Energy, Inc.	75,000	6.27%	15/3/2037	81,157	0.01%
Puget Sound Energy, Inc.	75,000	5.64%	15/4/2041	76,724	0.01%
Puget Sound Energy, Inc.	50,000	4.30%	20/5/2045	42,767	0.00%
Puget Sound Energy, Inc.	75,000	4.22%	15/6/2048	63,761	0.00%
Puget Sound Energy, Inc.	55,000	3.25%	15/9/2049	39,097	0.00%
Puget Sound Energy, Inc.	125,000	2.89%	15/9/2051	83,753	0.01%
Puget Sound Energy, Inc.	60,000	5.45%	1/6/2053	62,353	0.00%
PulteGroup, Inc.	150,000	5.50%	1/3/2026	151,991	0.01%
PulteGroup, Inc.	150,000	6.38%	15/5/2033	164,026	0.01%
Qorvo, Inc.	225,000	4.38%	15/10/2029	214,495	0.01%
Qorvo, Inc.	25,000	3.38%	1/4/2031	21,473	0.00%
QUALCOMM, Inc.	193,000	3.45%	20/5/2025	189,642	0.01%
QUALCOMM, Inc.	581,000	3.25%	20/5/2027	562,510	0.04%
QUALCOMM, Inc.	350,000	1.65%	20/5/2032	285,259	0.02%
QUALCOMM, Inc.	375,000	4.30%	20/5/2047	343,982	0.02%
QUALCOMM, Inc.	100,000	3.25%	20/5/2050	78,099	0.01%
QUALCOMM, Inc.	295,000	4.50%	20/5/2052	275,682	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
QUALCOMM, Inc.	100,000	6.00%	20/5/2053	115,467	0.01%
Quanta Services, Inc.	275,000	2.90%	1/10/2030	242,255	0.02%
Quest Diagnostics, Inc.	225,000	3.50%	30/3/2025	220,226	0.01%
Quest Diagnostics, Inc.	175,000	4.20%	30/6/2029	171,690	0.01%
Quest Diagnostics, Inc.	175,000	2.80%	30/6/2031	152,815	0.01%
Quest Diagnostics, Inc.	100,000	6.40%	30/11/2033	111,081	0.01%
Quest Diagnostics, Inc.	42,000	5.75%	30/1/2040	41,405	0.00%
Radian Group, Inc.	50,000	4.88%	15/3/2027	48,607	0.00%
Rady Children's Hospital-San Diego	100,000	3.15%	15/8/2051	71,102	0.00%
Ralph Lauren Corp.	200,000	2.95%	15/6/2030	181,941	0.01%
Raymond James Financial, Inc.	235,000	4.95%	15/7/2046	219,563	0.01%
Rayonier LP	100,000	2.75%	17/5/2031	83,486	0.01%
Realty Income Corp.	70,000	3.88%	15/4/2025	68,821	0.00%
Realty Income Corp.	135,000	4.63%	1/11/2025	134,165	0.01%
Realty Income Corp.	150,000	4.13%	15/10/2026	147,286	0.01%
Realty Income Corp.	150,000	3.95%	15/8/2027	145,940	0.01%
Realty Income Corp.	420,000	3.10%	15/12/2029	385,507	0.03%
Realty Income Corp.	200,000	4.85%	15/3/2030	201,246	0.01%
Realty Income Corp.	175,000	3.25%	15/1/2031	159,166	0.01%
Realty Income Corp.	100,000	5.63%	13/10/2032	105,318	0.01%
Realty Income Corp.	125,000	2.85%	15/12/2032	106,481	0.01%
Realty Income Corp.	75,000	1.80%	15/3/2033	58,279	0.00%
Realty Income Corp.	50,000	4.65%	15/3/2047	46,730	0.00%
Regal Rexnord Corp.	175,000	6.05%	15/4/2028	177,346	0.01%
Regal Rexnord Corp.	175,000	6.30%	15/2/2030	180,145	0.01%
Regal Rexnord Corp.	225,000	6.40%	15/4/2033	234,969	0.02%
Regency Centers LP	40,000	2.95%	15/9/2029	35,854	0.00%
Regency Centers LP	100,000	3.70%	15/6/2030	93,007	0.01%
Regency Centers LP	55,000	4.40%	1/2/2047	45,707	0.00%
Regency Centers LP	80,000	4.65%	15/3/2049	68,645	0.00%
Regeneron Pharmaceuticals, Inc.	225,000	1.75%	15/9/2030	185,000	0.01%
Regeneron Pharmaceuticals, Inc.	100,000	2.80%	15/9/2050	66,112	0.00%
Regents of the University of California Medical Center Pooled Revenue	100,000	6.55%	15/5/2048	116,965	0.01%
Regents of the University of California Medical Center Pooled Revenue	75,000	6.58%	15/5/2049	87,485	0.01%
Regents of the University of California Medical Center Pooled Revenue	100,000	4.56%	15/5/2053	93,346	0.01%
Regents of the University of California Medical Center Pooled Revenue	150,000	3.26%	15/5/2060	104,969	0.01%
Regents of the University of California Medical Center Pooled Revenue	100,000	3.71%	15/5/2120	68,966	0.00%
Regional Transportation District Sales Tax Revenue	50,000	5.84%	1/11/2050	55,351	0.00%
Regions Bank/Birmingham AL	75,000	6.45%	26/6/2037	76,286	0.01%
Regions Financial Corp.	100,000	2.25%	18/5/2025	95,334	0.01%
Regions Financial Corp.	90,000	1.80%	12/8/2028	77,100	0.01%
Reinsurance Group of America, Inc.	100,000	3.95%	15/9/2026	96,905	0.01%
Reinsurance Group of America, Inc.	250,000	3.15%	15/6/2030	224,654	0.02%
Reinsurance Group of America, Inc.	100,000	6.00%	15/9/2033	104,878	0.01%
Reliance Standard Life Global Funding II	400,000	1.51%	28/9/2026	357,807	0.02%
Reliance Standard Life Global Funding II	45,000	2.75%	21/1/2027	41,422	0.00%
Reliance Steel & Aluminum Co.	100,000	2.15%	15/8/2030	84,853	0.01%
RenaissanceRe Finance, Inc.	75,000	3.45%	1/7/2027	70,780	0.00%
RenaissanceRe Holdings Ltd.	50,000	3.60%	15/4/2029	46,414	0.00%
RenaissanceRe Holdings Ltd.	105,000	5.75%	5/6/2033	106,176	0.01%
Republic Services, Inc.	300,000	2.90%	1/7/2026	288,206	0.02%
Republic Services, Inc.	275,000	5.00%	1/4/2034	281,606	0.02%
Republic Services, Inc.	50,000	6.20%	1/3/2040	56,109	0.00%
Republic Services, Inc.	75,000	5.70%	15/5/2041	80,920	0.01%
Republic Services, Inc.	150,000	3.05%	1/3/2050	110,555	0.01%
Revvity, Inc.	400,000	2.25%	15/9/2031	328,999	0.02%
Rexford Industrial Realty LP	150,000	2.13%	1/12/2030	122,763	0.01%
Roche Holdings, Inc.	200,000	5.27%	13/11/2026	205,120	0.01%
Roche Holdings, Inc.	425,000	2.31%	10/3/2027	399,630	0.03%
Roche Holdings, Inc.	300,000	5.34%	13/11/2028	311,427	0.02%
Roche Holdings, Inc.	300,000	5.49%	13/11/2030	316,569	0.02%
Roche Holdings, Inc.	400,000	5.59%	13/11/2033	430,890	0.03%
Rochester Gas & Electric Corp.	50,000	3.10%	1/6/2027	47,159	0.00%
Rockefeller Foundation	125,000	2.49%	1/10/2050	82,797	0.01%
Rockwell Automation, Inc.	50,000	3.50%	1/3/2029	48,467	0.00%
Rockwell Automation, Inc.	175,000	2.80%	15/8/2061	113,676	0.01%
Roper Technologies, Inc.	150,000	3.80%	15/12/2026	146,789	0.01%
Roper Technologies, Inc.	250,000	1.75%	15/2/2031	205,844	0.01%
Ross Stores, Inc.	175,000	4.60%	15/4/2025	173,672	0.01%
Royalty Pharma plc	150,000	1.20%	2/9/2025	140,040	0.01%
Royalty Pharma plc	345,000	1.75%	2/9/2027	309,691	0.02%

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Royalty Pharma plc	100,000	3.30%	2/9/2040	75,389	0.01%
RPM International, Inc.	75,000	3.75%	15/3/2027	72,109	0.00%
RPM International, Inc.	200,000	4.55%	1/3/2029	197,179	0.01%
RPM International, Inc.	25,000	5.25%	1/6/2045	23,561	0.00%
RPM International, Inc.	75,000	4.25%	15/1/2048	62,086	0.00%
RTX Corp.	160,000	3.95%	16/8/2025	157,734	0.01%
RTX Corp.	250,000	5.00%	27/2/2026	251,038	0.02%
RTX Corp.	125,000	5.75%	8/11/2026	128,379	0.01%
RTX Corp.	175,000	3.50%	15/3/2027	168,654	0.01%
RTX Corp.	364,000	3.13%	4/5/2027	346,291	0.02%
RTX Corp.	450,000	4.13%	16/11/2028	439,596	0.03%
RTX Corp.	325,000	5.15%	27/2/2033	331,339	0.02%
RTX Corp.	250,000	6.10%	15/3/2034	271,081	0.02%
RTX Corp.	325,000	5.40%	1/5/2035	335,676	0.02%
RTX Corp.	25,000	6.13%	15/7/2038	27,248	0.00%
RTX Corp.	375,000	4.88%	15/10/2040	357,851	0.02%
RTX Corp.	125,000	4.70%	15/12/2041	115,682	0.01%
RTX Corp.	675,000	4.50%	1/6/2042	615,075	0.04%
RTX Corp.	125,000	3.75%	1/11/2046	99,426	0.01%
RTX Corp.	150,000	4.35%	15/4/2047	131,187	0.01%
RTX Corp.	150,000	4.05%	4/5/2047	125,117	0.01%
RTX Corp.	300,000	4.63%	16/11/2048	274,534	0.02%
RTX Corp.	200,000	2.82%	1/9/2051	132,049	0.01%
RTX Corp.	250,000	3.03%	15/3/2052	172,666	0.01%
RTX Corp.	150,000	5.38%	27/2/2053	152,789	0.01%
RTX Corp.	125,000	6.40%	15/3/2054	144,855	0.01%
Rutgers The State University of New Jersey	50,000	5.67%	1/5/2040	53,273	0.00%
Rutgers The State University of New Jersey	50,000	3.27%	1/5/2043	40,285	0.00%
Rutgers The State University of New Jersey	35,000	3.92%	1/5/2119	25,664	0.00%
RWJ Barnabas Health, Inc.	75,000	3.95%	1/7/2046	61,986	0.00%
RWJ Barnabas Health, Inc.	25,000	3.48%	1/7/2049	19,418	0.00%
Ryder System, Inc.	400,000	1.75%	1/9/2026	368,680	0.02%
Ryder System, Inc.	300,000	2.90%	1/12/2026	283,096	0.02%
Ryder System, Inc.	100,000	5.25%	1/6/2028	101,376	0.01%
Ryder System, Inc.	75,000	6.30%	1/12/2028	79,535	0.01%
Ryder System, Inc.	75,000	6.60%	1/12/2033	83,314	0.01%
S&P Global, Inc.	75,000	2.95%	22/1/2027	71,610	0.00%
S&P Global, Inc.	344,000	2.45%	1/3/2027	324,372	0.02%
S&P Global, Inc.	325,000	2.70%	1/3/2029	300,891	0.02%
S&P Global, Inc.	70,000	2.50%	1/12/2029	63,115	0.00%
S&P Global, Inc.	475,000	2.90%	1/3/2032	424,260	0.03%
S&P Global, Inc.	140,000	3.70%	1/3/2052	116,191	0.01%
S&P Global, Inc.	250,000	2.30%	15/8/2060	150,197	0.01%
S&P Global, Inc.	50,000	3.90%	1/3/2062	41,974	0.00%
Sabal Trail Transmission LLC	75,000	4.25%	1/5/2028	72,559	0.00%
Sabal Trail Transmission LLC	65,000	4.68%	1/5/2038	60,978	0.00%
Sabal Trail Transmission LLC	75,000	4.83%	1/5/2048	65,417	0.00%
Sabine Pass Liquefaction LLC	275,000	5.63%	1/3/2025	275,530	0.02%
Sabine Pass Liquefaction LLC	235,000	5.88%	30/6/2026	239,114	0.02%
Sabine Pass Liquefaction LLC	115,000	5.00%	15/3/2027	115,488	0.01%
Sabine Pass Liquefaction LLC	350,000	4.20%	15/3/2028	342,888	0.02%
Sabine Pass Liquefaction LLC	295,000	4.50%	15/5/2030	288,723	0.02%
Sabine Pass Liquefaction LLC	150,000	5.90%	15/9/2037	158,522	0.01%
Sabra Health Care LP	450,000	5.13%	15/8/2026	442,985	0.03%
Sabra Health Care LP	100,000	3.20%	1/12/2031	82,051	0.01%
Safehold GL Holdings LLC	100,000	2.85%	15/1/2032	81,399	0.01%
Sales Tax Securitization Corp.	15,000	3.82%	1/1/2048	12,385	0.00%
Sales Tax Securitization Corp.	50,000	3.24%	1/1/2042	41,044	0.00%
Sales Tax Securitization Corp.	100,000	3.59%	1/1/2043	86,158	0.01%
Sales Tax Securitization Corp.	75,000	4.79%	1/1/2048	71,428	0.00%
Salesforce, Inc.	200,000	3.70%	11/4/2028	196,013	0.01%
Salesforce, Inc.	200,000	1.50%	15/7/2028	177,967	0.01%
Salesforce, Inc.	200,000	1.95%	15/7/2031	170,836	0.01%
Salesforce, Inc.	275,000	2.70%	15/7/2041	210,181	0.01%
Salesforce, Inc.	278,000	2.90%	15/7/2051	199,047	0.01%
Salesforce, Inc.	150,000	3.05%	15/7/2061	105,462	0.01%
Salt River Project Agricultural Improvement & Power District	80,000	4.84%	1/1/2041	79,150	0.01%
Sammons Financial Group, Inc.	150,000	4.45%	12/5/2027	141,720	0.01%
Sammons Financial Group, Inc.	150,000	3.35%	16/4/2031	120,744	0.01%
San Diego County Regional Transportation Commission	60,000	5.91%	1/4/2048	66,713	0.00%
San Diego County Water Authority	110,000	6.14%	1/5/2049	124,022	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
San Diego Gas & Electric Co.	55,000	2.50%	15/5/2026	52,463	0.00%
San Diego Gas & Electric Co.	25,000	6.00%	1/6/2039	26,914	0.00%
San Diego Gas & Electric Co.	60,000	3.75%	1/6/2047	48,346	0.00%
San Diego Gas & Electric Co.	75,000	4.15%	15/5/2048	64,123	0.00%
San Diego Gas & Electric Co.	100,000	4.10%	15/6/2049	82,960	0.01%
San Diego Gas & Electric Co.	100,000	3.32%	15/4/2050	71,456	0.00%
San Diego Gas & Electric Co.	25,000	2.95%	15/8/2051	17,533	0.00%
San Diego Gas & Electric Co.	135,000	3.70%	15/3/2052	104,738	0.01%
San Diego Gas & Electric Co.	160,000	5.35%	1/4/2053	162,551	0.01%
San Joaquin Hills Transportation Corridor Agency	75,000	3.49%	15/1/2050	57,189	0.00%
San Jose Redevelopment Agency Successor Agency	75,000	3.38%	1/8/2034	67,815	0.00%
Santander Holdings USA, Inc.	210,000	4.50%	17/7/2025	207,732	0.01%
Santander Holdings USA, Inc.	175,000	3.24%	5/10/2026	165,816	0.01%
Santander Holdings USA, Inc.^	400,000	2.49%	6/1/2028	366,824	0.02%
SBL Holdings, Inc.	150,000	5.00%	18/2/2031	123,411	0.01%
SC Johnson & Son, Inc.	250,000	4.80%	1/9/2040	230,272	0.02%
Schlumberger Finance Canada Ltd.	75,000	1.40%	17/9/2025	71,026	0.00%
Schlumberger Holdings Corp.	280,000	3.90%	17/5/2028	271,903	0.02%
Schlumberger Holdings Corp.	85,000	4.30%	1/5/2029	84,056	0.01%
Schlumberger Investment SA	190,000	2.65%	26/6/2030	170,706	0.01%
Schlumberger Investment SA	80,000	4.85%	15/5/2033	81,277	0.01%
Sempra	110,000	3.30%	1/4/2025	107,295	0.01%
Sempra	85,000	5.40%	1/8/2026	86,141	0.01%
Sempra	120,000	3.25%	15/6/2027	113,784	0.01%
Sempra	155,000	3.40%	1/2/2028	147,823	0.01%
Sempra	60,000	3.70%	1/4/2029	57,150	0.00%
Sempra	75,000	5.50%	1/8/2033	77,742	0.01%
Sempra	165,000	3.80%	1/2/2038	141,288	0.01%
Sempra	105,000	6.00%	15/10/2039	110,606	0.01%
Sempra	115,000	4.00%	1/2/2048	94,688	0.01%
Sempra^	145,000	4.13%	1/4/2052	124,904	0.01%
Sempra Global	60,000	3.25%	15/1/2032	49,359	0.00%
ServiceNow, Inc.	150,000	1.40%	1/9/2030	123,367	0.01%
Sherwin-Williams Co.	175,000	4.25%	8/8/2025	173,563	0.01%
Sherwin-Williams Co.	275,000	4.50%	1/6/2047	251,667	0.02%
Sherwin-Williams Co.	225,000	3.30%	15/5/2050	165,746	0.01%
Shire Acquisitions Investments Ireland DAC	438,000	3.20%	23/9/2026	421,469	0.03%
Sierra Pacific Power Co.	60,000	5.90%	15/3/2054	63,741	0.00%
Simon Property Group LP	125,000	3.50%	1/9/2025	122,234	0.01%
Simon Property Group LP	50,000	3.25%	30/11/2026	48,074	0.00%
Simon Property Group LP	400,000	1.38%	15/1/2027	365,195	0.02%
Simon Property Group LP	100,000	3.38%	1/12/2027	95,515	0.01%
Simon Property Group LP	250,000	1.75%	1/2/2028	224,724	0.02%
Simon Property Group LP	200,000	2.25%	15/1/2032	166,211	0.01%
Simon Property Group LP	200,000	2.65%	1/2/2032	170,953	0.01%
Simon Property Group LP	100,000	6.75%	1/2/2040	113,350	0.01%
Simon Property Group LP	50,000	4.25%	1/10/2044	41,912	0.00%
Simon Property Group LP	186,000	3.25%	13/9/2049	134,822	0.01%
Simon Property Group LP	250,000	3.80%	15/7/2050	198,008	0.01%
Simon Property Group LP	100,000	5.85%	8/3/2053	106,315	0.01%
Simon Property Group LP	125,000	6.65%	15/1/2054	147,656	0.01%
SITE Centers Corp.	125,000	4.70%	1/6/2027	122,979	0.01%
Sixth Street Specialty Lending, Inc.	45,000	6.95%	14/8/2028	46,422	0.00%
Skyworks Solutions, Inc.	200,000	1.80%	1/6/2026	186,333	0.01%
Skyworks Solutions, Inc.	265,000	3.00%	1/6/2031	227,834	0.02%
Smithfield Foods, Inc.	60,000	4.25%	1/2/2027	57,644	0.00%
Smithfield Foods, Inc.	75,000	5.20%	1/4/2029	71,911	0.00%
Smithfield Foods, Inc.	175,000	3.00%	15/10/2030	143,864	0.01%
Snap-on, Inc.	165,000	3.25%	1/3/2027	159,334	0.01%
Snap-on, Inc.	75,000	3.10%	1/5/2050	57,457	0.00%
Sonoco Products Co.	400,000	3.13%	1/5/2030	361,335	0.02%
South Carolina Public Service Authority	45,000	6.45%	1/1/2050	50,793	0.00%
Southern California Edison Co.	25,000	4.20%	1/6/2025	24,710	0.00%
Southern California Edison Co.	225,000	3.70%	1/8/2025	220,477	0.01%
Southern California Edison Co.	195,000	4.70%	1/6/2027	196,269	0.01%
Southern California Edison Co.	175,000	5.30%	1/3/2028	179,780	0.01%
Southern California Edison Co.	75,000	6.65%	1/4/2029	79,960	0.01%
Southern California Edison Co.	175,000	2.25%	1/6/2030	150,312	0.01%
Southern California Edison Co.	200,000	2.50%	1/6/2031	171,637	0.01%
Southern California Edison Co.	190,000	5.95%	1/11/2032	204,208	0.01%
Southern California Edison Co.	70,000	6.00%	15/1/2034	76,980	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Edison Co.	50,000	5.35%	15/7/2035	51,529	0.00%
Southern California Edison Co.	100,000	5.55%	15/1/2037	100,588	0.01%
Southern California Edison Co.	230,000	5.95%	1/2/2038	241,301	0.02%
Southern California Edison Co.	155,000	4.50%	1/9/2040	139,054	0.01%
Southern California Edison Co.	110,000	3.90%	15/3/2043	90,126	0.01%
Southern California Edison Co.	100,000	4.65%	1/10/2043	91,151	0.01%
Southern California Edison Co.	315,000	4.00%	1/4/2047	258,408	0.02%
Southern California Edison Co.	110,000	4.13%	1/3/2048	92,750	0.01%
Southern California Edison Co.	75,000	4.88%	1/3/2049	69,188	0.00%
Southern California Edison Co.	275,000	3.65%	1/2/2050	213,168	0.01%
Southern California Edison Co.	125,000	2.95%	1/2/2051	85,136	0.01%
Southern California Edison Co.	145,000	3.65%	1/6/2051	109,191	0.01%
Southern California Edison Co.	55,000	3.45%	1/2/2052	40,179	0.00%
Southern California Edison Co.	40,000	5.70%	1/3/2053	42,133	0.00%
Southern California Edison Co.	80,000	5.88%	1/12/2053	86,372	0.01%
Southern California Gas Co.	50,000	3.20%	15/6/2025	48,755	0.00%
Southern California Gas Co.	75,000	2.60%	15/6/2026	71,559	0.00%
Southern California Gas Co.	110,000	2.95%	15/4/2027	104,306	0.01%
Southern California Gas Co.	90,000	2.55%	1/2/2030	79,179	0.01%
Southern California Gas Co.	75,000	5.20%	1/6/2033	77,203	0.01%
Southern California Gas Co.	45,000	5.13%	15/11/2040	44,407	0.00%
Southern California Gas Co.	50,000	3.75%	15/9/2042	40,501	0.00%
Southern California Gas Co.	50,000	4.13%	1/6/2048	42,349	0.00%
Southern California Gas Co.	80,000	4.30%	15/1/2049	67,972	0.00%
Southern California Gas Co.	50,000	3.95%	15/2/2050	39,803	0.00%
Southern California Gas Co.	80,000	6.35%	15/11/2052	91,531	0.01%
Southern California Gas Co.	70,000	5.75%	1/6/2053	73,905	0.01%
Southern Co.	255,000	3.25%	1/7/2026	245,970	0.02%
Southern Co.	200,000	5.11%	1/8/2027	202,806	0.01%
Southern Co.	150,000	1.75%	15/3/2028	133,378	0.01%
Southern Co.	110,000	4.85%	15/6/2028	110,818	0.01%
Southern Co.	200,000	3.70%	30/4/2030	188,592	0.01%
Southern Co.	95,000	5.70%	15/10/2032	100,002	0.01%
Southern Co.	85,000	5.20%	15/6/2033	86,730	0.01%
Southern Co.	125,000	5.70%	15/3/2034	131,642	0.01%
Southern Co.	15,000	4.25%	1/7/2036	13,785	0.00%
Southern Co.	255,000	4.40%	1/7/2046	224,847	0.02%
Southern Co.^	100,000	4.00%	15/1/2051	95,455	0.01%
Southern Co.^	215,000	3.75%	15/9/2051	195,865	0.01%
Southern Co. Gas Capital Corp.	305,000	3.25%	15/6/2026	293,444	0.02%
Southern Co. Gas Capital Corp.	40,000	5.75%	15/9/2033	42,045	0.00%
Southern Co. Gas Capital Corp.	150,000	5.88%	15/3/2041	152,599	0.01%
Southern Co. Gas Capital Corp.	155,000	4.40%	1/6/2043	131,452	0.01%
Southern Co. Gas Capital Corp.	45,000	3.95%	1/10/2046	35,087	0.00%
Southern Co. Gas Capital Corp.	15,000	4.40%	30/5/2047	12,691	0.00%
Southern Co. Gas Capital Corp.	50,000	3.15%	30/9/2051	33,758	0.00%
Southern Natural Gas Co. LLC	75,000	4.80%	15/3/2047	62,956	0.00%
Southern Power Co.	205,000	0.90%	15/1/2026	188,978	0.01%
Southern Power Co.	170,000	4.95%	15/12/2046	152,755	0.01%
Southwest Airlines Co.	200,000	5.13%	15/6/2027	200,920	0.01%
Southwest Airlines Co.	150,000	3.45%	16/11/2027	141,998	0.01%
Southwest Airlines Co.	85,000	2.63%	10/2/2030	74,305	0.01%
Southwest Gas Corp.	45,000	5.45%	23/3/2028	46,046	0.00%
Southwest Gas Corp.	50,000	3.70%	1/4/2028	47,511	0.00%
Southwest Gas Corp.	35,000	2.20%	15/6/2030	29,732	0.00%
Southwest Gas Corp.	80,000	4.05%	15/3/2032	74,983	0.01%
Southwest Gas Corp.	50,000	3.80%	29/9/2046	37,439	0.00%
Southwest Gas Corp.	20,000	4.15%	1/6/2049	15,725	0.00%
Southwest Gas Corp.	80,000	3.18%	15/8/2051	51,997	0.00%
Southwestern Electric Power Co.	200,000	4.10%	15/9/2028	193,386	0.01%
Southwestern Electric Power Co.	55,000	5.30%	1/4/2033	55,099	0.00%
Southwestern Electric Power Co.	95,000	3.90%	1/4/2045	73,320	0.01%
Southwestern Electric Power Co.	55,000	3.85%	1/2/2048	41,340	0.00%
Southwestern Electric Power Co.	100,000	3.25%	1/11/2051	67,516	0.00%
Southwestern Public Service Co.	45,000	4.50%	15/8/2041	39,991	0.00%
Southwestern Public Service Co.	25,000	3.40%	15/8/2046	18,166	0.00%
Southwestern Public Service Co.	50,000	3.70%	15/8/2047	38,059	0.00%
Southwestern Public Service Co.	45,000	4.40%	15/11/2048	37,941	0.00%
Southwestern Public Service Co.	75,000	3.75%	15/6/2049	57,594	0.00%
Southwestern Public Service Co.	90,000	3.15%	1/5/2050	61,982	0.00%
Spectra Energy Partners LP	160,000	3.38%	15/10/2026	154,071	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Spectra Energy Partners LP	170,000	4.50%	15/3/2045	145,732	0.01%
Spire Missouri, Inc.	65,000	4.80%	15/2/2033	65,061	0.00%
Spire Missouri, Inc.	45,000	3.30%	1/6/2051	31,897	0.00%
Spirit Airlines Pass Through Trust 2015	42,243	4.10%	1/4/2028	37,831	0.00%
Spirit Realty LP	55,000	3.20%	15/1/2027	51,950	0.00%
Spirit Realty LP	40,000	4.00%	15/7/2029	37,942	0.00%
Spirit Realty LP	275,000	3.40%	15/1/2030	250,381	0.02%
Sprint Capital Corp.	530,000	6.88%	15/11/2028	574,550	0.04%
Sprint Capital Corp.	450,000	8.75%	15/3/2032	555,282	0.04%
Sprint LLC	175,000	7.63%	15/2/2025	178,101	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	168,750	4.74%	20/3/2025	167,157	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	255,000	5.15%	20/3/2028	253,765	0.02%
SSM Health Care Corp.	75,000	3.82%	1/6/2027	72,655	0.00%
SSM Health Care Corp.	100,000	4.89%	1/6/2028	100,369	0.01%
Stanford Health Care	175,000	3.80%	15/11/2048	145,579	0.01%
Stanley Black & Decker, Inc.	125,000	2.30%	15/3/2030	106,388	0.01%
Stanley Black & Decker, Inc.	150,000	3.00%	15/5/2032	129,680	0.01%
Stanley Black & Decker, Inc.	50,000	5.20%	1/9/2040	48,683	0.00%
Stanley Black & Decker, Inc.	75,000	4.85%	15/11/2048	67,678	0.00%
Stanley Black & Decker, Inc.	115,000	2.75%	15/11/2050	70,982	0.00%
Stanley Black & Decker, Inc.^	75,000	4.00%	15/3/2060	62,686	0.00%
Starbucks Corp.	100,000	3.80%	15/8/2025	98,214	0.01%
Starbucks Corp.	175,000	4.75%	15/2/2026	175,750	0.01%
Starbucks Corp.	150,000	3.50%	1/3/2028	144,268	0.01%
Starbucks Corp.	100,000	4.00%	15/11/2028	98,491	0.01%
Starbucks Corp.	400,000	3.55%	15/8/2029	385,618	0.03%
Starbucks Corp.	275,000	2.25%	12/3/2030	241,523	0.02%
Starbucks Corp.	200,000	2.55%	15/11/2030	176,856	0.01%
Starbucks Corp.	100,000	3.75%	1/12/2047	80,673	0.01%
Starbucks Corp.	300,000	4.50%	15/11/2048	273,858	0.02%
Starbucks Corp.	50,000	3.35%	12/3/2050	37,462	0.00%
Starbucks Corp.	230,000	3.50%	15/11/2050	178,911	0.01%
State Board of Administration Finance Corp.	275,000	1.26%	1/7/2025	260,965	0.02%
State Board of Administration Finance Corp.	150,000	1.71%	1/7/2027	136,012	0.01%
State Board of Administration Finance Corp.	300,000	2.15%	1/7/2030	255,617	0.02%
State of California	50,000	3.38%	1/4/2025	49,172	0.00%
State of California	75,000	3.50%	1/4/2028	72,518	0.00%
State of California	125,000	2.50%	1/10/2029	112,416	0.01%
State of California	101,000	1.75%	1/11/2030	84,268	0.01%
State of California	200,000	5.75%	1/10/2031	213,431	0.01%
State of California	50,000	6.00%	1/3/2033	54,323	0.00%
State of California	120,000	4.50%	1/4/2033	117,494	0.01%
State of California	275,000	7.50%	1/4/2034	333,109	0.02%
State of California	50,000	5.13%	1/3/2038	50,212	0.00%
State of California	90,000	4.60%	1/4/2038	86,524	0.01%
State of California	410,000	7.55%	1/4/2039	516,420	0.03%
State of California	275,000	7.30%	1/10/2039	333,642	0.02%
State of California	150,000	7.35%	1/11/2039	181,763	0.01%
State of California	150,000	7.63%	1/3/2040	188,591	0.01%
State of California	200,000	7.60%	1/11/2040	256,629	0.02%
State of California	115,000	5.20%	1/3/2043	115,090	0.01%
State of Connecticut	175,000	5.85%	15/3/2032	187,163	0.01%
State of Illinois	1,320,000	5.10%	1/6/2033	1,305,319	0.09%
State of Kansas Department of Transportation	50,000	4.60%	1/9/2035	49,704	0.00%
State of Louisiana Gasoline & Fuels Tax Revenue	75,000	2.95%	1/5/2041	59,212	0.00%
State of Mississippi	80,000	5.25%	1/11/2034	82,854	0.01%
State of Oregon	175,000	5.89%	1/6/2027	179,393	0.01%
State of Oregon Department of Transportation	60,000	5.83%	15/11/2034	65,405	0.00%
State of Texas	150,000	5.52%	1/4/2039	161,370	0.01%
State of Texas	95,000	4.68%	1/4/2040	94,455	0.01%
State of Texas	10,000	3.21%	1/4/2044	8,209	0.00%
State of Utah	20,000	4.55%	1/7/2024	19,970	0.00%
State of Utah	27,947	3.54%	1/7/2025	27,647	0.00%
State of Washington	50,000	5.14%	1/8/2040	51,365	0.00%
State of Wisconsin	55,000	5.70%	1/5/2026	55,532	0.00%
State of Wisconsin	75,000	3.15%	1/5/2027	72,257	0.00%
State of Wisconsin	100,000	3.95%	1/5/2036	92,911	0.01%
State Public School Building Authority	75,000	5.00%	15/9/2027	75,470	0.01%
State Street Corp.^	300,000	4.86%	26/1/2026	298,274	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Street Corp.	615,000	2.65%	19/5/2026	587,489	0.04%
State Street Corp.	200,000	5.27%	3/8/2026	202,795	0.01%
State Street Corp.^	325,000	2.20%	7/2/2028	301,428	0.02%
State Street Corp.^	200,000	5.68%	21/11/2029	206,922	0.01%
State Street Corp.^	50,000	4.14%	3/12/2029	48,573	0.00%
State Street Corp.^	200,000	4.42%	13/5/2033	194,547	0.01%
State Street Corp.^	200,000	4.16%	4/8/2033	188,260	0.01%
State Street Corp.^	150,000	5.16%	18/5/2034	151,255	0.01%
State Street Corp.^	100,000	3.03%	1/11/2034	89,689	0.01%
State Street Corp.^	125,000	6.12%	21/11/2034	132,813	0.01%
Steel Dynamics, Inc.	125,000	2.40%	15/6/2025	119,733	0.01%
Steel Dynamics, Inc.	150,000	3.45%	15/4/2030	138,499	0.01%
Steel Dynamics, Inc.	150,000	3.25%	15/1/2031	136,121	0.01%
Stellantis Finance US, Inc.	300,000	1.71%	29/1/2027	272,489	0.02%
Stellantis Finance US, Inc.	200,000	6.38%	12/9/2032	215,384	0.01%
STERIS Irish FinCo UnLtd Co.	150,000	2.70%	15/3/2031	128,978	0.01%
STERIS Irish FinCo UnLtd Co.	100,000	3.75%	15/3/2051	77,521	0.01%
Stifel Financial Corp.	50,000	4.00%	15/5/2030	45,469	0.00%
STORE Capital Corp.	75,000	4.63%	15/3/2029	68,799	0.00%
STORE Capital Corp.	100,000	2.70%	1/12/2031	76,095	0.01%
Stryker Corp.	150,000	3.50%	15/3/2026	146,313	0.01%
Stryker Corp.	175,000	3.65%	7/3/2028	169,440	0.01%
Stryker Corp.	150,000	1.95%	15/6/2030	128,282	0.01%
Stryker Corp.	275,000	4.63%	15/3/2046	265,641	0.02%
Sun Communities Operating LP	225,000	4.20%	15/4/2032	205,439	0.01%
Sutter Health	75,000	1.32%	15/8/2025	70,116	0.00%
Sutter Health	50,000	3.70%	15/8/2028	47,900	0.00%
Sutter Health	200,000	2.29%	15/8/2030	170,622	0.01%
Sutter Health	50,000	3.16%	15/8/2040	38,844	0.00%
Sutter Health	50,000	4.09%	15/8/2048	43,460	0.00%
Sutter Health	25,000	3.36%	15/8/2050	18,543	0.00%
Sutter Health	100,000	5.55%	15/8/2053	106,948	0.01%
Synchrony Bank	250,000	5.40%	22/8/2025	246,260	0.02%
Synchrony Financial	350,000	4.50%	23/7/2025	341,953	0.02%
Synchrony Financial	100,000	3.70%	4/8/2026	93,929	0.01%
Synchrony Financial	225,000	3.95%	1/12/2027	210,748	0.01%
Synchrony Financial	100,000	5.15%	19/3/2029	97,124	0.01%
Synovus Financial Corp.	50,000	5.20%	11/8/2025	49,103	0.00%
Sysco Corp.	350,000	3.30%	15/7/2026	338,101	0.02%
Sysco Corp.	100,000	5.75%	17/1/2029	104,314	0.01%
Sysco Corp.	100,000	6.00%	17/1/2034	108,224	0.01%
Sysco Corp.	150,000	6.60%	1/4/2040	169,037	0.01%
Sysco Corp.	100,000	4.85%	1/10/2045	92,303	0.01%
Sysco Corp.	200,000	4.50%	1/4/2046	177,866	0.01%
Sysco Corp.	100,000	3.30%	15/2/2050	73,474	0.01%
Sysco Corp.	100,000	6.60%	1/4/2050	117,128	0.01%
System Energy Resources, Inc.	50,000	6.00%	15/4/2028	51,069	0.00%
Take-Two Interactive Software, Inc.	50,000	3.55%	14/4/2025	48,963	0.00%
Take-Two Interactive Software, Inc.	150,000	3.70%	14/4/2027	145,298	0.01%
Take-Two Interactive Software, Inc.	100,000	4.00%	14/4/2032	95,126	0.01%
Tampa Electric Co.	50,000	4.10%	15/6/2042	43,151	0.00%
Tampa Electric Co.	50,000	4.35%	15/5/2044	42,666	0.00%
Tampa Electric Co.	50,000	4.30%	15/6/2048	41,959	0.00%
Tampa Electric Co.	50,000	4.45%	15/6/2049	43,076	0.00%
Tampa Electric Co.	50,000	3.63%	15/6/2050	37,619	0.00%
Tampa Electric Co.	35,000	3.45%	15/3/2051	25,448	0.00%
Tampa Electric Co.	75,000	5.00%	15/7/2052	71,259	0.00%
Tanger Properties LP	75,000	3.13%	1/9/2026	70,260	0.00%
Tanger Properties LP	175,000	3.88%	15/7/2027	160,491	0.01%
Tapestry, Inc.	100,000	7.05%	27/11/2025	102,355	0.01%
Tapestry, Inc.	100,000	7.00%	27/11/2026	103,744	0.01%
Tapestry, Inc.	19,000	4.13%	15/7/2027	18,092	0.00%
Tapestry, Inc.	125,000	7.70%	27/11/2030	131,803	0.01%
Tapestry, Inc.	100,000	3.05%	15/3/2032	81,073	0.01%
Tapestry, Inc.	150,000	7.85%	27/11/2033	160,172	0.01%
Targa Resources Corp.	150,000	5.20%	1/7/2027	150,802	0.01%
Targa Resources Corp.	200,000	6.15%	1/3/2029	209,391	0.01%
Targa Resources Corp.	130,000	4.20%	1/2/2033	119,699	0.01%
Targa Resources Corp.	170,000	6.13%	15/3/2033	179,294	0.01%
Targa Resources Corp.	125,000	6.50%	30/3/2034	135,189	0.01%
Targa Resources Corp.	110,000	4.95%	15/4/2052	96,662	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Targa Resources Corp.	75,000	6.25%	1/7/2052	77,652	0.01%
Targa Resources Corp.	65,000	6.50%	15/2/2053	70,404	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	300,000	5.00%	15/1/2028	296,509	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	150,000	5.50%	1/3/2030	149,846	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	205,000	4.88%	1/2/2031	199,033	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	105,000	4.00%	15/1/2032	95,680	0.01%
Target Corp.	150,000	2.25%	15/4/2025	145,506	0.01%
Target Corp.	165,000	2.50%	15/4/2026	158,896	0.01%
Target Corp.	125,000	2.35%	15/2/2030	111,779	0.01%
Target Corp.	175,000	4.50%	15/9/2032	176,805	0.01%
Target Corp.	200,000	4.40%	15/1/2033	201,824	0.01%
Target Corp.	47,000	6.50%	15/10/2037	54,635	0.00%
Target Corp.	75,000	7.00%	15/1/2038	91,270	0.01%
Target Corp.	100,000	4.00%	1/7/2042	90,660	0.01%
Target Corp.	175,000	2.95%	15/1/2052	125,354	0.01%
Target Corp.	175,000	4.80%	15/1/2053	173,771	0.01%
TC PipeLines LP	95,000	3.90%	25/5/2027	91,203	0.01%
TD SYNEX Corp.	325,000	1.75%	9/8/2026	295,019	0.02%
TD SYNEX Corp.	150,000	2.38%	9/8/2028	131,851	0.01%
Teachers Insurance & Annuity Association of America	148,000	6.85%	16/12/2039	170,883	0.01%
Teachers Insurance & Annuity Association of America	250,000	4.90%	15/9/2044	237,068	0.02%
Teachers Insurance & Annuity Association of America	340,000	4.27%	15/5/2047	297,125	0.02%
Teachers Insurance & Annuity Association of America	175,000	3.30%	15/5/2050	129,001	0.01%
Teachers Insurance & Annuity Association of America <sup>^</sup>	100,000	4.38%	15/9/2054	98,372	0.01%
Teledyne Technologies, Inc.	200,000	2.25%	1/4/2028	181,146	0.01%
Teledyne Technologies, Inc.	150,000	2.75%	1/4/2031	130,548	0.01%
Tennessee Gas Pipeline Co. LLC	175,000	7.00%	15/3/2027	184,394	0.01%
Tennessee Gas Pipeline Co. LLC	250,000	2.90%	1/3/2030	220,151	0.01%
Texas Eastern Transmission LP	150,000	3.50%	15/1/2028	141,502	0.01%
Texas Eastern Transmission LP	80,000	4.15%	15/1/2048	65,975	0.00%
Texas Health Resources	125,000	2.33%	15/11/2050	75,728	0.01%
Texas Instruments, Inc.	50,000	2.90%	3/11/2027	47,721	0.00%
Texas Instruments, Inc.	250,000	4.60%	15/2/2028	254,338	0.02%
Texas Instruments, Inc.	150,000	2.25%	4/9/2029	135,434	0.01%
Texas Instruments, Inc.	300,000	1.75%	4/5/2030	259,385	0.02%
Texas Instruments, Inc.	200,000	4.15%	15/5/2048	181,760	0.01%
Texas Instruments, Inc.	150,000	2.70%	15/9/2051	102,336	0.01%
Texas Instruments, Inc.	75,000	5.00%	14/3/2053	77,030	0.01%
Texas Instruments, Inc.	150,000	5.05%	18/5/2063	153,697	0.01%
Texas Natural Gas Securitization Finance Corp.	200,000	5.10%	1/4/2035	203,978	0.01%
Texas Natural Gas Securitization Finance Corp.	300,000	5.17%	1/4/2041	310,430	0.02%
Texas Private Activity Bond Surface Transportation Corp.	125,000	3.92%	31/12/2049	102,184	0.01%
Texas Transportation Commission	150,000	2.47%	1/10/2044	107,555	0.01%
Texas Transportation Commission State Highway Fund	250,000	5.18%	1/4/2030	255,683	0.02%
Textron, Inc.	25,000	3.88%	1/3/2025	24,588	0.00%
Textron, Inc.	150,000	3.65%	15/3/2027	143,918	0.01%
Textron, Inc.	25,000	3.38%	1/3/2028	23,614	0.00%
Textron, Inc.	100,000	3.00%	1/6/2030	89,540	0.01%
Textron, Inc.	90,000	2.45%	15/3/2031	76,646	0.01%
Thermo Fisher Scientific, Inc.	250,000	5.00%	5/12/2026	254,069	0.02%
Thermo Fisher Scientific, Inc.	175,000	4.80%	21/11/2027	178,461	0.01%
Thermo Fisher Scientific, Inc.	425,000	1.75%	15/10/2028	379,179	0.03%
Thermo Fisher Scientific, Inc.	200,000	5.00%	31/1/2029	205,364	0.01%
Thermo Fisher Scientific, Inc.	400,000	2.00%	15/10/2031	337,234	0.02%
Thermo Fisher Scientific, Inc.	100,000	4.95%	21/11/2032	103,162	0.01%
Thermo Fisher Scientific, Inc.	175,000	2.80%	15/10/2041	132,884	0.01%
Thermo Fisher Scientific, Inc.	150,000	4.10%	15/8/2047	133,963	0.01%
Thomas Jefferson University	100,000	3.85%	1/11/2057	74,231	0.01%
Time Warner Cable Enterprises LLC	175,000	8.38%	15/7/2033	203,451	0.01%
Time Warner Cable LLC	300,000	6.55%	1/5/2037	295,786	0.02%
Time Warner Cable LLC	150,000	7.30%	1/7/2038	155,483	0.01%
Time Warner Cable LLC	210,000	6.75%	15/6/2039	209,051	0.01%
Time Warner Cable LLC	175,000	5.88%	15/11/2040	159,189	0.01%
Time Warner Cable LLC	150,000	5.50%	1/9/2041	131,658	0.01%
Time Warner Cable LLC	175,000	4.50%	15/9/2042	138,250	0.01%
Timken Co.	125,000	4.50%	15/12/2028	121,574	0.01%
TJX Cos, Inc.	175,000	1.15%	15/5/2028	153,342	0.01%
TJX Cos, Inc.	190,000	3.88%	15/4/2030	183,675	0.01%
T-Mobile USA, Inc.	205,000	3.50%	15/4/2025	200,760	0.01%
T-Mobile USA, Inc.	415,000	2.25%	15/2/2026	393,423	0.03%
T-Mobile USA, Inc.	200,000	1.50%	15/2/2026	186,299	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	350,000	2.63%	15/4/2026	333,025	0.02%
T-Mobile USA, Inc.	900,000	3.75%	15/4/2027	873,360	0.06%
T-Mobile USA, Inc.	300,000	2.05%	15/2/2028	270,761	0.02%
T-Mobile USA, Inc.	200,000	4.80%	15/7/2028	201,603	0.01%
T-Mobile USA, Inc.	500,000	2.63%	15/2/2029	450,379	0.03%
T-Mobile USA, Inc.	225,000	2.40%	15/3/2029	201,713	0.01%
T-Mobile USA, Inc.	500,000	3.38%	15/4/2029	464,537	0.03%
T-Mobile USA, Inc.	900,000	3.88%	15/4/2030	854,450	0.06%
T-Mobile USA, Inc.	225,000	2.55%	15/2/2031	193,692	0.01%
T-Mobile USA, Inc.	150,000	2.88%	15/2/2031	132,098	0.01%
T-Mobile USA, Inc.	450,000	2.25%	15/11/2031	374,442	0.03%
T-Mobile USA, Inc.	150,000	2.70%	15/3/2032	127,988	0.01%
T-Mobile USA, Inc.	150,000	5.05%	15/7/2033	151,295	0.01%
T-Mobile USA, Inc.	305,000	4.38%	15/4/2040	276,122	0.02%
T-Mobile USA, Inc.	325,000	3.00%	15/2/2041	243,622	0.02%
T-Mobile USA, Inc.	525,000	4.50%	15/4/2050	464,794	0.03%
T-Mobile USA, Inc.	550,000	3.30%	15/2/2051	398,385	0.03%
T-Mobile USA, Inc.	490,000	3.40%	15/10/2052	357,829	0.02%
T-Mobile USA, Inc.	210,000	5.65%	15/1/2053	219,193	0.01%
T-Mobile USA, Inc.	180,000	5.75%	15/1/2054	190,987	0.01%
T-Mobile USA, Inc.	295,000	3.60%	15/11/2060	215,708	0.01%
T-Mobile USA, Inc.	100,000	5.80%	15/9/2062	106,988	0.01%
Toledo Edison Co.	45,000	6.15%	15/5/2037	48,577	0.00%
Toll Brothers Finance Corp.	175,000	4.88%	15/3/2027	174,208	0.01%
Tosco Corp.	60,000	8.13%	15/2/2030	70,645	0.00%
Toyota Motor Credit Corp.	200,000	4.80%	10/1/2025	200,024	0.01%
Toyota Motor Credit Corp.	100,000	3.00%	1/4/2025	97,787	0.01%
Toyota Motor Credit Corp.	200,000	3.95%	30/6/2025	197,702	0.01%
Toyota Motor Credit Corp.	500,000	5.40%	10/11/2025	507,943	0.03%
Toyota Motor Credit Corp.	400,000	4.45%	18/5/2026	399,394	0.03%
Toyota Motor Credit Corp.	400,000	1.13%	18/6/2026	369,389	0.02%
Toyota Motor Credit Corp.	200,000	5.40%	20/11/2026	204,850	0.01%
Toyota Motor Credit Corp.	400,000	1.15%	13/8/2027	357,317	0.02%
Toyota Motor Credit Corp.	250,000	4.55%	20/9/2027	252,056	0.02%
Toyota Motor Credit Corp.	250,000	5.45%	10/11/2027	259,247	0.02%
Toyota Motor Credit Corp.	175,000	4.63%	12/1/2028	177,307	0.01%
Toyota Motor Credit Corp.	75,000	3.65%	8/1/2029	73,182	0.01%
Toyota Motor Credit Corp.	400,000	2.15%	13/2/2030	353,259	0.02%
Toyota Motor Credit Corp.	200,000	5.55%	20/11/2030	210,697	0.01%
Toyota Motor Credit Corp.	150,000	1.65%	10/1/2031	124,893	0.01%
Toyota Motor Credit Corp.	150,000	1.90%	12/9/2031	125,012	0.01%
Toyota Motor Credit Corp.	175,000	4.70%	12/1/2033	179,721	0.01%
Tractor Supply Co.	175,000	1.75%	1/11/2030	143,518	0.01%
Tractor Supply Co.	125,000	5.25%	15/5/2033	128,273	0.01%
Trane Technologies Financing Ltd.	200,000	5.25%	3/3/2033	207,244	0.01%
Trane Technologies Financing Ltd.	70,000	4.65%	1/11/2044	65,052	0.00%
Trane Technologies Financing Ltd.	100,000	4.50%	21/3/2049	92,889	0.01%
Trane Technologies Global Holding Co., Ltd.	100,000	3.75%	21/8/2028	97,657	0.01%
Trans-Allegheny Interstate Line Co.	75,000	3.85%	1/6/2025	73,450	0.01%
Transatlantic Holdings, Inc.	100,000	8.00%	30/11/2039	129,987	0.01%
Transcontinental Gas Pipe Line Co. LLC	200,000	7.85%	1/2/2026	209,678	0.01%
Transcontinental Gas Pipe Line Co. LLC	130,000	4.00%	15/3/2028	126,065	0.01%
Transcontinental Gas Pipe Line Co. LLC	100,000	4.45%	1/8/2042	88,465	0.01%
Transcontinental Gas Pipe Line Co. LLC	5,000	4.60%	15/3/2048	4,517	0.00%
Transcontinental Gas Pipe Line Co. LLC	180,000	3.95%	15/5/2050	145,761	0.01%
Travelers Cos, Inc.	250,000	6.75%	20/6/2036	294,623	0.02%
Travelers Cos, Inc.	100,000	6.25%	15/6/2037	113,484	0.01%
Travelers Cos, Inc.	100,000	4.30%	25/8/2045	89,534	0.01%
Travelers Cos, Inc.	100,000	3.75%	15/5/2046	82,661	0.01%
Travelers Cos, Inc.	150,000	4.00%	30/5/2047	129,134	0.01%
Travelers Cos, Inc.	200,000	3.05%	8/6/2051	147,563	0.01%
Travelers Cos, Inc.	100,000	5.45%	25/5/2053	108,135	0.01%
Trimble, Inc.	50,000	4.75%	1/12/2024	49,527	0.00%
Trimble, Inc.	100,000	4.90%	15/6/2028	100,620	0.01%
Trinity Acquisition plc	280,000	4.40%	15/3/2026	276,584	0.02%
Trinity Health Corp.	200,000	2.63%	1/12/2040	145,128	0.01%
Tri-State Generation & Transmission Association, Inc.	75,000	6.00%	15/6/2040	71,503	0.00%
Truist Bank	250,000	3.63%	16/9/2025	242,016	0.02%
Truist Bank	613,000	4.05%	3/11/2025	602,991	0.04%
Truist Bank	250,000	2.25%	11/3/2030	207,400	0.01%
Truist Financial Corp.	100,000	1.20%	5/8/2025	93,897	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Truist Financial Corp.^	50,000	4.26%	28/7/2026	49,002	0.00%
Truist Financial Corp.^	100,000	5.90%	28/10/2026	100,992	0.01%
Truist Financial Corp.^	200,000	6.05%	8/6/2027	203,588	0.01%
Truist Financial Corp.	225,000	1.13%	3/8/2027	197,233	0.01%
Truist Financial Corp.^	100,000	4.12%	6/6/2028	96,318	0.01%
Truist Financial Corp.^	200,000	4.87%	26/1/2029	197,455	0.01%
Truist Financial Corp.^	200,000	1.89%	7/6/2029	172,837	0.01%
Truist Financial Corp.^	325,000	7.16%	30/10/2029	350,708	0.02%
Truist Financial Corp.	100,000	1.95%	5/6/2030	83,555	0.01%
Truist Financial Corp.^	150,000	4.92%	28/7/2033	140,165	0.01%
Truist Financial Corp.^	275,000	5.12%	26/1/2034	266,266	0.02%
Truist Financial Corp.^	250,000	5.87%	8/6/2034	255,102	0.02%
Trustage Financial Group, Inc.	100,000	4.63%	15/4/2032	87,304	0.01%
Trustees of Boston College	50,000	3.13%	1/7/2052	36,638	0.00%
Trustees of Boston University	60,000	4.06%	1/10/2048	53,045	0.00%
Trustees of Princeton University	35,000	2.52%	1/7/2050	24,146	0.00%
Trustees of Princeton University	100,000	4.20%	1/3/2052	93,127	0.01%
Trustees of the University of Pennsylvania	75,000	2.40%	1/10/2050	48,573	0.00%
Trustees of the University of Pennsylvania	60,000	4.67%	1/9/2112	55,586	0.00%
Trustees of the University of Pennsylvania	25,000	3.61%	15/2/2119	17,979	0.00%
TTX Co.	300,000	3.60%	15/1/2025	293,947	0.02%
TTX Co.	100,000	3.90%	1/2/2045	81,906	0.01%
Tucson Electric Power Co.	50,000	3.25%	15/5/2032	44,517	0.00%
Tucson Electric Power Co.	10,000	4.85%	1/12/2048	9,123	0.00%
Tucson Electric Power Co.	145,000	4.00%	15/6/2050	114,865	0.01%
Tucson Electric Power Co.	50,000	5.50%	15/4/2053	50,908	0.00%
TWDC Enterprises 18 Corp.	125,000	3.15%	17/9/2025	121,750	0.01%
TWDC Enterprises 18 Corp.	100,000	7.00%	1/3/2032	116,973	0.01%
TWDC Enterprises 18 Corp.	125,000	4.38%	16/8/2041	114,902	0.01%
TWDC Enterprises 18 Corp.	120,000	4.13%	1/12/2041	107,665	0.01%
TWDC Enterprises 18 Corp.	300,000	3.70%	1/12/2042	253,992	0.02%
TWDC Enterprises 18 Corp.	125,000	4.13%	1/6/2044	111,633	0.01%
TWDC Enterprises 18 Corp.	100,000	3.00%	30/7/2046	73,504	0.01%
Tyson Foods, Inc.	200,000	3.55%	2/6/2027	190,897	0.01%
Tyson Foods, Inc.	125,000	5.15%	15/8/2044	114,864	0.01%
Tyson Foods, Inc.	75,000	4.55%	2/6/2047	62,989	0.00%
Tyson Foods, Inc.	250,000	5.10%	28/9/2048	227,208	0.02%
UBS Commercial Mortgage Trust 2017	200,000	3.72%	15/6/2050	184,573	0.01%
UBS Commercial Mortgage Trust 2017	50,000	3.46%	15/6/2050	47,151	0.00%
UBS Commercial Mortgage Trust 2017	200,000	3.49%	15/8/2050	187,861	0.01%
UBS Commercial Mortgage Trust 2017^	100,000	3.74%	15/8/2050	91,615	0.01%
UBS Commercial Mortgage Trust 2017^	50,000	3.74%	15/8/2050	46,220	0.00%
UBS Commercial Mortgage Trust 2017	25,000	3.43%	15/8/2050	23,167	0.00%
UBS Commercial Mortgage Trust 2017	175,000	3.56%	15/10/2050	164,701	0.01%
UBS Commercial Mortgage Trust 2017	136,654	3.30%	15/10/2050	128,007	0.01%
UBS Commercial Mortgage Trust 2017^	81,000	3.84%	15/10/2050	73,840	0.01%
UBS Commercial Mortgage Trust 2017	125,000	3.47%	15/11/2050	116,699	0.01%
UBS Commercial Mortgage Trust 2017	175,000	3.68%	15/12/2050	164,138	0.01%
UBS Commercial Mortgage Trust 2017^	100,000	4.06%	15/12/2050	92,789	0.01%
UBS Commercial Mortgage Trust 2018	50,000	4.33%	15/10/2051	47,693	0.00%
UBS Commercial Mortgage Trust 2018	150,000	4.45%	15/12/2051	144,968	0.01%
UBS2 Commercial Mortgage Trust 2014	34,661	3.96%	10/3/2047	34,512	0.00%
UBS4 Commercial Mortgage Trust 2014	75,000	3.69%	10/8/2047	73,518	0.01%
UBS4 Commercial Mortgage Trust 2014	45,000	3.97%	10/8/2047	43,211	0.00%
UBS6 Commercial Mortgage Trust 2014	184,000	4.05%	10/12/2047	175,155	0.01%
UDR, Inc.	75,000	2.95%	1/9/2026	71,170	0.00%
UDR, Inc.	50,000	3.50%	1/7/2027	47,630	0.00%
UDR, Inc.	50,000	3.50%	15/1/2028	47,099	0.00%
UDR, Inc.	100,000	4.40%	26/1/2029	96,749	0.01%
UDR, Inc.	25,000	3.20%	15/1/2030	22,750	0.00%
UDR, Inc.	190,000	3.00%	15/8/2031	168,061	0.01%
Unilever Capital Corp.	200,000	4.88%	8/9/2028	205,683	0.01%
Union Electric Co.	175,000	2.95%	15/3/2030	157,997	0.01%
Union Electric Co.	60,000	2.15%	15/3/2032	49,730	0.00%
Union Electric Co.	100,000	3.90%	15/9/2042	83,849	0.01%
Union Electric Co.	180,000	4.00%	1/4/2048	148,392	0.01%
Union Electric Co.	145,000	3.25%	1/10/2049	101,743	0.01%
Union Electric Co.	10,000	2.63%	15/3/2051	6,382	0.00%
Union Electric Co.	40,000	3.90%	1/4/2052	33,051	0.00%
Union Electric Co.	60,000	5.45%	15/3/2053	61,910	0.00%
Union Pacific Corp.	135,000	3.25%	15/1/2025	132,356	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Pacific Corp.	100,000	3.75%	15/7/2025	98,421	0.01%
Union Pacific Corp.	250,000	2.15%	5/2/2027	233,661	0.02%
Union Pacific Corp.	240,000	3.00%	15/4/2027	229,605	0.02%
Union Pacific Corp.	100,000	2.40%	5/2/2030	89,302	0.01%
Union Pacific Corp.	100,000	3.38%	1/2/2035	88,290	0.01%
Union Pacific Corp.	480,000	2.89%	6/4/2036	403,607	0.03%
Union Pacific Corp.	160,000	3.60%	15/9/2037	142,223	0.01%
Union Pacific Corp.	225,000	3.38%	14/2/2042	184,009	0.01%
Union Pacific Corp.	385,000	3.25%	5/2/2050	294,977	0.02%
Union Pacific Corp.	175,000	3.80%	1/10/2051	146,803	0.01%
Union Pacific Corp.	250,000	2.95%	10/3/2052	177,561	0.01%
Union Pacific Corp.	200,000	3.50%	14/2/2053	158,493	0.01%
Union Pacific Corp.	300,000	3.84%	20/3/2060	245,083	0.02%
Union Pacific Corp.	175,000	4.10%	15/9/2067	145,470	0.01%
Union Pacific Corp.	100,000	3.75%	5/2/2070	77,830	0.01%
Union Pacific Corp.	440,000	3.80%	6/4/2071	348,305	0.02%
United Airlines 2013-1 Class A Pass Through Trust	102,352	4.30%	15/8/2025	98,628	0.01%
United Airlines 2014-1 Class A Pass Through Trust	61,531	4.00%	11/4/2026	58,377	0.00%
United Airlines 2014-2 Class A Pass Through Trust	55,333	3.75%	3/9/2026	52,082	0.00%
United Airlines 2016-1 Class A Pass Through Trust	34,170	3.45%	7/7/2028	30,364	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	72,224	2.88%	7/10/2028	64,587	0.00%
United Airlines 2019-1 Class AA Pass Through Trust	18,174	4.15%	25/8/2031	16,751	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	83,347	2.70%	1/5/2032	70,168	0.00%
United Airlines 2020-1 Class A Pass Through Trust	287,908	5.88%	15/10/2027	290,967	0.02%
United Airlines 2020-1 Class B Pass Through Trust	121,600	4.88%	15/1/2026	118,031	0.01%
United Airlines 2023-1 Class A Pass Through Trust	200,000	5.80%	15/1/2036	203,066	0.01%
United Parcel Service, Inc.	175,000	2.40%	15/11/2026	166,481	0.01%
United Parcel Service, Inc.	75,000	3.05%	15/11/2027	71,890	0.00%
United Parcel Service, Inc.	100,000	2.50%	1/9/2029	90,929	0.01%
United Parcel Service, Inc.	100,000	4.88%	3/3/2033	103,831	0.01%
United Parcel Service, Inc.	240,000	6.20%	15/1/2038	275,116	0.02%
United Parcel Service, Inc.	75,000	5.20%	1/4/2040	78,040	0.01%
United Parcel Service, Inc.	75,000	4.88%	15/11/2040	75,262	0.01%
United Parcel Service, Inc.	50,000	3.63%	1/10/2042	42,574	0.00%
United Parcel Service, Inc.	80,000	3.40%	15/11/2046	64,289	0.00%
United Parcel Service, Inc.	145,000	3.75%	15/11/2047	122,829	0.01%
United Parcel Service, Inc.	100,000	4.25%	15/3/2049	90,894	0.01%
United Parcel Service, Inc.	250,000	5.30%	1/4/2050	265,447	0.02%
United Parcel Service, Inc.	195,000	5.05%	3/3/2053	202,316	0.01%
United Rentals North America, Inc.	175,000	6.00%	15/12/2029	177,595	0.01%
UnitedHealth Group, Inc.	200,000	3.75%	15/7/2025	197,175	0.01%
UnitedHealth Group, Inc.	200,000	5.15%	15/10/2025	202,355	0.01%
UnitedHealth Group, Inc.	160,000	3.10%	15/3/2026	155,420	0.01%
UnitedHealth Group, Inc.	150,000	1.15%	15/5/2026	138,976	0.01%
UnitedHealth Group, Inc.	350,000	3.45%	15/1/2027	342,297	0.02%
UnitedHealth Group, Inc.	100,000	3.38%	15/4/2027	96,853	0.01%
UnitedHealth Group, Inc.	100,000	3.70%	15/5/2027	97,972	0.01%
UnitedHealth Group, Inc.	275,000	5.25%	15/2/2028	284,456	0.02%
UnitedHealth Group, Inc.	125,000	3.85%	15/6/2028	122,494	0.01%
UnitedHealth Group, Inc.	125,000	3.88%	15/12/2028	122,472	0.01%
UnitedHealth Group, Inc.	300,000	4.25%	15/1/2029	299,358	0.02%
UnitedHealth Group, Inc.	150,000	2.88%	15/8/2029	139,336	0.01%
UnitedHealth Group, Inc.	200,000	5.30%	15/2/2030	209,254	0.01%
UnitedHealth Group, Inc.	200,000	2.00%	15/5/2030	172,927	0.01%
UnitedHealth Group, Inc.	325,000	2.30%	15/5/2031	281,301	0.02%
UnitedHealth Group, Inc.	100,000	4.20%	15/5/2032	97,787	0.01%
UnitedHealth Group, Inc.	345,000	5.35%	15/2/2033	364,903	0.02%
UnitedHealth Group, Inc.	150,000	4.63%	15/7/2035	150,925	0.01%
UnitedHealth Group, Inc.	125,000	5.80%	15/3/2036	136,749	0.01%
UnitedHealth Group, Inc.	100,000	6.50%	15/6/2037	117,408	0.01%
UnitedHealth Group, Inc.	100,000	6.63%	15/11/2037	117,465	0.01%
UnitedHealth Group, Inc.	150,000	6.88%	15/2/2038	181,298	0.01%
UnitedHealth Group, Inc.	200,000	3.50%	15/8/2039	170,081	0.01%
UnitedHealth Group, Inc.	150,000	2.75%	15/5/2040	113,724	0.01%
UnitedHealth Group, Inc.	130,000	5.70%	15/10/2040	139,953	0.01%
UnitedHealth Group, Inc.	50,000	5.95%	15/2/2041	54,938	0.00%
UnitedHealth Group, Inc.	175,000	3.05%	15/5/2041	136,985	0.01%
UnitedHealth Group, Inc.	150,000	4.63%	15/11/2041	143,558	0.01%
UnitedHealth Group, Inc.	75,000	4.38%	15/3/2042	69,508	0.00%
UnitedHealth Group, Inc.	100,000	3.95%	15/10/2042	87,604	0.01%
UnitedHealth Group, Inc.	270,000	4.75%	15/7/2045	262,045	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	100,000	4.20%	15/1/2047	88,918	0.01%
UnitedHealth Group, Inc.	105,000	4.25%	15/4/2047	93,771	0.01%
UnitedHealth Group, Inc.	150,000	3.75%	15/10/2047	123,671	0.01%
UnitedHealth Group, Inc.	150,000	4.25%	15/6/2048	134,164	0.01%
UnitedHealth Group, Inc.	125,000	4.45%	15/12/2048	114,629	0.01%
UnitedHealth Group, Inc.	200,000	3.70%	15/8/2049	162,954	0.01%
UnitedHealth Group, Inc.	200,000	2.90%	15/5/2050	140,304	0.01%
UnitedHealth Group, Inc.	200,000	3.25%	15/5/2051	151,976	0.01%
UnitedHealth Group, Inc.	300,000	4.75%	15/5/2052	288,498	0.02%
UnitedHealth Group, Inc.	325,000	5.88%	15/2/2053	368,042	0.02%
UnitedHealth Group, Inc.	280,000	5.05%	15/4/2053	283,236	0.02%
UnitedHealth Group, Inc.	230,000	3.88%	15/8/2059	187,787	0.01%
UnitedHealth Group, Inc.	100,000	3.13%	15/5/2060	71,193	0.00%
UnitedHealth Group, Inc.	160,000	4.95%	15/5/2062	157,289	0.01%
UnitedHealth Group, Inc.	200,000	6.05%	15/2/2063	231,266	0.02%
UnitedHealth Group, Inc.	250,000	5.20%	15/4/2063	255,521	0.02%
Universal Health Services, Inc.	250,000	2.65%	15/1/2032	205,029	0.01%
University of California	90,000	3.06%	1/7/2025	87,732	0.01%
University of California	100,000	3.35%	1/7/2029	94,601	0.01%
University of California	165,000	1.61%	15/5/2030	138,384	0.01%
University of California	125,000	5.77%	15/5/2043	135,413	0.01%
University of California	50,000	5.95%	15/5/2045	54,881	0.00%
University of California	100,000	3.07%	15/5/2051	69,502	0.00%
University of California	130,000	4.86%	15/5/2112	121,043	0.01%
University of Chicago	50,000	2.76%	1/4/2045	38,828	0.00%
University of Chicago	100,000	3.00%	1/10/2052	72,341	0.00%
University of Chicago	50,000	4.00%	1/10/2053	44,224	0.00%
University of Miami	100,000	4.06%	1/4/2052	85,426	0.01%
University of Michigan	100,000	2.44%	1/4/2040	75,352	0.01%
University of Michigan	100,000	3.60%	1/4/2047	87,632	0.01%
University of Michigan	175,000	4.45%	1/4/2122	154,773	0.01%
University of Minnesota	75,000	4.05%	1/4/2052	67,016	0.00%
University of Notre Dame du Lac	100,000	3.44%	15/2/2045	80,881	0.01%
University of Notre Dame du Lac	25,000	3.39%	15/2/2048	20,288	0.00%
University of Pittsburgh-of the Commonwealth System of Higher Education	60,000	3.56%	15/9/2119	41,529	0.00%
University of Southern California	100,000	3.03%	1/10/2039	82,586	0.01%
University of Southern California	150,000	3.84%	1/10/2047	128,116	0.01%
University of Southern California	50,000	2.95%	1/10/2051	35,445	0.00%
University of Southern California	100,000	4.98%	1/10/2053	103,087	0.01%
University of Southern California	50,000	5.25%	1/10/2111	51,705	0.00%
University of Virginia	125,000	2.26%	1/9/2050	78,647	0.01%
University of Virginia	100,000	2.58%	1/11/2051	67,030	0.00%
University of Virginia	50,000	4.18%	1/9/2117	41,514	0.00%
Unum Group	180,000	4.00%	15/6/2029	170,745	0.01%
Unum Group	75,000	5.75%	15/8/2042	73,090	0.01%
Unum Group	100,000	4.50%	15/12/2049	79,175	0.01%
UPMC	175,000	5.04%	15/5/2033	177,718	0.01%
US Bancorp	400,000	1.45%	12/5/2025	381,151	0.03%
US Bancorp	50,000	3.95%	17/11/2025	49,223	0.00%
US Bancorp	100,000	3.10%	27/4/2026	95,875	0.01%
US Bancorp	201,000	2.38%	22/7/2026	188,746	0.01%
US Bancorp^	300,000	5.73%	21/10/2026	301,960	0.02%
US Bancorp	185,000	3.15%	27/4/2027	175,993	0.01%
US Bancorp^	200,000	6.79%	26/10/2027	208,753	0.01%
US Bancorp	75,000	3.90%	26/4/2028	72,513	0.00%
US Bancorp^	475,000	4.55%	22/7/2028	468,177	0.03%
US Bancorp^	250,000	5.78%	12/6/2029	256,780	0.02%
US Bancorp	245,000	1.38%	22/7/2030	197,626	0.01%
US Bancorp^	200,000	2.68%	27/1/2033	166,980	0.01%
US Bancorp^	175,000	4.97%	22/7/2033	166,082	0.01%
US Bancorp^	300,000	5.85%	21/10/2033	309,627	0.02%
US Bancorp^	165,000	4.84%	1/2/2034	158,256	0.01%
US Bancorp^	375,000	5.84%	12/6/2034	387,044	0.03%
US Bancorp^	250,000	2.49%	3/11/2036	195,800	0.01%
US Bank NA	125,000	2.05%	21/1/2025	120,906	0.01%
US Bank NA	150,000	2.80%	27/1/2025	145,939	0.01%
US Treasury Bond	625,000	4.75%	15/11/2043	671,582	0.05%
US Treasury Bond	445,000	4.75%	15/11/2053	500,486	0.03%
US Treasury Note	95,000	4.88%	30/11/2025	95,998	0.01%
US Treasury Note	1,173,000	4.38%	30/11/2028	1,200,492	0.08%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	100,000	3.75%	31/12/2028	99,566	0.01%
US Treasury Note	696,000	4.50%	15/11/2033	731,235	0.05%
Valero Energy Corp.	65,000	3.40%	15/9/2026	62,412	0.00%
Valero Energy Corp.	85,000	2.15%	15/9/2027	77,629	0.01%
Valero Energy Corp.	65,000	4.00%	1/4/2029	62,600	0.00%
Valero Energy Corp.	65,000	2.80%	1/12/2031	55,352	0.00%
Valero Energy Corp.	100,000	7.50%	15/4/2032	115,499	0.01%
Valero Energy Corp.	215,000	6.63%	15/6/2037	235,777	0.02%
Valero Energy Corp.	85,000	4.90%	15/3/2045	78,542	0.01%
Valero Energy Corp.	115,000	3.65%	1/12/2051	84,003	0.01%
Valero Energy Corp.	70,000	4.00%	1/6/2052	54,205	0.00%
Valero Energy Partners LP	65,000	4.50%	15/3/2028	63,919	0.00%
Valmont Industries, Inc.	65,000	5.00%	1/10/2044	58,640	0.00%
Valmont Industries, Inc.	40,000	5.25%	1/10/2054	35,907	0.00%
Ventas Realty LP	13,000	2.65%	15/1/2025	12,596	0.00%
Ventas Realty LP	150,000	3.25%	15/10/2026	142,062	0.01%
Ventas Realty LP	140,000	4.00%	1/3/2028	133,730	0.01%
Ventas Realty LP	300,000	4.75%	15/11/2030	291,977	0.02%
Ventas Realty LP	100,000	2.50%	1/9/2031	82,419	0.01%
Ventas Realty LP	50,000	4.38%	1/2/2045	40,453	0.00%
Veralto Corp.	150,000	5.45%	18/9/2033	155,625	0.01%
VeriSign, Inc.	200,000	2.70%	15/6/2031	171,610	0.01%
Verisk Analytics, Inc.	147,000	4.00%	15/6/2025	145,070	0.01%
Verisk Analytics, Inc.	75,000	4.13%	15/3/2029	73,308	0.01%
Verisk Analytics, Inc.	70,000	5.75%	1/4/2033	75,074	0.01%
Verisk Analytics, Inc.	50,000	5.50%	15/6/2045	49,342	0.00%
Verisk Analytics, Inc.	80,000	3.63%	15/5/2050	60,674	0.00%
Verizon Communications, Inc.	350,000	3.38%	15/2/2025	343,558	0.02%
Verizon Communications, Inc.	500,000	1.45%	20/3/2026	465,696	0.03%
Verizon Communications, Inc.	475,000	2.63%	15/8/2026	452,576	0.03%
Verizon Communications, Inc.	500,000	2.10%	22/3/2028	452,019	0.03%
Verizon Communications, Inc.	750,000	4.33%	21/9/2028	742,306	0.05%
Verizon Communications, Inc.	375,000	4.02%	3/12/2029	362,820	0.02%
Verizon Communications, Inc.	220,000	3.15%	22/3/2030	201,244	0.01%
Verizon Communications, Inc.	415,000	1.68%	30/10/2030	341,916	0.02%
Verizon Communications, Inc.	600,000	1.75%	20/1/2031	493,802	0.03%
Verizon Communications, Inc.	401,000	2.55%	21/3/2031	345,829	0.02%
Verizon Communications, Inc.	701,000	2.36%	15/3/2032	583,572	0.04%
Verizon Communications, Inc.	325,000	4.50%	10/8/2033	317,128	0.02%
Verizon Communications, Inc.	465,000	4.40%	1/11/2034	447,815	0.03%
Verizon Communications, Inc.	75,000	4.27%	15/1/2036	70,633	0.00%
Verizon Communications, Inc.	465,000	4.81%	15/3/2039	449,763	0.03%
Verizon Communications, Inc.	200,000	2.65%	20/11/2040	144,232	0.01%
Verizon Communications, Inc.	525,000	3.40%	22/3/2041	419,106	0.03%
Verizon Communications, Inc.	175,000	2.85%	3/9/2041	129,529	0.01%
Verizon Communications, Inc.	355,000	3.85%	1/11/2042	298,334	0.02%
Verizon Communications, Inc.	75,000	4.13%	15/8/2046	64,466	0.00%
Verizon Communications, Inc.	355,000	4.86%	21/8/2046	339,149	0.02%
Verizon Communications, Inc.	75,000	5.50%	16/3/2047	78,765	0.01%
Verizon Communications, Inc.	220,000	4.52%	15/9/2048	200,683	0.01%
Verizon Communications, Inc.	125,000	4.00%	22/3/2050	103,777	0.01%
Verizon Communications, Inc.	325,000	2.88%	20/11/2050	221,434	0.01%
Verizon Communications, Inc.	700,000	3.55%	22/3/2051	540,042	0.04%
Verizon Communications, Inc.	150,000	3.88%	1/3/2052	121,897	0.01%
Verizon Communications, Inc.	644,000	2.99%	30/10/2056	428,523	0.03%
Verizon Communications, Inc.	475,000	3.00%	20/11/2060	312,107	0.02%
Verizon Communications, Inc.	510,000	3.70%	22/3/2061	390,362	0.03%
VF Corp.	100,000	2.95%	23/4/2030	83,567	0.01%
Viatis, Inc.	125,000	1.65%	22/6/2025	118,377	0.01%
Viatis, Inc.	350,000	2.30%	22/6/2027	317,878	0.02%
Viatis, Inc.	200,000	3.85%	22/6/2040	149,089	0.01%
Viatis, Inc.	200,000	4.00%	22/6/2050	140,756	0.01%
VICI Properties LP	100,000	4.38%	15/5/2025	98,330	0.01%
VICI Properties LP	170,000	4.75%	15/2/2028	167,103	0.01%
VICI Properties LP	50,000	4.95%	15/2/2030	48,523	0.00%
VICI Properties LP	200,000	5.13%	15/5/2032	195,105	0.01%
VICI Properties LP	200,000	5.63%	15/5/2052	191,810	0.01%
VICI Properties LP/VICI Note Co., Inc.	500,000	3.50%	15/2/2025	486,937	0.03%
VICI Properties LP/VICI Note Co., Inc.	150,000	4.25%	1/12/2026	144,341	0.01%
VICI Properties LP/VICI Note Co., Inc.	175,000	5.75%	1/2/2027	175,875	0.01%
VICI Properties LP/VICI Note Co., Inc.	125,000	3.75%	15/2/2027	118,062	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
VICI Properties LP/VICI Note Co., Inc.	175,000	3.88%	15/2/2029	161,311	0.01%
Virginia Electric & Power Co.	110,000	3.15%	15/1/2026	106,676	0.01%
Virginia Electric & Power Co.	60,000	2.95%	15/11/2026	57,331	0.00%
Virginia Electric & Power Co.	115,000	3.50%	15/3/2027	111,141	0.01%
Virginia Electric & Power Co.	100,000	3.75%	15/5/2027	97,686	0.01%
Virginia Electric & Power Co.	110,000	3.80%	1/4/2028	106,692	0.01%
Virginia Electric & Power Co.	80,000	2.88%	15/7/2029	73,509	0.01%
Virginia Electric & Power Co.	75,000	2.30%	15/11/2031	63,146	0.00%
Virginia Electric & Power Co.	95,000	2.40%	30/3/2032	80,240	0.01%
Virginia Electric & Power Co.	110,000	5.00%	1/4/2033	111,385	0.01%
Virginia Electric & Power Co.	75,000	6.00%	15/1/2036	80,455	0.01%
Virginia Electric & Power Co.	90,000	6.00%	15/5/2037	96,905	0.01%
Virginia Electric & Power Co.	70,000	6.35%	30/11/2037	77,116	0.01%
Virginia Electric & Power Co.	100,000	8.88%	15/11/2038	136,506	0.01%
Virginia Electric & Power Co.	75,000	4.00%	15/1/2043	64,061	0.00%
Virginia Electric & Power Co.	70,000	4.65%	15/8/2043	64,222	0.00%
Virginia Electric & Power Co.	90,000	4.45%	15/2/2044	80,428	0.01%
Virginia Electric & Power Co.	55,000	4.20%	15/5/2045	47,106	0.00%
Virginia Electric & Power Co.	75,000	4.00%	15/11/2046	62,182	0.00%
Virginia Electric & Power Co.	80,000	3.80%	15/9/2047	64,074	0.00%
Virginia Electric & Power Co.	90,000	4.60%	1/12/2048	81,504	0.01%
Virginia Electric & Power Co.	85,000	3.30%	1/12/2049	62,203	0.00%
Virginia Electric & Power Co.	130,000	2.45%	15/12/2050	80,141	0.01%
Virginia Electric & Power Co.	130,000	2.95%	15/11/2051	88,771	0.01%
Virginia Electric & Power Co.	90,000	4.63%	15/5/2052	81,416	0.01%
Virginia Electric & Power Co.	110,000	5.45%	1/4/2053	113,509	0.01%
Virginia Electric & Power Co.	105,000	5.70%	15/8/2053	111,513	0.01%
Visa, Inc.	450,000	3.15%	14/12/2025	439,073	0.03%
Visa, Inc.	500,000	1.90%	15/4/2027	465,465	0.03%
Visa, Inc.	225,000	0.75%	15/8/2027	199,042	0.01%
Visa, Inc.	100,000	2.75%	15/9/2027	95,218	0.01%
Visa, Inc.	270,000	2.05%	15/4/2030	237,406	0.02%
Visa, Inc.	145,000	1.10%	15/2/2031	117,664	0.01%
Visa, Inc.	200,000	4.15%	14/12/2035	196,114	0.01%
Visa, Inc.	100,000	2.70%	15/4/2040	77,316	0.01%
Visa, Inc.	670,000	4.30%	14/12/2045	624,960	0.04%
Visa, Inc.	230,000	3.65%	15/9/2047	193,900	0.01%
Visa, Inc.	125,000	2.00%	15/8/2050	77,369	0.01%
Vistra Operations Co. LLC	160,000	5.13%	13/5/2025	158,715	0.01%
Vistra Operations Co. LLC	155,000	3.70%	30/1/2027	146,985	0.01%
Vistra Operations Co. LLC	30,000	4.30%	15/7/2029	28,207	0.00%
Vistra Operations Co. LLC	125,000	6.95%	15/10/2033	131,403	0.01%
VMware LLC	400,000	4.50%	15/5/2025	396,147	0.03%
VMware LLC	300,000	1.40%	15/8/2026	274,288	0.02%
VMware LLC	65,000	4.65%	15/5/2027	64,440	0.00%
VMware LLC	175,000	3.90%	21/8/2027	170,034	0.01%
VMware LLC	150,000	1.80%	15/8/2028	131,644	0.01%
VMware LLC	350,000	2.20%	15/8/2031	289,664	0.02%
Volkswagen Group of America Finance LLC	375,000	4.35%	8/6/2027	367,384	0.02%
Volkswagen Group of America Finance LLC	200,000	6.20%	16/11/2028	209,794	0.01%
Vontier Corp.	200,000	1.80%	1/4/2026	183,957	0.01%
Vontier Corp.	100,000	2.95%	1/4/2031	84,149	0.01%
Voya Financial, Inc.	115,000	5.70%	15/7/2043	113,763	0.01%
Voya Financial, Inc.^	70,000	4.70%	23/1/2048	57,777	0.00%
Vulcan Materials Co.	75,000	4.50%	1/4/2025	74,107	0.01%
Vulcan Materials Co.	200,000	3.50%	1/6/2030	186,066	0.01%
Vulcan Materials Co.	125,000	4.50%	15/6/2047	113,032	0.01%
Vulcan Materials Co.	75,000	4.70%	1/3/2048	70,322	0.00%
W R Berkley Corp.	55,000	4.75%	1/8/2044	49,226	0.00%
W R Berkley Corp.	100,000	4.00%	12/5/2050	79,938	0.01%
W R Berkley Corp.	75,000	3.15%	30/9/2061	47,280	0.00%
Wachovia Corp.	150,000	5.50%	1/8/2035	151,912	0.01%
WakeMed	75,000	3.29%	1/10/2052	54,058	0.00%
Walmart, Inc.	170,000	2.65%	15/12/2024	166,272	0.01%
Walmart, Inc.	300,000	3.55%	26/6/2025	295,933	0.02%
Walmart, Inc.	125,000	3.90%	9/9/2025	123,881	0.01%
Walmart, Inc.	175,000	3.05%	8/7/2026	169,785	0.01%
Walmart, Inc.	150,000	1.05%	17/9/2026	137,981	0.01%
Walmart, Inc.	200,000	3.95%	9/9/2027	198,876	0.01%
Walmart, Inc.	500,000	3.70%	26/6/2028	493,857	0.03%
Walmart, Inc.	100,000	1.50%	22/9/2028	89,378	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walmart, Inc.	120,000	2.38%	24/9/2029	109,346	0.01%
Walmart, Inc.	175,000	4.00%	15/4/2030	174,654	0.01%
Walmart, Inc.	250,000	1.80%	22/9/2031	211,989	0.01%
Walmart, Inc.	350,000	4.15%	9/9/2032	350,009	0.02%
Walmart, Inc.	250,000	4.10%	15/4/2033	247,029	0.02%
Walmart, Inc.	150,000	6.50%	15/8/2037	181,523	0.01%
Walmart, Inc.	380,000	6.20%	15/4/2038	447,899	0.03%
Walmart, Inc.	200,000	3.95%	28/6/2038	190,409	0.01%
Walmart, Inc.	32,000	5.63%	1/4/2040	35,618	0.00%
Walmart, Inc.	70,000	5.00%	25/10/2040	73,956	0.01%
Walmart, Inc.	175,000	2.50%	22/9/2041	129,534	0.01%
Walmart, Inc.	325,000	4.00%	11/4/2043	295,598	0.02%
Walmart, Inc.	187,000	4.05%	29/6/2048	171,057	0.01%
Walmart, Inc.	400,000	2.65%	22/9/2051	279,250	0.02%
Walmart, Inc.	125,000	4.50%	15/4/2053	121,755	0.01%
Walt Disney Co.	650,000	1.75%	13/1/2026	615,117	0.04%
Walt Disney Co.	375,000	3.70%	23/3/2027	369,371	0.02%
Walt Disney Co.	300,000	2.00%	1/9/2029	266,493	0.02%
Walt Disney Co.	500,000	2.65%	13/1/2031	445,110	0.03%
Walt Disney Co.	50,000	6.55%	15/3/2033	57,846	0.00%
Walt Disney Co.	200,000	6.20%	15/12/2034	226,328	0.02%
Walt Disney Co.	195,000	6.15%	1/3/2037	216,498	0.01%
Walt Disney Co.	25,000	3.50%	13/5/2040	21,095	0.00%
Walt Disney Co.	175,000	5.40%	1/10/2043	183,460	0.01%
Walt Disney Co.	200,000	4.95%	15/10/2045	196,492	0.01%
Walt Disney Co.	700,000	2.75%	1/9/2049	481,042	0.03%
Walt Disney Co.	305,000	3.60%	13/1/2051	245,406	0.02%
Walt Disney Co.	200,000	3.80%	13/5/2060	162,909	0.01%
Warnermedia Holdings, Inc.	500,000	3.64%	15/3/2025	489,479	0.03%
Warnermedia Holdings, Inc.	100,000	3.79%	15/3/2025	97,934	0.01%
Warnermedia Holdings, Inc.	655,000	3.76%	15/3/2027	627,771	0.04%
Warnermedia Holdings, Inc.	75,000	4.05%	15/3/2029	71,117	0.00%
Warnermedia Holdings, Inc.	800,000	4.28%	15/3/2032	731,893	0.05%
Warnermedia Holdings, Inc.	560,000	5.05%	15/3/2042	493,740	0.03%
Warnermedia Holdings, Inc.	1,030,000	5.14%	15/3/2052	886,253	0.06%
Warnermedia Holdings, Inc.	424,000	5.39%	15/3/2062	364,640	0.02%
Washington Gas Light Co.	50,000	3.80%	15/9/2046	38,184	0.00%
Washington Gas Light Co.	75,000	3.65%	15/9/2049	56,375	0.00%
Washington University	100,000	3.52%	15/4/2054	80,516	0.01%
Washington University	75,000	4.35%	15/4/2122	63,632	0.00%
Waste Connections, Inc.	150,000	3.50%	1/5/2029	143,476	0.01%
Waste Connections, Inc.	125,000	2.60%	1/2/2030	112,262	0.01%
Waste Connections, Inc.	375,000	4.63%	15/2/2030	379,404	0.03%
Waste Connections, Inc.	75,000	4.20%	15/1/2033	72,844	0.01%
Waste Management, Inc.	125,000	3.15%	15/11/2027	119,768	0.01%
Waste Management, Inc.	200,000	1.15%	15/3/2028	176,027	0.01%
Waste Management, Inc.	225,000	2.00%	1/6/2029	200,240	0.01%
Waste Management, Inc.	350,000	1.50%	15/3/2031	286,085	0.02%
Waste Management, Inc.	175,000	4.63%	15/2/2033	175,704	0.01%
Waste Management, Inc.	100,000	4.88%	15/2/2034	102,044	0.01%
Waste Management, Inc.	100,000	2.50%	15/11/2050	66,583	0.00%
WEC Energy Group, Inc.	145,000	4.75%	9/1/2026	144,429	0.01%
WEC Energy Group, Inc.	100,000	5.15%	1/10/2027	101,510	0.01%
WEC Energy Group, Inc.	300,000	2.20%	15/12/2028	266,938	0.02%
WEC Energy Group, Inc.	15,000	1.80%	15/10/2030	12,248	0.00%
Wells Fargo & Co.	200,000	3.00%	19/2/2025	195,562	0.01%
Wells Fargo & Co.	375,000	3.55%	29/9/2025	366,660	0.02%
Wells Fargo & Co.^	375,000	2.16%	11/2/2026	361,105	0.02%
Wells Fargo & Co.	650,000	3.00%	22/4/2026	622,861	0.04%
Wells Fargo & Co.^	520,000	3.91%	25/4/2026	509,920	0.03%
Wells Fargo & Co.^	225,000	2.19%	30/4/2026	215,650	0.01%
Wells Fargo & Co.	592,000	4.10%	3/6/2026	578,874	0.04%
Wells Fargo & Co.^	325,000	4.54%	15/8/2026	321,789	0.02%
Wells Fargo & Co.	100,000	3.00%	23/10/2026	94,959	0.01%
Wells Fargo & Co.^	375,000	3.20%	17/6/2027	358,544	0.02%
Wells Fargo & Co.^	725,000	3.53%	24/3/2028	691,906	0.05%
Wells Fargo & Co.^	728,000	3.58%	22/5/2028	693,655	0.05%
Wells Fargo & Co.^	650,000	2.39%	2/6/2028	595,301	0.04%
Wells Fargo & Co.^	275,000	4.81%	25/7/2028	273,158	0.02%
Wells Fargo & Co.	400,000	4.15%	24/1/2029	389,142	0.03%
Wells Fargo & Co.^	760,000	5.57%	25/7/2029	775,895	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.^	385,000	6.30%	23/10/2029	406,139	0.03%
Wells Fargo & Co.^	500,000	2.88%	30/10/2030	444,283	0.03%
Wells Fargo & Co.^	450,000	2.57%	11/2/2031	389,089	0.03%
Wells Fargo & Co.^	565,000	3.35%	2/3/2033	494,114	0.03%
Wells Fargo & Co.^	630,000	4.90%	25/7/2033	614,134	0.04%
Wells Fargo & Co.^	560,000	5.39%	24/4/2034	561,997	0.04%
Wells Fargo & Co.^	560,000	5.56%	25/7/2034	570,671	0.04%
Wells Fargo & Co.^	460,000	6.49%	23/10/2034	500,981	0.03%
Wells Fargo & Co.	50,000	5.38%	7/2/2035	51,897	0.00%
Wells Fargo & Co.	75,000	5.95%	15/12/2036	76,524	0.01%
Wells Fargo & Co.^	525,000	3.07%	30/4/2041	396,931	0.03%
Wells Fargo & Co.	375,000	5.38%	2/11/2043	365,050	0.02%
Wells Fargo & Co.	375,000	5.61%	15/1/2044	374,118	0.03%
Wells Fargo & Co.	200,000	4.65%	4/11/2044	176,152	0.01%
Wells Fargo & Co.	300,000	3.90%	1/5/2045	247,982	0.02%
Wells Fargo & Co.	300,000	4.90%	17/11/2045	273,636	0.02%
Wells Fargo & Co.	305,000	4.40%	14/6/2046	256,398	0.02%
Wells Fargo & Co.	300,000	4.75%	7/12/2046	264,984	0.02%
Wells Fargo & Co.^	705,000	5.01%	4/4/2051	672,458	0.05%
Wells Fargo & Co.^	500,000	4.61%	25/4/2053	451,898	0.03%
Wells Fargo Bank NA	275,000	5.45%	7/8/2026	279,480	0.02%
Wells Fargo Bank NA	350,000	5.25%	11/12/2026	354,474	0.02%
Wells Fargo Bank NA	100,000	5.95%	26/8/2036	103,334	0.01%
Wells Fargo Bank NA	250,000	5.85%	1/2/2037	262,600	0.02%
Wells Fargo Bank NA	175,000	6.60%	15/1/2038	194,955	0.01%
Wells Fargo Commercial Mortgage Trust 2014	100,000	3.41%	15/12/2047	97,232	0.01%
Wells Fargo Commercial Mortgage Trust 2015	370,000	3.41%	15/5/2048	352,308	0.02%
Wells Fargo Commercial Mortgage Trust 2015	175,000	3.54%	15/5/2048	169,482	0.01%
Wells Fargo Commercial Mortgage Trust 2015	333,000	3.64%	15/6/2048	322,046	0.02%
Wells Fargo Commercial Mortgage Trust 2015	194,116	3.79%	15/9/2048	187,941	0.01%
Wells Fargo Commercial Mortgage Trust 2015	65,000	3.18%	15/4/2050	63,001	0.00%
Wells Fargo Commercial Mortgage Trust 2015	150,000	3.84%	15/9/2058	145,154	0.01%
Wells Fargo Commercial Mortgage Trust 2015	84,842	3.41%	15/9/2058	83,475	0.01%
Wells Fargo Commercial Mortgage Trust 2015	30,802	3.57%	15/9/2058	30,288	0.00%
Wells Fargo Commercial Mortgage Trust 2016	250,000	3.10%	15/6/2049	234,522	0.02%
Wells Fargo Commercial Mortgage Trust 2016	100,000	2.65%	15/8/2049	92,797	0.01%
Wells Fargo Commercial Mortgage Trust 2016	150,000	3.37%	15/10/2049	134,790	0.01%
Wells Fargo Commercial Mortgage Trust 2016	230,000	3.79%	15/12/2049	220,257	0.01%
Wells Fargo Commercial Mortgage Trust 2016	100,000	3.42%	15/11/2059	89,981	0.01%
Wells Fargo Commercial Mortgage Trust 2017	68,000	3.45%	15/7/2050	63,874	0.00%
Wells Fargo Commercial Mortgage Trust 2017^	69,000	3.67%	15/7/2050	63,438	0.00%
Wells Fargo Commercial Mortgage Trust 2017	125,000	3.70%	15/9/2050	114,757	0.01%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.42%	15/9/2050	46,767	0.00%
Wells Fargo Commercial Mortgage Trust 2017	175,000	3.58%	15/10/2050	165,160	0.01%
Wells Fargo Commercial Mortgage Trust 2017	125,000	3.32%	15/10/2050	117,553	0.01%
Wells Fargo Commercial Mortgage Trust 2017^	50,000	3.85%	15/10/2050	46,116	0.00%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.47%	15/11/2050	47,097	0.00%
Wells Fargo Commercial Mortgage Trust 2017	100,000	3.33%	15/12/2050	91,585	0.01%
Wells Fargo Commercial Mortgage Trust 2018	50,000	4.15%	15/8/2051	47,546	0.00%
Wells Fargo Commercial Mortgage Trust 2018	50,000	4.30%	15/1/2052	48,231	0.00%
Wells Fargo Commercial Mortgage Trust 2018	100,000	4.44%	15/9/2061	96,971	0.01%
Welltower OP LLC	100,000	4.00%	1/6/2025	98,231	0.01%
Welltower OP LLC	300,000	4.25%	1/4/2026	295,503	0.02%
Welltower OP LLC	90,000	2.70%	15/2/2027	84,509	0.01%
Welltower OP LLC	200,000	2.05%	15/1/2029	176,022	0.01%
Welltower OP LLC	200,000	3.10%	15/1/2030	180,542	0.01%
Welltower OP LLC	200,000	2.75%	15/1/2032	170,159	0.01%
Welltower OP LLC	50,000	6.50%	15/3/2041	55,146	0.00%
Welltower OP LLC	75,000	4.95%	1/9/2048	71,071	0.00%
Western & Southern Life Insurance Co.	150,000	5.15%	15/1/2049	140,506	0.01%
Western Digital Corp.	325,000	4.75%	15/2/2026	318,619	0.02%
Western Digital Corp.	150,000	2.85%	1/2/2029	128,694	0.01%
Western Midstream Operating LP	315,000	3.10%	1/2/2025	306,845	0.02%
Western Midstream Operating LP	280,000	4.05%	1/2/2030	262,207	0.02%
Western Midstream Operating LP	60,000	5.45%	1/4/2044	54,380	0.00%
Western Midstream Operating LP	205,000	5.30%	1/3/2048	179,356	0.01%
Western Midstream Operating LP	190,000	5.25%	1/2/2050	169,710	0.01%
Western Union Co.	354,000	2.85%	10/1/2025	343,938	0.02%
Western Union Co.	100,000	1.35%	15/3/2026	92,045	0.01%
Western Union Co.	125,000	2.75%	15/3/2031	104,108	0.01%
Westinghouse Air Brake Technologies Corp.	200,000	3.20%	15/6/2025	193,542	0.01%

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Westinghouse Air Brake Technologies Corp.	125,000	3.45%	15/11/2026	119,557	0.01%
Westinghouse Air Brake Technologies Corp.	200,000	4.70%	15/9/2028	197,821	0.01%
Westlake Corp.	200,000	3.60%	15/8/2026	193,281	0.01%
Westlake Corp.	100,000	3.38%	15/6/2030	90,549	0.01%
Westlake Corp.	100,000	5.00%	15/8/2046	91,732	0.01%
Westlake Corp.	65,000	4.38%	15/11/2047	54,451	0.00%
Westlake Corp.	125,000	3.38%	15/8/2061	80,886	0.01%
Weyerhaeuser Co.	275,000	4.00%	15/4/2030	262,382	0.02%
Weyerhaeuser Co.	71,000	7.38%	15/3/2032	82,484	0.01%
Weyerhaeuser Co.	200,000	3.38%	9/3/2033	177,508	0.01%
WFRBS Commercial Mortgage Trust 2013^	18,405	4.36%	15/8/2046	17,343	0.00%
WFRBS Commercial Mortgage Trust 2014	274,000	4.18%	15/5/2047	260,513	0.02%
WFRBS Commercial Mortgage Trust 2014	25,000	4.00%	15/5/2047	24,733	0.00%
Whirlpool Corp.	120,000	3.70%	1/5/2025	117,315	0.01%
Whirlpool Corp.	150,000	4.50%	1/6/2046	126,896	0.01%
Whirlpool Corp.	100,000	4.60%	15/5/2050	84,432	0.01%
William Marsh Rice University	110,000	3.57%	15/5/2045	91,855	0.01%
Williams Cos, Inc.	295,000	3.90%	15/1/2025	290,322	0.02%
Williams Cos, Inc.	105,000	4.00%	15/9/2025	103,080	0.01%
Williams Cos, Inc.	175,000	5.40%	2/3/2026	176,767	0.01%
Williams Cos, Inc.	135,000	3.75%	15/6/2027	130,135	0.01%
Williams Cos, Inc.	200,000	3.50%	15/11/2030	183,352	0.01%
Williams Cos, Inc.	330,000	2.60%	15/3/2031	282,515	0.02%
Williams Cos, Inc.	35,000	8.75%	15/3/2032	42,464	0.00%
Williams Cos, Inc.	90,000	4.65%	15/8/2032	87,942	0.01%
Williams Cos, Inc.	120,000	5.65%	15/3/2033	125,460	0.01%
Williams Cos, Inc.	250,000	6.30%	15/4/2040	267,355	0.02%
Williams Cos, Inc.	75,000	5.80%	15/11/2043	75,647	0.01%
Williams Cos, Inc.	100,000	5.40%	4/3/2044	97,471	0.01%
Williams Cos, Inc.	55,000	5.75%	24/6/2044	55,524	0.00%
Williams Cos, Inc.	125,000	4.90%	15/1/2045	113,794	0.01%
Williams Cos, Inc.	100,000	5.10%	15/9/2045	94,259	0.01%
Williams Cos, Inc.	160,000	4.85%	1/3/2048	145,565	0.01%
Williams Cos, Inc.	55,000	3.50%	15/10/2051	40,308	0.00%
Williams Cos, Inc.	55,000	5.30%	15/8/2052	53,385	0.00%
Willis North America, Inc.	100,000	5.35%	15/5/2033	101,078	0.01%
Willis North America, Inc.	175,000	3.88%	15/9/2049	135,414	0.01%
Willis-Knighton Medical Center	50,000	4.81%	1/9/2048	44,624	0.00%
Willis-Knighton Medical Center	50,000	3.07%	1/3/2051	32,001	0.00%
Wisconsin Electric Power Co.	50,000	2.05%	15/12/2024	48,550	0.00%
Wisconsin Electric Power Co.	70,000	4.75%	30/9/2032	70,728	0.00%
Wisconsin Electric Power Co.	100,000	5.63%	15/5/2033	108,022	0.01%
Wisconsin Electric Power Co.	65,000	4.30%	15/10/2048	56,895	0.00%
Wisconsin Power & Light Co.	50,000	3.05%	15/10/2027	47,158	0.00%
Wisconsin Power & Light Co.	75,000	3.95%	1/9/2032	70,943	0.00%
Wisconsin Power & Light Co.	40,000	4.95%	1/4/2033	40,085	0.00%
Wisconsin Power & Light Co.	50,000	6.38%	15/8/2037	54,496	0.00%
Wisconsin Power & Light Co.	90,000	3.65%	1/4/2050	69,084	0.00%
Wisconsin Public Service Corp.	75,000	3.67%	1/12/2042	60,571	0.00%
Wisconsin Public Service Corp.	135,000	4.75%	1/11/2044	125,222	0.01%
Workday, Inc.	275,000	3.50%	1/4/2027	265,929	0.02%
Workday, Inc.	250,000	3.80%	1/4/2032	232,957	0.02%
WP Carey, Inc.	125,000	4.00%	1/2/2025	123,145	0.01%
WP Carey, Inc.	150,000	4.25%	1/10/2026	146,463	0.01%
WP Carey, Inc.	50,000	3.85%	15/7/2029	46,881	0.00%
WP Carey, Inc.	100,000	2.25%	1/4/2033	78,145	0.01%
WRKCo, Inc.	200,000	3.75%	15/3/2025	196,223	0.01%
WRKCo, Inc.	250,000	3.90%	1/6/2028	238,764	0.02%
WRKCo, Inc.	200,000	4.90%	15/3/2029	201,084	0.01%
WRKCo, Inc.	200,000	3.00%	15/6/2033	172,523	0.01%
WW Grainger, Inc.	225,000	1.85%	15/2/2025	217,223	0.01%
WW Grainger, Inc.	150,000	3.75%	15/5/2046	125,599	0.01%
WW Grainger, Inc.	100,000	4.20%	15/5/2047	90,196	0.01%
Wyeth LLC	150,000	6.00%	15/2/2036	165,702	0.01%
Wyeth LLC	425,000	5.95%	1/4/2037	466,193	0.03%
Xcel Energy, Inc.	150,000	3.30%	1/6/2025	146,432	0.01%
Xcel Energy, Inc.	50,000	3.35%	1/12/2026	48,187	0.00%
Xcel Energy, Inc.	225,000	4.00%	15/6/2028	219,569	0.01%
Xcel Energy, Inc.	190,000	2.35%	15/11/2031	156,492	0.01%
Xcel Energy, Inc.	65,000	4.60%	1/6/2032	63,463	0.00%
Xcel Energy, Inc.	35,000	5.45%	15/8/2033	36,135	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Xcel Energy, Inc.	140,000	3.50%	1/12/2049	103,535	0.01%
XL Group Ltd.	50,000	5.25%	15/12/2043	48,245	0.00%
Xylem, Inc.	100,000	3.25%	1/11/2026	96,365	0.01%
Xylem, Inc.	125,000	2.25%	30/1/2031	107,144	0.01%
Xylem, Inc.	50,000	4.38%	1/11/2046	43,084	0.00%
Yale University	125,000	1.48%	15/4/2030	104,222	0.01%
Yale University	100,000	2.40%	15/4/2050	65,885	0.00%
Yale-New Haven Health Services Corp.	75,000	2.50%	1/7/2050	45,506	0.00%
Zimmer Biomet Holdings, Inc.	375,000	2.60%	24/11/2031	320,778	0.02%
Zoetis, Inc.	150,000	3.00%	12/9/2027	142,400	0.01%
Zoetis, Inc.	75,000	3.90%	20/8/2028	73,428	0.01%
Zoetis, Inc.	275,000	2.00%	15/5/2030	236,986	0.02%
Zoetis, Inc.	125,000	5.60%	16/11/2032	134,023	0.01%
Zoetis, Inc.	100,000	4.70%	1/2/2043	95,577	0.01%
Zoetis, Inc.	200,000	3.95%	12/9/2047	170,076	0.01%
				<b>917,863,667</b>	<b>61.44%</b>
<b>Uruguay 0.15% (31 December 2022: 0.15%)</b>					
Uruguay Government International Bond	150,000	4.38%	27/10/2027	151,040	0.01%
Uruguay Government International Bond	401,825	4.38%	23/1/2031	398,084	0.03%
Uruguay Government International Bond	100,000	7.88%	15/1/2033	122,065	0.01%
Uruguay Government International Bond	258,826	5.75%	28/10/2034	280,369	0.02%
Uruguay Government International Bond	263,500	7.63%	21/3/2036	327,646	0.02%
Uruguay Government International Bond	107,537	4.13%	20/11/2045	97,518	0.01%
Uruguay Government International Bond	480,280	5.10%	18/6/2050	481,494	0.03%
Uruguay Government International Bond	370,000	4.98%	20/4/2055	360,793	0.02%
				<b>2,219,009</b>	<b>0.15%</b>
<b>Total Fixed Income</b>				<b>1,475,824,841</b>	<b>98.78%</b>
<b>Total Transferable Securities</b>				<b>1,475,824,841</b>	<b>98.78%</b>

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (31 December 2022: (0.00%))</b>				
<b>Futures 0.01% (31 December 2022: (0.00%))</b>				
US Treasury Note 2 Year March 2024	25	\$5,104,118	43,733	0.01%
US Treasury Long Bond March 2024	10	\$1,247,344	2,031	0.00%
US Treasury Ultra Bond March 2024	5	\$667,589	380	0.00%
US Treasury Ultra 10 Year March 2024	5	\$590,012	66	0.00%
US Treasury Note 10 Year March 2024	16	\$1,806,238	13	0.00%
US Treasury Note 5 Year March 2024	(6)	\$(651,797)	(844)	(0.00%)
			<b>45,379</b>	<b>0.01%</b>
<b>Total Financial Derivative Instruments Dealt in on a Regulated Market</b>			<b>45,379</b>	<b>0.01%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.41% (31 December 2022: 0.70%)</b>							
<b>Forward Currency Exchange Contracts (0.00%) (31 December 2022: (0.00%))</b>							
EUR	1,751	USD	(1,935)	Morgan Stanley	5/1/2024	—	0.00%
EUR	2,691	USD	(2,989)	BNP Paribas	4/1/2024	(16)	(0.00%)
						<b>(16)</b>	<b>(0.00%)</b>

<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.41% (31 December 2022: 0.70%)</b>							
GBP	496,436,972	USD	(628,642,606)	UBS AG	3/1/2024	4,215,064	0.28%
EUR	100,344,636	USD	(109,638,255)	UBS AG	3/1/2024	1,207,461	0.08%
EUR	19,649,265	USD	(21,213,582)	Toronto-Dominion Bank	3/1/2024	491,981	0.03%
GBP	10,091,081	USD	(12,778,669)	State Street Bank & Trust Co.	3/1/2024	85,437	0.01%
EUR	4,000,111	USD	(4,370,613)	State Street Bank & Trust Co.	3/1/2024	48,110	0.01%
GBP	5,045,541	USD	(6,389,335)	State Street Bank & Trust Co.	3/1/2024	42,719	0.00%
GBP	5,045,541	USD	(6,389,426)	BNP Paribas	3/1/2024	42,628	0.00%
EUR	1,230,667	USD	(1,329,639)	BNP Paribas	3/1/2024	29,818	0.00%
EUR	126,951,643	USD	(140,401,281)	UBS AG	2/2/2024	16,575	0.00%
GBP	512,284,983	USD	(653,167,452)	UBS AG	2/2/2024	10,664	0.00%
EUR	379,687	USD	(409,279)	JPMorgan Chase Bank	3/1/2024	10,142	0.00%
USD	2,242,224	GBP	(1,753,357)	BNP Paribas	3/1/2024	7,046	0.00%
GBP	738,454	USD	(934,573)	State Street Bank & Trust Co.	3/1/2024	6,808	0.00%
EUR	473,683	USD	(517,390)	BNP Paribas	3/1/2024	5,864	0.00%
GBP	494,586	USD	(625,397)	State Street Bank & Trust Co.	3/1/2024	5,101	0.00%
EUR	203,377	USD	(220,041)	JPMorgan Chase Bank	3/1/2024	4,620	0.00%
GBP	941,082	USD	(1,195,340)	State Street Bank & Trust Co.	3/1/2024	4,351	0.00%
EUR	263,825	USD	(288,192)	State Street Bank & Trust Co.	3/1/2024	3,242	0.00%
GBP	187,104	USD	(235,342)	JPMorgan Chase Bank	3/1/2024	3,178	0.00%
GBP	209,228	USD	(263,578)	BNP Paribas	3/1/2024	3,145	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	2,460,618	GBP	(1,927,920)	State Street Bank & Trust Co.	3/1/2024	2,906	0.00%
GBP	139,023	USD	(174,692)	State Street Bank & Trust Co.	3/1/2024	2,534	0.00%
EUR	852,699	USD	(939,401)	JPMorgan Chase Bank	3/1/2024	2,533	0.00%
EUR	178,516	USD	(195,004)	State Street Bank & Trust Co.	3/1/2024	2,194	0.00%
GBP	131,124	USD	(165,948)	State Street Bank & Trust Co.	3/1/2024	1,209	0.00%
GBP	76,774	USD	(96,859)	JPMorgan Chase Bank	3/1/2024	1,012	0.00%
EUR	32,013	USD	(34,431)	JPMorgan Chase Bank	3/1/2024	932	0.00%
EUR	166,957	USD	(183,567)	State Street Bank & Trust Co.	3/1/2024	862	0.00%
GBP	63,253	USD	(79,789)	State Street Bank & Trust Co.	3/1/2024	846	0.00%
GBP	177,021	USD	(225,110)	State Street Bank & Trust Co.	3/1/2024	557	0.00%
EUR	3,929,071	USD	(4,345,292)	BNP Paribas	2/2/2024	550	0.00%
EUR	71,386	USD	(78,377)	BNP Paribas	3/1/2024	480	0.00%
GBP	16,403,941	USD	(20,915,238)	State Street Bank & Trust Co.	2/2/2024	259	0.00%
EUR	18,682	USD	(20,412)	State Street Bank & Trust Co.	3/1/2024	225	0.00%
USD	653,060,896	GBP	(512,284,983)	UBS AG	3/1/2024	188	0.00%
GBP	32,265	USD	(40,998)	UBS AG	3/1/2024	133	0.00%
GBP	13,500	USD	(17,200)	JPMorgan Chase Bank	3/1/2024	10	0.00%
GBP	443,395	USD	(565,334)	State Street Bank & Trust Co.	2/2/2024	7	0.00%
USD	4,389	EUR	(3,969)	Morgan Stanley	2/2/2024	(1)	(0.00%)
USD	267,395	GBP	(209,724)	State Street Bank & Trust Co.	2/2/2024	(9)	(0.00%)
USD	140,237,132	EUR	(126,951,643)	UBS AG	3/1/2024	(17)	(0.00%)
USD	19,556	EUR	(17,789)	JPMorgan Chase Bank	3/1/2024	(94)	(0.00%)
USD	94,873	EUR	(86,004)	UBS AG	3/1/2024	(132)	(0.00%)
GBP	131,026	USD	(167,322)	State Street Bank & Trust Co.	3/1/2024	(290)	(0.00%)
USD	77,253	EUR	(70,209)	JPMorgan Chase Bank	3/1/2024	(303)	(0.00%)
EUR	68,995	USD	(76,625)	BNP Paribas	3/1/2024	(410)	(0.00%)
USD	24,960	GBP	(19,923)	JPMorgan Chase Bank	3/1/2024	(438)	(0.00%)
EUR	105,899	USD	(117,628)	BNP Paribas	3/1/2024	(647)	(0.00%)
USD	42,188	GBP	(33,607)	State Street Bank & Trust Co.	3/1/2024	(655)	(0.00%)
USD	250,106	EUR	(227,022)	JPMorgan Chase Bank	3/1/2024	(674)	(0.00%)
USD	39,402	EUR	(36,383)	State Street Bank & Trust Co.	3/1/2024	(788)	(0.00%)
USD	115,085	EUR	(105,365)	State Street Bank & Trust Co.	3/1/2024	(1,307)	(0.00%)
USD	102,163	EUR	(94,152)	BNP Paribas	3/1/2024	(1,842)	(0.00%)
USD	430,915	EUR	(391,923)	JPMorgan Chase Bank	3/1/2024	(2,022)	(0.00%)
USD	936,555	GBP	(736,485)	State Street Bank & Trust Co.	3/1/2024	(2,316)	(0.00%)
USD	500,716	GBP	(395,406)	State Street Bank & Trust Co.	3/1/2024	(3,348)	(0.00%)
USD	243,055	EUR	(223,094)	BNP Paribas	3/1/2024	(3,386)	(0.00%)
EUR	680,400	USD	(755,645)	BNP Paribas	3/1/2024	(4,041)	(0.00%)
USD	562,564	GBP	(444,895)	State Street Bank & Trust Co.	3/1/2024	(4,588)	(0.00%)
USD	322,111	GBP	(256,722)	JPMorgan Chase Bank	3/1/2024	(5,158)	(0.00%)
USD	223,224	EUR	(206,844)	JPMorgan Chase Bank	3/1/2024	(5,267)	(0.00%)
GBP	2,693,561	USD	(3,439,710)	State Street Bank & Trust Co.	3/1/2024	(5,959)	(0.00%)
USD	1,067,403	GBP	(842,549)	State Street Bank & Trust Co.	3/1/2024	(6,678)	(0.00%)
USD	2,017,516	GBP	(1,588,375)	State Street Bank & Trust Co.	3/1/2024	(7,344)	(0.00%)
USD	335,334	EUR	(310,370)	State Street Bank & Trust Co.	3/1/2024	(7,516)	(0.00%)
USD	1,267,174	GBP	(1,002,482)	Morgan Stanley	3/1/2024	(10,790)	(0.00%)
USD	1,719,170	GBP	(1,360,432)	BNP Paribas	3/1/2024	(15,109)	(0.00%)
<b>Total OTC Financial Derivative Instruments</b>						<b>6,170,262</b>	<b>0.41%</b>
<b>Total Investments</b>						<b>1,482,040,466</b>	<b>99.20%</b>
<b>Other Assets and Liabilities</b>						<b>11,949,382</b>	<b>0.80%</b>
<b>Net Assets</b>						<b>1,493,989,848</b>	<b>100.00%</b>
<b>Analysis of Total Assets</b>						<b>US Dollars (\$)</b>	<b>% of Total Assets</b>
(a)	Transferable securities admitted to an official stock exchange listing					820,614,258	54.70%
(b)	Transferable securities dealt in on another regulated market					633,154,103	42.21%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					22,056,480	1.47%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					46,223	0.00%
(e)	Total OTC Financial Derivative Instruments					6,261,391	0.42%
(f)	Other assets					17,985,569	1.20%
<b>Total Assets</b>						<b>1,500,118,024</b>	<b>100.00%</b>

<sup>^</sup> Floating Rate Note (FRN). The effective interest rate is at 31 December 2023.

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	1,475,824,841	1,478,068,909
Financial Derivative Instruments	3,17	6,307,614	10,607,190
Cash	3	240,119	912,966
Unrealised Appreciation on Spot Currency Contracts		988	—
Receivables:			
Interest and Dividends		15,624,616	14,728,496
Capital Shares Issued		1,269,253	1,990,900
Investments Sold		828,191	4,458,378
Margin Cash Due from Broker	3	—	23,976
Other Receivables		22,402	24,367
<b>Total Current Assets</b>		<b>1,500,118,024</b>	<b>1,510,815,182</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	91,989	100,837
Bank Overdraft		256,421	—
Unrealised Depreciation on Spot Currency Contracts		—	135
Payables and Other Liabilities:			
Investments Purchased		4,409,559	13,786,047
Income Distribution Payable		857,566	733,291
Capital Shares Redeemed		329,392	2,107,516
Margin Cash Due to Broker	3	45,257	—
Management Fees Payable	12	137,992	141,739
<b>Total Current Liabilities</b>		<b>6,128,176</b>	<b>16,869,565</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>1,493,989,848</b>	<b>1,493,945,617</b>

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>EUR Acc</b>			
US (\$) Equivalent	36,862,186	28,579,922	37,959,431
Net Assets	33,370,015	26,779,033	33,379,732
Number of Shares Outstanding	131,803	110,268	125,007
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>253.18</b>	<b>242.85</b>	<b>267.02</b>
<b>Institutional Plus EUR Acc</b>			
US (\$) Equivalent	1,755,919	1,887,498	13,160,705
Net Assets	1,589,570	1,768,562	11,572,903
Number of Shares Outstanding	9,799	11,370	67,695
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>162.22</b>	<b>155.55</b>	<b>170.96</b>
<b>Institutional Plus EUR Hedged Acc</b>			
US (\$) Equivalent	143,990,198	135,653,206	147,630,974
Net Assets	130,349,161	127,105,372	129,819,711
Number of Shares Outstanding	1,259,543	1,293,999	1,098,629
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>103.49</b>	<b>98.23</b>	<b>118.17</b>
<b>GBP Hedged Acc</b>			
US (\$) Equivalent	628,572,202	669,936,552	831,976,293
Net Assets	493,075,160	556,934,549	614,253,993
Number of Shares Outstanding	4,167,195	5,026,969	4,664,542
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>118.32</b>	<b>110.79</b>	<b>131.69</b>
<b>Institutional Plus GBP Hedged Acc</b>			
US (\$) Equivalent	2,748,913	8,903,935	844,066
Net Assets	2,156,348	7,402,058	623,180
Number of Shares Outstanding	20,669	75,714	5,362
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>104.33</b>	<b>97.76</b>	<b>116.22</b>
<b>Institutional Plus GBP Hedged Dist</b>			
US (\$) Equivalent	39,329,259	5,371,958	19,372,515
Net Assets	30,851,318	4,465,839	14,302,865
Number of Shares Outstanding	375,254	55,784	145,269
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>82.21</b>	<b>80.06</b>	<b>98.46</b>
<b>USD Acc</b>			
Net Assets	455,279,362	394,272,819	298,303,272
Number of Shares Outstanding	2,239,880	2,093,099	1,351,687
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>203.26</b>	<b>188.37</b>	<b>220.69</b>
<b>Institutional Plus USD Acc</b>			
Net Assets	139,878,817	171,444,419	228,041,655
Number of Shares Outstanding	1,064,776	1,408,800	1,600,071
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>131.37</b>	<b>121.70</b>	<b>142.52</b>
<b>Institutional Plus USD Dist</b>			
Net Assets	45,572,992	77,895,308	14,619,068
Number of Shares Outstanding	487,866	864,725	134,052
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>93.41</b>	<b>90.08</b>	<b>109.06</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		60,225,441	48,486,748
Other Income		192,921	523,130
Net Gain/(Loss) on Financial Instruments		87,460,057	(391,778,454)
<b>Total Investment Income/(Loss)</b>		<b>147,878,419</b>	<b>(342,768,576)</b>
<b>Expenses</b>			
Management Fees	12	1,622,840	1,599,121
Transaction Fees and Commissions		5,090	4,872
<b>Total Expenses</b>		<b>1,627,930</b>	<b>1,603,993</b>
<b>Finance Costs</b>			
Interest Expense		25,101	6,590
Distribution	6	2,774,647	1,465,587
<b>Total Finance Costs</b>		<b>2,799,748</b>	<b>1,472,177</b>
<b>Net Investment Income/(Loss)</b>		<b>143,450,741</b>	<b>(345,844,746)</b>
Taxation	5	(27,233)	(23,312)
<b>Net Increase/(Decrease) in Net Assets</b>		<b>143,423,508</b>	<b>(345,868,058)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	143,423,508	(345,868,058)
<b>Capital Transactions</b>		
Subscriptions	312,412,348	579,595,009
Redemptions	(455,791,625)	(331,689,313)
Total Capital Transactions	(143,379,277)	247,905,696
Total Increase/(Decrease) for the Year	44,231	(97,962,362)
<b>Net Assets</b>		
Beginning of Year	1,493,945,617	1,591,907,979
End of Year	<b>1,493,989,848</b>	<b>1,493,945,617</b>

# Vanguard U.S. Treasury Inflation-Protected Securities Index Fund

Managed by Vanguard Global Advisers, LLC.

## Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.S. Government Inflation-Linked 1–10 Year Index, a market-weighted index designed to measure the performance of US Treasury Inflation-Protected Securities ("TIPS") with maturities between 1 and 10 years.

## Performance Summary (unaudited)

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

- For much of the period, concerns about inflation and whether policymakers' efforts to rein it in might spur a global recession were top of mind for many investors.
- Early on, energy prices continued to cool amid an outlook for slower economic growth, but price increases then began to broaden to other categories, notably the services sector, which felt the effects of tight labour markets.
- The prospect of inflation remaining stubbornly high kept central banks – including the Federal Reserve, the European Central Bank and the Bank of England – raising interest rates in the first part of 2023 but through less aggressive hikes than in parts of 2022.
- Although financial markets slumped in autumn over concerns that interest rates might remain high for an extended period, they rallied sharply towards year-end as falling inflation and softening economic growth raised the odds of the Fed cutting rates in 2024.
- Bonds worldwide, as measured by the Bloomberg Global Aggregate Bond Index, returned 5.72% unhedged in US dollars for the 12 months ended 31 December 2023.
- The nominal US Treasury yield curve inverted further over the year, with a sharp increase at the shortest end of the maturity spectrum. Broadly, longer-duration bonds outpaced shorter-term issues, and bonds with lower credit ratings did better than higher-rated debt.
- In this environment, the fund's benchmark index returned 4.39% for the 12 months.
- TIPS posted modestly higher returns than nominal US Treasuries but lower returns than those of credit bonds. Within the index, shorter maturities had modestly higher returns than longer maturities – a reversal from nominal bonds.

Benchmark returns in the commentary above are in US dollars.

### Benchmark: Bloomberg U.S. Government Inflation-Linked 1–10 Year Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Select CHF Hedged Acc	0.08%	0.71%	-0.36%
Benchmark	-0.12	0.73	-0.32
Tracking Difference*	0.20		
Select CHF Hedged Income	0.08%	0.70%	-0.37%
Benchmark	-0.12	0.73	-0.33
Tracking Difference*	0.20		
Select EUR Hedged Acc	2.17%	1.42%	0.28%
Benchmark	2.06	1.48	0.34
Tracking Difference*	0.11		
Select EUR Hedged Income	2.18%	1.42%	0.28%
Benchmark	2.06	1.48	0.34
Tracking Difference*	0.12		
Select GBP Hedged Acc	3.66%	2.46%	1.30%
Benchmark	3.58	2.54	1.39
Tracking Difference*	0.08		
Select GBP Hedged Income	3.67%	2.47%	1.29%
Benchmark	3.58	2.54	1.37
Tracking Difference*	0.09		
Select SGD Hedged Acc	2.92%	2.90%	1.83%
Benchmark	2.80	2.95	1.91
Tracking Difference*	0.12		

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	One Year	Five Years	Ten Years or Since Inception <sup>1</sup>
Select USD Acc	4.44%	3.41%	2.35%
Benchmark	4.39	3.48	2.44
Tracking Difference*	0.05		
Select USD Income	4.44%	3.41%	2.35%
Benchmark	4.39	3.48	2.44
Tracking Difference*	0.05		

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

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

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

<sup>1</sup> Since-inception returns: Select CHF Hedged Acc, Select EUR Hedged Acc, Select EUR Hedged Income, Select GBP Hedged Acc, Select USD Acc and Select USD Income, 24 October 2016; Select CHF Hedged Income, Select GBP Hedged Income and Select SGD Hedged Acc, 25 October 2016.

## Significant Portfolio Changes (unaudited)

For the Year Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
<b>Purchases</b>			<b>Sales</b>		
US Treasury Inflation Indexed Bonds 1.13% 15/1/2033	41,461,688	40,877,802	US Treasury Inflation Indexed Bonds 0.13% 15/7/2024	71,913,161	70,098,497
US Treasury Inflation Indexed Bonds 1.25% 15/4/2028	24,257,484	23,924,038	US Treasury Inflation Indexed Bonds 0.13% 15/10/2024	57,009,032	55,358,373
US Treasury Inflation Indexed Bonds 1.38% 15/7/2033	20,587,436	19,488,277	US Treasury Inflation Indexed Bonds 0.50% 15/4/2024	50,966,911	49,866,088
US Treasury Inflation Indexed Bonds 0.13% 15/7/2024	18,577,889	18,094,530	US Treasury Inflation Indexed Bonds 0.63% 15/1/2024	50,171,824	49,190,953
US Treasury Inflation Indexed Bonds 2.38% 15/10/2028	15,722,754	15,919,683	US Treasury Inflation Indexed Bonds 0.25% 15/1/2025	40,387,643	39,173,970
US Treasury Inflation Indexed Bonds 0.13% 15/10/2024	14,497,357	14,040,397	US Treasury Inflation Indexed Bonds 0.63% 15/1/2026	39,764,981	38,586,002
US Treasury Inflation Indexed Bonds 0.50% 15/4/2024	11,767,900	11,576,212	US Treasury Inflation Indexed Bonds 0.13% 15/1/2032	42,402,055	38,112,368
US Treasury Inflation Indexed Bonds 0.25% 15/1/2025	4,935,913	4,774,935	US Treasury Inflation Indexed Bonds 0.38% 15/7/2025	39,228,423	38,097,132
US Treasury Inflation Indexed Bonds 0.13% 15/1/2031	5,184,656	4,656,413	US Treasury Inflation Indexed Bonds 0.63% 15/7/2032	39,154,946	36,708,466
US Treasury Inflation Indexed Bonds 0.63% 15/7/2032	5,025,882	4,638,409	US Treasury Inflation Indexed Bonds 0.13% 15/1/2031	39,131,251	35,608,571
US Treasury Inflation Indexed Bonds 0.13% 15/1/2032	4,809,886	4,277,472	US Treasury Inflation Indexed Bonds 0.13% 15/7/2031	39,269,167	35,565,336
US Treasury Inflation Indexed Bonds 0.38% 15/7/2025	3,974,015	3,831,159	US Treasury Inflation Indexed Bonds 0.13% 15/7/2030	38,118,952	34,992,558
US Treasury Inflation Indexed Bonds 0.13% 15/7/2026	3,944,059	3,732,879	US Treasury Inflation Indexed Bonds 2.38% 15/1/2025	33,927,758	34,048,880
US Treasury Inflation Indexed Bonds 0.13% 15/7/2030	4,000,993	3,639,349	US Treasury Inflation Indexed Bonds 0.38% 15/1/2027	35,445,368	33,893,840
US Treasury Inflation Indexed Bonds 1.63% 15/10/2027	3,531,995	3,543,796	US Treasury Inflation Indexed Bonds 0.13% 15/7/2026	35,285,343	33,714,787
US Treasury Inflation Indexed Bonds 0.13% 15/10/2026	3,683,928	3,478,634	US Treasury Inflation Indexed Bonds 0.50% 15/1/2028	35,056,873	33,484,103
US Treasury Inflation Indexed Bonds 0.25% 15/7/2029	3,610,497	3,324,971	US Treasury Inflation Indexed Bonds 0.25% 15/7/2029	35,340,297	33,014,508
US Treasury Inflation Indexed Bonds 0.13% 15/7/2031	3,632,504	3,247,808	US Treasury Inflation Indexed Bonds 0.13% 15/1/2030	35,848,017	32,939,089
US Treasury Inflation Indexed Bonds 0.63% 15/1/2026	3,358,463	3,237,982	US Treasury Inflation Indexed Bonds 0.13% 15/4/2026	34,260,636	32,649,292
US Treasury Inflation Indexed Bonds 0.38% 15/7/2027	3,297,349	3,121,004	US Treasury Inflation Indexed Bonds 0.38% 15/7/2027	34,070,599	32,603,229
US Treasury Inflation Indexed Bonds 0.13% 15/4/2026	3,263,733	3,087,650	US Treasury Inflation Indexed Bonds 0.75% 15/7/2028	32,601,636	31,617,874
US Treasury Inflation Indexed Bonds 0.13% 15/1/2030	3,305,035	2,997,529	US Treasury Inflation Indexed Bonds 0.88% 15/1/2029	32,197,759	31,194,774
US Treasury Inflation Indexed Bonds 0.88% 15/1/2029	3,000,465	2,872,556	US Treasury Inflation Indexed Bonds 1.63% 15/10/2027	30,702,558	30,946,023
US Treasury Inflation Indexed Bonds 0.13% 15/4/2027	3,047,253	2,858,720	US Treasury Inflation Indexed Bonds 0.13% 15/10/2026	32,271,065	30,716,797
US Treasury Inflation Indexed Bonds 0.50% 15/1/2028	2,964,535	2,812,453	US Treasury Inflation Indexed Bonds 0.13% 15/4/2027	31,486,222	29,718,922
US Treasury Inflation Indexed Bonds 0.38% 15/1/2027	2,960,991	2,812,294	US Treasury Inflation Indexed Bonds 3.88% 15/4/2029	25,516,347	28,974,436
US Treasury Inflation Indexed Bonds 0.75% 15/7/2028	2,811,755	2,700,193	US Treasury Inflation Indexed Bonds 0.13% 15/4/2025	29,650,029	28,577,444
US Treasury Inflation Indexed Bonds 2.38% 15/1/2025	2,315,013	2,302,888	US Treasury Inflation Indexed Bonds 0.13% 15/10/2025	29,243,468	28,148,941
			US Treasury Inflation Indexed Bonds 3.63% 15/4/2028	23,113,082	25,427,274
			US Treasury Inflation Indexed Bonds 1.13% 15/1/2033	24,295,239	23,685,991
			US Treasury Inflation Indexed Bonds 2.00% 15/1/2026	22,423,939	22,542,776
			US Treasury Inflation Indexed Bonds 2.38% 15/1/2027	18,100,400	18,577,092
			US Treasury Inflation Indexed Bonds 1.75% 15/1/2028	16,486,062	16,681,062
			US Treasury Inflation Indexed Bonds 2.50% 15/1/2029	14,913,550	15,733,172

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

# Financial Statements

## Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
<b>Transferable Securities 99.42% (31 December 2022: 99.48%)</b>					
<b>Fixed Income 99.42% (31 December 2022: 99.48%)</b>					
<b>Government Bonds 99.42% (31 December 2022: 99.48%)</b>					
US Treasury Inflation Indexed Bonds	18,294,715	0.25%	15/1/2025	17,760,673	3.64%
US Treasury Inflation Indexed Bonds	14,529,459	2.38%	15/1/2025	14,418,346	2.95%
US Treasury Inflation Indexed Bonds	14,673,411	0.13%	15/4/2025	14,153,515	2.90%
US Treasury Inflation Indexed Bonds	18,432,032	0.38%	15/7/2025	17,862,363	3.66%
US Treasury Inflation Indexed Bonds	14,085,999	0.13%	15/10/2025	13,546,351	2.78%
US Treasury Inflation Indexed Bonds	19,033,259	0.63%	15/1/2026	18,372,635	3.76%
US Treasury Inflation Indexed Bonds	10,742,919	2.00%	15/1/2026	10,660,739	2.18%
US Treasury Inflation Indexed Bonds	16,206,467	0.13%	15/4/2026	15,428,314	3.16%
US Treasury Inflation Indexed Bonds	16,385,927	0.13%	15/7/2026	15,616,532	3.20%
US Treasury Inflation Indexed Bonds	14,946,966	0.13%	15/10/2026	14,196,491	2.91%
US Treasury Inflation Indexed Bonds	16,982,364	0.38%	15/1/2027	16,148,218	3.31%
US Treasury Inflation Indexed Bonds	8,713,960	2.38%	15/1/2027	8,793,692	1.80%
US Treasury Inflation Indexed Bonds	14,868,384	0.13%	15/4/2027	13,975,240	2.86%
US Treasury Inflation Indexed Bonds	16,090,146	0.38%	15/7/2027	15,293,405	3.13%
US Treasury Inflation Indexed Bonds <sup>1</sup>	14,395,931	1.63%	15/10/2027	14,288,595	2.93%
US Treasury Inflation Indexed Bonds	16,778,824	0.50%	15/1/2028	15,884,165	3.25%
US Treasury Inflation Indexed Bonds	7,955,808	1.75%	15/1/2028	7,911,968	1.62%
US Treasury Inflation Indexed Bonds	14,217,680	1.25%	15/4/2028	13,856,012	2.84%
US Treasury Inflation Indexed Bonds	11,063,354	3.63%	15/4/2028	11,857,633	2.43%
US Treasury Inflation Indexed Bonds	15,575,583	0.75%	15/7/2028	14,916,961	3.06%
US Treasury Inflation Indexed Bonds	14,790,459	2.38%	15/10/2028	15,236,791	3.12%
US Treasury Inflation Indexed Bonds	15,265,365	0.88%	15/1/2029	14,620,119	3.00%
US Treasury Inflation Indexed Bonds	7,027,436	2.50%	15/1/2029	7,270,137	1.49%
US Treasury Inflation Indexed Bonds	12,645,128	3.88%	15/4/2029	13,949,989	2.86%
US Treasury Inflation Indexed Bonds	16,589,396	0.25%	15/7/2029	15,348,001	3.15%
US Treasury Inflation Indexed Bonds	17,013,455	0.13%	15/1/2030	15,432,369	3.16%
US Treasury Inflation Indexed Bonds	17,838,869	0.13%	15/7/2030	16,125,193	3.30%
US Treasury Inflation Indexed Bonds	17,747,679	0.13%	15/1/2031	15,852,328	3.25%
US Treasury Inflation Indexed Bonds	18,632,444	0.13%	15/7/2031	16,579,891	3.40%
US Treasury Inflation Indexed Bonds	19,653,842	0.13%	15/1/2032	17,278,892	3.54%
US Treasury Inflation Indexed Bonds	3,010,673	3.38%	15/4/2032	3,372,695	0.69%
US Treasury Inflation Indexed Bonds	17,844,241	0.63%	15/7/2032	16,322,850	3.34%
US Treasury Inflation Indexed Bonds	17,830,298	1.13%	15/1/2033	16,889,531	3.46%
US Treasury Inflation Indexed Bonds	16,559,619	1.38%	15/7/2033	16,071,646	3.29%
				<b>485,292,280</b>	<b>99.42%</b>
<b>Total Fixed Income</b>				<b>485,292,280</b>	<b>99.42%</b>
<b>Total Transferable Securities</b>				<b>485,292,280</b>	<b>99.42%</b>

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
<b>OTC Financial Derivative Instruments 0.63% (31 December 2022: 1.35%)</b>							
<b>Hedge Share Class Level Forward Currency Exchange Contracts 0.63% (31 December 2022: 1.35%)</b>							
CHF	66,586,184	USD	(76,848,183)	BNP Paribas	4/1/2024	2,273,954	0.46%
EUR	65,579,642	USD	(71,653,432)	UBS AG	3/1/2024	789,129	0.16%
GBP	7,936,647	USD	(10,050,248)	Toronto-Dominion Bank	3/1/2024	67,387	0.01%
CHF	1,078,100	USD	(1,244,277)	BNP Paribas	4/1/2024	36,793	0.01%
CHF	64,695,302	USD	(77,098,895)	UBS AG	2/2/2024	24,080	0.00%
SGD	2,991,909	USD	(2,245,077)	State Street Bank & Trust Co.	3/1/2024	23,067	0.00%
EUR	1,172,400	USD	(1,280,991)	State Street Bank & Trust Co.	3/1/2024	14,101	0.00%
EUR	64,994,935	USD	(71,880,693)	UBS AG	2/2/2024	8,486	0.00%
CHF	47,775	USD	(55,214)	State Street Bank & Trust Co.	4/1/2024	1,555	0.00%
GBP	150,066	USD	(190,034)	State Street Bank & Trust Co.	3/1/2024	1,271	0.00%
CHF	18,549	USD	(21,219)	State Street Bank & Trust Co.	4/1/2024	822	0.00%
SGD	118,402	USD	(89,111)	BNP Paribas	3/1/2024	649	0.00%
SGD	44,876	USD	(33,403)	Toronto-Dominion Bank	3/1/2024	618	0.00%
SGD	56,114	USD	(41,926)	State Street Bank & Trust Co.	3/1/2024	614	0.00%
SGD	53,172	USD	(39,896)	JPMorgan Chase Bank	3/1/2024	413	0.00%
CHF	936,957	USD	(1,116,579)	BNP Paribas	2/2/2024	363	0.00%
SGD	3,299,219	USD	(2,504,486)	State Street Bank & Trust Co.	2/2/2024	356	0.00%
USD	40,806	EUR	(36,737)	BNP Paribas	3/1/2024	224	0.00%
GBP	65,881	USD	(83,778)	State Street Bank & Trust Co.	3/1/2024	207	0.00%
CHF	6,045	USD	(6,977)	State Street Bank & Trust Co.	4/1/2024	206	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
SGD	39,824	USD	(29,994)	Toronto-Dominion Bank	3/1/2024	196	0.00%
EUR	41,070	USD	(45,191)	JPMorgan Chase Bank	3/1/2024	177	0.00%
EUR	1,081,958	USD	(1,196,574)	BNP Paribas	2/2/2024	151	0.00%
GBP	6,957,923	USD	(8,871,407)	UBS AG	2/2/2024	145	0.00%
CHF	2,540	USD	(2,967)	State Street Bank & Trust Co.	4/1/2024	51	0.00%
CHF	52,895	USD	(63,037)	State Street Bank & Trust Co.	2/2/2024	19	0.00%
SGD	51,188	USD	(38,857)	State Street Bank & Trust Co.	2/2/2024	6	0.00%
USD	8,869,960	GBP	(6,957,923)	UBS AG	3/1/2024	3	0.00%
GBP	124,336	USD	(158,530)	State Street Bank & Trust Co.	2/2/2024	2	0.00%
GBP	43,896	USD	(55,968)	State Street Bank & Trust Co.	2/2/2024	1	0.00%
SGD	11,392	USD	(8,648)	State Street Bank & Trust Co.	2/2/2024	1	0.00%
EUR	3,061	USD	(3,385)	Morgan Stanley	2/2/2024	—	0.00%
USD	2,501,114	SGD	(3,299,219)	State Street Bank & Trust Co.	3/1/2024	—	0.00%
USD	31,306	GBP	(24,554)	State Street Bank & Trust Co.	2/2/2024	(1)	(0.00%)
USD	71,796,655	EUR	(64,994,935)	UBS AG	3/1/2024	(9)	(0.00%)
USD	82,833	EUR	(74,899)	State Street Bank & Trust Co.	2/2/2024	(11)	(0.00%)
USD	15,204	EUR	(13,783)	UBS AG	3/1/2024	(21)	(0.00%)
USD	2,356	EUR	(2,171)	BNP Paribas	3/1/2024	(42)	(0.00%)
USD	3,801	SGD	(5,078)	State Street Bank & Trust Co.	3/1/2024	(49)	(0.00%)
USD	20,341	EUR	(18,500)	JPMorgan Chase Bank	3/1/2024	(95)	(0.00%)
USD	15,696	GBP	(12,417)	Morgan Stanley	3/1/2024	(134)	(0.00%)
USD	80,112	EUR	(72,718)	JPMorgan Chase Bank	3/1/2024	(216)	(0.00%)
USD	34,697	GBP	(27,388)	State Street Bank & Trust Co.	3/1/2024	(217)	(0.00%)
USD	56,395	EUR	(51,299)	JPMorgan Chase Bank	3/1/2024	(272)	(0.00%)
USD	11,348	EUR	(10,551)	JPMorgan Chase Bank	3/1/2024	(307)	(0.00%)
EUR	57,810	USD	(64,203)	BNP Paribas	3/1/2024	(343)	(0.00%)
USD	75,224	EUR	(68,515)	BNP Paribas	3/1/2024	(461)	(0.00%)
USD	107,275	CHF	(90,673)	BNP Paribas	4/1/2024	(469)	(0.00%)
USD	18,274	CHF	(15,910)	BNP Paribas	4/1/2024	(631)	(0.00%)
USD	61,719	EUR	(56,501)	State Street Bank & Trust Co.	3/1/2024	(694)	(0.00%)
USD	74,559	GBP	(59,394)	State Street Bank & Trust Co.	3/1/2024	(1,157)	(0.00%)
USD	105,979	EUR	(96,995)	State Street Bank & Trust Co.	3/1/2024	(1,167)	(0.00%)
USD	45,645	CHF	(39,551)	State Street Bank & Trust Co.	4/1/2024	(1,352)	(0.00%)
USD	102,397	CHF	(87,520)	State Street Bank & Trust Co.	4/1/2024	(1,601)	(0.00%)
USD	146,909	EUR	(134,499)	BNP Paribas	3/1/2024	(1,665)	(0.00%)
USD	121,963	EUR	(111,947)	BNP Paribas	3/1/2024	(1,699)	(0.00%)
USD	98,368	EUR	(91,256)	JPMorgan Chase Bank	3/1/2024	(2,438)	(0.00%)
USD	390,253	GBP	(308,176)	State Street Bank & Trust Co.	3/1/2024	(2,609)	(0.00%)
USD	130,010	EUR	(120,470)	JPMorgan Chase Bank	3/1/2024	(3,067)	(0.00%)
USD	202,820	EUR	(187,460)	JPMorgan Chase Bank	3/1/2024	(4,258)	(0.00%)
USD	197,995	EUR	(183,395)	Toronto-Dominion Bank	3/1/2024	(4,592)	(0.00%)
USD	129,592	CHF	(113,276)	State Street Bank & Trust Co.	4/1/2024	(5,010)	(0.00%)
USD	119,590	CHF	(104,922)	JPMorgan Chase Bank	4/1/2024	(5,085)	(0.00%)
USD	140,161	CHF	(122,542)	State Street Bank & Trust Co.	4/1/2024	(5,451)	(0.00%)
USD	278,955	EUR	(257,579)	State Street Bank & Trust Co.	3/1/2024	(5,579)	(0.00%)
USD	155,007	CHF	(135,353)	State Street Bank & Trust Co.	4/1/2024	(5,829)	(0.00%)
USD	168,632	CHF	(146,953)	State Street Bank & Trust Co.	4/1/2024	(5,987)	(0.00%)
USD	186,977	CHF	(162,867)	State Street Bank & Trust Co.	4/1/2024	(6,553)	(0.00%)
USD	162,715	CHF	(142,724)	State Street Bank & Trust Co.	4/1/2024	(6,879)	(0.00%)
USD	76,867,227	CHF	(64,695,302)	UBS AG	4/1/2024	(8,038)	(0.00%)
USD	369,084	EUR	(341,611)	BNP Paribas	3/1/2024	(8,277)	(0.00%)
USD	993,118	GBP	(787,296)	State Street Bank & Trust Co.	3/1/2024	(10,527)	(0.00%)
USD	590,609	CHF	(506,972)	State Street Bank & Trust Co.	4/1/2024	(11,809)	(0.00%)
USD	454,626	CHF	(392,979)	JPMorgan Chase Bank	4/1/2024	(12,338)	(0.00%)
USD	417,876	CHF	(363,330)	BNP Paribas	4/1/2024	(13,857)	(0.00%)
USD	719,055	CHF	(618,319)	State Street Bank & Trust Co.	4/1/2024	(15,673)	(0.01%)
<b>Total OTC Financial Derivative Instruments</b>						<b>3,088,578</b>	<b>0.63%</b>
<b>Total Investments</b>						<b>488,380,858</b>	<b>100.05%</b>
<b>Other Assets and Liabilities</b>						<b>(254,560)</b>	<b>(0.05%)</b>
<b>Net Assets</b>						<b>488,126,298</b>	<b>100.00%</b>

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	459,619,639	92.37%
(b)	Transferable securities dealt in on another regulated market	25,672,641	5.16%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	3,245,047	0.65%
(f)	Other assets	9,046,994	1.82%
Total Assets		497,584,321	100.00%

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

## Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 31 December 2022
<b>Current Assets</b>			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	3,17	485,292,280	1,388,634,937
Financial Derivative Instruments	3,17	3,245,047	19,032,670
Cash	3	2,521,743	3,167,523
Unrealised Appreciation on Spot Currency Contracts		338	—
Receivables:			
Interest and Dividends		1,544,822	3,812,690
Capital Shares Issued		282,278	391,840
Investments Sold		4,697,813	8,736,760
<b>Total Current Assets</b>		<b>497,584,321</b>	<b>1,423,776,420</b>
<b>Current Liabilities</b>			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	3,17	156,469	199,713
Unrealised Depreciation on Spot Currency Contracts		—	69
Payables and Other Liabilities:			
Investments Purchased		8,677,117	26,235,943
Income Distribution Payable		304,951	329,651
Capital Shares Redeemed		281,622	1,008,886
Management Fees Payable	12	37,864	107,981
<b>Total Current Liabilities</b>		<b>9,458,023</b>	<b>27,882,243</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")</b>		<b>488,126,298</b>	<b>1,395,894,177</b>

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

## Net Asset Value Per Share

	As at 31 December 2023	As at 31 December 2022	As at 31 December 2021
<b>Select CHF Hedged Acc</b>			
US (\$) Equivalent	74,843,665	271,823,539	461,259,814
Net Assets	62,992,171	251,491,138	420,276,880
Number of Shares Outstanding	646,521	2,583,510	3,886,275
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>97.43</b>	<b>97.34</b>	<b>108.14</b>
<b>Select CHF Hedged Income</b>			
US (\$) Equivalent	3,327,884	3,675,266	9,347,091
Net Assets	2,800,914	3,400,356	8,516,602
Number of Shares Outstanding	36,322	42,649	89,867
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>77.11</b>	<b>79.73</b>	<b>94.77</b>
<b>Select EUR Hedged Acc</b>			
US (\$) Equivalent	64,078,987	320,586,937	694,257,302
Net Assets	58,008,408	300,385,985	610,497,105
Number of Shares Outstanding	568,489	3,007,971	5,526,142
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>102.04</b>	<b>99.86</b>	<b>110.47</b>
<b>Select EUR Hedged Income</b>			
US (\$) Equivalent	8,813,614	12,986,968	22,954,578
Net Assets	7,978,649	12,168,628	20,185,173
Number of Shares Outstanding	98,418	148,299	207,603
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>81.07</b>	<b>82.05</b>	<b>97.23</b>
<b>Select GBP Hedged Acc</b>			
US (\$) Equivalent	5,315,433	22,801,008	44,887,142
Net Assets	4,169,621	18,955,032	33,140,495
Number of Shares Outstanding	37,994	179,028	286,126
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>109.74</b>	<b>105.88</b>	<b>115.82</b>
<b>Select GBP Hedged Income</b>			
US (\$) Equivalent	3,723,112	40,938,802	103,576,476
Net Assets	2,920,546	34,033,422	76,471,246
Number of Shares Outstanding	33,676	393,299	753,128
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>86.72</b>	<b>86.53</b>	<b>101.54</b>
<b>Select SGD Hedged Acc</b>			
US (\$) Equivalent	2,548,502	3,715,060	8,588,498
Net Assets	3,361,729	4,982,638	11,578,584
Number of Shares Outstanding	29,504	45,010	96,427
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>113.94</b>	<b>110.70</b>	<b>120.08</b>
<b>Select USD Acc</b>			
Net Assets	307,824,215	659,562,269	958,667,795
Number of Shares Outstanding	2,605,609	5,830,334	7,836,074
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>118.14</b>	<b>113.13</b>	<b>122.34</b>
<b>Select USD Income</b>			
Net Assets	17,650,886	59,804,328	117,979,018
Number of Shares Outstanding	187,577	641,401	1,093,570
<b>Net Asset Value Per Share<sup>1</sup></b>	<b>94.10</b>	<b>93.24</b>	<b>107.88</b>

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

## Statement of Operations

	Notes	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Investment Income/(Loss)</b>			
Interest Income		23,132,613	131,234,362
Other Income		11	—
Net Gain/(Loss) on Financial Instruments		33,511,927	(378,589,016)
<b>Total Investment Income/(Loss)</b>		<b>56,644,551</b>	<b>(247,354,654)</b>
<b>Expenses</b>			
Management Fees	12	715,551	1,711,114
<b>Total Expenses</b>		<b>715,551</b>	<b>1,711,114</b>
<b>Finance Costs</b>			
Interest Expense		—	7,439
Distribution	6	2,010,550	10,762,311
<b>Total Finance Costs</b>		<b>2,010,550</b>	<b>10,769,750</b>
<b>Net Investment Income/(Loss)</b>		<b>53,918,450</b>	<b>(259,835,518)</b>
<b>Net Increase/(Decrease) in Net Assets</b>		<b>53,918,450</b>	<b>(259,835,518)</b>

## Statement of Changes in Net Assets

	US Dollars (\$) Year Ended 31 December 2023	US Dollars (\$) Year Ended 31 December 2022
<b>Increase/(Decrease) in Net Assets</b>		
Net Increase/(Decrease) in Net Assets From Operations	53,918,450	(259,835,518)
<b>Capital Transactions</b>		
Subscriptions	83,994,962	281,218,339
Redemptions	(1,045,681,291)	(1,047,006,358)
Total Capital Transactions	(961,686,329)	(765,788,019)
Total Decrease for the Year	(907,767,879)	(1,025,623,537)
<b>Net Assets</b>		
Beginning of Year	1,395,894,177	2,421,517,714
End of Year	<b>488,126,298</b>	<b>1,395,894,177</b>

# Notes to the Financial Statements

## 1. General Information.

Vanguard Investment Series plc (the "Company"), an open-ended investment company with variable capital, was incorporated in Ireland as a public limited company on 4 March 1998. The Company is authorised by the Central Bank of Ireland (the "Central Bank") as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "UCITS Regulations").

Where applicable, shares are listed on the Global Exchange Market of the Euronext Dublin Exchange.

The Company is organised as an umbrella fund with segregated liabilities between funds. During the year ended 31 December 2023 the Company had 31 constituent funds and 2 closed funds (each a "Fund", collectively the "Funds"):

The following funds are outstanding on 31 December 2023:

	Commenced Operations
Vanguard Emerging Markets Stock Index Fund (the "Emerging Markets Stock Index Fund")	7 June 2006
Vanguard ESG Developed World All Cap Equity Index Fund (the "ESG Developed World All Cap Equity Index Fund")	7 February 2011
Vanguard ESG Emerging Markets All Cap Equity Index Fund (the "ESG Emerging Markets All Cap Equity Index Fund")	9 June 2020
Vanguard European Stock Index Fund (the "European Stock Index Fund")	14 September 1998
Vanguard Eurozone Stock Index Fund (the "Eurozone Stock Index Fund")	25 October 2001
Vanguard Global Small-Cap Index Fund (the "Global Small-Cap Index Fund")	10 December 2009
Vanguard Global Stock Index Fund (the "Global Stock Index Fund")	4 August 1998
Vanguard Japan Stock Index Fund (the "Japan Stock Index Fund")	22 October 2003
Vanguard Pacific ex-Japan Stock Index Fund (the "Pacific ex-Japan Stock Index Fund")	22 July 2005
Vanguard SRI European Stock Fund (the "SRI European Stock Fund")	29 June 2010
Vanguard U.S. 500 Stock Index Fund (the "U.S. 500 Stock Index Fund")	4 November 1998
Vanguard U.S. Opportunities Fund (the "U.S. Opportunities Fund")	8 April 2002
Vanguard 20+ Year Euro Treasury Index Fund (the "20+ Year Euro Treasury Index Fund")	29 August 2007
Vanguard Emerging Markets Bond Fund (the "Emerging Markets Bond Fund")	3 December 2019
Vanguard ESG Global Corporate Bond Index Fund (the "ESG Global Corporate Bond Index Fund")	25 October 2022
Vanguard Euro Government Bond Index Fund (the "Euro Government Bond Index Fund")	29 September 2000
Vanguard Euro Investment Grade Bond Index Fund (the "Euro Investment Grade Bond Index Fund")	29 September 2000
Vanguard Eurozone Inflation-Linked Bond Index Fund (the "Eurozone Inflation-Linked Bond Index Fund")	31 May 2005
Vanguard Global Bond Index Fund (the "Global Bond Index Fund")	31 March 2008
Vanguard Global Corporate Bond Index Fund (the "Global Corporate Bond Index Fund")	2 November 2017
Vanguard Global Credit Bond Fund (the "Global Credit Bond Fund")	14 September 2017
Vanguard Global Short-Term Bond Index Fund (the "Global Short-Term Bond Index Fund")	31 January 2014
Vanguard Global Short-Term Corporate Bond Index Fund (the "Global Short-Term Corporate Bond Index Fund")	2 November 2017
Vanguard Japan Government Bond Index Fund (the "Japan Government Bond Index Fund")	1 April 2004
Vanguard SRI Euro Investment Grade Bond Index Fund (the "SRI Euro Investment Grade Bond Index Fund")	18 July 2017
Vanguard U.K. Government Bond Index Fund (the "U.K. Government Bond Index Fund")	23 June 2009
Vanguard U.K. Investment Grade Bond Index Fund (the "U.K. Investment Grade Bond Index Fund")	20 March 2007
Vanguard U.K. Short-Term Investment Grade Bond Index Fund (the "U.K. Short-Term Investment Grade Bond Index Fund")	22 May 2013
Vanguard U.S. Government Bond Index Fund (the "U.S. Government Bond Index Fund")	31 January 2002
Vanguard U.S. Investment Grade Credit Index Fund (the "U.S. Investment Grade Credit Index Fund")	16 December 2004
Vanguard U.S. Treasury Inflation-Protected Securities Index Fund (the "U.S. Treasury Inflation-Protected Securities Index Fund")	24 October 2016

The Vanguard Global Enhanced Equity Fund and the Vanguard U.S. Fundamental Value Fund are closed to subscription and wound up on 25 January 2021 and 9 October 2020, respectively. The Vanguard U.S. Opportunities Fund is currently closed to subscriptions from new investors.

## 2. Basis of Presentation.

The financial statements are prepared in accordance with accounting standards generally accepted in Ireland, including Financial Reporting Standard ("FRS") 102, the Financial Reporting Standard applicable in the UK and the Republic of Ireland, Irish statute comprising the Companies Act 2014, as amended, the UCITS Regulations, the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "CBI UCITS Regulations") and the Listing Rules of the Euronext Dublin Exchange. Accounting standards generally accepted in Ireland in preparing financial statements which present a true and fair view are those published by the Institute of Chartered Accountants in Ireland and issued by the Financial Reporting Council (the "FRC").

To more appropriately reflect the Company's business as an investment fund, the Company has determined that the headings and sub-headings of the financial statements require adaptation from the requirements in the Companies Act 2014 and certain wordings and format of the financial statements have been adapted from those contained in FRS 102, Section 3.

A Cash Flow Statement has not been presented due to the exemption contained in FRS 102, Section 7.1A.

The information required by FRS 102 to be included in a statement of comprehensive income is contained in the Statement of Operations of each Fund and the Company.

The financial statements have been prepared on a going concern basis, subject to the historical cost convention, as modified by the revaluation of financial assets and liabilities at fair value through profit or loss ("FVTPL").

### 3. Significant Accounting Policies.

**(a) Critical Accounting Estimates and Judgements.** The preparation of these financial statements requires the use of certain accounting estimates and requires the Company to exercise judgement when applying the Fund's accounting policies. The estimates and associated judgements are based on historical experience and various other factors that are believed to be reasonable under the circumstances, which affect the classification of financial assets and liabilities, the carrying values of financial instruments, the fair value of certain financial instruments in instances where information is not readily apparent from other sources, as well as the functional currency of the Company and Funds. Refer to Note 3(d), Note 3 (e) and Note 3 (g) for further information.

**(b) Income Recognition.** Dividends, whether cash or stock, are recognised as income when the securities are quoted ex-dividend. Special dividends are treated as either capital or income depending on the facts of each particular case.

In the case of debt securities, any difference between acquisition cost and maturity value is recognised as interest income over the life of the security using the effective yield basis of calculating amortisation. Any Funds holding inflation-linked bonds recorded net positive income during the year ended 31 December 2023 (31 December 2022: same).

Interest income on cash is recognised on an effective interest basis.

Securities-lending income is recognised on an accrual basis.

All income is recognised gross of any withholding taxes incurred.

**(c) Taxation.** Current tax is recognised as the amount of income tax paid or payable in respect of the taxable overseas net profit. Deferred taxation is provided on all timing differences that have originated but not reversed by the reporting date. Deferred tax is measured at the rates expected to apply for the year in which the timing differences will reverse. Deferred taxes are not discounted to reflect the time value of money and are only recognised to the extent they are expected to crystallise. Deferred tax asset is not recognised unless the future economic benefit is certain.

Withholding taxes on foreign dividends and capital gains have been provided for in accordance with the Funds' understanding of the applicable countries' tax rules and rates.

**(d) Financial Assets and Financial Liabilities.** FRS 102 requires a reporting entity to apply either (a) the full requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments Issues; (b) the recognition and measurement provisions of International Accounting Standards ("IAS") 39, Financial Instruments: Recognition and Measurement ("IAS 39"), and only the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments; or (c) the recognition and measurement provisions of International Financial Reporting Standards ("IFRS") 9, Financial Instruments, and the disclosure requirements of FRS 102 relating to Basic Financial Instruments and Other Financial Instruments. The Company has elected to apply the recognition and measurement provisions of IAS 39 and the disclosure requirements of FRS 102.

**Classification and Measurement.** Financial instruments, which includes investments in transferable securities and financial derivative investments, are held for trading and classified and measured at FVTPL from their initial recognition. Gains and losses arising from changes in the fair value of financial assets or financial liabilities at fair value through profit or loss are presented as part of the Net Gains/Losses on Financial Instruments in the Statement of Operations, in the period in which they arise. Redeemable participating shares are classified as financial liabilities at amortised cost and are measured at the present value of the redemption amounts, which approximates their fair value. All other financial assets and liabilities are measured at amortised cost using effective interest method, which approximates fair value.

**Recognition and Derecognition.** Financial assets and financial liabilities are recognised when the Funds become a party to the contractual provision of the instruments. Purchases and sales of financial instruments are recognised on the trade date, being the date on which the Fund commits itself to the purchase or sale. Financial assets are derecognised when the contractual rights to the cash flows from the instruments expire, or when substantially all the risks and rewards of ownership have been transferred. Financial liabilities are derecognised when the Funds contractual obligation are discharged, cancelled or expired.

When financial instruments are derecognised, the realised gains and losses identified are recognised as part of the Net Gains/Losses on Financial Instruments in the Statement of Operations. Premiums received on expired options are realised as gains, while premiums paid on expired options are realised as losses. Premiums on exercised options will result in gains or losses by either increasing the proceeds received when selling the underlying security or decreasing the cost basis when purchasing the underlying security.

**(e) Fair Value Measurement.** Financial instruments are measured at fair value using a three-level hierarchy. Instruments are categorised in their entirety based on the lowest level input that is significant to the fair value measurement. Assessing the significance and observability of a particular input requires significant judgement specific to an asset or liability. Inputs are considered to be observable when they are readily available, regularly distributed or updated, reliable and verifiable, not proprietary and provided by independent sources that are actively involved in the relevant market.

**Level 1**—Quoted prices in active markets for identical securities.

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

**Level 3**—Significant unobservable inputs (including the Fund’s own assumptions used to determine the fair value of investments).

**Equities.** Equities (including warrants and rights) are valued at the latest available last traded value at year-end. Instruments traded on a recognised market are valued on the basis of valuations provided by a principal market maker or a pricing service. When applicable, unlisted and suspended instruments are based on the Investment Manager’s assessment of their net realisable value or the last traded price from broker-dealers for non-exchange-trade purposes.

**Fixed Income.** Fixed income securities (including “TBA” (To Be Announced), if applicable) traded in recognised markets are valued using the latest bid prices on the securities exchange in which they are principally traded or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities and ratings), both as furnished by independent pricing services.

**Financial Derivative Instruments.** Futures contracts are valued in an active market if quoted prices are readily and regularly available; this represents the amount that would be required to close the position. Forward currency contracts are valued based on quoted forward exchange rates as provided by a reliable pricing service, bank or dealer. Credit default swaps, interest rate swaps and over-the-counter options (including swaptions) are valued using a pricing service; where no pricing service is available, contracts are marked-to-market daily based upon quotations received from counterparties or based upon calculations using valuation models.

**(f) Transaction Costs and Commissions.** Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of an investment. These costs include fees and commissions paid to agents, advisors, brokers and dealers, and transfer taxes and duties. Transaction costs which are separately identifiable in the purchase and sale of financial instruments designated at FVTPL are disclosed in the Statement of Operations. For fixed income securities and certain derivatives, transaction costs are not separately identifiable from the purchase price and therefore cannot be disclosed separately.

**(g) Foreign Currency.** Functional currency is the currency of the primary economic environment in which the Funds operate. If indicators of the primary economic environment are mixed, then the Directors use their judgement to determine the functional currency that most faithfully represents the economic effect of the underlying transactions, events and conditions. All transactions in foreign currencies are translated into each Fund’s functional currency at the exchange rates prevailing on the date of the transaction. At the reporting date, monetary assets and liabilities denominated in foreign currencies are translated at the prevailing exchange rates. Gains and losses arising on translation are included in total return and are reported on a net basis.

The presentation currency of the Company’s financial statements is US dollars (US\$).

In preparing the aggregate Company Statement of Assets and Liabilities, all transactions have been translated into US\$. Funds which are not recorded in the Company’s presentation currency are translated to US\$ using the prevailing exchange rates as at the reporting date. For the purpose of producing the Company Statement of Operations and the Company Statement of Changes in Net Assets from the accounts of the individual Funds, average exchange rates for the year are used.

The presentational and functional currency of each Fund is:

Fund	Currency	Fund	Currency
Emerging Markets Stock Index Fund	US dollar (US\$)	U.S. Investment Grade Credit Index Fund	US dollar (US\$)
ESG Developed World All Cap Equity Index Fund	US dollar (US\$)	U.S. Treasury Inflation-Protected Securities Index Fund	US dollar (US\$)
ESG Emerging Markets All Cap Equity Index Fund	US dollar (US\$)	Eurozone Stock Index Fund	Euro (€)
European Stock Index Fund	US dollar (US\$)	Japan Stock Index Fund	Euro (€)
Global Small-Cap Index Fund	US dollar (US\$)	Pacific ex-Japan Stock Index Fund	Euro (€)
Global Stock Index Fund	US dollar (US\$)	SRI European Stock Fund	Euro (€)
U.S. 500 Stock Index Fund	US dollar (US\$)	20+ Year Euro Treasury Index Fund	Euro (€)
U.S. Opportunities Fund	US dollar (US\$)	Euro Government Bond Index Fund	Euro (€)
Emerging Markets Bond Fund	US dollar (US\$)	Euro Investment Grade Bond Index Fund	Euro (€)
ESG Global Corporate Bond Index Fund	US dollar (US\$)	Eurozone Inflation-Linked Bond Index Fund	Euro (€)
Global Bond Index Fund	US dollar (US\$)	SRI Euro Investment Grade Bond Index Fund	Euro (€)
Global Corporate Bond Index Fund	US dollar (US\$)	U.K. Government Bond Index Fund	British pound (£)
Global Credit Bond Fund	US dollar (US\$)	U.K. Investment Grade Bond Index Fund	British pound (£)
Global Short-Term Bond Index Fund	US dollar (US\$)	U.K. Short-Term Investment Grade Bond Index Fund	British pound (£)
Global Short-Term Corporate Bond Index Fund	US dollar (US\$)	Japan Government Bond Index Fund	Japanese yen (¥)
U.S. Government Bond Index Fund	US dollar (US\$)		

**(h) Cash.** Cash is composed of demand deposits with financial institutions.

**Bank Overdrafts.** Bank overdrafts, when applicable, are presented as current liabilities.

**Cash Collateral.** Cash pledged as collateral against OTC derivative instruments and/or TBAs, if applicable, are not included within Cash but are segregated and presented separately on the Statement of Assets and Liabilities as Cash Collateral.

**Margin.** Upon entering into centrally cleared derivative instruments, cash deposits are required (initial margin) in an amount equal to a certain percentage of the contract value. Subsequent payments (variation margin) are made or received by the Funds each day.

Margin against these financial derivative instruments is not included within Cash or Bank Overdrafts but is segregated and presented separately as Margin Cash Due from Broker or Margin Cash Due to Broker, as applicable.

In respect to share issuances or redemptions, the Company operates an umbrella cash account. Monies received or proceeds due will be held and transmitted through this account and are included in Cash and Bank Overdrafts.

**(i) Redeemable Participating Shares.** Redeemable participating shares provide shareholders with the right to redeem their shares for cash. The shares do not meet the criteria set out in Section 22.4 of FRS 102 to be classified as equity therefore, the shares are classified as financial liabilities.

**(j) Trade Date Reporting.** Investment transactions for financial statement purposes are accounted for on the trade date. This is different from the basis used for the daily dealing net asset value, which is accounted for using the trade date plus one business day.

**(k) Offsetting.** Financial assets and liabilities are offset and the net amount reported when there is a legally enforceable right to set off the recognised amounts and there is an intention to settle on a net basis, or realise the assets and settle the liability simultaneously. As at 31 December 2023, there were no financial assets or liabilities offset (31 December 2022: Nil).

**(l) Income Equalisation.** In respect to distributing share classes, the Company intends to operate equalisation arrangements and make equalisation payments in respect of each such share to reflect the pro rata payment of dividends based on the period of time the share has been owned by an investor. If an investor acquires shares at a date when the Fund has accrued income which has not yet been declared as a dividend, the Directors may credit to the equalisation account part of the subscription price representing the accrued income which would be attributable to those shares, as the case may be. When the dividend is paid, the investor will receive the same amount of cash as the existing investors, but the amount in respect of income accrued before shares were acquired will be paid not as a dividend but out of the equalisation account, as capital, comprising the repayment of part of the subscription price. The amount of equalisation, reflecting the pro rata payment of distributions based on the time period over which shares have been owned by an investor. The distribution declared amount includes income equalisation.

**(m) Swing Pricing.** The Funds employ swing pricing as a means to prevent dilution. Swing pricing results from the Company's determination to adjust the Funds' net asset value, on any dealing day, following a consideration of dealing activity (i.e. level of subscriptions and redemptions) and the level of costs associated with such activity. A dilution adjustment is exercised only for the purpose of reducing the negative effects of transaction charges in the interest of the non-dealing shareholders in the Funds and is applied consistently in respect of the Funds, and in respect of all assets of the Funds. The direction of the swing depends on whether there are net subscriptions or net redemptions in the Funds on the relevant dealing day, while the magnitude of the swing is based on pre-determined estimates of the average execution costs in the relevant asset classes in which the Funds are invested.

Any dilution adjustment did not exceed 2% of the net asset value per share of the Funds for the years ended 31 December 2023 and 31 December 2022.

#### 4. Risk Management Policies.

The Funds' investments in financial instruments create a direct exposure to a variety of risks. The Funds may also make investments in other underlying funds. The financial instruments which constitute these other underlying funds generally expose the Funds to indirect risks resulting from currency, interest rate, other price risk and credit risk.

The Funds may trade in financial derivative instruments such as exchange traded futures and options contracts (to manage cash flows on a short term basis and to achieve cost efficiencies), warrants, swap agreements and equity-linked notes (to gain market exposure or exposure to a particular asset class) and forward currency exchange contracts (to protect against currency fluctuations). The use of financial derivative instruments may expose the Funds to a higher degree of risk. Financial derivative instrument contracts can be highly volatile, and the initial investment is generally small relative to the size of the contract so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on financial derivative instruments than on standard securities. Leveraged financial derivative instruments positions can therefore increase volatility. Global exposure is measured and monitored using the commitment approach. Leverage will not exceed 100% of the net asset value of the relevant Fund and will be done in accordance with regulations applicable to the Funds. Although the Investment Manager believes that taking exposure to underlying assets by using financial derivative instruments will benefit shareholders in certain circumstances, by reducing operational costs and creating other efficiencies, there is risk that the performance of a Fund will be imperfectly correlated with the performance that would be generated by investing directly in the underlying assets.

Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the Funds' investments and Funds' performance.

The Manager seeks to minimise potential adverse effects of risk on the Funds' performance by employing professional, experienced portfolio managers; by daily monitoring of the Funds' positions and market events; by diversifying the investment portfolio within the constraints of the investment objectives; and by periodically using derivatives to economically hedge certain risk exposures.

**Other Price Risk.** Other price risk is the risk that the value of financial instruments will fluctuate because of changes in the market. The Investment Manager considers the asset allocation of the portfolio to minimise the risk associated with particular countries or industry sectors while continuing to follow the stated investment objective.

To the extent the Company's or each Fund's portfolio reflects concentration in a particular market, industry, group of industries, sector, country or asset class, the Company or each Fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

The investment objective for an index fund is to seek to track as closely as reasonably possible the performance of its benchmark. To achieve this objective, an index fund invests primarily in securities held in its relevant benchmark index. An index fund places limitations on the amount by which a holding may deviate from the proportion in the benchmark to limit the market risk from mismatched positions.

All investments present a risk of loss of capital. Market risk volatility is assessed to ensure the effect of using financial derivative instruments is not significant enough to cause disproportionate losses to overall value and is moderated through careful selection of financial instruments.

**Currency Risk.** Currency risk is the risk that the value of the Funds' investments denominated in foreign currencies will fluctuate as a result of changes in currency exchange rates. Local interest rates and monetary policy, as well as other government fiscal and labour policies, can also adversely impact currency values. The Funds may enter into foreign currency exchange contracts for hedging purposes, which can include the economic hedging of all or a portion of the currency exposure of an investment or group of investments. The Funds may also enter into these contracts for non-hedging purposes, which can include increasing the exposure to a foreign currency, or the shifting of exposure to foreign currency fluctuations from one country to another.

The tables below indicate the currencies to which the Company and certain Funds had exposure, either directly or indirectly, and the notional value of foreign currency contracts:

## Company Total

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	3,251,220,091	(980,439,317)	2,270,780,774	2,919,090,840	(875,645,292)	2,043,445,548
Brazilian Real	693,867,683	14,434,889	708,302,572	557,066,280	4,749,648	561,815,928
British Pound	3,280,891,672	26,273,206,496	29,554,098,168	2,700,125,899	21,998,456,091	24,698,581,990
Canadian Dollar	1,765,668,809	(1,922,193,083)	(156,524,274)	1,478,733,035	(1,700,148,053)	(221,415,018)
Chilean Peso	79,326,917	(25,031,392)	54,295,525	74,638,290	(12,550,055)	62,088,235
Chinese Yuan Renminbi	146,129,895	(147,189,598)	(1,059,703)	138,853,665	(130,984,859)	7,868,806
Chinese Yuan Renminbi Offshore	537,463,361	—	537,463,361	559,149,342	(5,142,627)	554,006,715
Colombian Peso	63,301,541	(59,788,557)	3,512,984	33,534,308	(23,843,819)	9,690,489
Czech Koruna	77,047,177	(114,674,884)	(37,627,707)	53,904,548	(57,235,254)	(3,330,706)
Danish Krone	524,694,014	(135,759,317)	388,934,697	408,493,637	(103,336,982)	305,156,655
Egyptian Pound	14,232,658	—	14,232,658	9,462,845	—	9,462,845
Euro	13,143,243,446	(6,925,318,973)	6,217,924,473	10,574,964,456	(4,606,026,087)	5,968,938,369
Hong Kong Dollar	3,106,848,627	(28,551,580)	3,078,297,047	3,530,183,544	(27,686,420)	3,502,497,124
Hungarian Forint	55,708,631	(45,508,960)	10,199,671	37,262,741	(21,643,541)	15,619,200
Icelandic Krona	817,152	—	817,152	—	—	—
Indian Rupee	1,941,510,045	80,239,594	2,021,749,639	1,493,800,846	54,197,916	1,547,998,762
Indonesian Rupiah	387,420,064	(159,241,789)	228,178,275	325,423,727	(107,203,115)	218,220,612
Israeli Shekel	101,991,472	(84,009,949)	17,981,523	90,574,168	(62,179,285)	28,394,883
Japanese Yen	7,334,101,604	(1,218,409,132)	6,115,692,472	6,460,554,083	(1,428,890,011)	5,031,664,072
Kazakhstani Tenge	1,090,633	—	1,090,633	924,360	—	924,360
Kuwaiti Dinar	93,044,368	—	93,044,368	—	—	—
Malaysian Ringgit	275,111,134	(109,573,702)	165,537,432	268,567,058	(92,379,875)	176,187,183
Mexican Peso	501,319,905	(278,492,718)	222,827,187	354,034,855	(179,401,119)	174,633,736
New Zealand Dollar	134,345,625	(103,160,844)	31,184,781	128,052,065	(52,815,390)	75,236,675
Norwegian Krone	147,997,788	(48,810,908)	99,186,880	133,925,641	(41,413,302)	92,512,339
Pakistan Rupee	173,536	—	173,536	—	—	—
Peruvian Sol	17,407,233	(16,506,123)	901,110	15,528,819	(16,741,510)	(1,212,691)
Philippine Peso	74,984,288	—	74,984,288	79,972,779	(2,526,110)	77,446,669
Polish Zloty	180,709,551	(110,440,689)	70,268,862	134,486,094	(73,540,772)	60,945,322
Qatari Riyal	109,066,304	—	109,066,304	—	—	—
Romanian Leu	26,060,311	(47,895,468)	(21,835,157)	8,573,189	(15,194,431)	(6,621,242)
Russian Ruble	991,184	—	991,184	1,195,736	—	1,195,736
Saudi Riyal	504,553,806	—	504,553,806	—	—	—
Singapore Dollar	523,620,072	(124,738,739)	398,881,333	495,836,500	(132,624,671)	363,211,829
South African Rand	397,396,446	(20,462,174)	376,934,272	399,374,358	178	399,374,536
South Korean Won	1,958,171,430	(553,966,333)	1,404,205,097	1,553,589,535	(313,900,158)	1,239,689,377
Swedish Krona	633,732,914	(268,658,169)	365,074,745	538,924,932	(185,219,381)	353,705,551
Swiss Franc	1,539,460,424	694,387,280	2,233,847,704	1,310,088,205	1,457,229,818	2,767,318,023
Taiwanese Dollar	1,988,938,771	(4,016,193)	1,984,922,578	1,512,354,082	(5,335,000)	1,507,019,082
Thai Baht	300,246,501	(88,189,955)	212,056,546	320,900,730	(73,233,188)	247,667,542
Turkish Lira	80,427,290	13,878	80,441,168	74,378,872	(3,610,540)	70,768,332
United Arab Emirates Dirham	156,640,751	—	156,640,751	—	—	—
US Dollar	131,603,115	8,177,228	139,780,343	114,160,373	(24,330,543)	89,829,830

## Emerging Markets Stock Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Brazilian Real	664,842,995	14,434,889	679,277,884	537,376,020	4,749,648	542,125,668
British Pound	(25,339,100)	27,793,387	2,454,287	(31,614,325)	29,959,879	(1,654,446)
Chilean Peso	59,473,559	—	59,473,559	57,597,111	—	57,597,111
Chinese Yuan Renminbi	1,395,145	—	1,395,145	4,756,480	—	4,756,480
Chinese Yuan Renminbi Offshore	504,108,529	—	504,108,529	529,006,290	—	529,006,290
Colombian Peso	12,474,764	—	12,474,764	11,893,649	—	11,893,649
Czech Koruna	20,861,627	—	20,861,627	15,379,096	—	15,379,096
Egyptian Pound	13,468,656	—	13,468,656	8,969,553	—	8,969,553
Euro	57,013,492	—	57,013,492	32,292,320	—	32,292,320
Hong Kong Dollar	2,260,737,663	(10,517,024)	2,250,220,639	2,523,765,904	(4,235,494)	2,519,530,410
Hungarian Forint	31,053,075	—	31,053,075	19,438,185	—	19,438,185
Indian Rupee	1,837,084,666	72,799,077	1,909,883,743	1,424,908,758	53,882,623	1,478,791,381
Indonesian Rupiah	218,092,173	—	218,092,173	195,240,853	—	195,240,853
Kuwaiti Dinar	86,799,697	—	86,799,697	—	—	—
Malaysian Ringgit	155,789,254	—	155,789,254	164,320,042	—	164,320,042
Mexican Peso	317,517,845	—	317,517,845	237,222,470	—	237,222,470
Philippine Peso	70,781,402	—	70,781,402	76,325,952	—	76,325,952
Polish Zloty	115,312,999	—	115,312,999	76,908,865	—	76,908,865
Qatari Riyal	102,513,623	—	102,513,623	—	—	—
Russian Ruble	—	—	—	69,446	—	69,446
Saudi Riyal	478,638,483	—	478,638,483	—	—	—
South African Rand	354,313,945	—	354,313,945	380,440,753	—	380,440,753
South Korean Won	1,503,643,084	—	1,503,643,084	1,191,598,819	(27,690,769)	1,163,908,050
Swiss Franc	(20,097)	—	(20,097)	(37,406)	—	(37,406)
Taiwanese Dollar	1,850,617,825	(4,016,193)	1,846,601,632	1,420,229,376	—	1,420,229,376
Thai Baht	201,997,448	—	201,997,448	231,364,811	—	231,364,811
Turkish Lira	71,393,950	—	71,393,950	69,505,992	—	69,505,992
United Arab Emirates Dirham	144,791,022	—	144,791,022	—	—	—

## ESG Developed World All Cap Equity Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	95,222,599	(3,792,461)	91,430,138	79,347,315	(3,569,498)	75,777,817
British Pound	145,216,524	(6,245,614)	138,970,910	117,738,087	(5,621,413)	112,116,674
Canadian Dollar	124,344,750	(4,912,017)	119,432,733	103,141,270	(4,638,582)	98,502,688
Danish Krone	44,360,874	(1,710,801)	42,650,073	30,886,833	(1,321,296)	29,565,537
Euro	329,231,737	164,324,402	493,556,139	270,132,387	141,007,486	411,139,873
Hong Kong Dollar	27,014,873	(1,049,733)	25,965,140	30,790,471	(1,351,021)	29,439,450
Israeli Shekel	8,869,664	(340,747)	8,528,917	8,026,423	(363,267)	7,663,156
Japanese Yen	326,027,673	(11,268,744)	314,758,929	262,811,696	(9,899,984)	252,911,712
New Zealand Dollar	5,312,976	(201,857)	5,111,119	4,779,276	(202,535)	4,576,741
Norwegian Krone	9,573,646	(363,282)	9,210,364	8,701,390	(377,226)	8,324,164
Polish Zloty	5,082,993	(195,408)	4,887,585	3,090,782	(117,580)	2,973,202
Singapore Dollar	19,005,053	(744,999)	18,260,054	17,177,504	(751,643)	16,425,861
South Korean Won	78,607,092	(3,064,528)	75,542,564	58,588,926	(2,601,162)	55,987,764
Swedish Krona	43,905,361	(1,709,005)	42,196,356	34,236,805	(1,511,099)	32,725,706
Swiss Franc	121,759,781	6,754,508	128,514,289	102,598,548	1,986,418	104,584,966

## ESG Emerging Markets All Cap Equity Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Brazilian Real	29,020,960	—	29,020,960	19,686,640	—	19,686,640
British Pound	28,158	—	28,158	257,120	—	257,120
Chilean Peso	3,526,506	—	3,526,506	2,913,261	—	2,913,261
Chinese Yuan Renminbi	131,194	—	131,194	177,179	—	177,179
Chinese Yuan Renminbi Offshore	33,354,832	—	33,354,832	29,850,978	—	29,850,978
Colombian Peso	646,096	—	646,096	830,342	—	830,342
Czech Koruna	417,306	—	417,306	295,478	—	295,478
Egyptian Pound	764,002	—	764,002	493,292	—	493,292
Euro	4,604,012	—	4,604,012	6,301,133	—	6,301,133
Hong Kong Dollar	102,802,165	—	102,802,165	104,337,612	(252,220)	104,085,392
Hungarian Forint	1,474,807	—	1,474,807	827,835	—	827,835
Icelandic Krona	817,152	—	817,152	—	—	—
Indian Rupee	104,425,379	1,910,507	106,335,886	68,954,756	369,721	69,324,477
Indonesian Rupiah	13,643,403	—	13,643,403	10,417,561	—	10,417,561
Kuwaiti Dinar	6,244,671	—	6,244,671	—	—	—
Malaysian Ringgit	10,954,585	—	10,954,585	9,591,371	—	9,591,371
Mexican Peso	20,646,563	—	20,646,563	13,888,011	—	13,888,011
Pakistan Rupee	173,536	—	173,536	—	—	—
Philippine Peso	4,202,886	—	4,202,886	3,646,827	—	3,646,827
Qatari Riyal	6,552,681	—	6,552,681	—	—	—
Romanian Leu	453,709	—	453,709	255,125	—	255,125
Russian Ruble	—	—	—	30,911	—	30,911
Saudi Riyal	25,915,323	—	25,915,323	—	—	—
Singapore Dollar	386,473	—	386,473	336,142	—	336,142
South African Rand	23,101,059	—	23,101,059	18,925,221	—	18,925,221
Swiss Franc	74,488	—	74,488	11,746	—	11,746
Taiwanese Dollar	138,320,946	—	138,320,946	92,124,706	—	92,124,706
Thai Baht	14,078,163	—	14,078,163	13,786,375	—	13,786,375
Turkish Lira	5,703,587	—	5,703,587	4,872,880	—	4,872,880
United Arab Emirates Dirham	11,849,729	—	11,849,729	—	—	—

## European Stock Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	938,409,223	(3,323,499)	935,085,724	862,184,359	2,562,361	864,746,720
Danish Krone	213,781,297	(1,860,423)	211,920,874	168,372,831	—	168,372,831
Euro	2,136,617,727	4,783,921	2,141,401,648	1,822,896,603	(6,628,010)	1,816,268,593
Norwegian Krone	42,797,592	—	42,797,592	43,763,796	—	43,763,796
Swedish Krona	203,331,439	—	203,331,439	187,671,764	—	187,671,764
Swiss Franc	632,639,500	—	632,639,500	570,740,853	4,065,649	574,806,502

## Eurozone Stock Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	269	—	269	—	—	—
US Dollar	7,920,872	—	7,920,872	5,010,399	—	5,010,399

## Global Small-Cap Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	134,246,758	4,927,543	139,174,301	117,137,635	(10,125)	117,127,510
British Pound	211,898,813	4,012,163	215,910,976	171,910,187	935,996	172,846,183
Canadian Dollar	138,873,702	—	138,873,702	125,865,034	—	125,865,034
Danish Krone	27,466,520	—	27,466,520	24,403,198	—	24,403,198
Euro	273,267,257	3,803,756	277,071,013	231,562,888	1,833,952	233,396,840
Hong Kong Dollar	19,756,355	—	19,756,355	22,997,654	—	22,997,654
Israeli Shekel	33,657,455	—	33,657,455	27,555,332	—	27,555,332
Japanese Yen	463,537,425	2,279,196	465,816,621	363,764,501	(970,449)	362,794,052
New Zealand Dollar	9,324,385	—	9,324,385	14,942,246	—	14,942,246
Norwegian Krone	34,147,207	—	34,147,207	27,266,882	—	27,266,882
Singapore Dollar	25,423,737	—	25,423,737	22,663,158	(987,029)	21,676,129
Swedish Krona	81,993,546	—	81,993,546	63,769,776	—	63,769,776
Swiss Franc	63,528,619	—	63,528,619	53,054,985	—	53,054,985

## Global Stock Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	339,918,592	(28,359,686)	311,558,906	280,068,897	(21,797,816)	258,271,081
British Pound	656,607,436	(35,350,842)	621,256,594	539,553,900	(26,868,222)	512,685,678
Canadian Dollar	538,760,944	(44,473,114)	494,287,830	428,261,788	(33,098,499)	395,163,289
Danish Krone	149,196,102	(12,734,456)	136,461,646	103,949,345	(7,774,892)	96,174,453
Euro	1,488,538,550	1,316,320,488	2,804,859,038	1,112,377,604	869,553,220	1,981,930,824
Hong Kong Dollar	92,948,388	(7,865,623)	85,082,765	101,743,736	(7,864,765)	93,878,971
Israeli Shekel	17,055,675	(1,445,192)	15,610,483	16,813,846	(1,344,894)	15,468,952
Japanese Yen	1,003,132,265	(70,795,728)	932,336,537	768,390,084	(52,064,326)	716,325,758
New Zealand Dollar	9,056,692	(759,897)	8,296,795	6,556,837	(518,573)	6,038,264
Norwegian Krone	30,375,164	(2,423,202)	27,951,962	27,476,568	(2,063,875)	25,412,693
Singapore Dollar	55,637,536	(4,606,561)	51,030,975	47,695,439	(3,599,002)	44,096,437
Swedish Krona	142,240,354	(11,863,498)	130,376,856	115,991,792	(8,934,261)	107,057,531
Swiss Franc	441,871,522	(37,539,491)	404,332,031	351,886,536	(27,171,641)	324,714,895

## Japan Stock Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	(1,637,305)	—	(1,637,305)	(471,377)	1,690,653	1,219,276
Japanese Yen	3,569,131,465	6,906,634	3,576,038,099	3,135,720,931	27,186,990	3,162,907,921
US Dollar	10,574,911	(6,906,634)	3,668,277	28,668,581	(29,327,644)	(659,063)

## Pacific ex-Japan Stock Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
Australian Dollar	1,983,734,452	(10,476,205)	1,973,258,247	1,894,842,554	(10,908,992)	1,883,933,562
British Pound	(10,590,213)	—	(10,590,213)	(4,788,345)	6,199,063	1,410,718
Hong Kong Dollar	543,610,734	(2,038,247)	541,572,487	694,555,885	(2,289,435)	692,266,450
New Zealand Dollar	53,194,412	—	53,194,412	46,153,094	—	46,153,094
Singapore Dollar	326,576,605	(1,988,372)	324,588,233	320,484,277	—	320,484,277
US Dollar	100,126,574	14,502,824	114,629,398	72,819,365	6,599,364	79,418,729

## SRI European Stock Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	127,150,315	327,820	127,478,135	109,138,699	(86,650)	109,052,049
Danish Krone	25,970,094	—	25,970,094	18,800,927	—	18,800,927
Norwegian Krone	6,375,660	—	6,375,660	6,621,252	—	6,621,252
Polish Zloty	3,233,034	(57,384)	3,175,650	1,989,171	—	1,989,171
Swedish Krona	28,068,406	—	28,068,406	22,174,243	—	22,174,243
Swiss Franc	80,869,004	—	80,869,004	66,293,488	367,026	66,660,514
US Dollar	73,584	(200,965)	(127,381)	106,118	(116,208)	(10,090)

## U.S. 500 Stock Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Euro	15,109,248	1,534,001,835	1,549,111,083	3,061,026	1,364,485,823	1,367,546,849

## U.S. Opportunities Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	14,801,792	—	14,801,792	14,744,376	—	14,744,376
Canadian Dollar	1,578,872	—	1,578,872	1,728,126	—	1,728,126
Euro	15,811,623	—	15,811,623	11,255,352	—	11,255,352
Swiss Franc	7,411,696	—	7,411,696	6,453,101	—	6,453,101

## 20+ Year Euro Treasury Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
US Dollar	(52)	—	(52)	—	—	—

## Emerging Markets Bond Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Brazilian Real	3,728	—	3,728	3,620	—	3,620
British Pound	213,542	27,913,560	28,127,102	32,353	25,443,516	25,475,869
Chilean Peso	(76,611)	(81,173)	(157,784)	—	—	—
Chinese Yuan Renminbi	—	—	—	(11,570)	—	(11,570)
Chinese Yuan Renminbi Offshore	—	—	—	—	(5,142,627)	(5,142,627)
Colombian Peso	16,711,442	(15,886,767)	824,675	—	(2,615,981)	(2,615,981)
Czech Koruna	127,923	(7,032,943)	(6,905,020)	717,762	(603,240)	114,522
Euro	109,547,609	283,731,948	393,279,557	38,854,846	178,025,669	216,880,515
Hungarian Forint	(584,431)	—	(584,431)	481,647	(165,671)	315,976
Indian Rupee	—	5,530,010	5,530,010	(62,668)	(54,428)	(117,096)
Indonesian Rupiah	29,103,537	(28,354,425)	749,112	29	2,465,820	2,465,849
Israeli Shekel	43,861	—	43,861	—	—	—
Japanese Yen	68,579	8,396,234	8,464,813	(24,629)	(5,194,409)	(5,219,038)
Kazakhstani Tenge	1,090,633	—	1,090,633	924,360	—	924,360
Mexican Peso	52,542,541	(66,641,554)	(14,099,013)	13,558,523	(5,585,266)	7,973,257
Philippine Peso	—	—	—	—	(2,526,110)	(2,526,110)
Polish Zloty	51,601	—	51,601	528,076	(227,840)	300,236
Russian Ruble	991,184	—	991,184	1,095,379	—	1,095,379
South African Rand	19,973,096	(20,462,174)	(489,078)	—	—	—
South Korean Won	—	—	—	—	4,000,000	4,000,000
Swiss Franc	14,707	55,603,175	55,617,882	357	1,423,828	1,424,185
Taiwanese Dollar	—	—	—	—	(5,335,000)	(5,335,000)
Turkish Lira	3,329,753	13,878	3,343,631	—	(3,610,540)	(3,610,540)

## ESG Global Corporate Bond Index Fund

Currency	31 December 2023			31 December 2022 <sup>1</sup>		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	1,947,864	(3,776,968)	(1,829,104)	771,314	(1,424,866)	(653,552)
British Pound	19,712,621	208,502,782	228,215,403	7,796,173	63,873,007	71,669,180
Canadian Dollar	12,545,389	(24,346,493)	(11,801,104)	5,735,171	(11,697,951)	(5,962,780)
Euro	110,922,507	(78,364,066)	32,558,441	46,091,670	(12,667,465)	33,424,205
Japanese Yen	3,257,970	(3,154,782)	103,188	1,385,303	(1,331,565)	53,738
New Zealand Dollar	211,854	(386,633)	(174,779)	129,799	(123,765)	6,034
Singapore Dollar	192,021	(377,374)	(185,353)	—	—	—
Swiss Franc	670,822	(783,344)	(112,522)	330,853	2,608,706	2,939,559

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

## Euro Government Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	1,647,378	622,941,855	624,589,233	498,729	573,868,033	574,366,762
Swiss Franc	44,254	73,049	117,303	5,049	46,304	51,353
US Dollar	240,355	—	240,355	245,971	—	245,971

## Euro Investment Grade Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
British Pound	133,189	319,706,296	319,839,485	196,422	309,360,442	309,556,864
US Dollar	29,205	—	29,205	17,562	—	17,562

## Global Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	366,432,036	(705,848,892)	(339,416,856)	324,392,689	(657,829,276)	(333,436,587)
British Pound	785,635,409	13,159,991,717	13,945,627,126	616,883,932	11,484,197,424	12,101,081,356
Canadian Dollar	631,777,136	(1,227,433,066)	(595,655,930)	555,860,596	(1,133,048,939)	(577,188,343)
Chilean Peso	14,217,885	(21,023,617)	(6,805,732)	12,056,015	(10,649,790)	1,406,225
Chinese Yuan Renminbi	116,759,533	(118,588,585)	(1,829,052)	111,780,439	(109,167,333)	2,613,106
Colombian Peso	28,559,826	(39,448,013)	(10,888,187)	18,223,188	(18,470,005)	(246,817)
Czech Koruna	46,283,842	(89,363,341)	(43,079,499)	32,357,100	(48,919,726)	(16,562,626)
Danish Krone	46,704,675	(90,853,056)	(44,148,381)	49,051,208	(76,195,034)	(27,143,826)
Euro	5,670,195,156	(8,201,305,508)	(2,531,110,352)	4,820,256,964	(6,317,787,425)	(1,497,530,461)
Hong Kong Dollar	3,069,690	(5,892,570)	(2,822,880)	4,302,697	(9,744,484)	(5,441,787)
Hungarian Forint	17,939,754	(34,228,375)	(16,288,621)	12,304,788	(15,589,520)	(3,284,732)
Indonesian Rupiah	111,881,765	(116,382,705)	(4,500,940)	105,050,672	(95,809,993)	9,240,679
Israeli Shekel	34,090,927	(66,075,925)	(31,984,998)	31,381,649	(49,762,864)	(18,381,215)
Japanese Yen	1,358,975,426	(922,451,572)	436,523,854	1,485,988,232	(1,165,931,187)	320,057,045
Malaysian Ringgit	93,337,495	(94,250,877)	(913,382)	79,349,061	(77,396,304)	1,952,757
Mexican Peso	84,034,262	(162,290,629)	(78,256,367)	68,753,953	(136,816,518)	(68,062,565)
New Zealand Dollar	39,387,371	(78,201,234)	(38,813,863)	40,402,755	(40,046,290)	356,465
Norwegian Krone	19,010,249	(36,346,912)	(17,336,663)	14,557,682	(28,812,467)	(14,254,785)
Peruvian Sol	16,064,307	(15,245,642)	818,665	14,551,581	(15,780,725)	(1,229,144)
Polish Zloty	41,560,860	(80,326,718)	(38,765,858)	37,926,572	(53,070,363)	(15,143,791)
Romanian Leu	19,876,722	(36,584,619)	(16,707,897)	5,237,192	(9,278,392)	(4,041,200)
Singapore Dollar	49,155,190	(93,284,637)	(44,129,447)	53,771,268	(106,275,545)	(52,504,277)
South African Rand	8,054	—	8,054	8,091	—	8,091
South Korean Won	310,772,446	(454,513,730)	(143,741,284)	248,974,224	(236,972,598)	12,001,626
Swedish Krona	92,530,326	(179,393,694)	(86,863,368)	80,409,614	(124,091,941)	(43,682,327)
Swiss Franc	150,491,111	504,162,725	654,653,836	125,426,667	1,124,041,746	1,249,468,413
Thai Baht	73,309,209	(76,598,324)	(3,289,115)	65,947,389	(63,741,494)	2,205,895

## Global Corporate Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	22,426,770	(43,151,446)	(20,724,676)	14,168,012	(28,509,447)	(14,341,435)
British Pound	185,797,083	3,224,691,487	3,410,488,570	133,155,004	2,700,160,270	2,833,315,274
Canadian Dollar	147,600,886	(287,672,649)	(140,071,763)	117,158,309	(237,492,298)	(120,333,989)
Euro	1,088,266,559	(1,403,149,008)	(314,882,449)	784,172,915	(1,204,934,971)	(420,762,056)
Japanese Yen	35,536,200	(34,556,633)	979,567	23,669,417	(22,830,863)	838,554
New Zealand Dollar	1,528,162	(2,928,990)	(1,400,828)	1,815,155	(1,859,766)	(44,611)
Singapore Dollar	1,088,962	(2,948,323)	(1,859,361)	796,511	(1,624,425)	(827,914)
Swiss Franc	7,033,575	69,929,743	76,963,318	6,067,813	26,667,027	32,734,840

## Global Credit Bond Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	14,703,049	(23,343,893)	(8,640,844)	7,196,067	(2,807,523)	4,388,544
British Pound	53,659,460	511,150,997	564,810,457	30,622,566	296,286,728	326,909,294
Canadian Dollar	6,016,879	(10,724,940)	(4,708,061)	4,558,112	(4,792,426)	(234,314)
Euro	265,631,390	(343,425,667)	(77,794,277)	154,601,851	(4,463,794)	150,138,057
Japanese Yen	(151,350)	23,919	(127,431)	(126,802)	647	(126,155)
Mexican Peso	8,899,167	(14,943,408)	(6,044,241)	3,582,708	(3,797,008)	(214,300)
New Zealand Dollar	151,658	—	151,658	16,210	—	16,210
Norwegian Krone	8	—	8	—	—	—
Peruvian Sol	—	—	—	11,086	—	11,086
South African Rand	—	—	—	—	178	178
Swedish Krona	—	—	—	—	(5,052)	(5,052)
Swiss Franc	387	8,968,626	8,969,013	664,997	(200,613)	464,384

## Global Short-Term Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	77,740,529	(151,646,320)	(73,905,791)	69,092,562	(138,857,583)	(69,765,021)
British Pound	137,102,209	3,165,690,079	3,302,792,288	100,322,595	2,610,684,921	2,711,007,516
Canadian Dollar	127,944,324	(251,487,441)	(123,543,117)	108,980,269	(219,865,873)	(110,885,604)
Chilean Peso	2,185,578	(3,926,602)	(1,741,024)	2,071,903	(1,900,265)	171,638
Chinese Yuan Renminbi	27,844,023	(28,601,013)	(756,990)	22,151,137	(21,817,526)	333,611
Chinese Yuan Renminbi Offshore	—	—	—	292,074	—	292,074
Colombian Peso	4,909,413	(4,453,777)	455,636	2,587,129	(2,757,833)	(170,704)
Czech Koruna	9,356,479	(18,278,600)	(8,922,121)	5,155,112	(7,712,288)	(2,557,176)
Danish Krone	14,495,383	(28,600,581)	(14,105,198)	11,764,933	(18,045,760)	(6,280,827)
Euro	1,297,895,509	(2,037,718,225)	(739,822,716)	1,047,155,597	(1,393,883,822)	(346,728,225)
Hong Kong Dollar	(7,285)	(974,979)	(982,264)	980,702	(1,795,036)	(814,334)
Hungarian Forint	5,825,426	(11,280,585)	(5,455,159)	4,210,286	(5,888,350)	(1,678,064)
Indonesian Rupiah	14,699,186	(14,504,659)	194,527	14,714,612	(13,858,942)	855,670
Israeli Shekel	8,273,890	(16,148,085)	(7,874,195)	6,796,918	(10,708,260)	(3,911,342)
Japanese Yen	191,638,448	(185,434,394)	6,204,054	199,917,675	(191,859,455)	8,058,220
Malaysian Ringgit	15,029,800	(15,322,825)	(293,025)	15,306,584	(14,983,571)	323,013
Mexican Peso	17,679,527	(34,617,127)	(16,937,600)	17,029,190	(33,202,327)	(16,173,137)
New Zealand Dollar	10,092,021	(19,691,500)	(9,599,479)	9,257,344	(9,174,198)	83,146
Norwegian Krone	5,050,730	(9,677,512)	(4,626,782)	5,092,792	(10,159,734)	(5,066,942)
Peruvian Sol	1,342,926	(1,260,481)	82,445	966,152	(960,785)	5,367
Polish Zloty	15,129,565	(29,855,171)	(14,725,606)	13,908,856	(20,124,989)	(6,216,133)
Romanian Leu	5,729,880	(11,310,849)	(5,580,969)	3,080,872	(5,916,039)	(2,835,167)
Singapore Dollar	11,345,963	(22,279,422)	(10,933,459)	10,846,797	(21,932,210)	(11,085,413)
South African Rand	292	—	292	293	—	293
South Korean Won	65,148,808	(96,388,075)	(31,239,267)	54,427,566	(50,635,629)	3,791,937
Swedish Krona	38,724,720	(75,691,972)	(36,967,252)	33,179,720	(50,677,028)	(17,497,308)
Swiss Franc	23,020,249	9,191,934	32,212,183	20,616,644	57,368,791	77,985,435
Thai Baht	10,861,681	(11,591,631)	(729,950)	9,802,155	(9,491,694)	310,461

## Global Short-Term Corporate Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
Australian Dollar	7,150,445	(13,874,130)	(6,723,685)	4,645,633	(9,196,536)	(4,550,903)
British Pound	35,461,035	628,726,403	664,187,438	24,183,292	477,514,045	501,697,337
Canadian Dollar	36,225,927	(71,143,363)	(34,917,436)	27,444,360	(55,513,485)	(28,069,125)
Euro	275,329,264	(365,820,283)	(90,491,019)	195,380,149	(252,198,713)	(56,818,564)
Japanese Yen	9,259,439	(9,076,387)	183,052	8,180,442	(7,823,735)	356,707
New Zealand Dollar	516,639	(990,733)	(474,094)	895,553	(890,263)	5,290
Singapore Dollar	586,236	(827,351)	(241,115)	491,577	(1,100,179)	(608,602)
Swiss Franc	1,526,317	(2,990,720)	(1,464,403)	1,636,853	(3,205,741)	(1,568,888)

## Japan Government Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments JPY (¥)	Foreign Currency Contracts JPY (¥)	Net JPY (¥)	Financial Instruments JPY (¥)	Foreign Currency Contracts JPY (¥)	Net JPY (¥)
British Pound	13,136,329	33,016,705,077	33,029,841,406	4,849,747	37,700,518,432	37,705,368,179
Euro	46,147	3,693,855,947	3,693,902,094	31,663,412	2,501,957,996	2,533,621,408
US Dollar	11,717,533	1,087,675	12,805,208	1,677,346	6,628,547	8,305,893

## SRI Euro Investment Grade Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)	Financial Instruments EUR (€)	Foreign Currency Contracts EUR (€)	Net EUR (€)
US Dollar	(82)	—	(82)	—	—	—

## U.K. Government Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)
Euro	6,351	10,099,653	10,106,004	234,474	3,661,947	3,896,421
US Dollar	77,500	—	77,500	77,464	—	77,464

## U.K. Investment Grade Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)
Euro	9,612	—	9,612	3,712	—	3,712
US Dollar	(29)	—	(29)	(207)	—	(207)

## U.K. Short-Term Investment Grade Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)	Financial Instruments GBP (£)	Foreign Currency Contracts GBP (£)	Net GBP (£)
Euro	3,790	—	3,790	2,575	—	2,575
US Dollar	94	—	94	(117)	—	(117)

## U.S. Government Bond Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	(7,719,491)	3,404,510,911	3,396,791,420	723,901	2,355,575,117	2,356,299,018
Euro	5,015,535	1,943,199,535	1,948,215,070	(2,098,745)	1,552,561,834	1,550,463,089
Swiss Franc	11,040	4,937,737	4,948,777	22,663	(104,886)	(82,223)

## U.S. Investment Grade Credit Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	347,379	670,018,429	670,365,808	(16,047)	683,696,112	683,680,065
Euro	218,306	142,967,091	143,185,397	126,474	132,339,383	132,465,857

## U.S. Treasury Inflation-Protected Securities Index Fund

Currency	31 December 2023			31 December 2022		
	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)	Financial Instruments USD (\$)	Foreign Currency Contracts USD (\$)	Net USD (\$)
British Pound	43,808	9,000,375	9,044,183	4,932	63,373,892	63,378,824
Euro	2,456	72,229,393	72,231,849	13,836	323,363,662	323,377,498
Singapore Dollar	29,725	2,526,483	2,556,208	21,259	3,645,362	3,666,621
Swiss Franc	41,831	76,071,690	76,113,521	(144,119)	269,309,408	269,165,289

Eurozone Inflation-Linked Bond Index Fund has no foreign currency risk exposure as at 31 December 2023 and as at 31 December 2022. 20+ Year Euro Treasury Index Fund and SRI Euro Investment Grade Bond Index Fund have no foreign currency risk exposure as at 31 December 2022.

**Interest Rate Risk.** Income may be affected by changes in interest rates relevant to these securities or as a result of the Investment Manager being unable to secure similar returns on the expiry of contracts or sale of securities. The value of fixed rate securities may be affected by interest rate movements or the expectation of such movements in the future. Certain financial derivative instruments and interest receivable on bank deposits or payable on bank overdrafts positions may also be affected by the fluctuations of interest rates.

Interest rate exposure by contractual maturity on fixed income securities is summarised below:

## 31 December 2023

Fund	Under 1 Year	Under 5 Years	Under 10 Years	Over 10 Years	Total
20+ Year Euro Treasury Index Fund	—	—	—	€617,213,978	€617,213,978
Emerging Markets Bond Fund	\$14,600,676	\$266,432,702	\$500,871,091	\$385,157,735	\$1,167,062,204
ESG Global Corporate Bond Index Fund	\$284,523	\$169,150,908	\$120,490,259	\$91,897,675	\$381,823,365
Euro Government Bond Index Fund	€4,959,815	€2,132,520,794	€1,679,585,936	€1,330,808,916	€5,147,875,461
Euro Investment Grade Bond Index Fund	€484,660	€1,196,925,228	€741,371,067	€323,229,866	€2,262,010,821
Eurozone Inflation-Linked Bond Index Fund	—	€376,365,756	€598,200,308	€377,623,366	€1,352,189,430
Global Bond Index Fund	\$33,919,097	\$8,329,189,178	\$5,204,588,853	\$6,905,905,904	\$20,473,603,032
Global Corporate Bond Index Fund	\$12,510,226	\$1,942,303,085	\$1,329,474,585	\$1,211,551,553	\$4,495,839,449
Global Credit Bond Fund	\$11,394,224	\$397,456,419	\$272,628,060	\$236,090,230	\$917,568,933
Global Short-Term Bond Index Fund	\$13,066,941	\$4,046,893,968	\$106,566,498	\$54,422,287	\$4,220,949,694
Global Short-Term Corporate Bond Index Fund	\$3,272,456	\$804,909,901	\$56,479,814	\$22,572,601	\$887,234,772
Japan Government Bond Index Fund	—	¥24,735,409,562	¥17,502,792,942	¥48,162,515,051	¥90,400,717,555
SRI Euro Investment Grade Bond Index Fund	€97,948	€162,532,720	€105,511,756	€46,453,208	€314,595,632
U.K. Government Bond Index Fund	—	£1,205,867,372	£866,732,314	£2,003,026,202	£4,075,625,888
U.K. Investment Grade Bond Index Fund	£2,402,171	£1,982,194,139	£1,042,862,630	£1,261,074,072	£4,288,533,012
U.K. Short-Term Investment Grade Bond Index Fund	£1,934,061	£1,000,889,103	£88,446,306	£20,965,546	£1,112,235,016
U.S. Government Bond Index Fund	\$1,235	\$4,569,993,679	\$2,015,075,670	\$1,653,451,578	\$8,238,522,162
U.S. Investment Grade Credit Index Fund	\$4,781,131	\$619,355,302	\$388,084,625	\$463,603,783	\$1,475,824,841
U.S. Treasury Inflation-Protected Securities Index Fund	—	\$300,178,639	\$185,113,641	—	\$485,292,280
<b>Company Total</b>	<b>\$105,481,053</b>	<b>\$31,234,919,598</b>	<b>\$16,302,567,830</b>	<b>\$18,531,939,425</b>	<b>\$66,174,907,906</b>

## 31 December 2022

Fund	Under 1 Year	Under 5 Years	Under 10 Years	Over 10 Years	Total
20+ Year Euro Treasury Index Fund	—	—	—	€421,731,228	€421,731,228
Emerging Markets Bond Fund	\$23,237,378	\$121,041,533	\$166,083,400	\$191,359,829	\$501,722,140
ESG Global Corporate Bond Index Fund <sup>1</sup>	—	\$70,382,646	\$52,041,269	\$40,386,543	\$162,810,458
Euro Government Bond Index Fund	—	€1,748,611,781	€1,374,057,695	€1,018,403,755	€4,141,073,231
Euro Investment Grade Bond Index Fund	€901,105	€966,099,276	€642,672,152	€286,985,405	€1,896,657,938
Eurozone Inflation-Linked Bond Index Fund	—	€455,450,923	€439,701,181	€397,790,315	€1,292,942,419
Global Bond Index Fund	\$34,378,846	\$7,543,535,650	\$4,743,737,376	\$6,046,926,671	\$18,368,578,543
Global Corporate Bond Index Fund	\$4,880,384	\$1,413,568,408	\$1,010,267,334	\$924,422,807	\$3,353,138,933
Global Credit Bond Fund	\$21,675,897	\$242,057,308	\$148,435,549	\$142,624,234	\$554,792,988
Global Short-Term Bond Index Fund	\$15,061,657	\$3,484,250,236	\$69,711,629	\$41,885,912	\$3,610,909,434
Global Short-Term Corporate Bond Index Fund	\$1,327,484	\$598,173,772	\$44,415,726	\$20,275,744	\$664,192,726
Japan Government Bond Index Fund	¥200,159,275	¥23,284,452,066	¥19,015,121,237	¥42,229,857,578	¥84,729,590,156
SRI Euro Investment Grade Bond Index Fund	€195,464	€143,794,623	€99,175,820	€42,960,285	€286,126,192
U.K. Government Bond Index Fund	—	£889,969,649	£707,513,190	£1,619,020,115	£3,216,502,954
U.K. Investment Grade Bond Index Fund	£69,397,705	£1,341,982,116	£813,106,514	£1,002,984,696	£3,227,471,031
U.K. Short-Term Investment Grade Bond Index Fund	£46,758,071	£1,114,668,434	£86,541,952	£27,670,721	£1,275,639,178
U.S. Government Bond Index Fund	—	\$3,473,785,541	\$1,644,459,443	\$1,151,056,664	\$6,269,301,648
U.S. Investment Grade Credit Index Fund	\$6,714,929	\$620,393,841	\$385,372,052	\$465,588,087	\$1,478,068,909
U.S. Treasury Inflation-Protected Securities Index Fund	—	\$809,585,034	\$579,049,903	—	\$1,388,634,937
<b>Company Total</b>	<b>\$249,687,661</b>	<b>\$26,115,714,486</b>	<b>\$13,648,413,843</b>	<b>\$14,845,538,027</b>	<b>\$54,859,354,017</b>

The presentation for prior period has been amended for consistency to the current period.

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

**Management of Market Risk (Including Other Price, Currency and Interest Rate Risks).** Using risk models and quantitative tools, the Investment Manager performs daily reviews of exposure to: style, country, sector and currency related risk factors for equity portfolios and interest rate, credit spread and currency related risk factors for fixed income portfolios. For index funds, the Investment Manager employs a “passive” investment strategy aimed to minimise tracking-error and portfolio management related costs through the optimisation of the Funds’ relative exposure to the relevant risk factors of the benchmarks by either fully replicating a benchmark or by holding a representative sample of benchmark securities. In addition, the Investment Manager performs daily checks of performance against the respective benchmarks. For actively-managed funds, the Investment Manager assesses these risks in line with the unique investment objective and portfolio composition of each Fund.

Efficient portfolio management techniques, as described in Note 10, may be used to minimise transaction costs or taxes. Currency is traded as closely as possible to the close of the markets, so as to obtain exchange rates that closely approximate the rates used in the daily valuation.

Each Index Fund’s market risk profile is correlated to the change in return for its respective benchmark index. The sensitivity analysis below reflects the interdependencies between risk variables (price, foreign currency and interest rate) and demonstrates the effect a change in benchmark return had on the net assets of the Fund:

Fund	Benchmark	Year Ended 31 December 2023		Year Ended 31 December 2022	
		Change in Benchmark Return	Net Increase/ (Decrease) in Net Assets	Change in Benchmark Return	Net Increase/ (Decrease) in Net Assets
Emerging Markets Stock Index Fund	MSCI Emerging Markets Index	9.83%	\$919,944,072	-20.09%	(\$2,616,642,553)
ESG Developed World All Cap Equity Index Fund	FTSE Developed All Cap Choice Index	26.24%	\$958,117,986	-22.90%	(\$880,648,599)
ESG Emerging Markets All Cap Equity Index Fund	FTSE Emerging All Cap Choice Index	9.14%	\$41,665,711	-18.68%	(\$82,789,919)
European Stock Index Fund	MSCI Europe Index	19.89%	\$707,680,969	-15.06%	(\$722,589,403)
Eurozone Stock Index Fund	MSCI EMU Index	18.78%	€244,064,240	-12.47%	(€231,492,951)
Global Small-Cap Index Fund	MSCI World Small Cap Index	15.76%	\$501,022,042	-18.76%	(\$737,698,296)
Global Stock Index Fund	MSCI World Index	23.79%	\$3,093,106,997	-18.14%	(\$2,828,230,017)
Japan Stock Index Fund	MSCI Japan Index	16.24%	€500,754,565	-11.18%	(€473,082,537)
Pacific ex-Japan Stock Index Fund	MSCI Pacific ex-Japan Index	2.84%	€58,695,168	0.22%	(€13,818,628)
SRI European Stock Fund	FTSE Developed Europe Index	16.16%	€74,216,099	-10.25%	(€50,702,308)

Fund	Benchmark	Year Ended 31 December 2023		Year Ended 31 December 2022	
		Change in Benchmark Return	Net Increase/(Decrease) in Net Assets	Change in Benchmark Return	Net Increase/(Decrease) in Net Assets
U.S. 500 Stock Index Fund	S&P 500 Index	25.67%	\$2,350,243,496	-18.51%	(\$2,149,614,266)
20+ Year Euro Treasury Index Fund	Bloomberg Euro Treasury 20+ Year Bond Index	8.86%	€53,718,060	-39.84%	(€267,631,322)
ESG Global Corporate Bond Index Fund	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	9.11%	\$35,836,456	3.99% <sup>1</sup>	\$8,844,227
Euro Government Bond Index Fund	Bloomberg Euro Government Float Adjusted Bond Index	7.09%	€349,333,382	-18.22%	(€989,121,521)
Euro Investment Grade Bond Index Fund	Bloomberg EUR Non-Government Float Adjusted Bond Index	7.38%	€166,514,855	-15.15%	(€374,553,650)
Eurozone Inflation-Linked Bond Index Fund	Bloomberg Global Inflation-Linked: Eurozone – Euro CPI Index	6.44%	€78,172,828	-10.20%	(€178,967,585)
Global Bond Index Fund	Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged	7.22%	\$2,015,217,691	-12.90%	(\$5,210,290,666)
Global Corporate Bond Index Fund	Bloomberg Global Aggregate Float Adjusted Corporate Index Hedged	9.10%	\$478,226,272	-14.11%	(\$906,913,699)
Global Short-Term Bond Index Fund	Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged	5.95%	\$396,761,288	-5.12%	(\$632,140,871)
Global Short-Term Corporate Bond Index Fund	Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index Hedged	7.21%	\$85,793,259	-5.82%	(\$234,585,976)
Japan Government Bond Index Fund	Bloomberg Japan Government Float Adjusted Bond Index	0.53%	¥6,945,601,387	-7.06%	(¥5,175,057,355)
SRI Euro Investment Grade Bond Index Fund	Bloomberg EUR Non-Government Float Adjusted Bond Index	7.38%	€20,785,840	-15.15%	(€58,502,562)
U.K. Government Bond Index Fund	Bloomberg U.K. Government Float Adjusted Bond Index	3.43%	£138,407,011	-26.99%	(£1,147,283,267)
U.K. Investment Grade Bond Index Fund	Bloomberg GBP Non-Government Float Adjusted Bond Index	8.66%	£291,878,693	-17.57%	(£731,218,609)
U.K. Short-Term Investment Grade Bond Index Fund	Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index	6.92%	£71,248,773	-7.31%	(£168,491,090)
U.S. Government Bond Index Fund	Bloomberg U.S. Government Float Adjusted Bond Index	4.09%	\$413,586,253	-12.32%	(\$978,361,501)
U.S. Investment Grade Credit Index Fund	Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index	7.90%	\$143,423,508	-14.68%	(\$345,868,058)
U.S. Treasury Inflation-Protected Securities Index Fund	Bloomberg U.S. Government Inflation-Linked 1–10 Year Index	4.39%	\$53,918,450	-7.38%	(\$259,835,518)

<sup>1</sup> Since-inception returns: 25 October 2022.

The tables below summarise each actively-managed Fund's sensitivity to a change in currency exchange rate, interest rate or quoted prices of investments with all other variables held constant.

### Currency Risk Sensitivity

Fund	31 December 2023		31 December 2022	
	Net Foreign Currency Exposure	+/- 5% Impact	Net Foreign Currency Exposure	+/- 5% Impact
U.S. Opportunities Fund	\$39,603,983	\$1,980,199	\$34,180,955	\$1,709,048
Emerging Markets Bond Fund	\$475,882,463	\$23,794,123	\$236,395,806	\$11,819,790
Global Credit Bond Fund	\$476,616,282	\$23,830,814	\$481,347,932	\$24,067,397

### Interest Rate Risk Sensitivity

Fund	31 December 2023		31 December 2022	
	Fixed Rate Financial Assets	+/- 1% Impact	Fixed Rate Financial Assets	+/- 1% Impact
Emerging Markets Bond Fund	\$1,167,062,204	\$72,707,975	\$501,722,140	\$35,309,870
Global Credit Bond Fund	\$917,568,933	\$54,870,622	\$554,792,988	\$32,206,159

## Price Risk Sensitivity

Fund	31 December 2023		31 December 2022	
	Net Financial Assets	+/- 10% Impact	Net Financial Assets	+/- 10% Impact
U.S. Opportunities Fund	\$1,254,121,562	\$125,412,156	\$1,008,600,836	\$100,860,084
Emerging Markets Bond Fund	\$1,182,899,515	\$118,289,952	\$511,778,558	\$51,177,856
Global Credit Bond Fund	\$927,045,893	\$92,704,589	\$564,812,545	\$56,481,255

The effect of market price movement of +/- 10% to the Company's Financial Assets at Fair Value Through Profit or Loss and Financial Liabilities at Fair Value Through Profit and Loss of US\$129,413,748,414, with all other variables remaining constant, would result in a change to the Company's net assets of US\$12,941,374,841 (31 December 2022: \$10,652,648,201).

**Liquidity Risk.** Liquidity risk is the risk that sufficient cash cannot be raised to meet liabilities when due. One of the key liquidity factors influencing the Company and the Funds is exposure to cash redemptions of redeemable participating shares. Hence the Company, through the Funds, invests the large majority of its assets in investments that are traded in active markets and can ordinarily be readily disposed. However, liquidity risk will occur if an issuer becomes credit-impaired or if the relevant market becomes illiquid. In such a case, it may not be possible to initiate or liquidate a position at a price deemed by the Investment Manager to be demonstrating fair value. Liquidity risk may be temporary or may last for extended periods. The Company, through the Funds, invests in securities that form part of the benchmark indices. Benchmark indices are constructed from index rules requiring securities to have a specified minimum trading volume, which, although not guaranteeing liquidity, provides indication of the liquid nature of the securities underlying the Funds. The Funds are exposed to withdrawals and contributions that are invested to ensure that exposure to the benchmark indices is maintained to meet the investment objective of the Funds. Most of the Funds' financial liabilities, based on contractual maturities, fall due within three months.

Additionally, the Funds may use index futures contracts to a limited extent, to maintain full exposure to the index, maintain liquidity and minimise transaction costs. Funds may purchase futures contracts to immediately invest incoming cash in the market, or sell futures in response to cash outflows, thereby simulating a fully invested position in the underlying index while maintaining a cash balance for liquidity.

No shareholder owns greater than 25% of the net assets of the Company. Shareholders owning greater than 25% of the net assets of a Fund may further expose the Fund to concentration risks that could impact liquidity should one or more of these shareholders submit redemption requests.

	31 December 2023		31 December 2022	
	Total Concentration	Number of Shareholders	Total Concentration	Number of Shareholders
Japan Stock Index Fund	26%	1	—	—
SRI European Stock Fund	27%	1	29%	1
U.S. Opportunities Fund	34%	1	30%	1
20+ Year Euro Treasury Index Fund	27%	1	31%	1
ESG Global Corporate Bond Index Fund	87%	2	75%	2
Global Bond Index Fund	36%	1	36%	1
Global Corporate Bond Index Fund	31%	1	28%	1
Global Short-Term Corporate Bond Index Fund	34%	1	29%	1
Japan Government Bond Index Fund	33%	1	41%	1
SRI Euro Investment Grade Bond Index Fund	74%	1	66%	1
U.K. Government Bond Index Fund	51%	1	57%	1
U.K. Investment Grade Bond Index Fund	30%	1	39%	1
U.K. Short-Term Investment Grade Bond Index Fund	49%	1	45%	1
U.S. Investment Grade Credit Index Fund	37%	1	38%	1
U.S. Treasury Inflation-Protected Securities Index Fund	99%	1	100%	1

**Management of Liquidity Risk.** To meet redemption requests and raise cash from the portfolio, daily reports of share capital activity are provided by the Administrator to facilitate the daily cash forecast, cash monitoring and portfolio management process.

Subject to certain circumstances as detailed in the Prospectus, negative impacts to liquidity or transaction costs caused by significant shareholder redemptions may be mitigated through the Funds' available liquidity measures including, but not limited to, the use of (a) its swing pricing policies, (b) distribution of underlying investments rather than cash, subject to certain conditions, in which case the shareholder may bear the cost of charges incurred in connection with the sale of such underlying investments, (c) limiting the maximum amount of daily redemptions when total redemption requests for the day exceed 10%, or (d) temporary suspension of dealing in shares. Should the Funds require, they also have access to a syndicated line of credit for temporary or emergency purposes (as disclosed in Note 9).

**Credit Risk.** Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities or use of derivative contracts will generally create credit risk.

Credit risk exposure is also created through interactions with brokers and custodians. However, transactions in listed securities are settled and paid for upon delivery of securities using only approved brokers. The risk of default is therefore considered minimal

because securities are delivered only when the broker has made payment and the broker is paid for purchases only once the securities have been received by the Company's Depository.

The securities lending activity of the Funds creates exposure to the borrowing counterparties which is mitigated by the collateral arrangements in place.

Credit risk may also arise from assets of the Funds which are substantially all held by the Depository. Bankruptcy or insolvency of the Depository may cause certain rights with respect to securities and other positions held to be delayed or limited. As of 31 December 2023, the Depository has a long-term credit rating of A+ from Fitch (31 December 2022: A+). Additionally, the Depository ensures there is legal separation of non-cash assets held in custody, that such assets are held on a fiduciary basis and that appropriate internal control systems are maintained such that records clearly identify the nature and amount of all assets under custody. All securities held in custody by the Depository are segregated from the Depository's own assets, whether in a vault, in segregated accounts on the books of sub-custodians or in an account maintained at a central securities depository. The Depository maintains segregated accounts per client on its own books as well as on the books of sub-custodians in local markets, where possible.

In addition, the Funds hold cash with counterparties which is subject to credit risk. The banks and financial institutions, other than the Depository, that held these cash are rated AA to A based on the median rating of Moody's, S&P and Fitch.

Certain Funds may use credit default swaps to a limited extent, for efficient replication of credit risk exposure or to transfer default protection on an underlying fixed income security. Credit protection purchased results in an asset which may increase credit risk, while credit protection sold results in a liability which may increase liquidity risk. The maximum exposure to credit risk on protection purchased is equal to the fair value of the asset while the maximum exposure on protection sold is equal to the notional value of the contract.

Credit risk is managed at the Fund level. For Funds invested in fixed income holdings the following is an analysis of the concentration of issuer credit ratings. Credit ratings reflect the median of Moody's, S&P and Fitch, where possible. When less than three ratings are available, the lowest rating is utilised.

### 31 December 2023

Fund	AAA	AA	A	BBB	Less than BBB	NR	Total
20+ Year Euro Treasury Index Fund	€231,066,920	€386,147,058	—	—	—	—	€617,213,978
Emerging Markets Bond Fund	—	\$75,636,601	\$92,488,648	\$330,039,678	\$668,235,334	\$661,943	\$1,167,062,204
ESG Global Corporate Bond Index Fund	\$3,446,231	\$27,132,404	\$175,582,255	\$174,611,561	\$93,135	\$957,779	\$381,823,365
Euro Government Bond Index Fund	€1,334,221,393	€1,920,143,803	€817,425,923	€1,039,529,060	—	€36,555,282	€5,147,875,461
Euro Investment Grade Bond Index Fund	€709,739,724	€289,011,479	€567,663,337	€695,596,281	—	—	€2,262,010,821
Eurozone Inflation-Linked Bond Index Fund	€223,831,034	€521,406,663	€124,670,668	€482,281,065	—	—	€1,352,189,430
Global Bond Index Fund	\$2,851,504,799	\$9,601,460,308	\$4,331,001,379	\$3,501,469,398	\$45,085	\$188,122,063	\$20,473,603,032
Global Corporate Bond Index Fund	\$41,644,007	\$368,691,307	\$1,907,409,308	\$2,149,474,310	\$1,344,729	\$27,275,788	\$4,495,839,449
Global Credit Bond Fund	\$60,762,146	\$117,817,641	\$287,682,468	\$422,516,020	\$28,790,658	—	\$917,568,933
Global Short-Term Bond Index Fund	\$717,035,636	\$1,825,135,001	\$861,155,363	\$755,157,161	\$808,803	\$61,657,730	\$4,220,949,694
Global Short-Term Corporate Bond Index Fund	\$6,307,348	\$74,515,872	\$389,490,389	\$409,892,767	\$367,638	\$6,660,758	\$887,234,772
Japan Government Bond Index Fund	—	—	¥86,995,923,101	—	—	¥3,404,794,454	¥90,400,717,555
SRI Euro Investment Grade Bond Index Fund	€100,211,794	€39,416,371	€77,613,086	€97,354,381	—	—	€314,595,632
U.K. Government Bond Index Fund	—	£4,067,272,864	£5,761,064	£2,591,960	—	—	£4,075,625,888
U.K. Investment Grade Bond Index Fund	£859,471,341	£496,566,815	£1,287,405,073	£1,643,587,798	£1,501,985	—	£4,288,533,012
U.K. Short-Term Investment Grade Bond Index Fund	£305,880,205	£189,403,177	£282,902,693	£332,904,571	£1,144,370	—	£1,112,235,016
U.S. Government Bond Index Fund	\$1,655,132	\$8,236,867,030	—	—	—	—	\$8,238,522,162
U.S. Investment Grade Credit Index Fund	\$133,160,091	\$174,739,695	\$555,783,383	\$611,585,155	\$318,619	\$237,898	\$1,475,824,841
U.S. Treasury Inflation-Protected Securities Index Fund	—	\$485,292,280	—	—	—	—	\$485,292,280
<b>Company Total</b>	<b>\$8,172,299,126</b>	<b>\$30,533,293,831</b>	<b>\$12,981,007,759</b>	<b>\$13,434,798,996</b>	<b>\$703,377,574</b>	<b>\$350,130,620</b>	<b>\$66,174,907,906</b>

## 31 December 2022

Fund	AAA	AA	A	BBB	Less than BBB	NR	Total
20+ Year Euro Treasury Index Fund	€149,046,039	€272,685,189	—	—	—	—	€421,731,228
Emerging Markets Bond Fund	\$50,976,393	\$23,619,162	\$28,157,824	\$150,658,530	\$247,425,847	\$884,384	\$501,722,140
ESG Global Corporate Bond Index Fund <sup>1</sup>	\$1,869,630	\$10,491,197	\$73,515,353	\$76,415,780	—	\$518,498	\$162,810,458
Euro Government Bond Index Fund	€1,072,947,998	€1,572,734,114	€603,595,241	€863,490,075	—	€28,305,803	€4,141,073,231
Euro Investment Grade Bond Index Fund	€553,139,861	€245,714,264	€475,812,087	€621,838,386	€153,340	—	€1,896,657,938
Eurozone Inflation-Linked Bond Index Fund	€200,747,925	€510,012,643	€93,965,694	€488,216,157	—	—	€1,292,942,419
Global Bond Index Fund	\$8,240,727,869	\$2,748,552,112	\$4,016,324,131	\$3,216,001,661	\$756,344	\$146,216,426	\$18,368,578,543
Global Corporate Bond Index Fund	\$55,731,104	\$251,399,627	\$1,385,695,202	\$1,642,905,139	\$738,019	\$16,669,842	\$3,353,138,933
Global Credit Bond Fund	\$154,429,256	\$34,670,032	\$161,010,050	\$184,491,677	\$20,191,973	—	\$554,792,988
Global Short-Term Bond Index Fund	\$1,651,778,080	\$500,437,393	\$757,789,023	\$666,363,314	\$290,727	\$34,250,897	\$3,610,909,434
Global Short-Term Corporate Bond Index Fund	\$5,568,842	\$51,725,240	\$294,347,386	\$309,192,177	\$156,872	\$3,202,209	\$664,192,726
Japan Government Bond Index Fund	—	—	¥80,976,683,269	—	—	¥3,752,906,887	¥84,729,590,156
SRI Euro Investment Grade Bond Index Fund	€83,121,540	€38,055,273	€72,077,361	€92,872,018	—	—	€286,126,192
U.K. Government Bond Index Fund	—	£3,211,409,070	£5,093,884	—	—	—	£3,216,502,954
U.K. Investment Grade Bond Index Fund	£687,027,800	£359,664,814	£936,381,303	£1,242,662,738	£1,734,376	—	£3,227,471,031
U.K. Short-Term Investment Grade Bond Index Fund	£405,891,437	£184,881,422	£293,705,609	£389,654,407	£1,506,303	—	£1,275,639,178
U.S. Government Bond Index Fund	\$6,269,301,648	—	—	—	—	—	\$6,269,301,648
U.S. Investment Grade Credit Index Fund	\$165,642,344	\$160,168,256	\$532,883,719	\$619,363,860	—	\$10,730	\$1,478,068,909
U.S. Treasury Inflation-Protected Securities Index Fund	\$1,388,634,937	—	—	—	—	—	\$1,388,634,937
<b>Company Total</b>	<b>\$21,496,803,992</b>	<b>\$11,115,789,440</b>	<b>\$10,678,444,034</b>	<b>\$11,034,289,586</b>	<b>\$273,621,647</b>	<b>\$260,405,318</b>	<b>\$54,859,354,017</b>

The presentation for prior period has been amended for consistency to the current period.

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

**Management of Credit Risk.** Credit risk is managed by investment policies which restrict or place limits on acceptable portfolio and net asset concentrations as well as exposure to certain instruments, credit institutions and counterparties. The Investment Manager performs daily reviews of portfolio attributes, such as sector diversification and credit quality, and adjusts where necessary to ensure that the credit risk components closely match those of the respective benchmarks. Credit ratings of debt instruments and counterparties are monitored and evaluated periodically by the Investment Manager; an approved counterparty list is maintained, and trading with approved counterparties is enforced. The Funds also enter into master netting arrangements with their counterparties and require the transfer of collateral to secure performance. The value of cash and securities pledged or received as collateral against securities lending transactions and derivative contracts is disclosed in Notes 10 and 11, respectively. Cash and securities received as collateral from counterparties are not recognised as asset because the Funds do not have the right to sell or re-pledge the collateral, except in the event of default.

**Interest Rate Benchmark Reform.** Certain Funds are exposed to specific interest rate benchmarks subject to reform and whose publication has already, or will, cease in the future. While the Funds are transitioning to alternative benchmark rates, any existing investment in floating rate securities referencing these rates can introduce an element of pricing and liquidity risk, should the market for these securities become less liquid. The Funds' investment manager monitors and manages the transition to alternative rates by continually reviewing the total amounts of contracts that have yet to transition, reducing or eliminating exposure to these contracts or ensuring these contracts contain appropriate fallback clauses. The transition away from benchmark rates to which the funds have exposure has largely been completed.

## 5. Taxation.

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders, any encashment, redemption, cancellation or transfer of shares or appropriation or cancellation of shares of a shareholder by the Company for the purposes of meeting the amount of tax payable on a gain arising on a transfer. Any tax arising on a chargeable event is a liability of the shareholders, albeit it is paid by the Company (although if the Company fails to deduct the correct amount of tax it becomes ultimately a liability of the Company).

No Irish tax will arise on the Company in respect of chargeable events in respect of:

(a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company or the Company has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations; and

(b) certain exempted Irish tax resident shareholders who have provided the necessary signed statutory declarations.

Dividends, interest and capital gains received on investments may be subject to withholding or other taxes imposed by the country from which the investment income/gains are received, and such taxes may not be recoverable. Foreign withholding taxes on dividends and interest are recognised when such taxes are not recoverable and are included in Taxation. Funds may also be subject to tax on the realised and unrealised portion of their capital gains.

The Funds have filed tax reclaims for previously withheld taxes on dividends earned in certain European Union countries. These filings are subject to various administrative and judicial proceedings within these countries. Such tax reclaims recognised during the year, if any, are included in Taxation. No other amounts for these tax reclaims are reflected in the financial statements due to the uncertainty as to the ultimate resolution of proceedings, the likelihood of receipt of these reclaims and the potential timing of payment.

Below is an analysis of the tax charge for the year ended 31 December 2023 and 31 December 2022:

### 31 December 2023

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
<b>Company Total Funds:</b>	<b>\$(214,883,406)</b>	<b>—</b>	<b>\$(12,686,719)</b>	<b>\$(43,767,472)</b>	<b>\$(271,337,597)</b>
Emerging Markets Stock Index Fund	\$(40,600,649)	—	\$(12,678,851)	\$(41,683,017)	\$(94,962,517)
ESG Developed World All Cap Equity Index Fund	\$(16,170,745)	—	—	—	\$(16,170,745)
ESG Emerging Markets All Cap Equity Index Fund	\$(1,918,958)	—	\$(13,673)	\$(2,084,455)	\$(4,017,086)
European Stock Index Fund	\$(10,435,290)	—	—	—	\$(10,435,290)
Eurozone Stock Index Fund	€(2,305,924)	—	—	—	€(2,305,924)
Global Small-Cap Index Fund	\$(13,917,547)	—	—	—	\$(13,917,547)
Global Stock Index Fund	\$(60,198,921)	—	—	—	\$(60,198,921)
Japan Stock Index Fund	€(12,196,627)	—	—	—	€(12,196,627)
Pacific ex-Japan Stock Index Fund	€(1,274,103)	—	—	—	€(1,274,103)
SRI European Stock Fund	€(1,354,873)	—	—	—	€(1,354,873)
U.S. 500 Stock Index Fund	\$(47,998,033)	—	—	—	\$(47,998,033)
U.S. Opportunities Fund	\$(2,874,803)	—	—	—	\$(2,874,803)
Emerging Markets Bond Fund	\$(26,023)	—	—	—	\$(26,023)
ESG Global Corporate Bond Index Fund	\$(22,485)	—	—	—	\$(22,485)
Euro Investment Grade Bond Index Fund	€(60,338)	—	—	—	€(60,338)
Global Bond Index Fund	\$(1,347,087)	—	\$5,805	—	\$(1,341,282)
Global Corporate Bond Index Fund	\$(159,264)	—	—	—	\$(159,264)
Global Credit Bond Fund	\$(127,133)	—	—	—	\$(127,133)
Global Short-Term Bond Index Fund	\$(190,390)	—	—	—	\$(190,390)
Global Short-Term Corporate Bond Index Fund	\$(53,054)	—	—	—	\$(53,054)
SRI Euro Investment Grade Bond Index Fund	€(10,760)	—	—	—	€(10,760)
U.K. Investment Grade Bond Index Fund	£(134,573)	—	—	—	£(134,573)
U.K. Short-Term Investment Grade Bond Index Fund	£(33,794)	—	—	—	£(33,794)
U.S. Investment Grade Credit Index Fund	\$(27,233)	—	—	—	\$(27,233)

## 31 December 2022

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
<b>Company Total Funds:</b>	<b>\$(199,924,405)</b>	<b>\$2,885</b>	<b>\$(1,726,909)</b>	<b>\$8,074,106</b>	<b>\$(193,574,323)</b>
Emerging Markets Stock Index Fund	\$(39,595,574)	—	\$(1,685,669)	\$8,018,429	\$(33,262,814)
ESG Developed World All Cap Equity Index Fund	\$(12,558,362)	—	—	—	\$(12,558,362)
ESG Emerging Markets All Cap Equity Index Fund	\$(1,532,939)	—	\$(41,812)	\$55,677	\$(1,519,074)
European Stock Index Fund	\$(11,098,543)	—	—	—	\$(11,098,543)
Eurozone Stock Index Fund	€(3,485,372)	—	—	—	€(3,485,372)
Global Small-Cap Index Fund	\$(11,494,859)	—	—	—	\$(11,494,859)
Global Stock Index Fund	\$(53,443,934)	—	—	—	\$(53,443,934)
Japan Stock Index Fund	€(14,000,864)	—	—	—	€(14,000,864)
Pacific ex-Japan Stock Index Fund	€(1,257,189)	—	—	—	€(1,257,189)
SRI European Stock Fund	€(1,084,272)	—	—	—	€(1,084,272)
U.S. 500 Stock Index Fund	\$(44,166,437)	—	—	—	\$(44,166,437)
U.S. Opportunities Fund	\$(3,211,007)	—	—	—	\$(3,211,007)
Emerging Markets Bond Fund	\$(86,411)	—	—	—	\$(86,411)
ESG Global Corporate Bond Index Fund <sup>1</sup>	\$(4,838)	—	—	—	\$(4,838)
Euro Investment Grade Bond Index Fund	€(22,454)	—	—	—	€(22,454)
Global Bond Index Fund	\$(1,412,950)	—	\$559	—	\$(1,412,391)
Global Corporate Bond Index Fund	\$(67,573)	—	—	—	\$(67,573)
Global Credit Bond Fund	\$(6,199)	—	—	—	\$(6,199)
Global Short-Term Bond Index Fund	\$(169,176)	—	\$13	—	\$(169,163)
Global Short-Term Corporate Bond Index Fund	\$(9,099)	—	—	—	\$(9,099)
Japan Government Bond Index Fund	—	¥374,733	—	—	¥374,733
SRI Euro Investment Grade Bond Index Fund	€(3,324)	—	—	—	€(3,324)
U.K. Investment Grade Bond Index Fund	£(67,757)	—	—	—	£(67,757)
U.K. Short-Term Investment Grade Bond Index Fund	£(38,622)	—	—	—	£(38,622)
U.S. Investment Grade Credit Index Fund	\$(23,312)	—	—	—	\$(23,312)

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

## 6. Distribution Policy.

The Directors intend to distribute all, or substantially all, of the net income (interest and dividends, less expenses) to distributing share class holders. Should expenses exceed income, no distribution is made. Dividend distributions are payable to shareholders of record on the date on which the dividend is declared. The Directors do not intend to declare dividends on accumulating shares.

The following table presents the payment frequency with respect to distributing share classes. If a dividend has not been declared, income and gains of such Fund will be reflected in the net asset value per share.

Fund	Dividend	Fund	Dividend
European Stock Index Fund	Not declared	Global Corporate Bond Index Fund	Quarterly
Eurozone Stock Index Fund	Not declared	Global Credit Bond Fund	Quarterly
U.S. 500 Stock Index Fund	Not declared	Global Short-Term Bond Index Fund	Quarterly
20+ Year Euro Treasury Index Fund	Not declared	Japan Government Bond Index Fund	Quarterly
Euro Government Bond Index Fund	Not declared	SRI European Stock Fund	Quarterly
Euro Investment Grade Bond Index Fund	Not declared	ESG Global Corporate Bond Index Fund	Quarterly
Global Short-Term Corporate Bond Index Fund	Not declared	U.K. Government Bond Index Fund	Quarterly
SRI Euro Investment Grade Bond Index Fund	Not declared	U.K. Investment Grade Bond Index Fund	Quarterly
U.S. Opportunities Fund	Not declared	U.K. Short-Term Investment Grade Bond Index Fund	Quarterly
Emerging Markets Bond Fund	Quarterly	U.S. Government Bond Index Fund	Quarterly
Eurozone Inflation-Linked Bond Index Fund	Quarterly	U.S. Investment Grade Credit Index Fund	Quarterly
ESG Developed World All Cap Equity Index Fund	Quarterly	U.S. Treasury Inflation-Protected Securities Index Fund	Quarterly
ESG Emerging Markets All Cap Equity Index Fund	Quarterly	Emerging Markets Stock Index Fund	Annually
Global Small-Cap Index Fund	Quarterly	Japan Stock Index Fund	Annually
Global Stock Index Fund	Quarterly	Pacific ex-Japan Stock Index Fund	Annually
Global Bond Index Fund	Quarterly		

Dividends declared during the year ended 31 December 2023 and 31 December 2022 were as follows:

**31 December 2023**

	31 March 2023	30 June 2023	29 September 2023	Ex-Dividend Date 29 December 2023
<b>Emerging Markets Stock Index Fund</b>				
GBP Dist	—	—	—	£4.4481
Institutional Plus GBP Dist	—	—	—	£3.0580
<b>ESG Developed World All Cap Equity Index Fund</b>				
GBP Dist	£0.9758	£1.4301	£0.8811	£0.7624
<b>ESG Emerging Markets All Cap Equity Index Fund</b>				
GBP Dist	£0.3574	£0.8869	£0.8973	£0.2578
Institutional Plus GBP Dist	£0.3781	£0.9038	£0.9153	£0.2742
<b>Global Small-Cap Index Fund</b>				
EUR Dist	€0.5891	€0.7729	€0.5463	€0.3889
GBP Dist	£1.4487	£1.8573	£1.3257	£0.9439
Institutional Plus GBP Dist	£0.9118	£1.1608	£0.8372	£0.6008
<b>Global Stock Index Fund</b>				
USD Dist	\$0.5502	\$0.7291	\$0.4955	\$0.4035
Institutional Plus USD Dist	\$0.6509	\$0.8539	\$0.5907	\$0.4854
<b>Japan Stock Index Fund</b>				
GBP Dist	—	—	—	£4.3211
Institutional Plus GBP Dist	—	—	—	£3.4224
<b>Pacific ex-Japan Stock Index Fund</b>				
GBP Dist	—	—	—	£8.5883
Institutional Plus GBP Dist	—	—	—	£5.1029
<b>SRI European Stock Fund</b>				
GBP Dist	£1.1313	£2.9565	£0.7407	£0.5553
<b>Emerging Markets Bond Fund</b>				
Investor EUR Hedged Dist	—	€0.0849	€1.5488	€1.4323
<b>ESG Global Corporate Bond Index Fund</b>				
GBP Hedged Dist	£1.2148	£1.1675	£1.2153	£1.0032
Institutional Plus GBP Hedged Dist	£1.2306	£1.1822	£1.2760	—
<b>Eurozone Inflation-Linked Bond Index Fund</b>				
Institutional Plus EUR Dist	—	€1.2845	€0.0561	€0.7948
<b>Global Bond Index Fund</b>				
CHF Hedged Dist	CHF0.4375	CHF0.4701	CHF0.5275	CHF0.5067
EUR Hedged Dist	€0.4447	€0.4745	€0.5358	€0.5242
GBP Hedged Dist	£0.6370	£0.6832	£0.7852	£0.7649
Institutional Plus GBP Hedged Dist	£0.5041	£0.5412	£0.6131	£0.6029
USD Hedged Dist	\$0.4655	\$0.5022	\$0.5432	\$0.5696
Institutional Plus USD Hedged Dist	\$0.4916	\$0.5875	\$0.6164	\$0.6535
<b>Global Corporate Bond Index Fund</b>				
GBP Hedged Dist	£0.6715	£0.6806	£0.8027	£0.7703
Institutional Plus GBP Hedged Dist	£0.8986	£0.8783	£0.9893	£0.9631
<b>Global Credit Bond Fund</b>				
Institutional AUD Hedged Dist	AUD0.7958	AUD0.8377	AUD0.9427	AUD0.8614
Institutional EUR Hedged Dist	—	€0.0174	€0.3200	€0.6209
Investor GBP Hedged Dist	£0.8174	£0.8931	£1.0532	£0.9267
Institutional GBP Hedged Dist	—	£0.0187	£0.9932	£1.0994
<b>Global Short-Term Bond Index Fund</b>				
EUR Hedged Dist	—	—	—	€0.3162
GBP Hedged Dist	£0.4152	£0.5345	£0.6392	£0.6604
Institutional Plus GBP Hedged Dist	£0.4170	£0.5473	£0.6409	£0.6612
USD Hedged Dist	\$0.4010	\$0.5323	\$0.6010	\$0.6631
<b>Japan Government Bond Index Fund</b>				
Institutional Plus GBP Hedged Dist	£0.0824	£0.0925	£0.1049	£0.1210
<b>U.K. Government Bond Index Fund</b>				
GBP Dist	£0.5458	£0.5993	£0.6763	£0.7417
Institutional Plus GBP Dist	£0.4845	£0.5257	£0.5967	£0.6563
<b>U.K. Investment Grade Bond Index Fund</b>				
GBP Dist	£0.3797	£0.4286	£0.4540	£0.4649
Institutional Plus GBP Dist	£0.7393	£0.7992	£0.8539	£0.8756
<b>U.K. Short-Term Investment Grade Bond Index Fund</b>				
GBP Dist	£0.5049	£0.5937	£0.6518	£0.7168
Institutional Plus GBP Dist	£0.5176	£0.6132	£0.6703	£0.7559
<b>U.S. Government Bond Index Fund</b>				
GBP Dist	£0.6389	£0.6652	£0.7500	£0.7584
GBP Hedged Dist	£0.5669	£0.6038	£0.6906	£0.6718
Institutional Plus GBP Hedged Dist	—	—	—	£0.6952

	31 March 2023	30 June 2023	29 September 2023	Ex-Dividend Date 29 December 2023
<b>U.S. Investment Grade Credit Index Fund</b>				
Institutional Plus GBP Hedged Dist	£0.7503	£0.7834	£0.8474	£0.8216
Institutional Plus USD Dist	\$0.9255	\$0.8708	\$0.9296	\$0.9521
<b>U.S. Treasury Inflation-Protected Securities Index Fund</b>				
Select CHF Hedged Income	CHF0.2001	CHF1.1703	CHF0.6231	CHF0.6772
Select EUR Hedged Income	€0.1604	€1.2294	€0.6303	€0.7125
Select GBP Hedged Income	£0.1769	£1.2694	£0.7000	£0.7716
Select USD Income	\$0.2043	\$1.3985	\$0.7220	\$0.8804
<b>31 December 2022</b>				
	31 March 2022	30 June 2022	30 September 2022	Ex-Dividend Date 31 December 2022
<b>Emerging Markets Stock Index Fund</b>				
GBP Dist	—	—	—	£5.6163
Institutional Plus GBP Dist	—	—	—	£3.8494
<b>ESG Developed World All Cap Equity Index Fund</b>				
GBP Dist	£0.8582	£1.3748	£0.7529	£0.9533
<b>ESG Emerging Markets All Cap Equity Index Fund</b>				
GBP Dist	£0.2841	£1.0474	£1.1576	£0.2601
Institutional Plus GBP Dist	£0.3072	£1.0668	£1.1786	£0.2764
<b>Global Small-Cap Index Fund</b>				
EUR Dist	€0.5178	€0.7122	€0.5974	€0.3827
GBP Dist	£1.2068	£1.7307	£1.5014	£0.9169
Institutional Plus GBP Dist	£0.7656	£1.0846	£0.9458	£0.5842
<b>Global Stock Index Fund</b>				
Institutional Plus USD Dist	\$0.6148	\$0.8227	\$0.5844	\$0.4422
USD Dist	\$0.5186	\$0.7021	\$0.4925	\$0.3687
<b>Japan Stock Index Fund</b>				
GBP Dist	—	—	—	£4.4451
Institutional Plus GBP Dist	—	—	—	£3.5171
<b>Pacific ex-Japan Stock Index Fund</b>				
GBP Dist	—	—	—	£11.0473
Institutional Plus GBP Dist	—	—	—	£6.5534
<b>SRI European Stock Fund</b>				
GBP Dist	£1.0217	£2.9205	£0.7810	£0.4979
<b>ESG Global Corporate Bond Index Fund<sup>1</sup></b>				
GBP Hedged Dist	—	—	—	£0.8181
Institutional Plus GBP Hedged Dist	—	—	—	£0.8289
<b>Eurozone Inflation-Linked Bond Index Fund</b>				
Institutional Plus EUR Dist	—	—	€4.2152	€2.4704
<b>Global Bond Index Fund</b>				
CHF Hedged Dist	CHF0.3085	CHF0.3301	CHF0.3843	CHF0.3767
EUR Hedged Dist	€0.3132	€0.3392	€0.3941	€0.3715
GBP Hedged Dist	£0.4452	£0.5035	£0.5878	£0.5345
Institutional Plus GBP Hedged Dist	£0.3572	£0.4012	£0.4691	£0.4286
Institutional Plus USD Hedged Dist	\$0.3569	\$0.4013	\$0.5131	\$0.3754
USD Hedged Dist	\$0.3101	\$0.3454	\$0.3795	\$0.4042
<b>Global Corporate Bond Index Fund</b>				
GBP Hedged Dist	£0.4675	£0.5570	£0.6330	£0.6077
Institutional Plus GBP Hedged Dist	—	—	—	£0.0931
<b>Global Credit Bond Fund</b>				
Institutional AUD Hedged Dist	AUD0.3633	AUD0.5238	AUD0.6146	AUD0.6747
Investor GBP Hedged Income	£0.4024	£0.5519	£0.6768	£0.6690
<b>Global Short-Term Bond Index Fund</b>				
GBP Hedged Dist	£0.1526	£0.1909	£0.3066	£0.3122
Institutional Plus GBP Hedged Dist	£0.1640	£0.2018	£0.3180	£0.3303
USD Hedged Dist	\$0.1441	\$0.1844	\$0.2627	\$0.3220
<b>Japan Government Bond Index Fund</b>				
Institutional Plus GBP Hedged Dist	£0.0512	£0.0587	£0.0684	£0.0743
<b>U.K. Government Bond Index Fund</b>				
GBP Dist	£0.3057	£0.3521	£0.3824	£0.4842
Institutional Plus GBP Dist	£0.2826	£0.3120	£0.3486	£0.4287
<b>U.K. Investment Grade Bond Index Fund</b>				
GBP Dist	£0.2973	£0.3041	£0.3220	£0.3526
Institutional Plus GBP Dist	£0.5685	£0.5777	£0.6144	£0.6596
<b>U.K. Short-Term Investment Grade Bond Index Fund</b>				
GBP Dist	£0.3002	£0.3133	£0.3645	£0.4222
Institutional Plus GBP Dist	£0.3163	£0.3282	£0.3852	£0.4392

	31 March 2022	30 June 2022	30 September 2022	Ex-Dividend Date 31 December 2022
<b>U.S. Government Bond Index Fund</b>				
GBP Dist	£0.3353	£0.4325	£0.5918	£0.5716
GBP Hedged Dist	£0.3396	£0.3877	£0.5183	£0.4836
<b>U.S. Investment Grade Credit Index Fund</b>				
Institutional Plus GBP Hedged Dist	£0.6689	£0.7029	£0.8113	£0.6707
Institutional Plus USD Dist	\$0.6986	\$0.8017	\$0.7912	\$0.7959
<b>U.S. Treasury Inflation-Protected Securities Index Fund</b>				
Select CHF Hedged Income	CHF1.1549	CHF2.2816	CHF2.0952	CHF0.2076
Select EUR Hedged Income	€1.1941	€2.4279	€2.1371	€0.2352
Select GBP Hedged Income	£1.2438	£2.5683	£2.4592	£0.1532
Select USD Income	\$1.3289	\$2.6889	\$2.2826	\$0.3283

## 7. Net Asset Value Per Share.

The net asset value per share of each share class is calculated by dividing the total net assets of each share class by the number of shares in issue.

## 8. Share Capital.

The Company has variable share capital consisting of 500,000,030,000 authorised shares divided into 30,000 subscriber shares and 500,000,000,000 redeemable participating shares (no par value).

The Directors may issue shares of any class and create new classes of shares on such terms as the Directors may from time to time determine in relation to any Fund and in accordance with the requirements of the Central Bank. Shares may be divided into different classes to accommodate different subscription, redemption or fee arrangements, dividend provisions, or charges.

**Subscriber Shares.** There are two Subscriber Shares in issue, which are held by nominees for the Investment Manager. Subscriber Shares do not entitle the holders thereof to any dividend and on a winding-up entitle the holder to receive the amount paid up thereon but not otherwise to participate in the assets of the Company. The Subscriber Shares do not form part of the Shareholders' funds and are not included in the net asset value of the Company.

**Redeemable Participating Shares.** Members who are individuals may attend and vote at general meetings in person or by proxy. Members who are corporations may attend and vote at general meetings by appointing a representative or proxy. Subject to any special terms as to voting upon which any shares may be issued or may for the time being be held, at any general meeting on a show of hands every shareholder who (being an individual) is present in person or (being a corporation) is present by duly authorised representative shall have one vote. On a poll every such holder presents as aforesaid or by proxy shall have one vote for every share held. If the Company shall be wound up, then the payment to the holders of the redeemable participating shares of each class of a sum in the currency in which that class is designated as nearly as possible equal to the Net Assets Attributable to Holders of Redeemable Participating Shares respectively as at the date of commencement. In the event that there are insufficient assets available in the relevant Fund to enable such payment, the assets of the Company not comprised within any of the Funds to the assets remaining in the Funds for the other classes of Shares after payment to the holders of the Shares of the class to which they relate of the amounts to which they are respectively entitled under this paragraph prorata to the total value of such assets remaining within each such Fund.

Share capital activity for the year ended 31 December 2023 and 31 December 2022:

### 31 December 2023

Emerging Markets Stock Index Fund Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
Institutional Plus CHF Acc	315,288	8,009	CHF921,822	(94,641)	CHF(10,639,288)	228,656	
EUR Acc	8,951,492	1,470,525	€265,500,172	(2,239,540)	€(398,497,733)	8,182,477	
Investor EUR	1,775,572	268,122	€47,666,572	(428,153)	€(76,829,851)	1,615,541	
Institutional Plus EUR Acc	6,576,928	1,337,502	€207,983,782	(1,097,942)	€(167,172,264)	6,816,488	
GBP Acc	13,577,155	3,489,560	£834,994,887	(2,951,786)	£(707,667,241)	14,114,929	
GBP Dist	1,942,181	616,130	£111,856,806	(907,738)	£(162,828,325)	1,650,573	
Institutional Plus GBP Acc	2,806,703	2,146,664	£313,415,331	(1,531,956)	£(224,317,856)	3,421,411	
Institutional Plus GBP Dist	3,902,748	6,744,573	£802,692,798	(5,906,802)	£(684,250,653)	4,740,519	
USD Acc	2,725,113	1,890,765	\$374,897,957	(1,273,539)	\$(246,503,543)	3,342,339	
Investor USD	2,482,744	189,824	\$36,365,691	(1,692,568)	\$(330,421,722)	980,000	
Institutional Plus USD Acc	10,675,447	3,206,331	\$387,362,988	(2,662,216)	\$(319,716,446)	11,219,562	

**ESG Developed World All Cap Equity Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Acc	627	15,900	CHF1,542,689	(61)	CHF(6,107)	16,466	
CHF Hedged Acc	66,930	32,965	CHF3,444,432	(10,446)	CHF(1,099,128)	89,449	
EUR Acc	3,206,935	505,738	€152,737,153	(690,514)	€(213,466,692)	3,022,159	
Institutional Plus EUR Acc	622,039	906,268	€226,628,950	(245,343)	€(62,651,548)	1,282,964	
Institutional Plus EUR Hedged Acc	1,551,084	298,191	€30,479,660	(436,649)	€(44,234,912)	1,412,626	
GBP Acc	3,062,721	607,874	£215,438,633	(932,986)	£(329,578,543)	2,737,609	
GBP Dist	575,871	122,972	£35,961,614	(88,581)	£(26,042,822)	610,262	
Institutional Plus GBP Acc	211,579	69,557	£16,716,014	(61,161)	£(15,049,946)	219,975	
USD Acc	5,096,928	1,151,891	\$199,524,422	(99,559)	\$(18,086,748)	6,149,260	

**ESG Emerging Markets All Cap Equity Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Acc	172	1,770	CHF157,674	(13)	CHF(1,099)	1,929	
EUR Acc	916,720	213,961	€23,326,609	(252,858)	€(27,417,724)	877,823	
Institutional Plus EUR Acc	64,872	578,934	€49,384,583	(44,532)	€(3,813,163)	599,274	
GBP Acc	1,585,061	425,466	£45,498,124	(586,952)	£(62,867,502)	1,423,575	
GBP Dist	133,960	63,633	£6,345,579	(39,777)	£(3,974,788)	157,816	
Institutional Plus GBP Acc	705,239	658,959	£58,087,876	(150,330)	£(13,240,825)	1,213,868	
Institutional Plus GBP Dist	402,461	74,099	£7,397,617	(64,592)	£(6,472,853)	411,968	
USD Acc	15,860	56,726	\$5,778,496	(7,336)	\$(775,470)	65,250	

**European Stock Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	74,528,492	13,134,347	€363,945,025	(13,829,345)	€(378,118,288)	73,833,494	
Investor EUR	10,883,591	1,908,518	€51,218,016	(3,012,002)	€(81,012,848)	9,780,107	
Institutional Plus EUR Acc	5,959,834	1,468,311	€274,457,250	(1,677,801)	€(308,487,129)	5,750,344	
USD Acc	5,202,885	867,436	\$25,486,946	(1,303,336)	\$(39,624,398)	4,766,985	
Institutional Plus USD Acc	1,163,347	79,647	\$11,789,888	(762,643)	\$(112,217,451)	480,351	

**Eurozone Stock Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	3,934,516	963,387	€254,638,639	(787,243)	€(208,292,183)	4,110,660	
Investor EUR	232,284	88,862	€20,460,178	(78,459)	€(18,171,209)	242,687	
Institutional Plus EUR Acc	1,282,262	2,015,224	€347,503,381	(1,781,451)	€(316,881,461)	1,516,035	
USD Acc	20,764	9,018	\$2,581,655	(7,443)	\$(2,195,886)	22,339	
Institutional Plus USD Acc	14,440	10,142	\$1,422,436	(11,228)	\$(1,571,779)	13,354	

**Global Small-Cap Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	1,716,213	951,826	€265,229,246	(518,504)	€(143,910,453)	2,149,535	
EUR Dist	1,333,734	42,035	€5,351,163	(77,524)	€(10,151,066)	1,298,245	
Investor EUR	277,630	69,650	€20,392,009	(54,564)	€(15,946,254)	292,716	
Institutional Plus EUR Acc	2,452,624	955,371	€220,152,856	(983,860)	€(220,397,716)	2,424,135	
GBP Acc	2,454,396	817,540	£311,525,763	(794,572)	£(305,771,445)	2,477,364	
GBP Dist	560,231	137,385	£43,398,171	(142,294)	£(44,417,984)	555,322	
Institutional Plus GBP Acc	193,305	580,031	£126,972,652	(48,428)	£(10,689,570)	724,908	
Institutional Plus GBP Dist	713,431	127,139	£25,216,100	(106,536)	£(20,153,595)	734,034	
USD Acc	945,027	322,789	\$100,464,315	(353,440)	\$(113,427,322)	914,376	

**Global Stock Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	78,594,028	23,535,286	€888,456,755	(17,938,120)	€(664,229,666)	84,191,194	
Investor EUR	11,347,252	2,992,852	€111,649,665	(1,622,819)	€(60,586,355)	12,717,285	
Institutional Plus EUR Acc	4,130,838	3,484,960	€917,299,082	(1,111,794)	€(294,244,167)	6,504,004	
EUR Hedged Acc	36,691,166	21,945,588	€596,031,162	(14,469,400)	€(390,098,944)	44,167,354	
Institutional Plus GBP Acc	28,927	42,892	£6,979,548	(20,341)	£(3,331,567)	51,478	
USD Acc	152,052,119	40,237,834	\$1,636,482,776	(29,753,043)	\$(1,228,124,136)	162,536,910	
USD Dist	901,552	702,118	\$96,605,587	(79,159)	\$(10,993,574)	1,524,511	
Investor USD	7,459,911	911,046	\$35,746,533	(2,753,517)	\$(112,677,633)	5,617,440	
Institutional Plus USD Acc	4,881,994	985,111	\$207,892,623	(3,089,252)	\$(640,285,149)	2,777,853	
Institutional Plus USD Dist	1,346,029	659,268	\$103,780,125	(92,016)	\$(13,595,180)	1,913,281	

Japan Stock Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,277,347	332,383	€78,621,521	(410,205)	€(95,851,183)			1,199,525
Investor EUR	469,586	29,119	€6,871,291	(165,519)	€(39,948,091)			333,186
Institutional Plus EUR Acc	2,017,492	464,370	€89,150,369	(710,452)	€(133,060,192)			1,771,410
GBP Acc	5,419,480	1,442,679	£391,525,378	(1,276,003)	£(347,645,108)			5,586,156
GBP Dist	215,953	173,036	£37,963,717	(85,324)	£(18,547,022)			303,665
Institutional Plus GBP Acc	139,189	389,002	£76,106,091	(160,981)	£(31,540,373)			367,210
Institutional Plus GBP Dist	239,568	20,884	£3,580,694	(191,934)	£(32,452,252)			68,518
JPY Acc	1,402,430	85,334	¥1,352,383,529	(7,830)	¥(131,680,383)			1,479,934
Investor JPY	52,085	2,181	¥79,104,574	(2,068)	¥(75,208,359)			52,198
Institutional Plus JPY Acc	548,519	26,475	¥550,665,634	(58,404)	¥(1,178,280,998)			516,590
USD Acc	2,176,922	144,588	\$37,281,497	(396,696)	\$(103,154,934)			1,924,814
Investor USD	161,322	24,065	\$6,189,727	(136,025)	\$(34,243,792)			49,362
Institutional Plus USD Acc	112,379	36,017	\$4,914,365	(50,135)	\$(6,857,851)			98,261
<b>Pacific ex-Japan Stock Index Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
AUD Acc	2,502,325	244	AUD34,000	—	AUD—			2,502,569
EUR Acc	1,232,392	245,027	€64,768,520	(201,403)	€(53,444,269)			1,276,016
Institutional Plus EUR Acc	1,507,349	378,562	€64,729,617	(226,092)	€(38,842,199)			1,659,819
GBP Acc	2,315,438	627,908	£212,795,646	(468,385)	£(158,358,492)			2,474,961
GBP Dist	368,623	285,211	£56,828,162	(116,002)	£(22,893,517)			537,832
Institutional Plus GBP Acc	248,052	1,205,285	£194,628,931	(235,683)	£(38,338,544)			1,217,654
Institutional Plus GBP Dist	235,940	61,989	£7,202,391	(21,623)	£(2,546,190)			276,306
USD Acc	2,976,300	249,983	\$69,645,408	(1,863,031)	\$(509,284,134)			1,363,252
Institutional Plus USD Acc	2,778,438	409,071	\$56,217,905	(407,763)	\$(56,871,263)			2,779,746
<b>SRI European Stock Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,194,769	307,583	€79,401,368	(127,527)	€(33,143,674)			1,374,825
Institutional Plus EUR Acc	215,061	7,568	€1,416,499	(46,328)	€(8,656,412)			176,301
GBP Acc	402,773	148,735	£37,927,116	(173,168)	£(43,601,384)			378,340
GBP Dist	89,156	27,584	£5,020,690	(32,473)	£(5,869,531)			84,267
USD Acc	3,155	6,525	\$885,562	(1,807)	\$(249,335)			7,873
<b>U.S. 500 Stock Index Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	47,755,825	18,205,609	€856,960,664	(13,863,833)	€(656,553,988)			52,097,601
Investor EUR	9,232,974	2,438,214	€112,342,501	(2,580,727)	€(116,276,696)			9,090,461
Institutional Plus EUR Acc	1,615,836	600,222	€205,962,469	(455,871)	€(157,338,506)			1,760,187
EUR Hedged Acc	47,888,900	17,717,690	€537,468,582	(24,319,634)	€(746,225,974)			41,286,956
USD Acc	55,410,050	12,090,867	\$619,691,323	(16,066,130)	\$(820,558,607)			51,434,787
Investor USD	13,434,739	2,051,972	\$102,754,998	(1,940,158)	\$(96,470,268)			13,546,553
Institutional Plus USD Acc	6,908,958	1,729,548	\$464,880,418	(2,429,568)	\$(646,291,543)			6,208,938
<b>U.S. Opportunities Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
Investor EUR	39,225	4,559	€5,989,329	(4,439)	€(6,086,944)			39,345
Investor GBP Dist	16,786	764	£906,237	(3,533)	£(4,255,386)			14,017
Institutional USD	711,929	65,851	\$82,320,757	(98,193)	\$(124,343,602)			679,587
Investor USD	170,900	5,927	\$9,166,558	(26,771)	\$(40,201,820)			150,056
<b>20+ Year Euro Treasury Index Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,732,815	1,201,979	€177,692,134	(645,713)	€(96,466,642)			2,289,081
Institutional Plus EUR Acc	2,403,118	1,251,928	€87,601,111	(349,006)	€(25,139,267)			3,306,040
<b>Emerging Markets Bond Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
Institutional CHF Hedged Acc	4,220	421,936	CHF37,220,092	(32,365)	CHF(2,845,380)			393,791
Institutional Plus CHF Hedged Acc	12,073	—	CHF—	(858)	CHF(74,024)			11,215
Investor EUR Hedged Acc	1,197,317	1,892,863	€192,832,112	(967,441)	€(97,239,781)			2,122,739
Investor EUR Hedged Dist	—	51	€5,082	—	€—			51
Institutional Plus EUR Hedged Acc	1,102,560	1,193,861	€104,111,403	(962,139)	€(82,642,946)			1,334,282
Investor GBP Hedged Acc	211,853	108,118	£11,279,397	(124,529)	£(12,750,787)			195,442
Institutional Plus GBP Hedged Acc	50	—	£—	—	£—			50
Investor USD Acc	1,157,785	2,807,547	\$306,447,869	(1,081,829)	\$(117,888,032)			2,883,503
Institutional Plus USD Acc	1,650,283	2,661,004	\$290,504,029	(473,501)	\$(51,318,908)			3,837,786

ESG Global Corporate Bond Index Fund	Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
CHF Hedged Acc	29,934	3,664	CHF383,107	(29,934)	CHF(3,003,138)		3,664
EUR Hedged Acc	734,559	427,586	€45,144,179	(33,649)	€(3,581,463)		1,128,496
Institutional Plus EUR Hedged Acc	—	50	€5,000	—	€—		50
GBP Hedged Acc	386,079	1,263,873	£133,970,026	(129,669)	£(13,654,746)		1,520,283
GBP Hedged Dist	35,893	5,066	£524,133	(37,030)	£(3,823,566)		3,929
Institutional Plus GBP Hedged Acc	188,261	107,645	£11,391,016	(87,008)	£(9,198,733)		208,898
Institutional Plus GBP Hedged Dist <sup>1</sup>	26,554	1,182	£121,899	(27,736)	£(2,748,363)		—
USD Hedged Acc	29,910	22,503	\$2,406,445	(29,951)	\$(3,159,171)		22,462
<b>Euro Government Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
CHF Hedged Acc	500	609	CHF57,016	—	CHF—		1,109
EUR Acc	12,048,861	4,983,286	€1,002,128,875	(2,265,150)	€(455,868,313)		14,766,997
Investor EUR	349,062	127,219	€24,167,888	(95,579)	€(18,032,219)		380,702
Institutional Plus EUR Acc	11,346,745	6,166,432	€656,735,897	(5,015,252)	€(533,906,604)		12,497,925
GBP Hedged Acc	4,523,891	642,186	£71,711,585	(729,193)	£(81,216,794)		4,436,884
Institutional Plus GBP Hedged Acc	—	112,133	£11,184,160	(9,498)	£(952,923)		102,635
USD Acc	206,162	51,337	\$4,690,238	(42,931)	\$(3,934,730)		214,568
<b>Euro Investment Grade Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Acc	6,903,184	1,783,022	€350,636,655	(1,651,832)	€(327,986,901)		7,034,374
Investor EUR	269,549	73,722	€13,604,676	(43,350)	€(7,987,268)		299,921
Institutional Plus EUR Acc	2,401,853	3,335,597	€349,118,899	(1,562,866)	€(163,827,226)		4,174,584
GBP Hedged Acc	2,480,796	201,350	£22,160,122	(326,390)	£(36,021,071)		2,355,756
<b>Eurozone Inflation-Linked Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
EUR Acc	4,684,145	1,255,508	€164,364,875	(1,143,310)	€(150,772,931)		4,796,343
Investor EUR	276,720	56,092	€8,479,947	(77,418)	€(11,697,435)		255,394
Institutional Plus EUR Acc	3,989,982	1,036,039	€128,585,457	(1,257,186)	€(155,413,054)		3,768,835
Institutional Plus EUR Dist	2,183,460	2	€130	(55)	€(4,593)		2,183,407
<b>Global Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
CHF Hedged Acc	3,782,954	781,169	CHF89,392,461	(1,049,136)	CHF(120,180,149)		3,514,987
CHF Hedged Dist	617,740	110,530	CHF8,954,725	(175,845)	CHF(14,234,108)		552,425
Institutional Plus CHF Hedged Acc	8,877,740	1,837,620	CHF169,611,790	(8,282,235)	CHF(733,566,990)		2,433,125
EUR Hedged Acc	16,651,809	4,708,063	€438,649,560	(4,138,631)	€(385,125,225)		17,221,241
EUR Hedged Dist	657,422	510,959	€41,128,583	(187,366)	€(15,306,621)		981,015
Institutional Plus EUR Hedged Acc	7,279,682	2,913,341	€292,549,529	(2,851,766)	€(286,350,885)		7,341,257
GBP Hedged Acc	57,574,404	13,644,516	£1,946,869,376	(15,515,720)	£(2,211,712,123)		55,703,200
GBP Hedged Dist	6,896,039	2,463,457	£289,864,461	(2,201,466)	£(258,914,179)		7,158,030
Institutional Plus GBP Hedged Acc	13,905,126	9,796,102	£1,034,143,549	(3,502,176)	£(371,412,844)		20,199,052
Institutional Plus GBP Hedged Dist	2,856,091	759,618	£68,354,782	(1,967,155)	£(180,740,044)		1,648,554
Institutional Plus JPY Hedged Acc	4,037,699	2,549,858	¥22,529,200,000	(116,866)	¥(1,034,100,000)		6,470,691
USD Hedged Acc	8,330,481	3,739,528	\$554,545,068	(1,725,178)	\$(254,484,186)		10,344,831
USD Hedged Dist	356,328	69,536	\$5,942,798	(49,562)	\$(4,218,510)		376,302
Investor USD Hedged	301,109	72,620	\$7,873,150	(51,089)	\$(5,540,458)		322,640
Institutional Plus USD Hedged Acc	4,321,234	803,273	\$88,416,189	(1,633,845)	\$(177,433,740)		3,490,662
Institutional Plus USD Hedged Dist	28,312	650,556	\$60,773,767	(620,318)	\$(58,925,535)		58,550
<b>Global Corporate Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Shares
CHF Hedged Acc	443,250	496,928	CHF41,339,258	(98,215)	CHF(8,208,171)		841,963
EUR Hedged Acc	975,392	2,492,784	€212,097,188	(525,539)	€(44,478,822)		2,942,637
Institutional Plus EUR Hedged Acc	2,975,901	1,675,419	€156,897,494	(407,672)	€(38,632,528)		4,243,648
GBP Hedged Acc	3,375,851	2,822,278	£278,659,257	(2,493,831)	£(245,997,101)		3,704,298
GBP Hedged Dist	5,306,379	2,011,359	£164,634,501	(2,527,941)	£(208,085,402)		4,789,797
Institutional Plus GBP Hedged Acc	15,021,696	6,506,402	£644,931,013	(3,777,637)	£(372,327,315)		17,750,461
Institutional Plus GBP Hedged Dist	2,673,032	1,027,923	£104,433,819	(1,934,135)	£(195,937,713)		1,766,820
USD Hedged Acc	178,979	1,353,865	\$142,989,088	(349,320)	\$(36,626,134)		1,183,524

<b>Global Credit Bond Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
Institutional AUD Hedged Acc	51,529	—	AUD—	—	AUD—	—	51,529
Institutional AUD Hedged Dist	19,601	4,623	AUD387,364	(9,500)	AUD(794,400)	(9,500)	14,724
Institutional CHF Hedged Acc	4,538	77,726	CHF7,014,680	(1,198)	CHF(105,871)	(1,198)	81,066
Institutional EUR Hedged Acc	1,430,760	901,542	€91,230,324	(1,128,458)	€(113,951,906)	(1,128,458)	1,203,844
Institutional EUR Hedged Dist	—	304,450	€30,005,017	—	€—	—	304,450
Investor GBP Hedged Acc	1,380,325	1,103,557	£117,718,502	(965,748)	£(103,210,133)	(965,748)	1,518,134
Investor GBP Hedged Dist	1,142,014	856,882	£77,362,948	(1,309,402)	£(116,819,606)	(1,309,402)	689,494
Institutional GBP Hedged Acc	398,968	1,465,331	£134,139,080	(273,282)	£(25,001,374)	(273,282)	1,591,017
Institutional GBP Hedged Dist	—	955,392	£94,897,492	(37,326)	£(3,686,108)	(37,326)	918,066
Investor USD Hedged Acc	89,243	49,555	\$5,687,488	(31,126)	\$(3,628,862)	(31,126)	107,672
Institutional USD Hedged Acc	646,144	518,326	\$59,203,930	(149,235)	\$(17,210,489)	(149,235)	1,015,235
<b>Global Short-Term Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
CHF Hedged Acc	1,003,607	391,560	CHF36,046,739	(923,582)	CHF(84,771,402)	(923,582)	471,585
Institutional Plus CHF Hedged Acc	50	5,442,205	CHF505,415,553	(5,429,361)	CHF(503,813,647)	(5,429,361)	12,894
EUR Hedged Acc	3,126,464	1,819,804	€176,429,154	(1,882,608)	€(182,319,883)	(1,882,608)	3,063,660
EUR Hedged Dist	—	1,409	€142,368	—	€—	—	1,409
Investor EUR Hedged	707,410	99,289	€9,611,198	(146,706)	€(14,254,273)	(146,706)	659,993
Institutional Plus EUR Hedged Acc	1,012,162	643,803	€62,729,453	(518,408)	€(50,979,671)	(518,408)	1,137,557
GBP Hedged Acc	15,261,432	6,189,625	£655,341,056	(8,447,602)	£(896,253,080)	(8,447,602)	13,003,455
GBP Hedged Dist	5,026,512	2,393,516	£230,990,950	(1,650,241)	£(159,323,314)	(1,650,241)	5,769,787
Institutional Plus GBP Hedged Acc	1,485,192	5,412,140	£570,143,056	(1,439,155)	£(151,542,403)	(1,439,155)	5,458,177
Institutional Plus GBP Hedged Dist	1,245,459	838,838	£80,016,562	(835,728)	£(79,983,232)	(835,728)	1,248,569
USD Hedged Acc	1,425,976	387,935	\$43,496,743	(217,256)	\$(24,536,697)	(217,256)	1,596,655
USD Hedged Dist	69,961	18,589	\$1,746,295	(24,429)	\$(2,285,409)	(24,429)	64,121
Institutional Plus USD Hedged Acc	534,064	66,636	\$7,496,247	(221,702)	\$(24,587,519)	(221,702)	378,998
<b>Global Short-Term Corporate Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
EUR Hedged Acc	788,678	702,434	€66,865,368	(617,240)	€(58,407,418)	(617,240)	873,872
Institutional Plus EUR Hedged Acc	628,475	391,435	€38,007,757	(266,847)	€(25,892,665)	(266,847)	753,063
GBP Hedged Acc	1,662,811	1,812,424	£183,800,666	(1,599,781)	£(162,738,071)	(1,599,781)	1,875,454
Institutional Plus GBP Hedged Acc	2,709,576	1,543,127	£158,772,604	(950,570)	£(96,437,226)	(950,570)	3,302,133
USD Hedged Acc	93,981	204,070	\$21,924,937	(70,784)	\$(7,712,357)	(70,784)	227,267
<b>Japan Government Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
EUR Hedged Acc	188,417	126,246	€12,045,926	(76,641)	€(7,306,636)	(76,641)	238,022
Institutional Plus EUR Hedged Acc	500	—	€10	—	€(10)	—	500
GBP Hedged Acc	2,081,237	96,484	£10,918,845	(639,257)	£(72,298,407)	(639,257)	1,538,464
Institutional Plus GBP Hedged Dist	593	5	£516	(13)	£(1,251)	(13)	585
JPY Acc	695,868	1,439,616	¥22,599,891,906	(1,340,336)	¥(20,876,931,675)	(1,340,336)	795,148
Institutional Plus JPY Acc	2,711,338	2,330,634	¥23,911,175,243	(810,713)	¥(8,256,539,158)	(810,713)	4,231,259
USD Acc	682,094	60,439	\$5,342,071	(715,205)	\$(59,932,958)	(715,205)	27,328
Institutional Plus USD Hedged Acc	500	—	\$—	—	\$—	—	500
<b>SRI Euro Investment Grade Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
EUR Acc	3,114,283	596,955	€55,251,671	(559,593)	€(51,327,408)	(559,593)	3,151,645
Institutional Plus EUR Acc	114,106	35,388	€3,222,595	(14,276)	€(1,295,513)	(14,276)	135,218
<b>U.K. Government Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
EUR Hedged Acc	64,386	112,589	€7,500,194	(12,185)	€(804,495)	(12,185)	164,790
GBP Acc	19,391,969	9,118,829	£1,165,863,170	(7,587,985)	£(970,576,975)	(7,587,985)	20,922,813
GBP Dist	1,540,343	874,920	£87,053,936	(826,363)	£(81,554,942)	(826,363)	1,588,900
Institutional Plus GBP Acc	1,630,626	5,680,796	£543,589,205	(1,885,839)	£(183,395,713)	(1,885,839)	5,425,583
Institutional Plus GBP Dist	3,984,038	5,146,374	£444,631,990	(3,243,359)	£(277,722,760)	(3,243,359)	5,887,053
<b>U.K. Investment Grade Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
GBP Acc	27,163,318	8,415,818	£747,298,489	(6,849,678)	£(611,701,172)	(6,849,678)	28,729,458
GBP Dist	6,227,177	11,852,416	£581,433,361	(4,458,351)	£(215,990,981)	(4,458,351)	13,621,242
Institutional Plus GBP Acc	1,283,507	2,260,751	£258,764,930	(594,248)	£(67,435,460)	(594,248)	2,950,010
Institutional Plus GBP Dist	4,978,951	2,477,597	£223,856,495	(1,377,652)	£(124,237,215)	(1,377,652)	6,078,896

**U.K. Short-Term Investment Grade Bond Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
GBP Acc	9,585,954	2,346,033	£257,790,260	(4,437,087)	£(486,867,294)	7,494,900	
GBP Dist	1,276,065	322,740	£30,437,755	(598,022)	£(56,196,168)	1,000,783	
Institutional Plus GBP Acc	981,462	693,145	£75,897,583	(520,791)	£(56,383,733)	1,153,816	
Institutional Plus GBP Dist	386,168	428,557	£40,721,903	(437,458)	£(41,454,183)	377,267	

**U.S. Government Bond Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Hedged Acc	554	110,926	CHF10,311,749	(66,080)	CHF(6,377,103)	45,400	
EUR Hedged Acc	7,498,174	8,781,778	€763,749,115	(7,951,422)	€(689,025,417)	8,328,530	
Institutional Plus EUR Hedged Acc	9,448,388	7,435,274	€667,696,160	(5,440,619)	€(479,420,403)	11,443,043	
GBP Dist	2,703,360	2,531,993	£247,545,536	(1,890,743)	£(181,683,898)	3,344,610	
GBP Hedged Acc	15,766,116	9,631,250	£968,685,605	(8,119,678)	£(818,333,956)	17,277,688	
GBP Hedged Dist	4,304,079	6,346,507	£555,092,569	(2,426,617)	£(213,718,267)	8,223,969	
Institutional Plus GBP Hedged Acc	—	1,388,231	£136,685,760	(61,465)	£(6,009,511)	1,326,766	
Institutional Plus GBP Hedged Dist	—	313,880	£32,706,829	(3,081)	£(321,832)	310,799	
USD Acc	4,641,015	2,591,222	\$474,626,319	(1,565,497)	\$(286,884,433)	5,666,740	
Investor USD	681,795	190,321	\$34,311,447	(91,699)	\$(16,522,134)	780,417	
Institutional Plus USD Acc	10,018,168	5,549,028	\$606,500,765	(3,742,557)	\$(406,475,617)	11,824,639	

**U.S. Investment Grade Credit Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	110,268	64,833	€15,974,240	(43,298)	€(10,668,277)	131,803	
Institutional Plus EUR Acc	11,370	—	€—	(1,571)	€(246,266)	9,799	
Institutional Plus EUR Hedged Acc	1,293,999	625,189	€62,787,306	(659,645)	€(65,819,683)	1,259,543	
GBP Hedged Acc	5,026,969	471,218	£53,454,668	(1,330,992)	£(150,546,003)	4,167,195	
Institutional Plus GBP Hedged Acc	75,714	4,188	£417,642	(59,233)	£(5,878,031)	20,669	
Institutional Plus GBP Hedged Dist	55,784	396,768	£32,222,166	(77,298)	£(6,226,891)	375,254	
USD Acc	2,093,099	444,454	\$85,793,509	(297,673)	\$(58,260,176)	2,239,880	
Institutional Plus USD Acc	1,408,800	218,205	\$27,404,653	(562,229)	\$(70,096,944)	1,064,776	
Institutional Plus USD Dist	864,725	66,251	\$6,057,121	(443,110)	\$(40,697,281)	487,866	

**U.S. Treasury Inflation-Protected Securities Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
Select CHF Hedged Acc	2,583,510	86,418	CHF8,464,709	(2,023,407)	CHF(199,578,407)	646,521	
Select CHF Hedged Income	42,649	14,125	CHF1,125,913	(20,452)	CHF(1,622,096)	36,322	
Select EUR Hedged Acc	3,007,971	80,577	€8,143,818	(2,520,059)	€(255,843,134)	568,489	
Select EUR Hedged Income	148,299	66,753	€5,418,204	(116,634)	€(9,643,111)	98,418	
Select GBP Hedged Acc	179,028	6,536	£699,907	(147,570)	£(15,961,519)	37,994	
Select GBP Hedged Income	393,299	29,577	£2,612,732	(389,200)	£(34,153,437)	33,676	
Select SGD Hedged Acc	45,010	16,478	SGD1,851,032	(31,984)	SGD(3,599,142)	29,504	
Select USD Acc	5,830,334	405,889	\$46,546,818	(3,630,614)	\$(421,544,559)	2,605,609	
Select USD Income	641,401	72,316	\$6,761,339	(526,140)	\$(49,404,556)	187,577	

1 This share class was closed on 31 October 2023 due to a full redemption from its sole investor.

**31 December 2022****Emerging Markets Stock Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
Institutional Plus CHF Acc	374,362	6,721	CHF794,017	(65,795)	CHF(7,913,351)	315,288	
EUR Acc	9,884,286	1,643,003	€313,782,237	(2,575,797)	€(477,616,203)	8,951,492	
Investor EUR	1,703,839	267,537	€49,281,842	(195,804)	€(36,609,731)	1,775,572	
Institutional Plus EUR Acc	5,570,436	2,332,738	€378,925,889	(1,326,246)	€(213,644,016)	6,576,928	
GBP Acc	13,018,355	3,685,211	£908,625,741	(3,126,411)	£(768,862,784)	13,577,155	
GBP Dist	1,542,435	687,661	£130,103,400	(287,915)	£(54,487,551)	1,942,181	
Institutional Plus GBP Acc	2,293,171	1,213,787	£178,095,220	(700,255)	£(104,033,512)	2,806,703	
Institutional Plus GBP Dist	1,748,249	2,589,108	£323,446,379	(434,609)	£(55,076,667)	3,902,748	
USD Acc	2,598,774	739,350	\$143,542,996	(613,011)	\$(126,095,494)	2,725,113	
Investor USD	2,619,165	110,275	\$22,574,187	(246,696)	\$(44,306,778)	2,482,744	
Institutional Plus USD Acc	8,159,384	3,414,518	\$424,156,230	(898,455)	\$(109,085,145)	10,675,447	

**ESG Developed World All Cap Equity Index Fund**

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Acc	—	627	CHF56,394	—	CHF—	627	
CHF Hedged Acc	—	67,652	CHF6,473,776	(722)	CHF(67,870)	66,930	
EUR Acc	3,243,838	812,744	€245,301,571	(849,647)	€(258,009,886)	3,206,935	
Institutional Plus EUR Acc	302,980	457,229	€111,144,596	(138,170)	€(33,313,247)	622,039	
Institutional Plus EUR Hedged Acc	1,013,534	657,985	€68,413,060	(120,435)	€(11,819,940)	1,551,084	
GBP Acc	2,809,938	1,103,056	£377,977,903	(850,273)	£(284,874,766)	3,062,721	
GBP Dist	532,619	185,919	£53,154,702	(142,667)	£(41,360,281)	575,871	
Institutional Plus GBP Acc	166,292	77,394	£17,882,736	(32,107)	£(7,382,868)	211,579	
USD Acc	1,345,576	3,823,071	\$645,180,657	(71,719)	\$(12,885,644)	5,096,928	

## ESG Emerging Markets All Cap Equity Index Fund

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
CHF Acc	—	172	CHF15,881	—	CHF—	—	172
EUR Acc	537,742	403,335	€46,010,383	(24,357)	€(2,766,039)	—	916,720
Institutional Plus EUR Acc	19,139	51,123	€4,494,840	(5,390)	€(471,983)	—	64,872
GBP Acc	1,074,085	956,132	£106,458,629	(445,156)	£(47,897,136)	—	1,585,061
GBP Dist	103,868	52,327	£5,607,291	(22,235)	£(2,360,361)	—	133,960
Institutional Plus GBP Acc	285,215	469,611	£42,386,980	(49,587)	£(4,477,728)	—	705,239
Institutional Plus GBP Dist	315,884	143,576	£14,966,718	(56,999)	£(6,122,098)	—	402,461
USD Acc	2,517	13,343	\$1,258,648	—	\$(3)	—	15,860

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	80,651,364	14,915,494	€376,413,971	(21,038,366)	€(531,126,862)	—	74,528,492
Investor EUR	12,411,533	2,223,601	€54,865,880	(3,751,543)	€(92,320,702)	—	10,883,591
Institutional Plus EUR Acc	6,837,177	1,553,506	€270,000,525	(2,430,849)	€(422,386,584)	—	5,959,834
USD Acc	5,654,801	954,610	\$25,022,590	(1,406,526)	\$(37,364,416)	—	5,202,885
Institutional Plus USD Acc	1,382,587	160,918	\$23,559,885	(380,158)	\$(51,041,006)	—	1,163,347

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	5,148,000	921,065	€214,942,739	(2,134,549)	€(503,459,151)	—	3,934,516
Investor EUR	256,046	115,899	€23,414,250	(139,661)	€(27,071,239)	—	232,284
Institutional Plus EUR Acc	2,345,094	872,249	€140,752,327	(1,935,081)	€(296,252,904)	—	1,282,262
USD Acc	18,114	3,744	\$965,183	(1,094)	\$(282,568)	—	20,764
Institutional Plus USD Acc	34,728	20,324	\$2,690,280	(40,612)	\$(5,090,497)	—	14,440

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	1,598,688	548,350	€157,385,820	(430,825)	€(119,333,283)	—	1,716,213
EUR Dist	1,564,117	41,791	€5,545,947	(272,174)	€(34,006,339)	—	1,333,734
Investor EUR	267,380	60,766	€18,015,462	(50,516)	€(14,878,060)	—	277,630
Institutional Plus EUR Acc	2,725,203	654,622	€151,482,138	(927,201)	€(215,295,414)	—	2,452,624
GBP Acc	2,330,854	857,497	£324,161,049	(733,955)	£(275,142,482)	—	2,454,396
GBP Dist	609,413	93,282	£29,559,743	(142,464)	£(45,716,326)	—	560,231
Institutional Plus GBP Acc	52,440	188,493	£41,283,800	(47,628)	£(10,306,195)	—	193,305
Institutional Plus GBP Dist	316,660	546,408	£107,403,741	(149,637)	£(30,229,267)	—	713,431
USD Acc	949,887	210,467	\$64,491,205	(215,327)	\$(67,635,360)	—	945,027

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	71,455,312	23,505,584	€855,976,473	(16,366,868)	€(592,281,342)	—	78,594,028
Investor EUR	10,306,702	3,084,247	€111,316,788	(2,043,697)	€(73,910,991)	—	11,347,252
Institutional Plus EUR Acc	2,401,958	2,352,838	€614,700,121	(623,958)	€(163,385,164)	—	4,130,838
EUR Hedged Acc	37,276,922	11,034,735	€285,434,742	(11,620,491)	€(297,885,225)	—	36,691,166
Institutional Plus GBP Acc	94,788	29,679	£4,580,202	(95,540)	£(14,939,232)	—	28,927
USD Acc	168,278,901	35,370,067	\$1,371,491,602	(51,596,849)	\$(1,937,144,688)	—	152,052,119
USD Dist	560,369	519,415	\$61,996,771	(178,232)	\$(22,073,683)	—	901,552
Investor USD	7,933,682	1,245,114	\$46,182,218	(1,718,885)	\$(63,866,794)	—	7,459,911
Institutional Plus USD Acc	3,283,231	3,982,761	\$802,546,441	(2,383,998)	\$(454,615,698)	—	4,881,994
Institutional Plus USD Dist	91,427	1,299,403	\$182,839,496	(44,801)	\$(6,581,150)	—	1,346,029

Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	1,436,718	388,168	€88,980,085	(547,539)	€(119,783,380)	—	1,277,347
Investor EUR	587,143	80,039	€18,392,219	(197,596)	€(43,847,744)	—	469,586
Institutional Plus EUR Acc	2,609,229	499,372	€93,542,067	(1,091,109)	€(199,660,791)	—	2,017,492
GBP Acc	6,886,710	1,665,872	£425,662,940	(3,133,102)	£(798,830,476)	—	5,419,480
GBP Dist	207,706	66,917	£13,933,215	(58,670)	£(12,160,989)	—	215,953
Institutional Plus GBP Acc	139,404	709,880	£128,698,922	(710,095)	£(129,254,023)	—	139,189
Institutional Plus GBP Dist	1,491,449	17,151	£2,760,062	(1,269,032)	£(214,566,859)	—	239,568
JPY Acc	1,354,277	68,794	¥984,784,190	(20,641)	¥(292,421,952)	—	1,402,430
Investor JPY	54,040	2,196	¥68,106,079	(4,151)	¥(127,796,073)	—	52,085
Institutional Plus JPY Acc	523,586	47,866	¥844,316,724	(22,933)	¥(432,882,259)	—	548,519
USD Acc	2,211,634	143,825	\$33,725,303	(178,537)	\$(42,276,784)	—	2,176,922
Investor USD	150,427	26,633	\$6,312,615	(15,738)	\$(3,700,796)	—	161,322
Institutional Plus USD Acc	83,570	63,161	\$7,897,635	(34,352)	\$(4,076,436)	—	112,379

Pacific ex-Japan Stock Index Fund		Beginning of Year		Issued		Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
AUD Acc	2,502,775	—	AUD—	(450)	AUD(62,680)			2,502,325
EUR Acc	1,792,482	493,273	€129,157,573	(1,053,363)	€(274,164,172)			1,232,392
Institutional Plus EUR Acc	1,416,673	459,680	€80,228,035	(369,004)	€(64,227,518)			1,507,349
GBP Acc	3,149,759	593,293	£199,656,523	(1,427,614)	£(480,646,731)			2,315,438
GBP Dist	272,827	155,329	£32,257,397	(59,533)	£(12,424,845)			368,623
Institutional Plus GBP Acc	264,243	323,357	£52,266,212	(339,548)	£(55,154,319)			248,052
Institutional Plus GBP Dist	233,744	35,375	£4,378,756	(33,179)	£(4,142,792)			235,940
USD Acc	3,229,233	418,524	\$115,506,593	(671,457)	\$(172,412,720)			2,976,300
Institutional Plus USD Acc	2,258,366	761,764	\$105,714,999	(241,692)	\$(32,407,685)			2,778,438
<b>SRI European Stock Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	1,214,046	119,390	€28,074,308	(138,667)	€(32,946,414)			1,194,769
Institutional Plus EUR Acc	139,718	82,706	€15,279,462	(7,363)	€(1,296,193)			215,061
GBP Acc	323,899	211,728	£48,864,929	(132,854)	£(31,040,192)			402,773
GBP Dist	90,138	30,069	£5,175,585	(31,051)	£(5,366,430)			89,156
Institutional Plus GBP Acc	50	—	£—	(50)	£(7,926)			—
USD Acc	3,581	2,584	\$325,179	(3,010)	\$(382,256)			3,155
<b>U.S. 500 Stock Index Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	48,050,901	17,336,354	€790,177,216	(17,631,430)	€(810,965,200)			47,755,825
Investor EUR	9,565,265	2,349,888	€105,894,790	(2,682,179)	€(120,862,135)			9,232,974
Institutional Plus EUR Acc	1,467,468	554,685	€182,605,921	(406,317)	€(133,426,782)			1,615,836
EUR Hedged Acc	32,704,030	23,746,579	€702,745,266	(8,561,709)	€(251,534,567)			47,888,900
USD Acc	57,140,006	16,792,245	\$819,461,137	(18,522,201)	\$(903,070,666)			55,410,050
Investor USD	13,665,571	1,514,590	\$70,853,535	(1,745,422)	\$(82,525,363)			13,434,739
Institutional Plus USD Acc	6,266,142	1,902,037	\$485,741,523	(1,259,221)	\$(320,203,839)			6,908,958
<b>U.S. Opportunities Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
Investor EUR	37,129	9,561	€13,046,514	(7,465)	€(9,794,743)			39,225
Investor GBP Dist	21,525	1,147	£1,276,641	(5,886)	£(6,469,139)			16,786
Institutional USD	926,338	80,858	\$94,902,556	(295,267)	\$(332,742,496)			711,929
Investor USD	203,530	6,480	\$9,157,399	(39,110)	\$(54,952,455)			170,900
<b>20+ Year Euro Treasury Index Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
EUR Acc	2,633,577	879,745	€157,012,621	(1,780,507)	€(355,711,295)			1,732,815
Institutional Plus EUR Acc	1,112,736	1,396,671	€124,807,311	(106,289)	€(10,215,786)			2,403,118
<b>Emerging Markets Bond Fund</b>		<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
Institutional CHF Hedged Acc	—	4,220	CHF366,783	—	CHF—			4,220
Institutional Plus CHF Hedged Acc	849,366	317,686	CHF27,972,917	(1,154,979)	CHF(95,483,602)			12,073
Investor EUR Hedged Acc	482,756	1,447,377	€141,988,278	(732,816)	€(72,394,981)			1,197,317
Institutional Plus EUR Hedged Acc	79,343	1,176,881	€101,487,622	(153,664)	€(13,050,538)			1,102,560
Investor GBP Hedged Acc	213,170	180,233	£18,029,406	(181,550)	£(19,062,636)			211,853
Institutional Plus GBP Hedged Acc	—	50	£5,000	—	£—			50
Investor USD Acc	1,170,783	570,380	\$59,777,624	(583,378)	\$(61,005,344)			1,157,785
Institutional Plus USD Acc	1,104,142	778,822	\$79,849,033	(232,681)	\$(25,631,660)			1,650,283
<b>ESG Global Corporate Bond Index Fund</b>		<b>Beginning of Period</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Period</b>
Share Class	Shares	Shares	Amount	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	—	29,934	CHF3,002,400	—	CHF—			29,934
EUR Hedged Acc	—	760,191	€76,662,549	(25,632)	€(2,683,412)			734,559
GBP Hedged Acc	—	386,948	£39,801,982	(869)	£(90,300)			386,079
GBP Hedged Dist	—	35,893	£3,602,169	—	£(114)			35,893
Institutional Plus GBP Hedged Acc	—	188,261	£19,745,930	—	£—			188,261
Institutional Plus GBP Hedged Dist	—	26,554	£2,663,400	—	£—			26,554
USD Hedged Acc	—	29,910	\$3,000,000	—	\$—			29,910

<b>Euro Government Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
CHF Hedged Acc	—	500	CHF50,000	—	CHF—	—	500
EUR Acc	11,268,812	3,134,384	€674,638,219	(2,354,335)	€(515,668,729)	(2,354,335)	12,048,861
Investor EUR	468,233	33,967	€6,970,518	(153,138)	€(32,202,311)	(153,138)	349,062
Institutional Plus EUR Acc	16,046,300	3,866,774	€446,047,733	(8,566,329)	€(1,007,703,555)	(8,566,329)	11,346,745
GBP Hedged Acc	5,126,161	306,453	£37,601,217	(908,723)	£(107,026,492)	(908,723)	4,523,891
USD Acc	180,608	60,148	\$5,573,142	(34,594)	\$(3,311,189)	(34,594)	206,162
<b>Euro Investment Grade Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
EUR Acc	6,778,905	1,007,035	€206,643,227	(882,756)	€(177,486,620)	(882,756)	6,903,184
Investor EUR	376,816	36,722	€7,056,805	(143,989)	€(28,343,859)	(143,989)	269,549
Institutional Plus EUR Acc	2,560,401	1,717,114	€182,484,990	(1,875,662)	€(198,483,387)	(1,875,662)	2,401,853
GBP Hedged Acc	3,446,961	277,744	£31,928,203	(1,243,909)	£(146,323,789)	(1,243,909)	2,480,796
<b>Eurozone Inflation-Linked Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
EUR Acc	5,639,107	1,614,107	€224,141,630	(2,569,069)	€(352,787,577)	(2,569,069)	4,684,145
Investor EUR	360,800	69,116	€11,095,229	(153,196)	€(24,190,422)	(153,196)	276,720
Institutional Plus EUR Acc	5,144,916	1,824,359	€242,258,668	(2,979,293)	€(388,540,182)	(2,979,293)	3,989,982
Institutional Plus EUR Dist	—	2,183,460	€213,689,988	—	€—	—	2,183,460
<b>Global Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
CHF Hedged Acc	3,902,681	1,005,834	CHF123,897,409	(1,125,561)	CHF(134,259,458)	(1,125,561)	3,782,954
CHF Hedged Dist	302,023	356,696	CHF30,611,703	(40,979)	CHF(3,631,672)	(40,979)	617,740
Institutional Plus CHF Hedged Acc	5,991,758	5,152,268	CHF524,658,378	(2,266,286)	CHF(215,760,421)	(2,266,286)	8,877,740
EUR Hedged Acc	18,030,873	5,004,175	€494,773,139	(6,383,239)	€(627,061,371)	(6,383,239)	16,651,809
EUR Hedged Dist	406,026	348,854	€29,805,343	(97,458)	€(8,481,818)	(97,458)	657,422
Institutional Plus EUR Hedged Acc	12,906,123	1,596,931	€170,145,222	(7,223,372)	€(780,419,239)	(7,223,372)	7,279,682
GBP Hedged Acc	54,620,137	14,929,023	£2,224,328,308	(11,974,756)	£(1,769,902,203)	(11,974,756)	57,574,404
GBP Hedged Dist	6,510,784	2,713,358	£335,847,938	(2,328,103)	£(289,387,624)	(2,328,103)	6,896,039
Institutional Plus GBP Hedged Acc	10,467,990	6,400,234	€692,923,162	(2,963,098)	£(320,190,686)	(2,963,098)	13,905,126
Institutional Plus GBP Hedged Dist	3,636,422	902,887	£87,454,923	(1,683,218)	£(160,100,028)	(1,683,218)	2,856,091
Institutional Plus JPY Hedged Acc	2,206,432	1,913,522	¥18,050,700,000	(82,255)	¥(764,700,000)	(82,255)	4,037,699
USD Hedged Acc	10,780,566	2,176,328	\$336,547,220	(4,626,413)	\$(691,090,695)	(4,626,413)	8,330,481
USD Hedged Dist	152,240	240,337	\$21,165,026	(36,249)	\$(3,244,556)	(36,249)	356,328
Investor USD Hedged	314,014	193,956	\$22,366,734	(206,861)	\$(23,504,236)	(206,861)	301,109
Institutional Plus USD Hedged Acc	4,319,652	935,063	\$106,838,199	(933,481)	\$(105,190,616)	(933,481)	4,321,234
Institutional Plus USD Hedged Dist	304,567	104	\$10,335	(276,359)	\$(26,711,650)	(276,359)	28,312
<b>Global Corporate Bond Index Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
CHF Hedged Acc	637,938	72,942	CHF6,429,319	(267,630)	CHF(24,985,074)	(267,630)	443,250
EUR Hedged Acc	856,939	386,771	€33,573,402	(268,318)	€(23,480,552)	(268,318)	975,392
Institutional Plus EUR Hedged Acc	1,810,766	2,210,042	€211,395,754	(1,044,907)	€(99,937,733)	(1,044,907)	2,975,901
GBP Hedged Acc	3,489,364	2,524,151	£257,176,500	(2,637,664)	£(262,796,586)	(2,637,664)	3,375,851
GBP Hedged Dist	2,122,119	7,395,127	£641,349,088	(4,210,867)	£(356,345,468)	(4,210,867)	5,306,379
Institutional Plus GBP Hedged Acc	12,943,595	7,520,883	£757,785,621	(5,442,782)	£(541,270,565)	(5,442,782)	15,021,696
Institutional Plus GBP Hedged Dist	—	2,682,240	£272,923,741	(9,208)	£(924,133)	(9,208)	2,673,032
USD Hedged Acc	96,877	284,813	\$29,786,701	(202,711)	\$(20,723,594)	(202,711)	178,979
<b>Global Credit Bond Fund</b>	<b>Beginning of Year</b>		<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Shares</b>
Institutional AUD Hedged Acc	547	50,982	AUD5,067,209	—	AUD—	—	51,529
Institutional AUD Hedged Dist	24,985	1,622	AUD147,063	(7,006)	AUD(655,734)	(7,006)	19,601
Institutional CHF Hedged Acc	—	8,577	CHF813,112	(4,039)	CHF(381,045)	(4,039)	4,538
Institutional EUR Hedged Acc	1,332,002	404,035	€42,173,877	(305,277)	€(33,334,139)	(305,277)	1,430,760
Investor GBP Hedged Acc	1,785,972	768,998	£83,966,439	(1,174,645)	£(129,268,578)	(1,174,645)	1,380,325
Investor GBP Hedged Income	812,772	673,454	£61,789,143	(344,212)	£(33,189,145)	(344,212)	1,142,014
Institutional GBP Hedged Acc	—	415,991	£38,622,496	(17,023)	£(1,543,696)	(17,023)	398,968
Investor USD Hedged Acc	75,473	37,081	\$4,235,060	(23,311)	\$(2,692,937)	(23,311)	89,243
Institutional USD Hedged Acc	455,654	269,476	\$30,442,212	(78,986)	\$(9,236,118)	(78,986)	646,144

Global Short-Term Bond Index Fund	Beginning of Year		Issued	Redeemed		End of Year
Share Class	Shares	Shares	Amount	Shares	Amount	Shares
CHF Hedged Acc	697,813	474,208	CHF44,544,765	(168,414)	CHF(15,912,123)	1,003,607
Institutional Plus CHF Hedged Acc	50	—	CHF—	—	CHF—	50
EUR Hedged Acc	4,920,673	1,688,275	€167,182,055	(3,482,484)	€(341,213,172)	3,126,464
Investor EUR Hedged	857,427	210,558	€20,689,833	(360,575)	€(35,200,318)	707,410
Institutional Plus EUR Hedged Acc	500,478	808,105	€80,597,415	(296,421)	€(29,313,268)	1,012,162
GBP Hedged Acc	11,046,764	8,767,477	£931,553,080	(4,552,809)	£(480,763,899)	15,261,432
GBP Hedged Dist	4,548,417	1,843,905	£181,113,542	(1,365,810)	£(134,539,256)	5,026,512
Institutional Plus GBP Hedged Acc	1,078,443	1,519,343	£157,916,916	(1,112,594)	£(115,008,064)	1,485,192
Institutional Plus GBP Hedged Dist	2,052,058	585,172	£57,059,844	(1,391,771)	£(132,975,261)	1,245,459
USD Hedged Acc	2,144,350	344,957	\$38,693,795	(1,063,331)	\$(118,610,364)	1,425,976
USD Hedged Dist	108,259	30,027	\$2,829,644	(68,325)	\$(6,505,441)	69,961
Institutional Plus USD Hedged Acc	680,962	344,902	\$38,392,033	(491,800)	\$(54,099,168)	534,064
<b>Global Short-Term Corporate Bond Index Fund</b>	<b>Beginning of Year</b>	<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>
EUR Hedged Acc	697,616	416,396	€40,272,970	(325,334)	€(31,171,019)	788,678
Institutional Plus EUR Hedged Acc	3,088,562	437,552	€43,478,448	(2,897,639)	€(282,306,227)	628,475
GBP Hedged Acc	545,357	1,543,970	£154,094,266	(426,516)	£(42,957,967)	1,662,811
Institutional Plus GBP Hedged Acc	6,309,142	925,341	£94,977,100	(4,524,907)	£(458,282,420)	2,709,576
USD Hedged Acc	119,390	71,335	\$7,511,208	(96,744)	\$(10,723,597)	93,981
<b>Japan Government Bond Index Fund</b>	<b>Beginning of Year</b>	<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>
EUR Hedged Acc	68,162	391,070	€37,208,633	(270,815)	€(25,581,694)	188,417
Institutional Plus EUR Hedged Acc	500	—	€—	—	€—	500
GBP Hedged Acc	2,549,162	41,144	£4,640,981	(509,069)	£(56,636,883)	2,081,237
Institutional Plus GBP Hedged Dist	698	3	£191	(108)	£(10,314)	593
JPY Acc	1,043,251	444,777	¥7,176,455,688	(792,160)	¥(12,705,803,132)	695,868
Institutional Plus JPY Acc	2,031,821	1,378,173	¥14,612,555,925	(698,656)	¥(7,319,300,536)	2,711,338
USD Acc	209,760	479,062	\$49,078,773	(6,728)	\$(662,840)	682,094
Institutional Plus USD Hedged Acc	500	—	\$—	—	\$—	500
<b>SRI Euro Investment Grade Bond Index Fund</b>	<b>Beginning of Year</b>	<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>
EUR Acc	4,211,999	699,659	€67,121,703	(1,797,375)	€(180,111,984)	3,114,283
Institutional Plus EUR Acc	421,788	17,392	€1,679,471	(325,074)	€(31,249,516)	114,106
<b>U.K. Government Bond Index Fund</b>	<b>Beginning of Year</b>	<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>
EUR Hedged Acc	513	64,158	€4,516,851	(285)	€(22,557)	64,386
GBP Acc	19,967,799	7,914,389	£1,175,920,072	(8,490,219)	£(1,322,841,602)	19,391,969
GBP Dist	2,083,319	768,716	£91,309,153	(1,311,692)	£(158,653,759)	1,540,343
Institutional Plus GBP Acc	819,038	1,104,305	£123,644,185	(292,717)	£(33,689,889)	1,630,626
Institutional Plus GBP Dist	3,732,089	2,227,471	£224,632,921	(1,975,522)	£(205,157,054)	3,984,038
<b>U.K. Investment Grade Bond Index Fund</b>	<b>Beginning of Year</b>	<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>
GBP Acc	30,778,706	10,751,213	£1,004,733,709	(14,366,601)	£(1,357,811,327)	27,163,318
GBP Dist	7,158,048	2,155,922	£113,907,294	(3,086,793)	£(156,335,090)	6,227,177
Institutional Plus GBP Acc	756,096	803,039	£90,697,052	(275,628)	£(32,323,045)	1,283,507
Institutional Plus GBP Dist	3,463,998	2,334,152	£225,551,725	(819,199)	£(80,968,196)	4,978,951
<b>U.K. Short-Term Investment Grade Bond Index Fund</b>	<b>Beginning of Year</b>	<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>
GBP Acc	16,264,519	4,087,047	£445,116,200	(10,765,612)	£(1,188,769,862)	9,585,954
GBP Dist	1,926,872	444,971	£42,976,578	(1,095,778)	£(105,557,782)	1,276,065
Institutional Plus GBP Acc	2,811,625	841,926	£92,622,770	(2,672,089)	£(282,766,551)	981,462
Institutional Plus GBP Dist	890,401	307,634	£29,869,480	(811,867)	£(76,134,172)	386,168
<b>U.S. Government Bond Index Fund</b>	<b>Beginning of Year</b>	<b>Issued</b>		<b>Redeemed</b>		<b>End of Year</b>
<b>Share Class</b>	<b>Shares</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>	<b>Amount</b>	<b>Shares</b>
CHF Hedged Acc	—	78,830	CHF7,407,327	(78,276)	CHF(7,452,170)	554
EUR Hedged Acc	2,541,491	7,138,256	€650,581,853	(2,181,573)	€(196,514,612)	7,498,174
Institutional Plus EUR Hedged Acc	2,873,560	8,235,623	€761,794,031	(1,660,795)	€(153,729,001)	9,448,388
GBP Dist	1,335,287	2,560,999	£266,619,866	(1,192,926)	£(124,052,179)	2,703,360
GBP Hedged Acc	11,889,529	8,550,930	£894,814,807	(4,674,343)	£(491,706,544)	15,766,116
GBP Hedged Dist	2,177,860	2,998,528	£274,436,368	(872,309)	£(82,409,985)	4,304,079
USD Acc	3,574,450	2,195,273	\$415,612,138	(1,128,708)	\$(214,470,956)	4,641,015
Investor USD	746,225	211,606	\$39,637,435	(276,036)	\$(51,397,075)	681,795
Institutional Plus USD Acc	7,481,349	6,378,799	\$715,070,562	(3,841,980)	\$(424,283,356)	10,018,168

U.S. Investment Grade Credit Index Fund Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
EUR Acc	125,007	34,069	€8,744,043	(48,808)	€(12,542,640)	110,268	
Institutional Plus EUR Acc	67,695	873	€141,673	(57,198)	€(9,622,838)	11,370	
Institutional Plus EUR Hedged Acc	1,098,629	586,725	€61,306,515	(391,355)	€(41,167,827)	1,293,999	
GBP Hedged Acc	4,664,542	878,342	£102,686,017	(515,915)	£(59,166,759)	5,026,969	
Institutional Plus GBP Hedged Acc	5,362	72,909	£6,923,141	(2,557)	£(254,096)	75,714	
Institutional Plus GBP Hedged Dist	145,269	7,460	£648,229	(96,945)	£(8,265,248)	55,784	
USD Acc	1,351,687	1,023,827	\$198,996,593	(282,415)	\$(56,432,919)	2,093,099	
Institutional Plus USD Acc	1,600,071	418,447	\$54,995,595	(609,718)	\$(76,025,466)	1,408,800	
Institutional Plus USD Dist	134,052	1,250,847	\$115,780,830	(520,174)	\$(49,655,571)	864,725	

U.S. Treasury Inflation-Protected Securities Index Fund Share Class	Beginning of Year		Issued		Redeemed		End of Year
	Shares	Shares	Amount	Shares	Amount	Shares	
Select CHF Hedged Acc	3,886,275	386,650	CHF40,265,558	(1,689,415)	CHF(173,984,064)	2,583,510	
Select CHF Hedged Income	89,867	6,733	CHF592,911	(53,951)	CHF(4,821,331)	42,649	
Select EUR Hedged Acc	5,526,142	648,532	€69,170,216	(3,166,703)	€(334,903,996)	3,007,971	
Select EUR Hedged Income	207,603	19,182	€1,686,386	(78,486)	€(7,154,927)	148,299	
Select GBP Hedged Acc	286,126	17,960	£2,018,733	(125,058)	£(13,859,442)	179,028	
Select GBP Hedged Income	753,128	33,826	£3,076,312	(393,655)	£(37,415,365)	393,299	
Select SGD Hedged Acc	96,427	3,939	SGD458,309	(55,356)	SGD(6,421,833)	45,010	
Select USD Acc	7,836,074	1,251,583	\$147,658,576	(3,257,323)	\$(384,068,744)	5,830,334	
Select USD Income	1,093,570	72,181	\$7,386,239	(524,350)	\$(55,565,628)	641,401	

## 9. Credit Facility.

The Funds and certain other funds managed by the Manager or its affiliates participate in an annually renewable US\$4.3 billion (31 December 2022: US\$4.4 billion) committed credit facility. Each participating Fund is individually liable for its borrowings under the credit facility. Borrowings may be utilised for temporary or emergency purposes and are subject to the participating fund's regulatory and contractual borrowing restrictions. Participating Funds are allocated an annual commitment fee of 0.10% of the undrawn facility amount as well as certain administrative fees. Any fees allocated to the Funds are paid by the Manager. Interest and direct borrowing costs associated with draws on the credit facility are charged to the Funds and recorded in the Statement of Operations.

The rate charged for borrowings under this facility is linked to the currency borrowed. Borrowings in US dollars will bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. Borrowings in currencies other than the US dollar will bear interest at an agreed-upon spread plus the Euro Interbank Offered Rate, the Daily Simple Euro Short Term Rate, the Swiss Average Rate Overnight, the Sterling Overnight Index Average or the Tokyo Interbank Offered Rate, as applicable.

The Funds had no borrowings outstanding at 31 December 2023 or at any time during the year then ended (31 December 2022: none).

## 10. Efficient Portfolio Management.

Investment techniques and financial derivative instruments (FDIs) may be employed for efficient portfolio management purposes, including hedging against market movements, currency exchange or interest rate risks. Any investment technique or use of FDIs must be one which is reasonably believed by the Investment Manager to be economically appropriate in that it is realised in a cost-effective way. Realised and unrealised gains or losses arising from financial derivative instrument transactions are accounted for through the Statement of Operations as Net Gain/(Loss) on Financial Instruments.

Securities lending is also used for efficient portfolio management. The securities lending agent is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All operational costs in support of the lending programme are borne by the lending agent and paid directly out of any lending agent fees. Securities lending income is net of any lending agent fees paid.

Securities on loan continue to be recognised by the Funds as financial assets because they substantially retain the risks and rewards of ownership. Similarly, security collateral received from the borrower is not recognised by the Funds as an asset because they do not have rights to sell or re-pledge the collateral, unless in the event of default. Collateral accepted by the Funds is limited to high quality sovereign debt (U.S. Treasuries, U.K. Gilts, etc.).

Securities on loan by the Funds and the value of collateral held in respect of the securities were:

### 31 December 2023

Fund	Value of Outstanding Securities on Loan	Value of Collateral
Emerging Markets Stock Index Fund	\$189,677,099	\$204,171,064
ESG Developed World All Cap Equity Index Fund	\$35,400,114	\$37,975,558
ESG Emerging Markets All Cap Equity Index Fund	\$4,294,327	\$4,752,983
European Stock Index Fund	\$8,595,247	\$9,371,500
Eurozone Stock Index Fund	€3,819,729	€4,192,457
Global Small-Cap Index Fund	\$166,728,343	\$178,908,139
Global Stock Index Fund	\$100,483,273	\$107,514,671
Japan Stock Index Fund	€313,716,116	€331,678,843
Pacific ex-Japan Stock Index Fund	€19,570,232	€21,176,518
SRI European Stock Fund	€454,184	€479,448
U.S. Opportunities Fund	\$10,281,566	\$11,120,609

### 31 December 2022

Fund	Value of Outstanding Securities on Loan	Value of Collateral
Emerging Markets Stock Index Fund	\$154,296,958	\$164,545,239
ESG Developed World All Cap Equity Index Fund	\$47,818,317	\$50,682,411
ESG Emerging Markets All Cap Equity Index Fund	\$1,846,695	\$1,978,832
European Stock Index Fund	\$18,321,506	\$19,538,923
Eurozone Stock Index Fund	€8,963,678	€9,576,527
Global Small-Cap Index Fund	\$158,859,042	\$168,657,642
Global Stock Index Fund	\$191,287,298	\$202,808,055
Japan Stock Index Fund	€216,353,306	€228,548,688
Pacific ex-Japan Stock Index Fund	€1,469,463	€1,577,735
SRI European Stock Fund	€1,969,278	€2,092,176
U.S. 500 Stock Index Fund	\$2,239,701	\$2,404,725
U.S. Opportunities Fund	\$7,967,685	\$8,570,864

The securities lending income split only between the relevant Fund and the securities lending agent which is shown in the following tables:

### 31 December 2023

Fund	Net Securities Lending Income	Lending Agent Fees
Emerging Markets Stock Index Fund	\$2,737,492	\$184,472
ESG Developed World All Cap Equity Index Fund	\$1,129,780	\$87,399
ESG Emerging Markets All Cap Equity Index Fund	\$108,757	\$7,571
European Stock Index Fund	\$944,558	\$85,861
Eurozone Stock Index Fund	€90,879	€5,830
Global Small-Cap Index Fund	\$5,073,575	\$379,470
Global Stock Index Fund	\$2,877,983	\$219,357
Japan Stock Index Fund	€1,204,716	€94,755
Pacific ex-Japan Stock Index Fund	€18,244	€1,246
SRI European Stock Fund	€128,751	€11,120
U.S. 500 Stock Index Fund	\$139,164	\$7,342
U.S. Opportunities Fund	\$403,564	\$32,189
<b>Company Total</b>	<b>\$14,975,178</b>	<b>\$1,125,829</b>

## 31 December 2022

Fund	Net Securities Lending Income	Lending Agent Fees
Emerging Markets Stock Index Fund	\$2,454,572	\$194,310
ESG Developed World All Cap Equity Index Fund	\$675,905	\$49,591
ESG Emerging Markets All Cap Equity Index Fund	\$46,078	\$3,351
European Stock Index Fund	\$769,479	\$74,962
Eurozone Stock Index Fund	€134,016	€11,842
Global Small-Cap Index Fund	\$3,450,739	\$249,905
Global Stock Index Fund	\$2,258,940	\$176,940
Japan Stock Index Fund	€1,283,427	€100,603
Pacific ex-Japan Stock Index Fund	€145,530	€11,847
SRI European Stock Fund	€87,577	€8,049
U.S. 500 Stock Index Fund	\$34,197	\$1,888
U.S. Opportunities Fund	\$311,814	\$20,251
<b>Company Total</b>	<b>\$11,740,248</b>	<b>\$910,592</b>

## 11. Collateral.

The Funds pledge and receive non-cash collateral against financial derivative instrument and TBA transactions. Such collateral cannot be sold, re-invested or re-pledged. As a result, pledged collateral remains an asset of the Fund and is included in the Statement of Investments. Securities received as collateral are not considered assets of the Fund and will not appear in the Statement of Investments. Under these collateral agreements, upon a counterparty default (including bankruptcy), the Funds may terminate all derivatives or TBA transactions with that counterparty, determine the net amount owed by either party and sell or retain any collateral held up to the net amount owed to the Funds, with an obligation to return excess collateral to the counterparty.

In certain cases, the Funds may be required to maintain cash collateral in margin accounts or pledge cash with certain counterparties. Cash pledged for is segregated on the Statement of Assets and Liabilities and presented separately as "Cash Collateral". Cash held in margin accounts for futures contracts and other centrally cleared derivatives is segregated on the Statement of Assets and Liabilities and presented separately as "Margin Cash Due to/from Broker". Additionally, the Funds may receive cash collateral, which is segregated from the Funds' cash, and is subject to restrictions. The Funds do not earn any interest from the cash collateral received nor does it have any right for re-investment, therefore any cash collateral received is not recorded as part of the Funds' assets.

At 31 December 2023, the Funds did not have any collateral pledged or received in connection with TBA transactions (31 December 2022: Nil).

In addition, the Funds receive other non-cash collateral in relation to securities lending transactions which is separately disclosed in Note 10.

Counterparties to financial derivative transactions where collateral was required to be exchanged included Bank of America N.A., Barclays Bank plc, BNP Paribas, Bank of New York Mellon, Brown Brothers Harriman & Co, Citibank NA, HSBC, JPMorgan Chase Bank, Morgan Stanley, Nomura, Royal Bank of Canada, Standard Chartered Bank, State Street Bank, Toronto Dominion Bank and UBS AG.

As of 31 December 2023 and 31 December 2022, the collateral pledged or received by the Funds for financial derivative instrument was:

Fund	Type	31 December 2023		31 December 2022	
		Market Value Pledged	Market Value Received	Market Value Pledged	Market Value Received
Emerging Markets Stock Index Fund	Cash	\$4,950,000	—	\$18,710,000	—
ESG Developed World All Cap Equity Index Fund	Cash	\$1,784,220	—	\$3,650,000	—
ESG Developed World All Cap Equity Index Fund	US Treasury	—	\$2,300,008	—	\$3,914,850
ESG Emerging Markets All Cap Equity Index Fund	Cash	\$185,720	—	\$205,720	—
European Stock Index Fund	Cash	\$2,037,063	—	\$2,266,894	—
Eurozone Stock Index Fund	Cash	€564,395	—	€444,395	—
Global Small-Cap Index Fund	Cash	\$4,370,000	—	\$1,920,000	—
Global Small-Cap Index Fund	US Treasury	—	\$471,257	—	\$192,734
Global Stock Index Fund	Cash	\$17,608,327	\$150,000	\$14,097,000	\$23,400,000
Global Stock Index Fund	US Treasury	—	\$1,273,697	—	\$1,931,906
Japan Stock Index Fund	Cash	€1,458,210	—	€2,952,311	€262,360
Japan Stock Index Fund	US Treasury	—	—	—	€84,143
Pacific ex-Japan Stock Index Fund	Cash	€4,680,215	—	€2,052,030	—
SRI European Stock Fund	Cash	€142,490	—	€232,490	—
U.S. 500 Stock Index Fund	Cash	\$3,940,500	—	\$3,000,500	\$44,370,000

Fund	Type	31 December 2023		31 December 2022	
		Market Value Pledged	Market Value Received	Market Value Pledged	Market Value Received
U.S. 500 Stock Index Fund	US Treasury	—	\$27,098,622	—	\$498,676
20+ Year Euro Treasury Index Fund	Sovereign Debt	€53,351	—	€111,125	—
Emerging Markets Bond Fund	Cash	—	—	—	\$1,140,000
Emerging Markets Bond Fund	US Treasury	\$12,805,766	\$7,583,312	\$2,655,559	\$6,991,742
ESG Global Corporate Bond Index Fund	Cash	—	—	—	\$3,000,000
ESG Global Corporate Bond Index Fund	US Treasury	\$113,685	\$3,358,229	—	\$104,935
ESG Global Corporate Bond Index Fund	Corporate Debt	\$2,845,904	—	\$1,846,231	—
Euro Government Bond Index Fund	Sovereign Debt	€3,701,157	—	€11,806,229	—
Euro Investment Grade Bond Index Fund	Corporate Debt	€2,289,138	—	€7,060,496	—
Euro Investment Grade Bond Index Fund	Sovereign Debt	€455,931	—	€789,970	—
Global Bond Index Fund	Cash	—	\$43,480,000	—	\$146,506,120
Global Bond Index Fund	Sovereign Debt	\$77,519,219	—	—	—
Global Bond Index Fund	US Treasury	\$115,012,823	\$167,711,486	\$207,155,003	\$79,835,586
Global Corporate Bond Index Fund	Cash	—	—	—	\$10,390,000
Global Corporate Bond Index Fund	Corporate Debt	\$31,632,868	—	\$4,854,013	—
Global Corporate Bond Index Fund	US Treasury	—	\$46,558,740	\$2,573,880	\$27,596,339
Global Credit Bond Fund	Cash	—	—	—	\$3,250,000
Global Credit Bond Fund	US Treasury	\$4,644,743	\$8,309,713	\$5,529,645	\$4,893,918
Global Credit Bond Fund	Corporate Debt	\$5,982,064	—	\$3,795,685	—
Global Short-Term Bond Index Fund	Cash	—	\$150,000	—	\$12,390,000
Global Short-Term Bond Index Fund	Sovereign Debt	\$6,174,951	—	—	—
Global Short-Term Bond Index Fund	US Treasury	\$45,337,604	\$49,594,736	\$45,556,472	\$44,056,527
Global Short-Term Corporate Bond Index Fund	Cash	—	—	—	\$5,350,000
Global Short-Term Corporate Bond Index Fund	Corporate Debt	\$2,554,910	—	\$9,304,240	—
Global Short-Term Corporate Bond Index Fund	US Treasury	—	\$8,740,153	—	\$970,064
Japan Government Bond Index Fund	Sovereign Debt	¥1,127,233,577	—	¥1,306,898,198	—
Japan Government Bond Index Fund	US Treasury	—	¥21,874,137	—	¥7,983,767
SRI Euro Investment Grade Bond Index Fund	Sovereign Debt	€154,926	—	€64,217	—
U.K. Government Bond Index Fund	Sovereign Debt	—	—	£315,772	—
U.K. Government Bond Index Fund	US Treasury	—	£46,377	—	—
U.K. Investment Grade Bond Index Fund	Sovereign Debt	£1,933,553	—	£3,890,286	—
U.K. Short-Term Investment Grade Bond Index Fund	Corporate Debt	—	—	£1,101,427	—
U.S. Government Bond Index Fund	Cash	—	\$9,690,000	—	\$50,971,000
U.S. Government Bond Index Fund	US Treasury	—	\$52,465,995	\$1,090,141	\$12,522,029
U.S. Investment Grade Credit Index Fund	Cash	—	—	—	\$7,438,000
U.S. Investment Grade Credit Index Fund	Corporate Debt	\$174,469	—	\$205,428	\$961,794
U.S. Investment Grade Credit Index Fund	US Treasury	—	\$8,290,454	—	\$3,580,111
U.S. Treasury Inflation-Protected Securities Index Fund	Cash	—	—	—	\$8,150,000
U.S. Treasury Inflation-Protected Securities Index Fund	US Treasury	\$58,560	\$3,105,652	—	\$11,418,629

## 12. Related and Connected Parties Transactions.

Parties are related if one can control or exercise significant influence over the other in making financial or operational decisions or is a member of a group which provides key management personnel services. The Company's directors and Manager are considered related parties. The Investment Manager or affiliates of the Manager, as well as any sub-investment manager or their delegate, and associated or group company of the Manager, are considered connected parties.

**Manager.** Vanguard Group (Ireland) Limited is the Funds' Manager and acts as a principal in respect of all transactions of shares in the Funds. For its services, the Manager receives a fixed single fee per share class (the "Management Fees") calculated on a daily basis and paid monthly. Out of the fees received, the Manager pays for any sub-advisers, as well as the costs of administration including audit, depository, legal, registration and regulatory fees associated with the Funds. As a result, the Manager anticipates that the ongoing charges figure ("OCF") of each share class will closely track the Management Fees. In the event that the costs and expenses of any Fund exceed the OCF, the Manager will be responsible for discharging any excess out of its own assets. The Manager, in its sole discretion, may voluntarily waive all or part of its fee, and any such waiver could be discontinued at any time and without notice.

Any amounts due from or to the Manager at the end of the year are disclosed in the Statement of Assets and Liabilities. Amounts earned by the Manager in respect to fees for the year are disclosed in the Statement of Operations.

The Annual Management Fees for each share class for the year ended:

Fund	31 December 2023	31 December 2022
<b>Emerging Markets Stock Index Fund</b>		
Investor, Income and Accumulation Shares	0.23%	0.23%
Institutional Plus Shares	0.16%	0.16%
<b>ESG Developed World All Cap Equity Index Fund</b>		
Income and Accumulation Shares	0.20%	0.20%
Institutional Plus Shares	0.13%	0.13%
<b>ESG Emerging Markets All Cap Equity Index Fund</b>		
Income and Accumulation Shares	0.25%	0.25%
Institutional Plus Shares	0.18%	0.18%
<b>European Stock Index Fund</b>		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
<b>Eurozone Stock Index Fund</b>		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
<b>Global Small-Cap Index Fund</b>		
Investor, Income and Accumulation Shares	0.29%	0.29%
Institutional Plus Shares	0.24%	0.24%
<b>Global Stock Index Fund</b>		
Investor, Income and Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.11%	0.11%
<b>Japan Stock Index Fund</b>		
Investor, Income and Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
<b>Pacific ex-Japan Stock Index Fund</b>		
Income and Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
<b>SRI European Stock Fund</b>		
Income and Accumulation Shares	0.14%	0.14%
Institutional Plus Shares	0.10%	0.10%
<b>U.S. 500 Stock Index Fund</b>		
Investor and Accumulation Shares	0.10%	0.10%
Institutional Plus Shares	0.06%	0.06%
<b>U.S. Opportunities Fund</b>		
Investor Shares	0.95%	0.95%
Institutional Shares	0.85%	0.85%
<b>20+ Year Euro Treasury Index Fund</b>		
Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.10%	0.10%
<b>Emerging Markets Bond Fund</b>		
Investor Shares	0.60%	0.60%
Institutional Shares	0.55%	0.55%
Institutional Plus Shares	0.45%	0.45%
<b>ESG Global Corporate Bond Index Fund</b>		
Accumulation Shares	0.20%	0.20%
Institutional Plus Shares	0.14%	0.14%
<b>Euro Government Bond Index Fund</b>		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
<b>Euro Investment Grade Bond Index Fund</b>		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
<b>Eurozone Inflation-Linked Bond Index Fund</b>		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
<b>Global Bond Index Fund</b>		
Investor, Income and Accumulation Shares	0.15%	0.15%
Institutional Plus Shares	0.10%	0.10%

Fund	31 December 2023	31 December 2022
<b>Global Corporate Bond Index Fund</b>		
Income and Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.12%	0.12%
<b>Global Credit Bond Fund</b>		
Investor Shares	0.35%	0.35%
Institutional Shares	0.30%	0.30%
<b>Global Short-Term Bond Index Fund</b>		
Investor, Income and Accumulation Shares	0.15%	0.15%
Institutional Plus Shares	0.10%	0.10%
<b>Global Short-Term Corporate Bond Index Fund</b>		
Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.12%	0.12%
<b>Japan Government Bond Index Fund</b>		
Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
<b>SRI Euro Investment Grade Bond Index Fund</b>		
Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
<b>U.K. Government Bond Index Fund</b>		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
<b>U.K. Investment Grade Bond Index Fund</b>		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
<b>U.K. Short-Term Investment Grade Bond Index Fund</b>		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.05%	0.05%
<b>U.S. Government Bond Index Fund</b>		
Investor, Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
<b>U.S. Investment Grade Credit Index Fund</b>		
Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
<b>U.S. Treasury Inflation-Protected Securities Index Fund</b>		
Select Income and Accumulation Shares	0.09%	0.09%

**Directors' Fees.** The Manager has agreed to pay all Directors' fees and expenses including out-of-pocket expenses. Only the independent Directors are paid fees for their services as a Director. None of the Directors has entered into a service contract with the Company nor is any such contract proposed, and none of the Directors is an executive of the Company. Director fees paid by the Manager on behalf of the Company for the 31 December 2023 were US\$86,528, of which US\$Nil was outstanding at the year-end.

The Company had eight Directors as at 31 December 2023:

Director	Independent Director	Director of other Vanguard funds or affiliates
William Slattery	Yes	Yes
Sean Hagerty	No	Yes
Tara Doyle	Yes	Yes
Robyn Laidlaw	No	Yes
Karin A. Risi	No	Yes
Ranjit Singh	Yes	Yes
Thomas Challenor	Yes	Yes
Lisa Harlow <sup>1</sup>	No	Yes

<sup>1</sup> Appointed on 1 January 2023.

**Investment Manager.** Vanguard Global Advisers, LLC, is the Investment Manager to the Company and is compensated by the Manager. PRIMECAP Management Company sub-manages the U.S. Opportunities Fund.

The Investment Manager or the Manager, at their discretion, may appoint other companies from within the Vanguard Group of Companies to provide investment management and advisory services with respect to the Funds.

**Inter-Fund Trading.** The table below details the inter-fund trades between the Company and related parties and/or funds managed by related parties during the year ended 31 December 2023 and 31 December 2022. All transactions were carried out at fair value:

**31 December 2023**

Fund	Bought	Sold
ESG Developed World All Cap Equity Index Fund	\$14,650,245	\$11,622,691
Global Small-Cap Index Fund	\$61,073,442	\$87,354,762
Global Stock Index Fund	\$141,861,684	\$57,238,668
U.S. 500 Stock Index Fund	\$35,849,845	\$31,308,173
ESG Global Corporate Bond Index Fund	\$3,653,100	\$7,756,058
Global Bond Index Fund	\$68,592,496	\$18,183,605
Global Corporate Bond Index Fund	\$23,668,781	\$30,754,648
Global Short-Term Bond Index Fund	\$26,763,853	\$12,953,887
Global Short-Term Corporate Bond Index Fund	\$12,083,612	\$19,770,631
Japan Government Bond Index Fund	¥629,695,350	¥2,023,638,987
U.S. Government Bond Index Fund	\$816,459	—
U.S. Investment Grade Credit Index Fund	\$14,255,216	\$39,614,050
Company Total	\$407,758,461	\$330,985,719

**31 December 2022**

Fund	Bought	Sold
ESG Developed World All Cap Equity Index Fund	\$25,430,699	\$9,696,939
Global Small-Cap Index Fund	\$22,809,952	\$107,212,357
Global Stock Index Fund	\$86,549,294	\$18,081,309
U.S. 500 Stock Index Fund	\$31,422,706	\$16,202,192
ESG Global Corporate Bond Index Fund	\$28,163,357	\$967,297
Global Bond Index Fund	\$60,078,785	\$48,150,510
Global Corporate Bond Index Fund	\$21,962,033	\$16,986,374
Global Credit Bond Index Fund	\$197	\$17,220,805
Global Short-Term Bond Index Fund	\$43,929,198	\$2,753,919
Global Short-Term Corporate Bond Index Fund	\$28,500,147	\$22,417,136
Japan Government Bond Index Fund	¥159,339,781	¥670,737,358
U.S. Investment Grade Credit Index Fund	\$12,897,177	\$16,197,318
Company Total	\$362,962,973	\$281,019,309

**Related Party and Affiliate Holdings.** The following amounts were held by related parties and/or funds managed by related parties, expressed as a percentage of net assets for each Fund, respectively:

Fund	31 December 2023	31 December 2022
Emerging Markets Stock Index Fund	22.39%	21.56%
ESG Developed World All Cap Equity Index Fund	0.00%	0.00%
ESG Emerging Markets All Cap Equity Index Fund	0.01%	0.02%
Japan Stock Index Fund	25.65%	23.87%
Pacific ex-Japan Stock Index Fund	15.09%	13.77%
Emerging Markets Bond Fund	0.00%	0.02%
ESG Global Corporate Bond Index Fund	0.00%	13.13% <sup>1</sup>
Euro Government Bond Index Fund	10.30%	12.43%
Euro Investment Grade Bond Index Fund	12.69%	14.41%
Eurozone Inflation-Linked Bond Index Fund	—	0.00%
Global Bond Index Fund	36.33%	36.26%
Global Corporate Bond Index Fund	—	0.00%
Global Credit Bond Fund	0.00%	0.01%
Global Short-Term Bond Index Fund	—	0.00%
Japan Government Bond Index Fund	32.78%	41.49%
U.K. Government Bond Index Fund	50.66%	56.96%
U.K. Investment Grade Bond Index Fund	29.53%	39.36%
U.S. Government Bond Index Fund	8.50%	11.57%
U.S. Investment Grade Credit Index Fund	36.86%	38.15%

### 13. Soft Commission Arrangements.

Neither the Investment Manager nor PRIMECAP Management Company, the sub-manager for Vanguard U.S. Opportunities Fund, has entered into a soft commission arrangement, directed brokerage services or similar arrangement on behalf of the Company (31 December 2022: Nil).

### 14. Exchange Rates.

The principal exchange rates to one US dollar used in the preparation of the financial statements at 31 December 2023 and 31 December 2022 were:

#### 31 December 2023

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6728	KRW	South Korean Won	1,287.9000
AUD	Australian Dollar	1.4655	KWD	Kuwaiti Dinar	0.3073
BRL	Brazilian Real	4.8576	KZT	Kazakhstani Tenge	455.8900
CAD	Canadian Dollar	1.3186	MXN	Mexican Peso	16.9345
CHF	Swiss Franc	0.8417	MYR	Malaysian Ringgit	4.5950
CLP	Chilean Peso	873.2850	NOK	Norwegian Krone	10.1557
CNH	Yuan Renminbi China Offshore	7.1206	NZD	New Zealand Dollar	1.5794
CNY	Yuan Renminbi China	7.0922	PEN	Peruvian Sol	3.7026
COP	Colombian Peso	3,874.0000	PHP	Philippine Peso	55.3750
CZK	Czech Koruna	22.3496	PKR	Pakistan Rupee	281.1250
DKK	Danish Krone	6.7484	PLN	Polish Zloty	3.9323
EGP	Egyptian Pound	30.9250	QAR	Qatari Rial	3.6410
EUR	Euro	0.9053	RON	Romanian Leu	4.5036
GBP	British Pound	0.7844	RUB	Russian Ruble	89.4000
HKD	Hong Kong Dollar	7.8086	SAR	Saudi Riyal	3.7500
HUF	Hungarian Forint	346.0056	SEK	Swedish Krona	10.0779
IDR	Indonesian Rupiah	15,397.0000	SGD	Singapore Dollar	1.3191
ILS	Israeli Shekel	3.6009	THB	Thai Baht	34.1325
INR	Indian Rupee	83.2138	TRY	Turkish Lira	29.5340
ISK	Icelandic Krona	135.8700	TWD	Taiwanese Dollar	30.6905
JPY	Japanese Yen	140.9800	ZAR	South African Rand	18.2875

#### 31 December 2022

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6727	KRW	South Korean Won	1,264.5000
AUD	Australian Dollar	1.4746	KWD	Kuwaiti Dinar	0.3061
BRL	Brazilian Real	5.2798	KZT	Kazakhstani Tenge	462.7200
CAD	Canadian Dollar	1.3550	MXN	Mexican Peso	19.4873
CHF	Swiss Franc	0.9252	MYR	Malaysian Ringgit	4.4050
CLP	Chilean Peso	851.9500	NOK	Norwegian Krone	9.8510
CNH	Yuan Renminbi China Offshore	6.9189	NZD	New Zealand Dollar	1.5812
CNY	Yuan Renminbi China	6.9517	PEN	Peruvian Sol	3.8135
COP	Colombian Peso	4,848.8850	PHP	Philippine Peso	55.7275
CZK	Czech Koruna	22.6320	PKR	Pakistan Rupee	226.3750
DKK	Danish Krone	6.9679	PLN	Polish Zloty	4.3863
EGP	Egyptian Pound	24.7550	QAR	Qatari Rial	3.6418
EUR	Euro	0.9370	RON	Romanian Leu	4.6361
GBP	British Pound	0.8313	RUB	Russian Ruble	73.0000
HKD	Hong Kong Dollar	7.8050	SAR	Saudi Riyal	3.7580
HUF	Hungarian Forint	375.2167	SEK	Swedish Krona	10.4195
IDR	Indonesian Rupiah	15,567.5000	SGD	Singapore Dollar	1.3412
ILS	Israeli Shekel	3.5285	THB	Thai Baht	34.6350
INR	Indian Rupee	82.7300	TRY	Turkish Lira	18.7195
ISK	Icelandic Krona	141.9550	TWD	Taiwanese Dollar	30.7355
JPY	Japanese Yen	131.9450	ZAR	South African Rand	17.0150

The principal exchange rates to one Euro used in the preparation of the financial statements at 31 December 2023 and 31 December 2022 were:

### 31 December 2023

Currency		Rate	Currency		Rate
AUD	Australian Dollar	1.6189	NOK	Norwegian Krone	11.2185
CAD	Canadian Dollar	1.4566	NZD	New Zealand Dollar	1.7447
CHF	Swiss Franc	0.9297	PLN	Polish Zloty	4.3438
DKK	Danish Krone	7.4546	SEK	Swedish Krona	11.1325
GBP	British Pound	0.8665	SGD	Singapore Dollar	1.4571
HKD	Hong Kong Dollar	8.6257	USD	US Dollar	1.1047
JPY	Japanese Yen	155.7336			

### 31 December 2022

Currency		Rate	Currency		Rate
AUD	Australian Dollar	1.5738	NOK	Norwegian Krone	10.5135
CAD	Canadian Dollar	1.4461	NZD	New Zealand Dollar	1.6875
CHF	Swiss Franc	0.9874	PLN	Polish Zloty	4.6812
DKK	Danish Krone	7.4364	SEK	Swedish Krona	11.1202
GBP	British Pound	0.8872	SGD	Singapore Dollar	1.4314
HKD	Hong Kong Dollar	8.3298	USD	US Dollar	1.0673
JPY	Japanese Yen	140.8183			

The principal exchange rates to one Japanese yen used in the preparation of the financial statements at 31 December 2023 and 31 December 2022 were:

### 31 December 2023

Currency		Rate	Currency		Rate
EUR	Euro	0.0064	USD	US Dollar	0.0071
GBP	British Pound	0.0056			

### 31 December 2022

Currency		Rate	Currency		Rate
EUR	Euro	0.0071	USD	US Dollar	0.0076
GBP	British Pound	0.0063			

The principal exchange rates to one British pound used in the preparation of the financial statements at 31 December 2023 and 31 December 2022 were:

### 31 December 2023

Currency		Rate	Currency		Rate
EUR	Euro	1.1540	USD	US Dollar	1.2748

### 31 December 2022

Currency		Rate	Currency		Rate
EUR	Euro	1.1271	USD	US Dollar	1.2029

## 15. Contingent Liabilities.

There were no contingent liabilities as at 31 December 2023 and 31 December 2022.

## 16. Segregated Liabilities.

Each Fund is treated as bearing its own liabilities.

**17. Fair Value Hierarchy.**

The following tables provide an analysis within the fair value hierarchy of financial assets and liabilities, measured at fair value at 31 December 2023 and 31 December 2022:

**31 December 2023**

<b>Company Total</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	62,730,790,302	380,570,271	1,352,696	63,112,713,269
Fixed Income	—	66,198,623,664	—	66,198,623,664
Futures	29,503,746	—	—	29,503,746
Forward Currency Exchange Contracts	—	402,790,810	—	402,790,810
Credit Default Swap Contracts	—	2,434,153	—	2,434,153
Interest Rate Swap Contracts	—	394,277	—	394,277
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Fixed Income	—	(23,715,758)	—	(23,715,758)
Futures	(3,157,118)	—	—	(3,157,118)
Forward Currency Exchange Contracts	—	(303,466,441)	—	(303,466,441)
Credit Default Swap Contracts	—	(1,313,578)	—	(1,313,578)
Interest Rate Swap Contracts	—	(1,058,610)	—	(1,058,610)
	<b>62,757,136,930</b>	<b>66,655,258,788</b>	<b>1,352,696</b>	<b>129,413,748,414</b>

<b>Emerging Markets Stock Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	11,331,210,695	195,633,006	33	11,526,843,734
Futures	5,256,722	—	—	5,256,722
Forward Currency Exchange Contracts	—	186,200	—	186,200
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(126,890)	—	(126,890)
	<b>11,336,467,417</b>	<b>195,692,316</b>	<b>33</b>	<b>11,532,159,766</b>

<b>ESG Developed World All Cap Equity Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	4,611,464,211	8,197,603	147,488	4,619,809,302
Futures	463,081	—	—	463,081
Forward Currency Exchange Contracts	—	1,932,612	—	1,932,612
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(849,997)	—	(849,997)
	<b>4,611,927,292</b>	<b>9,280,218</b>	<b>147,488</b>	<b>4,621,354,998</b>

<b>ESG Emerging Markets All Cap Equity Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	565,158,176	13,225,351	117,292	578,500,819
Futures	251,046	—	—	251,046
Forward Currency Exchange Contracts	—	4,925	—	4,925
	<b>565,409,222</b>	<b>13,230,276</b>	<b>117,292</b>	<b>578,756,790</b>

<b>European Stock Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	4,093,664,386	56,800,660	—	4,150,465,046
Futures	279,466	—	—	279,466
Forward Currency Exchange Contracts	—	64,550	—	64,550
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(5,676)	—	—	(5,676)
Forward Currency Exchange Contracts	—	(75,573)	—	(75,573)
	<u>4,093,938,176</u>	<u>56,789,637</u>	<u>—</u>	<u>4,150,727,813</u>

<b>Eurozone Stock Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	1,449,506,645	44,021,186	—	1,493,527,831
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(73,153)	—	—	(73,153)
	<u>1,449,433,492</u>	<u>44,021,186</u>	<u>—</u>	<u>1,493,454,678</u>

<b>Global Small-Cap Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	3,832,634,549	1,394,547	607,922	3,834,637,018
Futures	2,636,450	—	—	2,636,450
Forward Currency Exchange Contracts	—	529,733	—	529,733
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(43,680)	—	—	(43,680)
Forward Currency Exchange Contracts	—	(192,808)	—	(192,808)
	<u>3,835,227,319</u>	<u>1,731,472</u>	<u>607,922</u>	<u>3,837,566,713</u>

<b>Global Stock Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	16,421,890,283	50,003,863	—	16,471,894,146
Futures	6,189,861	—	—	6,189,861
Forward Currency Exchange Contracts	—	13,857,914	—	13,857,914
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(285,444)	—	—	(285,444)
Forward Currency Exchange Contracts	—	(5,839,857)	—	(5,839,857)
	<u>16,427,794,700</u>	<u>58,021,920</u>	<u>—</u>	<u>16,485,816,620</u>

<b>Japan Stock Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	3,553,117,360	—	—	3,553,117,360
Futures	278,456	—	—	278,456
Forward Currency Exchange Contracts	—	693,485	—	693,485
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(538,532)	—	(538,532)
	<u>3,553,395,816</u>	<u>154,953</u>	<u>—</u>	<u>3,553,550,769</u>

<b>Pacific ex-Japan Stock Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	2,945,393,278	—	—	2,945,393,278
Futures	2,990,530	—	—	2,990,530
Forward Currency Exchange Contracts	—	242	—	242
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(438,084)	—	(438,084)
	<u>2,948,383,808</u>	<u>(437,842)</u>	<u>—</u>	<u>2,947,945,966</u>

<b>SRI European Stock Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	541,238,341	6,051,450	1	547,289,792
Futures	14,509	—	—	14,509
Forward Currency Exchange Contracts	—	10,765	—	10,765
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(8,977)	—	—	(8,977)
Forward Currency Exchange Contracts	—	(9,483)	—	(9,483)
	<u>541,243,873</u>	<u>6,052,732</u>	<u>1</u>	<u>547,296,606</u>

<b>U.S. 500 Stock Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	11,243,045,712	—	—	11,243,045,712
Futures	371,950	—	—	371,950
Forward Currency Exchange Contracts	—	17,311,193	—	17,311,193
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(1,202,162)	—	(1,202,162)
	<u>11,243,417,662</u>	<u>16,109,031</u>	<u>—</u>	<u>11,259,526,693</u>

<b>U.S. Opportunities Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	1,253,641,602	—	479,960	1,254,121,562
	<u>1,253,641,602</u>	<u>—</u>	<u>479,960</u>	<u>1,254,121,562</u>

<b>20+ Year Euro Treasury Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	617,213,978	—	617,213,978
Futures	39,360	—	—	39,360
	<u>39,360</u>	<u>617,213,978</u>	<u>—</u>	<u>617,253,338</u>

<b>Emerging Markets Bond Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,167,062,204	—	1,167,062,204
Futures	8,365,155	—	—	8,365,155
Forward Currency Exchange Contracts	—	6,053,780	—	6,053,780
Credit Default Swap Contracts	—	1,418,376	—	1,418,376
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(1,698,706)	—	—	(1,698,706)
Forward Currency Exchange Contracts	—	(2,944,926)	—	(2,944,926)
Credit Default Swap Contracts	—	(631,368)	—	(631,368)
Interest Rate Swap Contracts	—	(995,719)	—	(995,719)
	<u>6,666,449</u>	<u>1,169,962,347</u>	<u>—</u>	<u>1,176,628,796</u>

<b>ESG Global Corporate Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	381,823,365	—	381,823,365
Futures	40,498	—	—	40,498
Forward Currency Exchange Contracts	—	3,087,431	—	3,087,431
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(46,024)	—	—	(46,024)
Forward Currency Exchange Contracts	—	(1,874,158)	—	(1,874,158)
	(5,526)	383,036,638	—	383,031,112

<b>Euro Government Bond Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	5,147,875,461	—	5,147,875,461
Forward Currency Exchange Contracts	—	1,190,010	—	1,190,010
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(2,713,675)	—	(2,713,675)
	—	5,146,351,796	—	5,146,351,796

<b>Euro Investment Grade Bond Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	2,262,010,821	—	2,262,010,821
Futures	44,687	—	—	44,687
Forward Currency Exchange Contracts	—	598,055	—	598,055
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(56,580)	—	—	(56,580)
Forward Currency Exchange Contracts	—	(1,394,957)	—	(1,394,957)
	(11,893)	2,261,213,919	—	2,261,202,026

<b>Eurozone Inflation-Linked Bond Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,352,189,430	—	1,352,189,430
	—	1,352,189,430	—	1,352,189,430

<b>Global Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	20,497,318,790	—	20,497,318,790
Futures	517,399	—	—	517,399
Forward Currency Exchange Contracts	—	198,760,935	—	198,760,935
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Fixed Income	—	(23,715,758)	—	(23,715,758)
Futures	(4,648)	—	—	(4,648)
Forward Currency Exchange Contracts	—	(188,969,978)	—	(188,969,978)
	512,751	20,483,393,989	—	20,483,906,740

<b>Global Corporate Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	4,495,839,449	—	4,495,839,449
Futures	137,115	—	—	137,115
Forward Currency Exchange Contracts	—	38,160,961	—	38,160,961
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(161,795)	—	—	(161,795)
Forward Currency Exchange Contracts	—	(22,571,305)	—	(22,571,305)
	(24,680)	4,511,429,105	—	4,511,404,425

<b>Global Credit Bond Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	917,568,933	—	917,568,933
Futures	1,183,801	—	—	1,183,801
Forward Currency Exchange Contracts	—	6,883,105	—	6,883,105
Credit Default Swap Contracts	—	1,015,777	—	1,015,777
Interest Rate Swap Contracts	—	394,277	—	394,277
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(755,497)	—	—	(755,497)
Forward Currency Exchange Contracts	—	(5,083,326)	—	(5,083,326)
Credit Default Swap Contracts	—	(682,210)	—	(682,210)
Interest Rate Swap Contracts	—	(62,891)	—	(62,891)
	428,304	920,033,665	—	920,461,969

<b>Global Short-Term Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	4,220,949,694	—	4,220,949,694
Futures	10,431	—	—	10,431
Forward Currency Exchange Contracts	—	48,657,517	—	48,657,517
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(50,060,829)	—	(50,060,829)
	10,431	4,219,546,382	—	4,219,556,813

<b>Global Short-Term Corporate Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	887,234,772	—	887,234,772
Futures	15,767	—	—	15,767
Forward Currency Exchange Contracts	—	6,502,901	—	6,502,901
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(1,557)	—	—	(1,557)
Forward Currency Exchange Contracts	—	(4,765,600)	—	(4,765,600)
	14,210	888,972,073	—	888,986,283

<b>Japan Government Bond Index Fund</b>	<b>Level 1 JPY (¥)</b>	<b>Level 2 JPY (¥)</b>	<b>Level 3 JPY (¥)</b>	<b>Total JPY (¥)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	90,400,717,555	—	90,400,717,555
Forward Currency Exchange Contracts	—	146,044,708	—	146,044,708
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(1,379,224,310)	—	(1,379,224,310)
	—	89,167,537,953	—	89,167,537,953

<b>SRI Euro Investment Grade Bond Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	314,595,632	—	314,595,632
Futures	2,270	—	—	2,270
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(13)	—	—	(13)
	2,257	314,595,632	—	314,597,889

<b>U.K. Government Bond Index Fund</b>	<b>Level 1 GBP (£)</b>	<b>Level 2 GBP (£)</b>	<b>Level 3 GBP (£)</b>	<b>Total GBP (£)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	4,075,625,888	—	4,075,625,888
Forward Currency Exchange Contracts	—	45,044	—	45,044
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(1,083)	—	(1,083)
	—	4,075,669,849	—	4,075,669,849

<b>U.K. Investment Grade Bond Index Fund</b>	<b>Level 1 GBP (£)</b>	<b>Level 2 GBP (£)</b>	<b>Level 3 GBP (£)</b>	<b>Total GBP (£)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	4,288,533,012	—	4,288,533,012
Futures	8,493	—	—	8,493
	8,493	4,288,533,012	—	4,288,541,505

<b>U.K. Short-Term Investment Grade Bond Index Fund</b>	<b>Level 1 GBP (£)</b>	<b>Level 2 GBP (£)</b>	<b>Level 3 GBP (£)</b>	<b>Total GBP (£)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,112,235,016	—	1,112,235,016
Futures	4,175	—	—	4,175
	4,175	1,112,235,016	—	1,112,239,191

<b>U.S. Government Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	8,238,522,162	—	8,238,522,162
Forward Currency Exchange Contracts	—	47,442,747	—	47,442,747
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(3,239,395)	—	(3,239,395)
	—	8,282,725,514	—	8,282,725,514

<b>U.S. Investment Grade Credit Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,475,824,841	—	1,475,824,841
Futures	46,223	—	—	46,223
Forward Currency Exchange Contracts	—	6,261,391	—	6,261,391
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(844)	—	—	(844)
Forward Currency Exchange Contracts	—	(91,145)	—	(91,145)
	45,379	1,481,995,087	—	1,482,040,466

<b>U.S. Treasury Inflation-Protected Sec Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	485,292,280	—	485,292,280
Forward Currency Exchange Contracts	—	3,245,047	—	3,245,047
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(156,469)	—	(156,469)
	—	488,380,858	—	488,380,858

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<b>Company Total</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	51,289,597,374	287,509,536	1,442,483	51,578,549,393
Fixed Income	—	54,884,662,504	—	54,884,662,504
Futures	3,051,668	—	—	3,051,668
Forward Currency Exchange Contracts	—	533,646,379	—	533,646,379
Credit Default Swap Contracts	—	1,809,818	—	1,809,818
Interest Rate Swap Contracts	—	301,850	—	301,850
Swaptions	—	2,235	—	2,235
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Fixed Income	—	(25,308,487)	—	(25,308,487)
Futures	(20,747,658)	—	—	(20,747,658)
Forward Currency Exchange Contracts	—	(429,128,620)	—	(429,128,620)
Credit Default Swap Contracts	—	(294,784)	—	(294,784)
Interest Rate Swap Contracts	—	(62,285)	—	(62,285)
	51,271,901,384	55,253,138,146	1,442,483	106,526,482,013

<b>Emerging Markets Stock Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	10,135,513,670	128,479,194	652,560	10,264,645,424
Forward Currency Exchange Contracts	—	18,854	—	18,854
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(5,224,284)	—	—	(5,224,284)
Forward Currency Exchange Contracts	—	(775,909)	—	(775,909)
	10,130,289,386	127,722,139	652,560	10,258,664,085

<b>ESG Developed World All Cap Equity Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	3,483,495,904	6,384,060	23,948	3,489,903,912
Forward Currency Exchange Contracts	—	4,565,191	—	4,565,191
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(697,274)	—	—	(697,274)
Forward Currency Exchange Contracts	—	(675,275)	—	(675,275)
	3,482,798,630	10,273,976	23,948	3,493,096,554

<b>ESG Emerging Markets All Cap Equity Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	445,944,537	5,829,241	111,140	451,884,918
Forward Currency Exchange Contracts	—	287	—	287
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(38,277)	—	—	(38,277)
Forward Currency Exchange Contracts	—	(433)	—	(433)
	445,906,260	5,829,095	111,140	451,846,495

<b>European Stock Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	3,584,916,910	53,695,516	—	3,638,612,426
Forward Currency Exchange Contracts	—	140,570	—	140,570
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(657,815)	—	—	(657,815)
Forward Currency Exchange Contracts	—	(208,962)	—	(208,962)
	<b>3,584,259,095</b>	<b>53,627,124</b>	<b>—</b>	<b>3,637,886,219</b>

<b>Eurozone Stock Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	1,133,933,704	40,033,065	—	1,173,966,769
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(74,877)	—	—	(74,877)
	<b>1,133,858,827</b>	<b>40,033,065</b>	<b>—</b>	<b>1,173,891,892</b>

<b>Global Small-Cap Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	3,095,396,499	1,361,427	167,009	3,096,924,935
Futures	1,719	—	—	1,719
Forward Currency Exchange Contracts	—	269,582	—	269,582
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(282,691)	—	—	(282,691)
Forward Currency Exchange Contracts	—	(410,775)	—	(410,775)
	<b>3,095,115,527</b>	<b>1,220,234</b>	<b>167,009</b>	<b>3,096,502,770</b>

<b>Global Stock Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	12,112,612,752	43,816,266	3,425	12,156,432,443
Futures	63,078	—	—	63,078
Forward Currency Exchange Contracts	—	26,833,162	—	26,833,162
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(4,568,240)	—	—	(4,568,240)
Forward Currency Exchange Contracts	—	(2,011,014)	—	(2,011,014)
	<b>12,108,107,590</b>	<b>68,638,414</b>	<b>3,425</b>	<b>12,176,749,429</b>

<b>Japan Stock Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	3,102,484,462	—	—	3,102,484,462
Forward Currency Exchange Contracts	—	770,316	—	770,316
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(1,485,959)	—	—	(1,485,959)
Forward Currency Exchange Contracts	—	(380,965)	—	(380,965)
	<b>3,100,998,503</b>	<b>389,351</b>	<b>—</b>	<b>3,101,387,854</b>

<b>Pacific ex-Japan Stock Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	3,007,270,669	—	10,266	3,007,280,935
Forward Currency Exchange Contracts	—	28,908	—	28,908
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(235,852)	—	—	(235,852)
Forward Currency Exchange Contracts	—	(36,581)	—	(36,581)
	<b>3,007,034,817</b>	<b>(7,673)</b>	<b>10,266</b>	<b>3,007,037,410</b>

<b>SRI European Stock Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	436,164,361	4,889,710	—	441,054,071
Futures	104	—	—	104
Forward Currency Exchange Contracts	—	52,166	—	52,166
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(59,040)	—	—	(59,040)
Forward Currency Exchange Contracts	—	(51,689)	—	(51,689)
	<b>436,105,425</b>	<b>4,890,187</b>	<b>—</b>	<b>440,995,612</b>
<b>U.S. 500 Stock Index Fund</b>				
	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	9,227,266,387	—	—	9,227,266,387
Forward Currency Exchange Contracts	—	47,785,409	—	47,785,409
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(1,915,918)	—	—	(1,915,918)
Forward Currency Exchange Contracts	—	(352,817)	—	(352,817)
	<b>9,225,350,469</b>	<b>47,432,592</b>	<b>—</b>	<b>9,272,783,061</b>
<b>U.S. Opportunities Fund</b>				
	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Equities	1,008,127,391	—	473,445	1,008,600,836
	<b>1,008,127,391</b>	<b>—</b>	<b>473,445</b>	<b>1,008,600,836</b>
<b>20+ Year Euro Treasury Index Fund</b>				
	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	421,731,228	—	421,731,228
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(40,760)	—	—	(40,760)
	<b>(40,760)</b>	<b>421,731,228</b>	<b>—</b>	<b>421,690,468</b>
<b>Emerging Markets Bond Fund</b>				
	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	501,722,140	—	501,722,140
Futures	1,502,367	—	—	1,502,367
Forward Currency Exchange Contracts	—	7,553,132	—	7,553,132
Credit Default Swap Contracts	—	718,848	—	718,848
Interest Rate Swap Contracts	—	282,072	—	282,072
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(13,614)	—	—	(13,614)
Forward Currency Exchange Contracts	—	(631,392)	—	(631,392)
Credit Default Swap Contracts	—	(145,464)	—	(145,464)
Interest Rate Swap Contracts	—	(62,285)	—	(62,285)
	<b>1,488,753</b>	<b>509,437,051</b>	<b>—</b>	<b>510,925,804</b>

<b>ESG Global Corporate Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	162,810,458	—	162,810,458
Futures	21,944	—	—	21,944
Forward Currency Exchange Contracts	—	3,161,870	—	3,161,870
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(4,836)	—	—	(4,836)
Forward Currency Exchange Contracts	—	(1,802,417)	—	(1,802,417)
	<b>17,108</b>	<b>164,169,911</b>	<b>—</b>	<b>164,187,019</b>

<b>Euro Government Bond Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	4,141,073,231	—	4,141,073,231
Forward Currency Exchange Contracts	—	1,515,639	—	1,515,639
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(15,946,122)	—	(15,946,122)
	<b>—</b>	<b>4,126,642,748</b>	<b>—</b>	<b>4,126,642,748</b>

<b>Euro Investment Grade Bond Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,896,657,938	—	1,896,657,938
Futures	126,320	—	—	126,320
Forward Currency Exchange Contracts	—	802,239	—	802,239
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(249,628)	—	—	(249,628)
Forward Currency Exchange Contracts	—	(8,506,426)	—	(8,506,426)
	<b>(123,308)</b>	<b>1,888,953,751</b>	<b>—</b>	<b>1,888,830,443</b>

<b>Eurozone Inflation-Linked Bond Index Fund</b>	<b>Level 1 EUR (€)</b>	<b>Level 2 EUR (€)</b>	<b>Level 3 EUR (€)</b>	<b>Total EUR (€)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,292,942,419	—	1,292,942,419
	<b>—</b>	<b>1,292,942,419</b>	<b>—</b>	<b>1,292,942,419</b>

<b>Global Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	18,393,887,030	—	18,393,887,030
Futures	281,807	—	—	281,807
Forward Currency Exchange Contracts	—	243,554,731	—	243,554,731
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Fixed Income	—	(25,308,487)	—	(25,308,487)
Futures	(2,721,323)	—	—	(2,721,323)
Forward Currency Exchange Contracts	—	(274,625,458)	—	(274,625,458)
	<b>(2,439,516)</b>	<b>18,337,507,816</b>	<b>—</b>	<b>18,335,068,300</b>

<b>Global Corporate Bond Index Fund</b>	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	3,353,138,933	—	3,353,138,933
Futures	141,058	—	—	141,058
Forward Currency Exchange Contracts	—	37,064,523	—	37,064,523
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(198,274)	—	—	(198,274)
Forward Currency Exchange Contracts	—	(33,797,189)	—	(33,797,189)
	<b>(57,216)</b>	<b>3,356,406,267</b>	<b>—</b>	<b>3,356,349,051</b>

	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
<b>Global Credit Bond Fund</b>				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	554,792,988	—	554,792,988
Futures	706,602	—	—	706,602
Forward Currency Exchange Contracts	—	8,199,973	—	8,199,973
Credit Default Swap Contracts	—	1,090,970	—	1,090,970
Swaptions	—	2,235	—	2,235
Interest Rate Swap Contracts	—	19,778	—	19,778
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,448,980)	—	—	(1,448,980)
Forward Currency Exchange Contracts	—	(4,359,038)	—	(4,359,038)
Credit Default Swap Contracts	—	(149,320)	—	(149,320)
	(742,378)	559,597,586	—	558,855,208
<b>Global Short-Term Bond Index Fund</b>				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	3,610,909,434	—	3,610,909,434
Futures	78,946	—	—	78,946
Forward Currency Exchange Contracts	—	43,954,294	—	43,954,294
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(532,210)	—	—	(532,210)
Forward Currency Exchange Contracts	—	(57,235,065)	—	(57,235,065)
	(453,264)	3,597,628,663	—	3,597,175,399
<b>Global Short-Term Corporate Bond Index Fund</b>				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	664,192,726	—	664,192,726
Futures	22,133	—	—	22,133
Forward Currency Exchange Contracts	—	11,538,528	—	11,538,528
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(33,882)	—	—	(33,882)
Forward Currency Exchange Contracts	—	(8,353,738)	—	(8,353,738)
	(11,749)	667,377,516	—	667,365,767
<b>Japan Government Bond Index Fund</b>				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	84,729,590,156	—	84,729,590,156
Forward Currency Exchange Contracts	—	80,378,032	—	80,378,032
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,825,050,445)	—	(1,825,050,445)
	—	82,984,917,743	—	82,984,917,743
<b>SRI Euro Investment Grade Bond Index Fund</b>				
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	286,126,192	—	286,126,192
Futures	50,426	—	—	50,426
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(52,953)	—	—	(52,953)
	(2,527)	286,126,192	—	286,123,665

<b>U.K. Government Bond Index Fund</b>	<b>Level 1 GBP (£)</b>	<b>Level 2 GBP (£)</b>	<b>Level 3 GBP (£)</b>	<b>Total GBP (£)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	3,216,502,954	—	3,216,502,954
Forward Currency Exchange Contracts	—	89,414	—	89,414
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(35,715)	—	—	(35,715)
Forward Currency Exchange Contracts	—	(2,406)	—	(2,406)
	<b>(35,715)</b>	<b>3,216,589,962</b>	<b>—</b>	<b>3,216,554,247</b>
<b>U.K. Investment Grade Bond Index Fund</b>				
	<b>Level 1 GBP (£)</b>	<b>Level 2 GBP (£)</b>	<b>Level 3 GBP (£)</b>	<b>Total GBP (£)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	3,227,471,031	—	3,227,471,031
Futures	18,853	—	—	18,853
	<b>18,853</b>	<b>3,227,471,031</b>	<b>—</b>	<b>3,227,489,884</b>
<b>U.K. Short-Term Investment Grade Bond Index Fund</b>				
	<b>Level 1 GBP (£)</b>	<b>Level 2 GBP (£)</b>	<b>Level 3 GBP (£)</b>	<b>Total GBP (£)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,275,639,178	—	1,275,639,178
Futures	17,119	—	—	17,119
	<b>17,119</b>	<b>1,275,639,178</b>	<b>—</b>	<b>1,275,656,297</b>
<b>U.S. Government Bond Index Fund</b>				
	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	6,269,301,648	—	6,269,301,648
Forward Currency Exchange Contracts	—	65,267,277	—	65,267,277
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(3,176,140)	—	(3,176,140)
	<b>—</b>	<b>6,331,392,785</b>	<b>—</b>	<b>6,331,392,785</b>
<b>U.S. Investment Grade Credit Index Fund</b>				
	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,478,068,909	—	1,478,068,909
Forward Currency Exchange Contracts	—	10,607,190	—	10,607,190
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Futures	(20,122)	—	—	(20,122)
Forward Currency Exchange Contracts	—	(80,715)	—	(80,715)
	<b>(20,122)</b>	<b>1,488,595,384</b>	<b>—</b>	<b>1,488,575,262</b>
<b>U.S. Treasury Inflation-Protected Sec Fund</b>				
	<b>Level 1 USD (\$)</b>	<b>Level 2 USD (\$)</b>	<b>Level 3 USD (\$)</b>	<b>Total USD (\$)</b>
<b>Financial Assets at Fair Value through Profit or Loss</b>				
Fixed Income	—	1,388,634,937	—	1,388,634,937
Forward Currency Exchange Contracts	—	19,032,670	—	19,032,670
<b>Financial Liabilities at Fair Value through Profit or Loss</b>				
Forward Currency Exchange Contracts	—	(199,713)	—	(199,713)
	<b>—</b>	<b>1,407,467,894</b>	<b>—</b>	<b>1,407,467,894</b>

**18. Auditors' Remuneration.**

The statutory audit fee (including out-of-pocket expenses incurred by the auditors in connection with their work) paid by the Manager out of the OCF on behalf of the Company for the year amounted to US\$419,120 (31 December 2022: US\$413,559). The Auditors provided no other services to the Company.

**19. Material Changes to the Prospectus.**

On 5 April 2023, the prospectus was updated to change the definition of dealing day to add more clarity around days which may amount to being designated as a "Fund Holiday", to update the share class table to include share class launches, to update Board details to reflect recent Director appointments and resignations, to update reference to the Irish listing agent following the acquisition of Davy by IQEQ, to update existing wording in relation to UCITS KIIDs to include references to PRIIPs KIDs (as appropriate), to update the list of eligible securities and derivatives markets to reflect historic name changes, mergers and acquisitions and closures and to update to the wording in the supplement for Vanguard ESG Global Corporate Bond Index Fund in respect of a recent index methodology update applied by MSCI where relevant ESG data is not available in order to assess a particular issuer.

On 12 April 2023, the prospectus was updated primarily to reflect additional disclosure requirements in accordance with the Sustainable Finance Disclosure Regulation and the Taxonomy Regulation to confirm that each fund classified as Article 8 does not invest in fossil gas and/or nuclear energy related activities, to amend the Asset Allocation disclosure to confirm that it is expected that at least 90% of fund classified as Article 8 is aligned to environmental and/or social characteristics, to include a Principal Adverse Impact ("PAI") for ESG equity funds to confirm that the "involvement in controversies as defined by UNGC and OECD" PAI is considered in the current investment strategy for these funds and to amend the Legal Entity Identifiers ("LEI") to reflect the LEI of each Article 8 fund.

On 1 August 2023, the prospectus was updated to reflect that subscription requests (including requests to switch to another class in a different Fund) may be made directly to the Administrator only by investors defined as "Professional Clients" and "Eligible Counterparties" under MiFID II and that all other investors may engage with the Administrator through an intermediary, to make certain passage of time updates to the Taxation section, to update the Directors' Fees disclosure to remove references to maximum amounts and to clarify that the Directors' fees are paid by the Manager as opposed to out of the assets of the relevant funds and to update the share class table to include recent share class launches.

On 21 November 2023, the prospectus was updated to include a language to enable the use of total return swaps for efficient portfolio management purposes at an individual sub-fund level for the Fund's equity index sub-funds, to update relevant sections of the prospectuses in relation to those sub-funds with ESG characteristics marketed in France to reflect certain sustainability disclosure requirements imposed by the Autorité des marchés financiers, to update the conflict of interest section to remove disclosure on the Directors' interest in the share capital of the Fund, in line with the recent disapplication of this disclosure requirement by Euronext Dublin, to update the index disclaimers for sub-funds tracking Bloomberg MSCI indices, to update securities lending disclosures to clarify that the securities lending agent receives certain operational costs in connection with carrying out such activities, to update the share class tables to reflect recent share class launches, to update the Dividend Distribution Policy to reflect that dividends on distributing share classes of certain sub-funds are paid quarterly and to make other minor ancillary passage of time and/or consistency updates.

**20. Events During the Year Ended 31 December 2023.**

Lisa Harlow was appointed as Director on 1 January 2023.

There were no other events during the year requiring recognition or disclosure in the financial statements.

**21. Events Since the Statement of Assets and Liabilities Date.**

There were no events subsequent to year-end requiring recognition or disclosure in the financial statements.

**22. Approval of Financial Statements.**

The Financial Statements were approved by the Directors on 24 April 2024.

# Additional Information and Regulatory Disclosures (unaudited)

## Remuneration Disclosure

Vanguard personnel providing services to the Manager are subject to the Vanguard European Remuneration Policy (the "Remuneration Policy"). The Remuneration Policy includes the remuneration requirements of the UCITS V Directive (2014/91/EU). Details of the Remuneration Policy are available through <https://www.ie.vanguard/content/dam/intl/europe/documents/ch/en/ucits-v-remuneration-policy.pdf>, which will be updated periodically to reflect changes to the policy.

The governance of remuneration within Vanguard Europe is undertaken through a tiered structure, including Vanguard's Global Remuneration Committee and the European Leadership Team. The Global Remuneration Committee also operates at The Vanguard Group level and oversees the overall compensation programmes of The Vanguard Group. The European Leadership Team is responsible for implementing the remuneration programmes in accordance with Vanguard's total rewards philosophy and global organisation, including overseeing the Remuneration Policy.

The Remuneration Policy provides for an appropriate balance of fixed salary; benefits, such as pension; and annual bonus and long-term incentive arrangements. Incentives are based on the overall business performance of The Vanguard Group, or individual, team, business unit and fund performance. The incentive plans were reviewed and approved by the European Leadership Team (and other applicable groups) to ensure that the plans appropriately assess financial and non-financial performance and did not encourage conflicts of interest, and to ensure that risk or compliance issues were appropriately reflected.

The European Leadership Team also reviews and approves the list of UCITS code staff annually. Identified code staff are notified and understand the code staff responsibilities.

The table below presents the aggregate total remuneration paid to staff who provide services to the Funds and the aggregate total remuneration paid to all relevant UCITS code staff.

	Headcount <sup>1,2</sup>	Total Remuneration (€) <sup>3</sup>
<b>Funds, of which</b>	<b>80</b>	<b>9,859,895</b>
Fixed Remuneration	80	6,567,656
Variable Remuneration	80	3,292,239
Performance Fees	n/a	n/a
<b>UCITS Code Staff, of which</b>	<b>15</b>	<b>2,504,806</b>
Senior Management	9	1,036,690
Other Code Staff	6	1,468,116

<sup>1</sup> This is the total number of employees who are fully or partly involved in the activities of the Funds. Includes both crew who have terminated during the year and part-year Code Staff.

<sup>2</sup> The staff in this table may provide services to other entities within The Vanguard Group.

<sup>3</sup> The remuneration disclosed is the total remuneration awarded to employees for 2023.

Remuneration reflects fixed pay (salary) and performance-related pay (annual and long-term incentives). Individual incentive outcomes under the plans are based on performance assessed by reference to an appropriate balance of quantitative and qualitative measures, such as behaviour, including compliance with all applicable policies. The individual incentive outcome is fully discretionary and, if appropriate, outcomes based on financial performance can be overridden based on the qualitative measures.

## Connected Persons Disclosure

Transactions carried out with the Company by the Investment Manager, Manager, Depositary and/or associated or group companies of these ("Connected Persons") during the year ended 31 December 2023 were carried out as if negotiated at arm's length and were in the best interests of the Company's Shareholders. The Directors of the Company are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that all transactions entered into by the Company with Connected Persons are carried out as if negotiated at arm's length and in the best interests of the Company's Shareholders.

## Securities Financing Transactions Regulation (“SFTR”)

A Securities Financing Transaction (SFT) is defined as per Article 3(11) of the SFTR as:

- A repurchase/reverse repurchase agreement.
- Securities or commodities lending and securities or commodities borrowing.
- A buy-sell back transaction or sell-buy back transaction.
- A margin lending transaction.

As at 31 December 2023, the Company had a securities lending programme as a type of SFT under the scope of the SFTR.

### Global Data

The amounts of securities on loan as at 31 December 2023 are as follows:

Fund	Amount	Proportion of NAV (%)	% of Lendable Assets
Emerging Markets Stock Index Fund	\$189,677,099	1.62	10.96
ESG Developed World All Cap Equity Index Fund	\$35,400,114	0.76	5.07
ESG Emerging Markets All Cap Equity Index Fund	\$4,294,327	0.73	4.96
European Stock Index Fund	\$8,595,247	0.21	1.37
Eurozone Stock Index Fund	€3,819,729	0.25	1.68
Global Small-Cap Index Fund	\$166,728,343	4.27	28.23
Global Stock Index Fund	\$100,483,273	0.60	3.98
Japan Stock Index Fund	€313,716,116	8.77	58.97
Pacific ex-Japan Stock Index Fund	€19,570,232	0.65	4.37
SRI European Stock Fund	€454,184	0.08	0.55
U.S. Opportunities Fund	\$10,281,566	0.79	5.21

### Data on Re-Use of Collateral

Vanguard Investment Series Plc did not re-use any collateral received during the year ended 31 December 2023.

### Concentration Data

The split of issuers of collateral securities received across all SFTs as at 31 December 2023 is as follows:

Fund	Collateral Issuer	Collateral Amount
Emerging Markets Stock Index Fund	France Government	\$13,331,809
Emerging Markets Stock Index Fund	Germany Government	\$41,817,479
Emerging Markets Stock Index Fund	Netherlands Government	\$17,139,637
Emerging Markets Stock Index Fund	UK Government	\$6,537,363
Emerging Markets Stock Index Fund	US Government	\$125,344,776
ESG Developed World All Cap Equity Index Fund	France Government	\$6,568,769
ESG Developed World All Cap Equity Index Fund	Germany Government	\$13,292,744
ESG Developed World All Cap Equity Index Fund	Netherlands Government	\$4,971,819
ESG Developed World All Cap Equity Index Fund	UK Government	\$3,282,914
ESG Developed World All Cap Equity Index Fund	US Government	\$9,859,312
ESG Emerging Markets All Cap Equity Index Fund	France Government	\$44,926
ESG Emerging Markets All Cap Equity Index Fund	Germany Government	\$3,007,864
ESG Emerging Markets All Cap Equity Index Fund	Netherlands Government	\$113,694
ESG Emerging Markets All Cap Equity Index Fund	UK Government	\$55,761
ESG Emerging Markets All Cap Equity Index Fund	US Government	\$1,530,738
European Stock Index Fund	France Government	\$1,724,139
European Stock Index Fund	Germany Government	\$4,019,990
European Stock Index Fund	UK Government	\$1
European Stock Index Fund	US Government	\$3,627,370
Eurozone Stock Index Fund	France Government	€619,296
Eurozone Stock Index Fund	Germany Government	€2,420,493
Eurozone Stock Index Fund	US Government	€1,152,668
Global Small-Cap Index Fund	France Government	\$32,182,608
Global Small-Cap Index Fund	Germany Government	\$66,556,738
Global Small-Cap Index Fund	Netherlands Government	\$14,332,590
Global Small-Cap Index Fund	UK Government	\$10,322,802
Global Small-Cap Index Fund	US Government	\$55,513,401
Global Stock Index Fund	France Government	\$33,504,751
Global Stock Index Fund	Germany Government	\$40,081,149

Fund	Collateral Issuer	Collateral Amount
Global Stock Index Fund	Netherlands Government	\$14,013,556
Global Stock Index Fund	UK Government	\$7,654,124
Global Stock Index Fund	US Government	\$12,261,091
Japan Stock Index Fund	France Government	€170,338,743
Japan Stock Index Fund	Germany Government	€48,983,913
Japan Stock Index Fund	Netherlands Government	€27,041,489
Japan Stock Index Fund	UK Government	€14,326,343
Japan Stock Index Fund	US Government	€70,988,355
Pacific ex-Japan Stock Index Fund	France Government	€778,213
Pacific ex-Japan Stock Index Fund	Germany Government	€12,133,442
Pacific ex-Japan Stock Index Fund	Netherlands Government	€1,272,134
Pacific ex-Japan Stock Index Fund	UK Government	€219,830
Pacific ex-Japan Stock Index Fund	US Government	€6,772,899
SRI European Stock Fund	France Government	€164,982
SRI European Stock Fund	Germany Government	€21,192
SRI European Stock Fund	Netherlands Government	€6,145
SRI European Stock Fund	UK Government	€88,819
SRI European Stock Fund	US Government	€198,310
U.S. Opportunities Fund	France Government	\$347,986
U.S. Opportunities Fund	Germany Government	\$4,503,968
U.S. Opportunities Fund	Netherlands Government	\$568,848
U.S. Opportunities Fund	UK Government	\$462,023
U.S. Opportunities Fund	US Government	\$5,237,784

The split of counterparties of the securities lending programme as at 31 December 2023 is as follows:

Fund	Counterparty	Securities on Loan Amount
Emerging Markets Stock Index Fund	Citigroup	\$6,759,173
Emerging Markets Stock Index Fund	Goldman Sachs	\$20,025,383
Emerging Markets Stock Index Fund	HSBC Bank	\$337,035
Emerging Markets Stock Index Fund	JP Morgan	\$2,286,706
Emerging Markets Stock Index Fund	Merrill Lynch	\$14,653,435
Emerging Markets Stock Index Fund	Morgan Stanley	\$70,535,079
Emerging Markets Stock Index Fund	UBS AG	\$75,080,288
ESG Developed World All Cap Equity Index Fund	Barclays	\$710,572
ESG Developed World All Cap Equity Index Fund	Citigroup	\$3,363,858
ESG Developed World All Cap Equity Index Fund	Goldman Sachs	\$8,945,033
ESG Developed World All Cap Equity Index Fund	HSBC Bank	\$901,936
ESG Developed World All Cap Equity Index Fund	JP Morgan	\$5,082,346
ESG Developed World All Cap Equity Index Fund	Merrill Lynch	\$7,382,096
ESG Developed World All Cap Equity Index Fund	Morgan Stanley	\$2,896,278
ESG Developed World All Cap Equity Index Fund	UBS AG	\$6,117,995
ESG Emerging Markets All Cap Equity Index Fund	Citigroup	\$6,056
ESG Emerging Markets All Cap Equity Index Fund	Goldman Sachs	\$2,629,935
ESG Emerging Markets All Cap Equity Index Fund	JP Morgan	\$43,595
ESG Emerging Markets All Cap Equity Index Fund	Merrill Lynch	\$160,899
ESG Emerging Markets All Cap Equity Index Fund	Morgan Stanley	\$1,274,366
ESG Emerging Markets All Cap Equity Index Fund	UBS AG	\$179,476
European Stock Index Fund	Citigroup	\$287,111
European Stock Index Fund	Goldman Sachs	\$3,520,355
European Stock Index Fund	JP Morgan	\$2,671,796
European Stock Index Fund	Morgan Stanley	\$2,115,985
Eurozone Stock Index Fund	Citigroup	€194,134
Eurozone Stock Index Fund	Goldman Sachs	€2,141,218
Eurozone Stock Index Fund	JP Morgan	€797,195
Eurozone Stock Index Fund	Morgan Stanley	€687,182
Global Small-Cap Index Fund	Barclays	\$7,251,288
Global Small-Cap Index Fund	Citigroup	\$20,417,329
Global Small-Cap Index Fund	Goldman Sachs	\$40,967,674
Global Small-Cap Index Fund	HSBC Bank	\$5,070,660
Global Small-Cap Index Fund	JP Morgan	\$16,341,431
Global Small-Cap Index Fund	Merrill Lynch	\$15,620,378
Global Small-Cap Index Fund	Morgan Stanley	\$15,113,670
Global Small-Cap Index Fund	UBS AG	\$45,945,913
Global Stock Index Fund	Barclays	\$5,823,673
Global Stock Index Fund	Citigroup	\$29,221,213
Global Stock Index Fund	Goldman Sachs	\$26,449,400
Global Stock Index Fund	JP Morgan	\$8,271,381
Global Stock Index Fund	Merrill Lynch	\$23,312,656
Global Stock Index Fund	Morgan Stanley	\$2,691,291

Fund	Counterparty	Securities on Loan Amount
Global Stock Index Fund	UBS AG	\$4,713,659
Japan Stock Index Fund	Barclays	€4,405,529
Japan Stock Index Fund	Citigroup	€120,709,301
Japan Stock Index Fund	Goldman Sachs	€28,151,207
Japan Stock Index Fund	JP Morgan	€95,175,416
Japan Stock Index Fund	Merrill Lynch	€43,009,430
Japan Stock Index Fund	Morgan Stanley	€3,285,974
Japan Stock Index Fund	UBS AG	€18,979,259
Pacific ex-Japan Stock Index Fund	Goldman Sachs	€8,558,315
Pacific ex-Japan Stock Index Fund	UBS AG	€11,011,917
SRI European Stock Fund	HSBC Bank	€103,216
SRI European Stock Fund	JP Morgan	€297,774
SRI European Stock Fund	UBS AG	€53,194
U.S. Opportunities Fund	Goldman Sachs	\$3,003,585
U.S. Opportunities Fund	HSBC Bank	\$427,794
U.S. Opportunities Fund	Morgan Stanley	\$1,926,092
U.S. Opportunities Fund	UBS AG	\$4,924,095

### Safekeeping of Collateral Received

All securities lending collateral received is held by BNY Mellon as tri-party agent in the name of Brown Brothers Harriman as at 31 December 2023.

### Aggregate Transaction Data

The aggregate transaction data for collateral positions received in respect of the securities lending programme as at 31 December 2023 are as follows:

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging Markets Stock Index Fund	Bond	\$38,740,381	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$961,424	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$13,331,808	AA-u	> 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$7,853,530	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$10,054,358	NR	> 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$1,347,423	NR	3 months to 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$1,785,424	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$4,751,939	F1+u	1 month to 3 months	GBP	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$125,344,777	AA+u	> 1 year	USD	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$15,875,764	AAAu	> 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$78,343	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$6,568,769	AA-u	> 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$639,954	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$1,364,787	NR	> 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$305,715	NR	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$888,986	AA-u	> 1 year	GBP	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$2,393,928	F1+u	1 month to 3 months	GBP	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$9,859,312	AA+u	> 1 year	USD	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$3,073,230	AAAu	> 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$2,298	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$44,926	AA-u	> 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$18,774	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$24,035	NR	> 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$3,221	NR	3 months to 1 year	EUR	United Kingdom	Tri Party

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$3,584	AA-u	> 1 year	GBP	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$52,177	F1+u	1 month to 3 months	GBP	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$1,530,738	AA+u	> 1 year	USD	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$4,019,990	AAAu	> 1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$1,724,139	AA-u	> 1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$1	AA-u	> 1 year	GBP	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$3,627,370	AA+u	> 1 year	USD	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€2,420,493	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€619,296	AA-u	> 1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€1,152,668	AA+u	> 1 year	USD	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$61,008,856	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$588,350	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$32,182,608	AA-u	> 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$4,806,023	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$11,677,367	NR	> 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$2,808,732	NR	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$5,228,440	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$28,855	AA-u	1 month to 3 months	GBP	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$5,065,507	F1+u	1 month to 3 months	GBP	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$55,513,401	AA+u	> 1 year	USD	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$46,749,001	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$60,360	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$33,504,751	AA-u	> 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$493,057	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$5,101,993	NR	> 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$1,690,294	NR	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$94,100	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$7,560,024	F1+u	1 month to 3 months	GBP	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$12,261,091	AA+u	> 1 year	USD	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€66,318,127	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€243,035	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€170,338,743	AA-u	> 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€1,985,264	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€5,923,675	NR	> 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€1,555,301	NR	3 months to 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€378,883	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€13,947,460	F1+u	1 month to 3 months	GBP	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€70,988,355	AA+u	> 1 year	USD	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€10,440,416	AAAu	> 1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€141,011	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€778,213	AA-u	> 1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€1,151,866	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€1,474,658	NR	> 1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€197,625	NR	3 months to 1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€219,830	AA-u	> 1 year	GBP	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€6,772,899	AA+u	> 1 year	USD	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€13,013	AAAu	> 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€681	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€164,982	AA-u	> 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€5,564	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€7,124	NR	> 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€955	NR	3 months to 1 year	EUR	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€88,819	AA-u	> 1 year	GBP	United Kingdom	Tri Party
SRI European Stock Fund	Bond	€198,310	AA+u	> 1 year	USD	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$3,746,914	AAAu	> 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$63,054	AAAu	3 months to 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$347,986	AA-u	> 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$515,069	F1+u	3 months to 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$659,409	NR	> 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$88,370	NR	3 months to 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$462,023	AA-u	> 1 year	GBP	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$5,237,784	AA+u	> 1 year	USD	United Kingdom	Tri Party

## Return/Costs

The securities lending agent appointed is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All securities lending revenue, with the exception of a lending agent fee, is received directly into the Funds.

All operational costs in supporting the lending programme are borne by the lending agent and paid directly out of the agent lender fee received.

The current securities lending income split between the relevant Fund and the securities lending agent for the year ended 31 December 2023 is as follows:

Fund	Returns	Amount	% Overall Returns
Emerging Markets Stock Index Fund	To Fund:	\$2,737,492	94
	To Lending Agent:	\$184,472	6
ESG Developed World All Cap Equity Index Fund	To Fund:	\$1,129,780	93
	To Lending Agent:	\$87,399	7
ESG Emerging Markets All Cap Equity Index Fund	To Fund:	\$108,757	93
	To Lending Agent:	\$7,571	7
European Stock Index Fund	To Fund:	\$944,558	92
	To Lending Agent:	\$85,861	8
Eurozone Stock Index Fund	To Fund:	€ 90,879	94
	To Lending Agent:	€ 5,830	6
Global Small-Cap Index Fund	To Fund:	\$5,073,575	93
	To Lending Agent:	\$379,470	7
Global Stock Index Fund	To Fund:	\$2,877,983	93
	To Lending Agent:	\$219,357	7
Japan Stock Index Fund	To Fund:	€ 1,204,716	93
	To Lending Agent:	€ 94,755	7
Pacific ex-Japan Stock Index Fund	To Fund:	€ 18,244	94
	To Lending Agent:	€ 1,246	6
SRI European Stock Fund	To Fund:	€ 128,751	92
	To Lending Agent:	€ 11,120	8
U.S. 500 Stock Index Fund	To Fund:	\$139,164	95
	To Lending Agent:	\$7,342	5
U.S. Opportunities Fund	To Fund:	\$403,564	93
	To Lending Agent:	\$32,189	7

## EU Sustainable Finance

The Funds listed below promoted environmental and/or social characteristics during the financial period, however, such Funds do not commit to making sustainable investments (including environmentally sustainable investments within the meaning of the Taxonomy Regulation). As such, these Funds each make a minimum commitment of 0% in environmentally sustainable investments. The Funds did not make sustainable investments during the reference period and consequently did not make any sustainable investments with an environmental objective aligned with the Taxonomy Regulation. The Taxonomy Regulation requires us to disclose the following statement in respect of the Funds listed below:

The “do no significant harm” principle applies only to those investments underlying the Funds that take into account the EU criteria for environmentally sustainable economic activities.

The investments underlying the remaining portion of the Funds do not take into account the EU criteria for environmentally sustainable economic activities.

For further details in respect of the environmental and social characteristics promoted by the Funds and other related sustainable finance information, please see the relevant information outlined in the Appendix to this annual report.

- Vanguard ESG Developed World All Cap Equity Index Fund
- Vanguard ESG Emerging Markets All Cap Equity Index Fund
- Vanguard SRI European Stock Fund
- Vanguard ESG Global Corporate Bond Index Fund
- Vanguard SRI Euro Investment Grade Bond Index Fund

## Report of the Depositary to the Shareholders (unaudited)

We have enquired into the conduct of the Vanguard Investment Series plc (“the Company”) for the year ended 31 December 2023 in our capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the Shareholders in the Company as a body, in accordance with Part 5 of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended (“the UCITS Regulations”), and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

### Responsibilities of the Depositary

Our duties and responsibilities are outlined in Part 5 of the UCITS Regulations. One of those duties is to enquire into the conduct of the Company in each annual accounting period and report thereon to the shareholders.

Our report shall state whether, in our opinion, the Company has been managed in that period in accordance with the provisions of the Company’s Memorandum and Articles of Association, the UCITS Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not complied we, as Depositary, must state why this is the case and outline the steps which we have taken to rectify the situation.

### Basis of Depositary opinion

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Part 5 of the UCITS Regulations and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of the Memorandum and Articles of Association and the appropriate regulations; and (ii) otherwise in accordance with the Company’s constitutional documentation and the appropriate regulations.

### Opinion

In our opinion, the Company has been managed during the financial year, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (‘the Central Bank UCITS Regulations’); and
- (ii) otherwise in accordance with the provisions of the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank UCITS Regulations.

Brown Brothers Harriman Trustee Services (Ireland) Limited  
30 Herbert Street  
Dublin 2  
Ireland



24 April 2024



**KPMG**

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**Independent Auditor's Report to the Members of Vanguard Investment Series plc**

**Report on the audit of the financial statements**

**Opinion**

We have audited the financial statements of Vanguard Investment Series plc ('the Company') for the year ended 31 December 2023 set out on pages 7 to 9, which comprise the Company Statement of Assets and Liabilities, the Company Statement of Operations, the Company Statement of Changes in Net Assets and the related notes, including the summary of significant accounting policies set out in note 3, set out on pages 1267 to 1320, and the Statement of Investments of each fund.

The financial reporting framework that has been applied in their preparation is Irish Law and FRS 102 *The Financial Reporting Standard applicable in the UK and Republic of Ireland* issued in the United Kingdom by the Financial Reporting Council.

In our opinion:

- the financial statements give a true and fair view of the assets, liabilities and financial position of the Company as at 31 December 2023 and of its increase in net assets attributable to holders of redeemable participating shares for the year then ended;
- the financial statements have been properly prepared in accordance with FRS 102 *The Financial Reporting Standard applicable in the UK and Republic of Ireland*; and
- the financial statements have been properly prepared in accordance with the requirements of the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities Regulations) 2011 and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019.

***Basis for opinion***

We conducted our audit in accordance with International Standards on Auditing (Ireland) (ISAs (Ireland)) and applicable law. Our responsibilities under those standards are further described in the Auditor's responsibilities for the audit of the financial statements section of our report. We have fulfilled our ethical responsibilities under, and we remained independent of the Company in accordance with ethical requirements that are relevant to our audit of financial statements in Ireland, including the Ethical Standard issued by the Irish Auditing and Accounting Supervisory Authority (IAASA), as applied to listed entities.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

***Conclusions relating to going concern***

In auditing the financial statements, we have concluded that the director's use of the going concern basis of accounting in the preparation of the financial statements is appropriate. Our evaluation of the director's assessment of the entity's ability to continue to adopt the going concern basis of accounting included considering the inherent risks to the Company's business model and analysis of how those risks might affect the Company's financial resources or ability to continue operations over the going concern period. The risks we considered most likely to adversely affect the Company's available financial resources over this period was the availability of capital to meet operating costs and other financial commitments (liquidity risk) and the valuation of investments at fair value as a result of market performance (price risk).

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's ability to continue as a going concern for a period of at least twelve months from the date when the financial statements are authorised for issue.

## Independent Auditor's Report to the Members of Vanguard Investment Series plc (continued)

### **Conclusions relating to going concern (continued)**

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.

### **Detecting irregularities including fraud**

We identified the areas of laws and regulations that could reasonably be expected to have a material effect on the financial statements and risks of material misstatement due to fraud, using our understanding of the entity's industry, regulatory environment and other external factors and inquiry with the directors. In addition, our risk assessment procedures included:

- Inquiring with the directors and other management as to the Company's policies and procedures regarding compliance with laws and regulations, identifying, evaluating and accounting for litigation and claims, as well as whether they have knowledge of non-compliance or instances of litigation or claims.
- Inquiring of directors, as to the Company's high-level policies and procedures to prevent and detect fraud, as well as whether they have knowledge of any actual, suspected or alleged fraud.
- Inquiring of directors regarding their assessment of the risk that the financial statements may be materially misstated due to irregularities, including fraud.
- Inspecting the Company's regulatory correspondence.
- Reading the Board minutes and the Audit Committee minutes.
- Performing planning analytical procedures to identify any usual or unexpected relationships.

We discussed identified laws and regulations, fraud risk factors and the need to remain alert among the audit team.

Firstly, the Company is subject to laws and regulations that directly affect the financial statements including companies and financial reporting legislation. We assessed the extent of compliance with these laws and regulations as part of our procedures on the related financial statement items, including assessing the financial statement disclosures and agreeing them to supporting documentation when necessary.

Secondly, the Company is subject to many other laws and regulations where the consequences of non-compliance could have a material effect on amounts or disclosures in the financial statements, for instance through the imposition of fines or litigation. We identified the following areas as those most likely to have such an effect: certain aspects of company legislation recognising the financial and regulated nature of the Company's activities and its legal form.

Auditing standards limit the required audit procedures to identify non-compliance with these non-direct laws and regulations to inquiry of the directors and other management and inspection of regulatory and legal correspondence, if any. These limited procedures did not identify actual or suspected non-compliance.

We assessed events or conditions that could indicate an incentive or pressure to commit fraud or provide an opportunity to commit fraud. As required by auditing standards, we performed procedures to address the risk of management override of controls. On this audit we do not believe there is a fraud risk related to revenue recognition. We did not identify any additional fraud risks.

In response to the fraud risks, we also performed procedures including:

- Identifying journal entries to test based on risk criteria and comparing the identified entries to supporting documentation.
- Assessing significant accounting estimates for bias.
- Assessing the disclosures in the financial statements.

As the Company is regulated, our assessment of risks involved obtaining an understanding of the legal and regulatory framework that the Company operates and gaining an understanding of the control environment including the entity's procedures for complying with regulatory requirements.

Owing to the inherent limitations of an audit, there is an unavoidable risk that we may not have detected some material misstatements in the financial statements, even though we have properly planned and performed our audit in accordance with auditing standards. For example, the further removed non-compliance with laws and regulations (irregularities) is from the events and transactions reflected in the financial statements, the less likely the inherently limited procedures required by auditing standards would identify it.

In addition, as with any audit, there remains a higher risk of non-detection of irregularities, as these may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal controls. We are not responsible for preventing non-compliance and cannot be expected to detect non-compliance with all laws and regulations.

**Independent Auditor’s Report to the Members of Vanguard Investment Series plc (continued)**

**Key audit matters: our assessment of risks of material misstatement**

Key audit matters are those matters that, in our professional judgement, were of most significance in the audit of the financial statements and include the most significant assessed risks of material misstatement (whether or not due to fraud) identified by us, including those which had the greatest effect on: the overall audit strategy; the allocation of resources in the audit; and directing the efforts of the engagement team. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

In arriving at our audit opinion above, the key audit matters, in decreasing order of audit significance, were as follows (unchanged from 2022):

**Ownership, Valuation and Accuracy of pricing of financial assets and liabilities at fair value through profit or loss**

**Transferable Securities (Assets) USD 129,311,336,933 (2022: USD 106,463,211,897), Transferable Securities (Liabilities) USD 23,715,758 (2022: USD 25,308,487), Financial Derivative Instruments (Assets) USD 435,122,986 (2022: USD 538,811,950), Financial Derivative Instruments (Liabilities) USD 308,995,747 (2022: USD 450,233,347), together being the Company’s “Investments”.**

Refer to page 1268 (Note 3d - Financial Assets and Financial Liabilities), pages 1268 to 1269 (Note 3e – Fair Value Measurement) and pages 1308 to 1319 (Note 17 - Fair Value Hierarchy)

The key audit matter	How the matter was addressed in our audit
<p>The Company’s investments make up 98.8% of the net asset value (“NAV”) of the Company, and are considered to be the key driver for the Company’s results.</p> <p>While the nature of the Company’s investments do not require significant levels of judgement, investments are identified as a significant area of audit focus due to their significance in the context of the financial statements as a whole.</p> <p>Investments held by the Company include Equities, Fixed Income Securities, Futures Contracts, Forward Currency Exchange Contracts, Credit Default Swap Contracts, and Interest Rate Swap Contracts.</p> <p>The Company’s investments have the greatest impact on our overall audit strategy and allocation of resources both at planning and completion of our audit.</p> <p>For the reasons outlined above the engagement team determine this matter to be a key audit matter.</p>	<p>Our audit procedures included:</p> <ul style="list-style-type: none"> <li>- We obtained an understanding of the process in place to record investment transactions and to price the portfolio of investments.</li> <li>- We obtained independent external confirmation of transferable securities held by the Company as at 31 December 2023 directly from the Depository. Confirmations obtained were reconciled to the Company’s records.</li> <li>- We obtained independent external confirmation of or performed alternative procedures on 100% of the financial derivative instruments held by the Company. Confirmations obtained were reconciled to the Company’s records.</li> <li>- We engaged our valuations specialist to assist us to independently re-price and value accurately 99.9% of investments held by the Company as at 31 December 2023.</li> <li>- We performed substantive attribute sampling to gain comfort over the inputs into the valuation of investments.</li> <li>- We assessed the adequacy of the disclosure of investments in accordance with the fair value level hierarchy as set out in FRS 102.</li> </ul> <p>Based on evidence obtained, we found that no material misstatements were identified as a result of the procedures performed.</p>

## Independent Auditor's Report to the Members of Vanguard Investment Series plc (continued)

### ***Our application of materiality and an overview of the scope of our audit***

Materiality for the financial statements as a whole was set at USD 1,310 million (2022: USD 1,080 million), determined with reference to a benchmark of the Company's net asset value of which it represents 100 basis points (2022: 100 basis points) as at 31 December 2023.

In applying our judgement in determining the most appropriate benchmark, the factors, which had the most significant impact were:

- the elements of the financial statements (for example, total assets, net asset value, total investment income and decrease in net assets attributable to holders of redeemable participating shares);
- the items on which attention of the users of the Company's financial statements tends to be focused;
- the nature of the Company, where the Company is in its life cycle, and the industry and economic environment in which the Company operates; and
- the Company's ownership structure and the way it is financed.

In applying our judgement in determining the percentage to be applied to the benchmark, the following qualitative factors, which had the most significant impact, increasing our assessment of materiality were:

- the Company's ownership structure and the way in which the entity is financed;
- the limited amount of external debt on the Company's balance sheet; and
- the stability of the business environment in which it operates.

We applied Company materiality to assist us to determine the overall audit strategy.

Performance materiality for the financial statements as a whole was set at USD 982 million (2022: USD 810 million), determined with reference to a benchmark of the Company's net asset value of which it represents 75 basis points (2022: 75 basis points).

In applying our judgement in determining performance materiality, the following factors were considered to have the most significant impact on our assessment of performance materiality:

- entity level control deficiencies, such as in the control environment;
- the number and severity of deficiencies in control activities, including those that may be pervasive;
- turnover of senior management or key financial reporting personnel;
- the number and/or value of detected misstatements;
- the value of uncorrected misstatements, including the cumulative current period effect of immaterial prior period uncorrected misstatements; and
- management's attitude towards correcting misstatements.

We applied Company performance materiality to assist us determine what risks were significant risks for the Company.

We reported to the Audit Committee any corrected or uncorrected identified misstatements exceeding 5 basis points (2022: 5 basis points) of the Company's net asset value, in addition to other audit misstatements that we believe warranted reporting on qualitative grounds. With specific regard to the valuation of the Company's financial assets and liabilities at fair value through profit or loss, we also report to the Audit Committee all corrected and uncorrected errors we have identified through our audit with a value in excess of 50 basis points of each sub-fund's net asset value.

Our audit was undertaken to the materiality and performance materiality level specified above and was all performed by a single engagement team in Dublin.

### ***Other information***

The directors are responsible for the other information presented in the Annual Report together with the financial statements. The other information comprises the information included in the section labelled, 'Investment Objective' of each fund, 'Tracking Error, 'Performance Summary' of each fund, 'Significant Portfolio Changes' of each fund, 'Report from the Directors', 'Additional Information and Regulatory Disclosures', 'Report of the Depositary to the Shareholders', 'Additional Information for Investors in the Federal Republic of Germany' and 'Appendix: EU Sustainable Finance'.

The financial statements and our auditor's report thereon do not comprise part of the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except as explicitly stated below, any form of assurance conclusion thereon.

## Independent Auditor's Report to the Members of Vanguard Investment Series plc (continued)

### **Other information (continued)**

Our responsibility is to read the other information and, in doing so, consider whether, based on our financial statements audit work, the information therein is materially misstated or inconsistent with the financial statements or our audit knowledge. Based solely on that work we have not identified material misstatements in the other information.

Based solely on our work on the other information undertaken during the course of the audit, we report that:

- we have not identified material misstatements in the directors' report;
- in our opinion, the information given in the directors' report is consistent with the financial statements;  
and
- in our opinion, the directors' report has been prepared in accordance with the Companies Act 2014.

### **Our opinions on other matters prescribed by the Companies Act 2014 are unmodified**

We have obtained all the information and explanations which we consider necessary for the purposes of our audit.

In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited and the financial statements are in agreement with the accounting records.

### **We have nothing to report on other matters on which we are required to report by exception**

The Companies Act 2014 requires us to report to you if, in our opinion, the disclosures of directors' remuneration and transactions required by Sections 305 to 312 of the Act are not made. We have nothing to report in this regard.

### **Respective responsibilities and restrictions on use**

#### **Responsibilities of directors for the financial statements**

As explained more fully in the directors' responsibilities statement set out on page 3, the directors are responsible for: the preparation of the financial statements including being satisfied that they give a true and fair view; such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error; assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern; and using the going concern basis of accounting unless they either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

#### **Auditor's responsibilities for the audit of the financial statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

A fuller description of our responsibilities is provided on IAASA's website at:

<https://iaasa.ie/publications/description-of-the-auditors-responsibilities-for-the-audit-of-the-financial-statements/>.

#### **The purpose of our audit work and to whom we owe our responsibilities**

Our report is made solely to the Company's members, as a body, in accordance with Section 391 of the Companies Act 2014. Our audit work has been undertaken so that we might state to the Company's members those matters we are required to state to them in an auditor's report and for no other purpose. To the fullest extent permitted by law, we do not accept or assume responsibility to anyone other than the Company and the Company's members, as a body, for our audit work, for this report, or for the opinions we have formed.



Jorge Fernandez Revilla  
for and on behalf of  
KPMG  
Chartered Accountants, Statutory Audit Firm  
1 Harbourmaster Place  
IFSC  
Dublin 1  
D01 F6F5

24 April 2024

# Additional Information for Investors in the Federal Republic of Germany

J.P. Morgan AG, Junghofstrasse 14, D-60311 Frankfurt am Main has undertaken the function of Paying and Information Agent for the Company in the Federal Republic of Germany (the "German Paying and Information Agent").

Applications for the redemptions and conversion of Shares may be sent to the German Paying and Information Agent. All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The Prospectus together with its supplements, the key investor information documents, the Memorandum and Articles of Association of the Company and the annual and semi-annual reports may be obtained, free of charge, in hard-copy form at the office of the German Paying and Information Agent during normal opening hours. The statement of changes in the composition of the investment portfolio is also free of charge upon request at the office of the German Paying and Information Agent.

Issue, redemption and conversion prices of Shares, and any other information to the shareholders, are also available, free of charge, from the German Paying and Information Agent.

The issue, redemption and conversion prices will be published on the following website: [www.fundinfo.com](http://www.fundinfo.com).

Any other information to the shareholders will be published in Germany by way of investor letter.

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# Additional Information for Investors in Switzerland (unaudited)

This additional information for investors in Switzerland forms part of the annual report for the year ended 31 December 2023 and should be read in conjunction with the Prospectus of Vanguard Investment Series Plc (hereinafter the "Company") and all notes, explanations and additions thereto.

## 1. Swiss Representative and Paying Agent

Representative and paying agent in Switzerland: BNP PARIBAS, Paris, Zurich branch, Selnaustrasse 16, 8002 Zurich.

Copies of the prospectus, the Key Information Documents, the articles of association, any later versions of the above documents, the current annual report, and financial statements of the Company or, if more recent, the interim report and interim financial statements are available at no charge at the registered office of the Swiss representative.

## 2. Total Expense Ratio (TER)

In accordance with the requirements under 5 August 2021 guidelines on the calculation and disclosure of the total expense ratios (TER) by the Asset Management Association Switzerland (AMAS), the ongoing charges figure (OCF) disclosed in the Notes to the Financial Statements corresponds to the TER requirements.

The TER was calculated for each segment ("sub-fund") or each share class for the period ended 31 December 2023.

Depending on the transaction, transaction costs are stated at the purchase price of the securities or separately in the Statement of Operations. These costs, which are not included in operating expenses under the guidelines on calculation and disclosure of the TER, are not taken into account in calculating the OCF.

## 3. Performance of the Fund and Portfolio Turnover Rate

Fund performance was calculated in accordance with the AMAS 5 August 2021 guidelines for the calculation and publication of fund performance data. Historical performance data does not provide an indication of current or future performance. These performance data do not include fees and costs incurred on the issue and redemption of shares.

Fund performance for the period ended 31 December 2023 is presented in the Performance Summary section of the report.

## 4. Changes in the Composition of the Securities Portfolio

An overview of the changes in the composition of the securities portfolio during the period under review (1 January 2023 to 31 December 2023) may be obtained at no charge from the Swiss representative.

## 5. Refunds

Refunds to institutional investors are paid in accordance with the provisions of Irish law.

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG Developed World All Cap Equity Index Fund

**Legal entity identifier:**  
U8M2TPY5GCP8TRLEU815

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**                         **No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE Developed All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the E/S characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis);
- (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and
- (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.13%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy

- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Developed All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2023.

Exclusion Category	Exclusion Rate (%)
Overall	20.16%

● **...and compared to previous periods?**

Exclusion Category	2022
Overall	20.63%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of this principal adverse impact indicator can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	1	Percentage	99%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	99%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	99%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2023 to 31 December 2023

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2023.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
APPLE INC	Technology	5.28%	United States
MICROSOFT CORP	Technology	4.81%	United States
AMAZON.COM INC	Consumer Discretionary	2.25%	United States
NVIDIA CORP	Technology	1.89%	United States
ALPHABET INC-CL A	Technology	1.43%	United States
TESLA INC	Consumer Discretionary	1.29%	United States
ALPHABET INC-CL C	Technology	1.26%	United States
META PLATFORMS INC-CLASS A	Technology	1.25%	United States
UNITEDHEALTH GROUP INC	Health Care	0.91%	United States
JPMORGAN CHASE & CO	Financials	0.84%	United States
ELI LILLY & CO	Health Care	0.80%	United States
VISA INC-CLASS A SHARES	Industrials	0.75%	United States
BROADCOM INC	Technology	0.69%	United States
PROCTER & GAMBLE CO/THE	Consumer Staples	0.68%	United States
MASTERCARD INC - A	Industrials	0.65%	United States



**Asset allocation** describes the share of investments in specific assets.

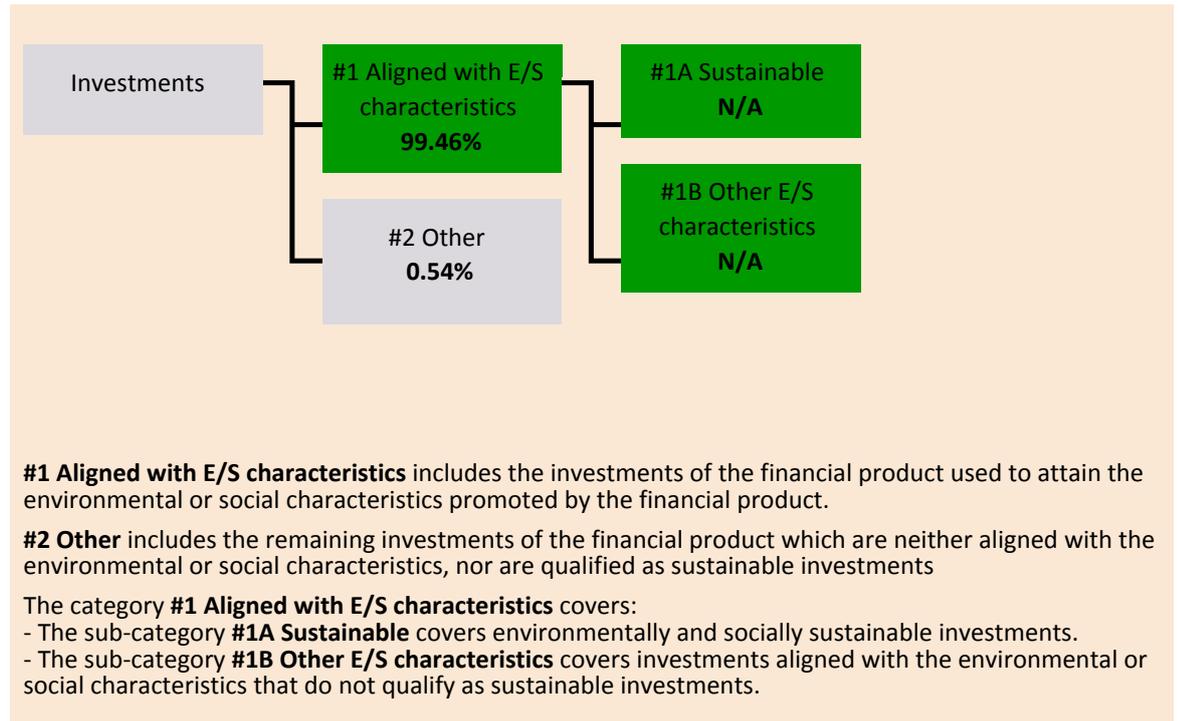
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 99.46% (2022: 98.78%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 0.54% (2022: 1.22%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



● **In which economic sectors were the investments made?**

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2023.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Integrated Oil and Gas
- Oil: Crude Producers
- Offshore Drilling and Other Services
- Oil Refining and Marketing
- Oil Equipment and Services
- Pipelines
- Coal

Within the Utilities sector: at the end of the reference period, the Fund held 0.08% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark).

- Gas Distribution

<b>Sector</b>	<b>Sub Sector</b>	<b>% Assets</b>
Basic Materials	Basic Resources	1.24%
Basic Materials	Chemicals	1.58%
Consumer Discretionary	Media	1.54%
Consumer Discretionary	Consumer Products & Services	3.63%
Consumer Discretionary	Automobiles & Parts	3.07%
Consumer Discretionary	Travel & Leisure	2.05%
Consumer Discretionary	Retail	5.45%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.56%
Consumer Staples	Food, Beverage & Tobacco	3.28%
Energy	Energy	0.23%
Financials	Insurance	3.74%
Financials	Financial Services	4.03%
Financials	Banks	6.35%
Health Care	Health Care	14.11%
Industrials	Industrial Goods & Services	10.35%
Industrials	Construction & Materials	1.18%
Other	Other	0.01%
Real Estate	Real Estate	3.63%
Technology	Technology	27.11%
Telecommunications	Telecommunications	3.52%
Utilities	Utilities	0.67%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflecting the share of revenue from green activities of investee companies.  
 - **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.  
 - **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.13%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

In each case the figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

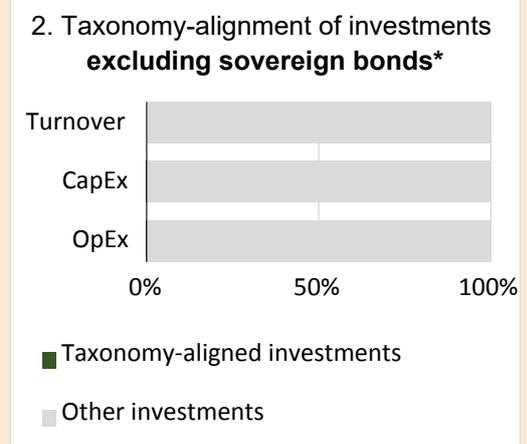
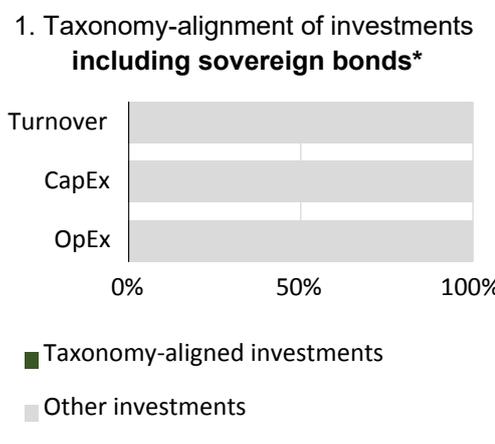
### ● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?

Yes:

In fossil gas       In nuclear energy

No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund’s investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.01%
- Enabling Activities = 0.08%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Environmental Objectives	2022
Climate Change Mitigation	0
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 0.54% (2022: 1.22%) of net assets which fell into the sub-category “#2 Other” represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

### ● *How does the reference benchmark differ from a broad market index?*

The Index was constructed from the FTSE Developed All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

See above.

### ● *How did this financial product perform compared with the reference benchmark?*

The figures in the table below show financial performance between January 1st 2023 and December 31st 2023.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Acc	26.18%	26.24%
CHF Hedged Acc	21.53%	20.94%
Institutional Plus EUR Hedged Acc	23.87%	23.72%
EUR Acc	21.91%	21.96%
GBP Acc	19.06%	19.12%
GBP Dist	19.06%	19.12%
Institutional Plus EUR Acc	21.99%	21.96%
Institutional Plus GBP Acc	19.15%	19.12%
CHF Acc	14.78%	14.84%

### ● *How did this financial product perform compared with the broad market index?*

The figures in the table below show financial performance between January 1st 2023 and December 31st 2023.

Fund Performance (%)	Broad Market Index Performance (%)
26.18%	23.03%

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG Emerging Markets All Cap Equity Index Fund

**Legal entity identifier:**  
549300MT3LCLRRD4TY54

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**                         **No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the FTSE Emerging All Cap Choice Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the E/S characteristics promoted by the Fund.

The Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, the following activities:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco, cannabis);
- (b) Non-Renewable Energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)); and
- (c) Weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons).

The Index methodology also excluded companies that, as determined by the Index provider, are involved in severe controversies (i.e., companies which do not meet the labour, human rights, environmental, and anticorruption standards as defined by the United Nations Global Compact Principles).

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.01%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy

- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the FTSE Emerging All Cap Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the Reference Benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2023.

Exclusion Category	Exclusion Rate (%)
Overall	21.09%

● **...and compared to previous periods?**

Exclusion Category	2022
Overall	18.76%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of this principal adverse impact indicator can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	2	Percentage	90%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	0	Percentage	90%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	1	Percentage	90%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2023 to 31 December 2023

### What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2023.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
TAIWAN SEMICONDUCTOR MANUFAC	Technology	7.60%	Taiwan
ALIBABA GROUP HOLDING LTD	Consumer Discretionary	3.19%	Cayman Islands
MEITUAN-CLASS B	Technology	1.35%	Cayman Islands
INFOSYS LTD	Technology	1.08%	India
CHINA CONSTRUCTION BANK-H	Financials	0.99%	China
PDD HOLDINGS INC	Technology	0.93%	Cayman Islands
HDFC BANK LIMITED	Financials	0.72%	India
HON HAI PRECISION INDUSTRY	Technology	0.72%	Taiwan
AL RAJHI BANK	Financials	0.70%	Saudi Arabia
IND & COMM BK OF CHINA-H	Financials	0.69%	China
MEDIATEK INC	Technology	0.68%	Taiwan
PING AN INSURANCE GROUP CO-H	Financials	0.64%	China
NETEASE INC	Consumer Discretionary	0.61%	Cayman Islands
BANK CENTRAL ASIA TBK PT	Financials	0.58%	Indonesia
HOUSING DEVELOPMENT FINANCE	Financials	0.53%	India



**Asset allocation** describes the share of investments in specific assets.

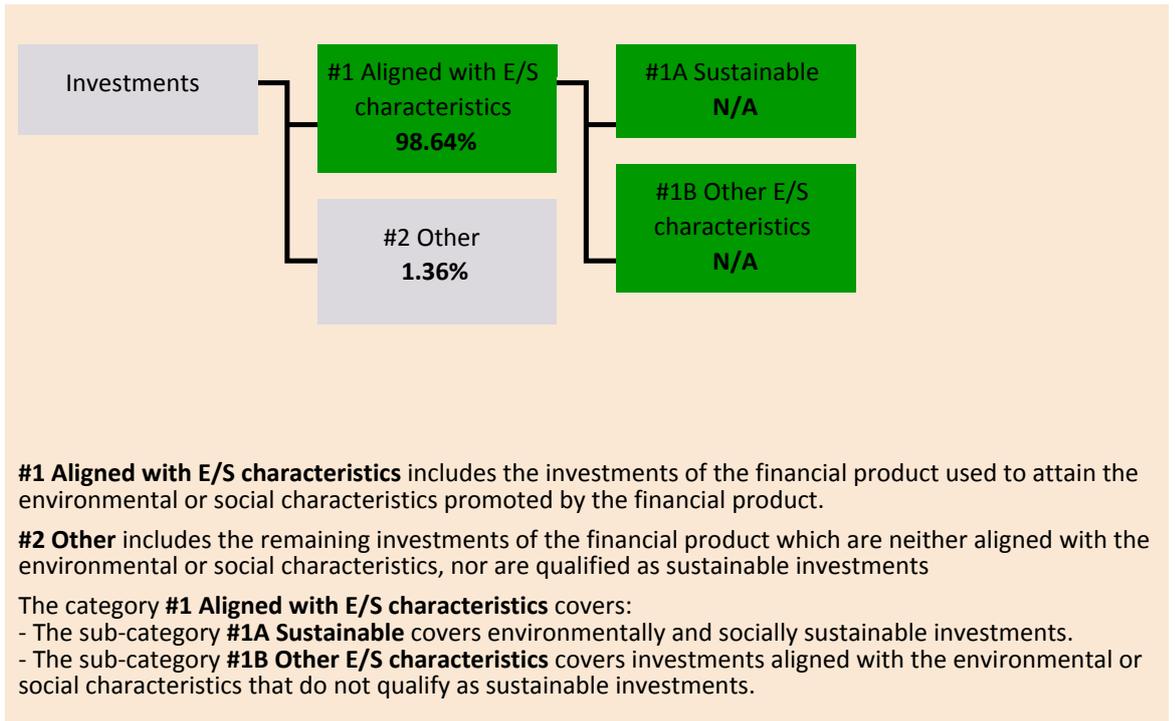
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 98.64% (2022: 99.00%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.36% (2022: 1.00%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



● **In which economic sectors were the investments made?**

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2023.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Integrated Oil and Gas
- Oil: Crude Producers
- Offshore Drilling and Other Services
- Oil Refining and Marketing
- Oil Equipment and Services
- Pipelines
- Coal

Within the Utilities sector: at the end of the reference period, the Fund held 0.39% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark).

- Gas Distribution

<b>Sector</b>	<b>Sub Sector</b>	<b>% Assets</b>
Basic Materials	Chemicals	2.80%
Basic Materials	Basic Resources	3.23%
Consumer Discretionary	Consumer Products & Services	3.83%
Consumer Discretionary	Automobiles & Parts	2.28%
Consumer Discretionary	Travel & Leisure	1.94%
Consumer Discretionary	Retail	5.90%
Consumer Discretionary	Media	0.33%
Consumer Staples	Food, Beverage & Tobacco	3.42%
Consumer Staples	Personal Care, Drug & Grocery Stores	2.45%
Energy	Energy	0.52%
Financials	Financial Services	3.77%
Financials	Banks	18.99%
Financials	Insurance	3.83%
Health Care	Health Care	5.19%
Industrials	Industrial Goods & Services	6.98%
Industrials	Construction & Materials	1.82%
Other	Other	0.00%
Real Estate	Real Estate	3.29%
Technology	Technology	21.97%
Telecommunications	Telecommunications	4.68%
Utilities	Utilities	1.81%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflecting the share of revenue from green activities of investee companies.  
 - **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.  
 - **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.01%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

In each case the figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

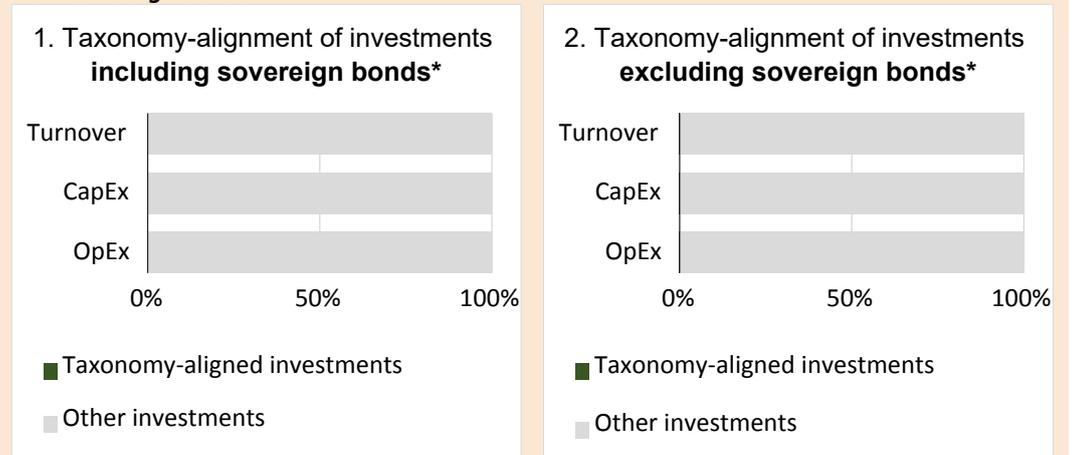
The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?

- Yes:
- In fossil gas
  - In nuclear energy
- No:

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund’s investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.00%
- Enabling Activities = 0.00%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Environmental Objectives	2022
Climate Change Mitigation	0
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 1.36% (2022: 1.00%) of net assets which fell into the sub-category “#2 Other” represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded stocks of companies that the sponsor of the Index determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

### ● *How does the reference benchmark differ from a broad market index?*

The Index was constructed from the FTSE Emerging All Cap Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

See above.

### ● *How did this financial product perform compared with the reference benchmark?*

The figures in the table below show financial performance between January 1st 2023 and December 31st 2023.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
USD Acc	8.55%	9.14%
Institutional Plus EUR Acc	4.95%	5.45%
GBP Acc	2.43%	2.99%
GBP Dist	2.43%	2.99%
Institutional Plus GBP Dist	2.50%	2.99%
EUR Acc	4.88%	5.45%
Institutional Plus GBP Acc	2.50%	2.99%
CHF Acc	-1.25%	-0.71%

### ● *How did this financial product perform compared with the broad market index?*

The figures in the table below show financial performance between January 1st 2023 and December 31st 2023.

Fund Performance (%)	Broad Market Index Performance (%)
8.55%	9.56%

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

**Product name:**  
Vanguard SRI European Stock Fund

**Legal entity identifier:**  
80FXM0BPL2DN5BFL0Z66

## Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective?

**Yes**

**No**

It made **sustainable investments with an environmental objective**: \_\_%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: \_\_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_\_% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

### To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and / or the environment. This was met by not holding stocks of companies in the FTSE Developed Europe Index (the "Index") that do not meet specific "socially responsible" criteria.

The Index provider has developed a customized SRI screening process designed to analyse companies issuing securities in the Index. The SRI screening process includes avoidance of owning companies that are involved in the production of controversial weapons such as cluster munitions, land mines, biochemical and nuclear weapons and those involved in the manufacture and distribution of tobacco products. Additionally, the SRI screening process excludes companies that, as determined by the Index provider, are or have engaged in activities that result in serious violations of the United Nations Global Compact Principles (i.e., companies which do not meet labour, human rights, environmental, and anticorruption standards).

A Reference Benchmark has not been designated for the purpose of attaining the environmental and / or social characteristics promoted by the fund.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 1.23%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Index.

Regarding the extent to which the exclusions have been applied, the exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2023.

Exclusion Category	Exclusion Rate (%)
Overall	5.61%

● **...and compared to previous periods?**

Exclusion Category	2022
Overall	5.66%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in controversial weapons (i.e., cluster munitions, land mines, biochemical and nuclear weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

The values of this principal adverse impact indicator can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	1	Percentage	99%



## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2023.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2023 to 31 December 2023

Largest investments	Sector	% Assets	Country
NESTLE SA-REG	Consumer Staples	3.09%	Switzerland
ASML HOLDING NV	Technology	2.62%	Netherlands
LVMH MOET HENNESSY LOUIS VUI	Consumer Discretionary	2.08%	France
SHELL PLC	Energy	2.08%	United Kingdom
ASTRAZENECA PLC	Health Care	1.99%	United Kingdom
NOVARTIS AG-REG	Health Care	1.93%	Switzerland
ROCHE HOLDING AG-GENUSSCHEIN	Health Care	1.92%	Switzerland
NOVO NORDISK A/S-B	Health Care	1.47%	Denmark
SAP SE	Technology	1.44%	Germany
TOTALENERGIES SE	Energy	1.39%	France
UNILEVER PLC	Consumer Staples	1.30%	United Kingdom
NOVO NORDISK A/S-B	Health Care	1.19%	Denmark
SIEMENS AG-REG	Industrials	1.13%	Germany
SANOFI	Health Care	1.12%	France
BP PLC	Energy	1.05%	United Kingdom



**Asset allocation** describes the share of investments in specific assets.

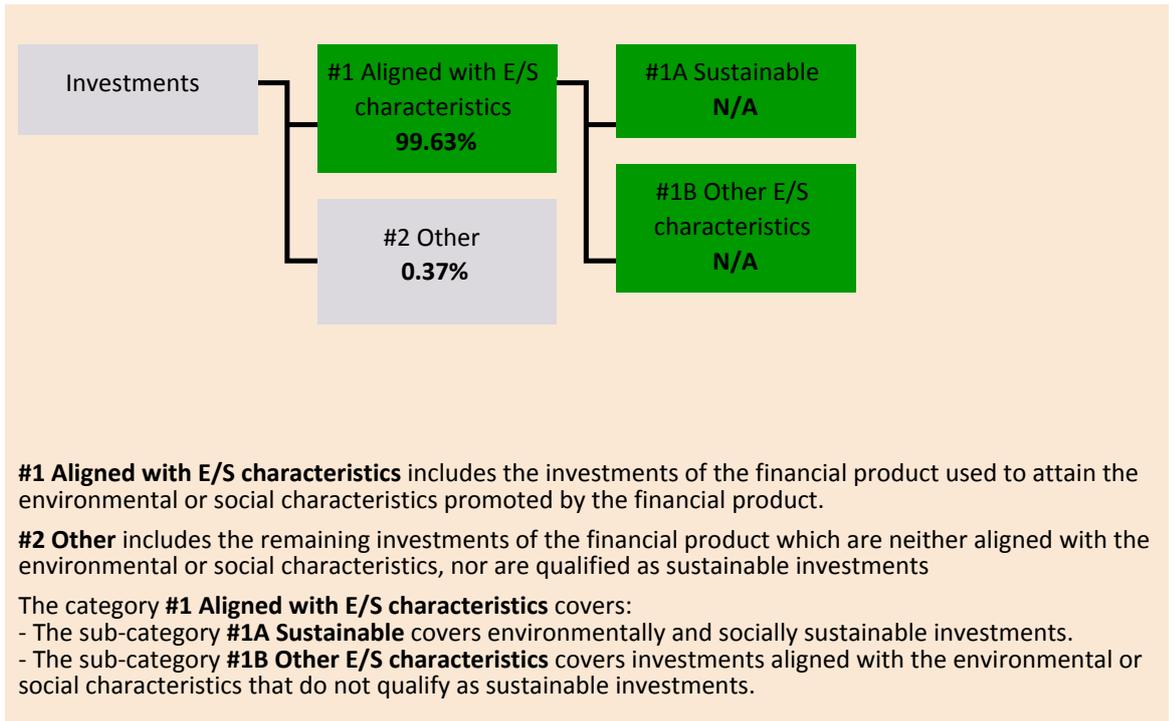
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 99.63% (2022: 99.46%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 0.37% (2022: 0.54%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



● **In which economic sectors were the investments made?**

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2023.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Coal

Within the Energy sector: at the end of the reference period, the Fund held 5.81% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Integrated Oil and Gas
- Oil: Crude Producers
- Offshore Drilling and Other Services
- Oil Refining and Marketing
- Oil Equipment and Services
- Pipelines

Within the Utilities sector: at the end of the reference period, the Fund held 0.06% of its net assets in the following sub-sectors (as defined by the Industry Classification Benchmark):

- Gas Distribution

<b>Sector</b>	<b>Sub Sector</b>	<b>% Assets</b>
Basic Materials	Basic Resources	2.47%
Basic Materials	Chemicals	2.77%
Consumer Discretionary	Media	1.92%
Consumer Discretionary	Consumer Products & Services	6.84%
Consumer Discretionary	Automobiles & Parts	2.50%
Consumer Discretionary	Travel & Leisure	1.09%
Consumer Discretionary	Retail	0.92%
Consumer Staples	Personal Care, Drug & Grocery Stores	3.06%
Consumer Staples	Food, Beverage & Tobacco	7.30%
Energy	Energy	6.25%
Financials	Insurance	5.59%
Financials	Financial Services	3.57%
Financials	Banks	7.87%
Health Care	Health Care	15.23%
Industrials	Industrial Goods & Services	12.93%
Industrials	Construction & Materials	3.29%
Other	Other	0.02%
Real Estate	Real Estate	1.02%
Technology	Technology	7.23%
Telecommunications	Telecommunications	2.73%
Utilities	Utilities	4.14%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflecting the share of revenue from green activities of investee companies.  
 - **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.  
 - **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 1.23%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports. In each case the figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

At the end of the reference period the Fund had no sovereign exposure (i.e., exposure to governments, central banks or supranational issuers).

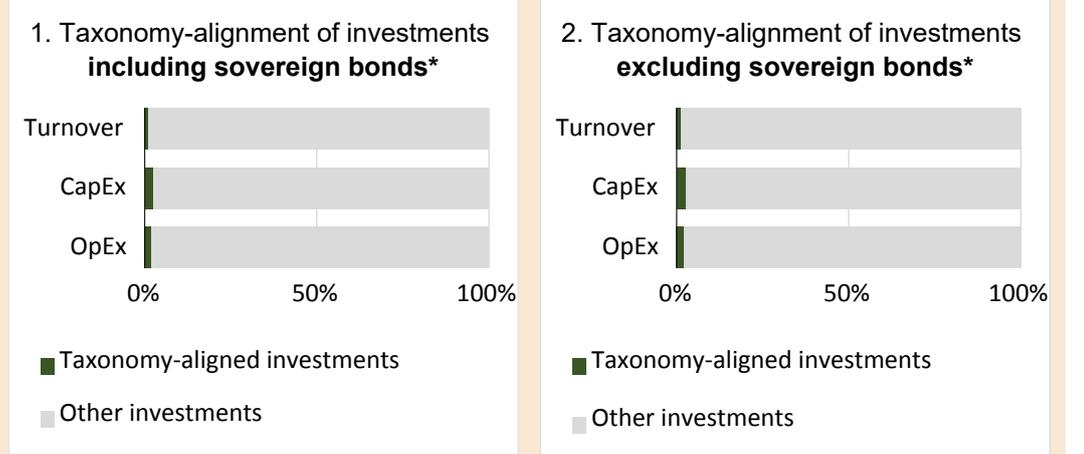
### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?

Yes:

In fossil gas       In nuclear energy

No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund’s investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.05%
- Enabling Activities = 0.86%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Environmental Objectives	2022
Climate Change Mitigation	0.02
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 0.37% (2022: 0.54%) of net assets which fell into the sub-category “#2 Other” represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Investment Manager undertakes independent oversight of the investment management processes and systems. As part of this oversight, the investment and operational risks are considered. The Investment Manager oversees ESG risk as part of our general investment risk and operational risk monitoring activities.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

### How did this financial product perform compared to the reference benchmark?

The Index does not determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes. This is because the exclusionary screening methodology (that promotes the relevant environmental and social characteristics) was applied outside of the Index that this financial product tracks.

- ***How does the reference benchmark differ from a broad market index?***  
Not applicable.
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***  
Not applicable.
- ***How did this financial product perform compared with the reference benchmark?***  
Not applicable.
- ***How did this financial product perform compared with the broad market index?***  
Not applicable.

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard ESG Global Corporate Bond Index Fund

**Legal entity identifier:**  
54930040E8WABNYV4893

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**                         **No**

<input type="checkbox"/> It made <b>sustainable investments with an environmental objective</b> : __% <ul style="list-style-type: none"> <li><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> </ul> <input type="checkbox"/> It made <b>sustainable investments with a social objective</b> : __%	<input type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <li><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with a social objective</li> </ul> <input checked="" type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b>
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**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding fixed income securities from its portfolio based on the impact of the issuer's conduct or products on society and / or the environment.

This Fund is passively managed. Its objective is to track the performance of the Bloomberg MSCI Global Corporate Float Adjusted Bond Screened Index (the "Index"). For this reason, the Index also serves as the designated Reference Benchmark for the purpose of attaining the environmental and / or social characteristics promoted by the Fund.

The Index excluded the bonds of issuers that MSCI determines engage in activities in, and/or derive revenue (above a threshold specified by the Index Provider) from, certain business segments of the following:

- (a) Vice Products (i.e., adult entertainment, alcohol, gambling, tobacco)
- (b) Weapons (i.e., nuclear weapons, controversial weapons, conventional weapons, civilian firearms)
- (c) Non-Renewable Energy (i.e., nuclear power, or thermal coal, oil, or gas)

The index methodology also excluded the bonds of issuers that, as determined by MSCI, have no controversy score or a controversy score of less than one as defined by MSCI's ESG controversies assessment framework.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 0.25%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control

- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Parent Index (being the Bloomberg Global Aggregate Float Adjusted Corporate Index).

Regarding the extent to which the exclusions have been applied, the Fund tracked the reference benchmark appropriately. The exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Parent Index can be found in the table below. These figures are the actual rate of exclusion by market value as at the end of March, June, September and December 2023.

Exclusion Category	Exclusion Rate (%)
Overall	30.05%

● **...and compared to previous periods?**

Exclusion Category	2022
Overall	34.82%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in non-renewable energy (i.e., nuclear power, fossil fuels (including power generation from oil, gas, and thermal coal)), the Fund considered the following principal adverse impact indicator:

- Exposure to companies active in the fossil fuel sector

By avoiding investment in weapons (chemical & biological weapons, cluster munitions, anti-personnel landmines, nuclear weapons, civilian firearms, and conventional military weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

By avoiding investment in companies involved in severe controversies (i.e., companies which do not meet the labour, customers, human rights, environmental, governance and anticorruption standards as defined by the United Nations Global Compact Principles (UNGC) and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises), the Fund considered the following principal adverse impact indicator:

- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

The values of this principal adverse impact indicator can be found in the table below. These figures are the actual values as at the end of March, June, September and December 2023.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to companies active in the fossil fuel sector	1	Percentage	86%
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	2	Percentage	86%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	86%



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2023 to 31 December 2023

## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are the market value as at the end of March, June, September and December 2023.

<b>Largest investments</b>	<b>Sector</b>	<b>% Assets</b>	<b>Country</b>
C 2.8 06/25/27	Financials	0.15%	United States
NAB 3 3/8 01/14/26	Financials	0.15%	Australia
WFC 2.188 04/30/26	Financials	0.15%	United States
KERFP 1 1/4 05/10/26	Consumer Discretionary	0.13%	France
MBGGR 3 02/23/27	Consumer Discretionary	0.11%	Canada
CVS 3 7/8 07/20/25	Health Care	0.11%	United States
HSBC 2.999 03/10/26	Financials	0.11%	United Kingdom
MS 6 1/4 08/09/26	Financials	0.11%	United States
FSTRTL 0.749 12/18/25	Consumer Discretionary	0.11%	Japan
BAC 2.972 02/04/33	Financials	0.10%	United States
CVS 5.05 03/25/48	Health Care	0.10%	United States
AER 2.45 10/29/26	Financials	0.10%	Ireland
MIZUHO 0.979 10/28/32	Financials	0.10%	Japan
WFC 5.013 04/04/51	Financials	0.10%	United States
AAPL 3.2 05/13/25	Information Technology	0.10%	United States



**Asset allocation** describes the share of investments in specific assets.

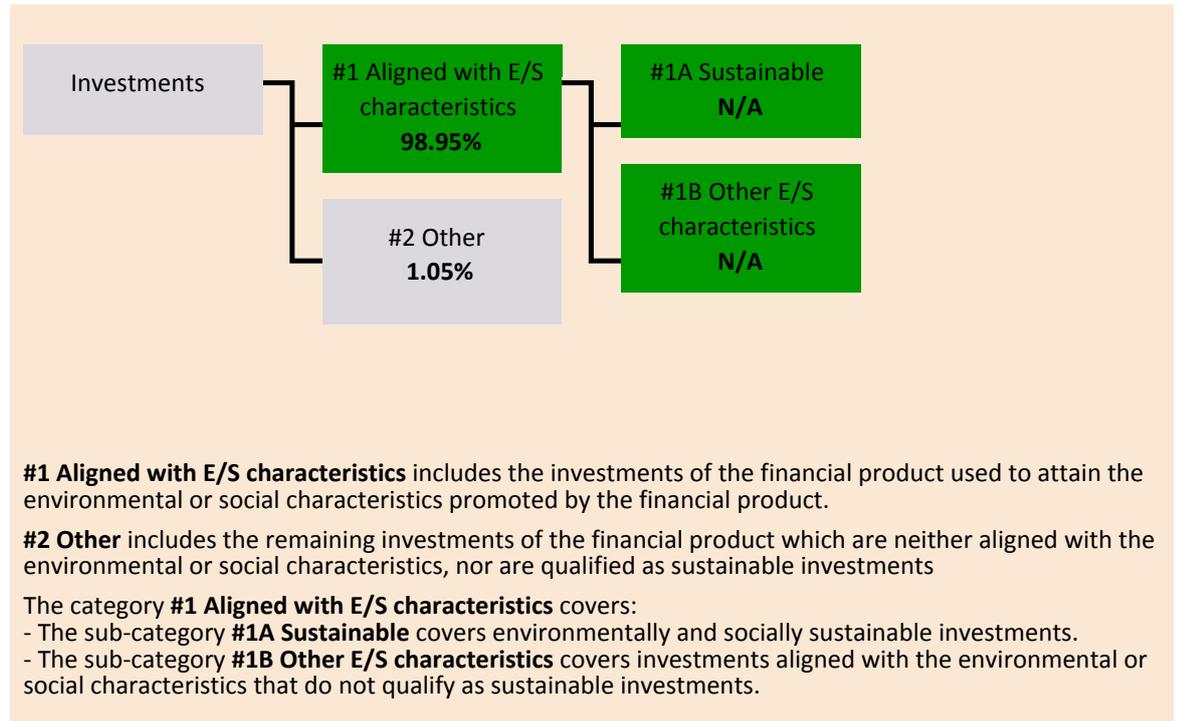
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 98.95% (2022: 97.75%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.05% (2022: 2.25%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



● **In which economic sectors were the investments made?**

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are the market value as at the end of March, June, September and December 2023.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Coal & Consumable Fuels
- Integrated Oil & Gas
- Oil & Gas Drilling
- Oil & Gas Equipment & Services
- Oil & Gas Exploration & Production
- Oil & Gas Refining & Marketing
- Oil & Gas Storage & Transportation

Within the Utilities sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Gas Utilities

<b>Sector</b>	<b>Sub Sector</b>	<b>% Assets</b>
Communication Services	Telecommunication Services	6.21%
Communication Services	Media & Entertainment	3.50%
Consumer Discretionary	Consumer Durables & Apparel	0.75%
Consumer Discretionary	Automobiles & Components	2.46%
Consumer Discretionary	Retailing	2.86%
Consumer Discretionary	Consumer Services	1.06%
Consumer Staples	Food, Beverage & Tobacco	3.10%
Consumer Staples	Food & Staples Retailing	0.48%
Consumer Staples	Household & Personal Products	0.90%
Financials	Insurance	4.08%
Financials	Diversified Financials	5.28%
Financials	Banks	33.30%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	6.68%
Health Care	Health Care Equipment & Services	4.09%
Industrials	Commercial & Professional Services	1.42%
Industrials	Capital Goods	2.55%
Industrials	Transportation	0.84%
Information Technology	Technology Hardware & Equipment	2.35%
Information Technology	Software & Services	4.05%
Information Technology	Semiconductors & Semiconductor Equipment	2.13%
Materials	Materials	2.47%
Real Estate	Real Estate	5.59%
Utilities	Utilities	1.98%



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 0.25%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

In each case the figures are the actual values as at the end of March, June, September and December 2023.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?

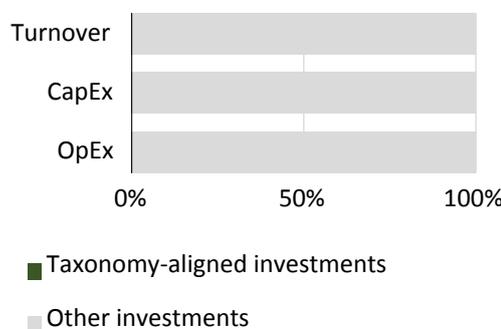
Yes:

In fossil gas       In nuclear energy

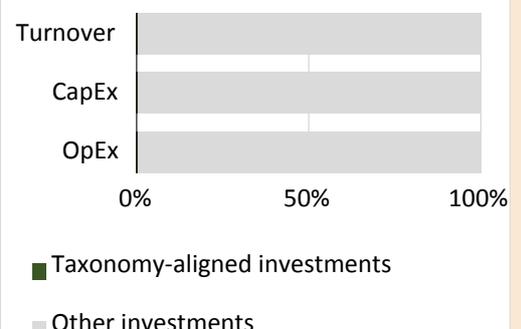
No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds\*



2. Taxonomy-alignment of investments excluding sovereign bonds\*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund’s investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.01%
- Enabling Activities = 0.15%

The figures are the actual values as at the end of March, June, September and December 2023.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Environmental Objectives	2022
Climate Change Mitigation	0
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 1.05% (2022: 2.25%)- of net assets which fell into the sub-category “#2 Other” represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, the Index excluded the bonds of issuers that MSCI determined to be engaged or involved in, and / or derive revenue (above a threshold specified by the Index provider) from, certain activities in order to promote the environmental and social characteristics of the Fund. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the Index and its exclusions on a regular basis to ensure the alignment of the investment strategy with the methodology of the Index.

Rebalancing activity in ESG index funds is reviewed and overseen by several ‘lines of defense’, including Vanguard’s portfolio management, risk management, investment data and product teams. Inputs from third-party data providers, consistent with the Index provider’s own ESG data, were used to analyse Index constituents as part of this review process. This helped mitigate the risk of the Fund holding Index constituents that were inconsistent with the specified ESG screening criteria. Further monitoring is in place surrounding new issues which may be eligible for inclusion in the Fund between rebalances.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

## How did this financial product perform compared to the reference benchmark?

Please see the information below in this respect.

### ● *How does the reference benchmark differ from a broad market index?*

The Index was constructed from the Bloomberg Global Aggregate Float Adjusted Corporate Index which was then screened for certain environmental, social, and corporate governance criteria by the sponsor of the Index, which is independent of Vanguard.

### ● *How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?*

See above.

### ● *How did this financial product perform compared with the reference benchmark?*

The figures in the table below show financial performance between January 1st 2023 and December 31st 2023.

Share Class	Fund Performance (%)	Reference Benchmark Performance (%)
CHF Hedged Acc	4.00%	4.27%
EUR Hedged Acc	6.20%	6.54%
Institutional Plus EUR Hedged Acc	4.63%	4.71%
GBP Hedged Acc	7.70%	8.05%
USD Hedged Acc	8.73%	9.11%
GBP Hedged Dist	7.68%	8.05%
Institutional Plus GBP Hedged Acc	7.75%	8.05%

### ● *How did this financial product perform compared with the broad market index?*

The figures in the table below show financial performance between January 1st 2023 and December 31st 2023.

Fund Performance (%)	Broad Market Index Performance (%)
8.73%	9.10%

**Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852**

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

**Product name:**  
Vanguard SRI Euro Investment Grade Bond Index Fund

**Legal entity identifier:**  
549300UWPLB5D830BW90

## Environmental and/or social characteristics

**Did this financial product have a sustainable investment objective?**

**Yes**                         **No**

<input type="checkbox"/> It made <b>sustainable investments with an environmental objective</b> : __% <ul style="list-style-type: none"> <li><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> </ul>	<input type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <li><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with a social objective</li> </ul>
<input type="checkbox"/> It made <b>sustainable investments with a social objective</b> : __%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b>

**To what extent were the environmental and/or social characteristics promoted by this financial product met?**

The Fund promoted environmental and social characteristics by excluding fixed income securities from its portfolio based on the impact of the issuer’s conduct or products on society and / or the environment. This was met by not holding fixed income securities in the Bloomberg EUR Non-Government Float Adjusted Bond Index (the “Index”) of issuers that do not meet specific “socially responsible” criteria.

The Index provider has developed a customized SRI screening process designed to analyse securities in the Index. The SRI screening process includes avoidance of owning securities of issuers that are involved in the production of controversial weapons such as cluster munitions, land mines, biochemical and nuclear weapons and those involved in the manufacture and distribution of tobacco products. Additionally, the SRI screening process excludes Index constituents that, as determined by the Index provider, are or have engaged in activities that result in serious violations of the United Nations Global Compact Principles (i.e., companies which do not meet labour, human rights, environmental, and anticorruption standards).

A Reference Benchmark has not been designated for the purpose of attaining the environmental and / or social characteristics promoted by the fund.

Derivatives have not been used to meet the environmental or social characteristics of this Fund.

The investments of this Fund contributed to the following EU Taxonomy environmental objectives:

- Climate Change Mitigation = 1.06%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not

reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

● **How did the sustainability indicators perform?**

The Investment Manager measured the attainment of the environmental and social characteristics by assessing the extent to which the exclusion criteria described above were applied and measuring the proportion of the portfolio excluded from the Index.

Regarding the extent to which the exclusions have been applied, the exclusions were applied without issue and the appropriate controls were followed.

The proportion of the portfolio excluded from the Index can be found in the table below. These figures are weighted averages of the actual rate of exclusion by market value as at the end of March, June, September and December 2023.

Exclusion Category	Exclusion Rate (%)
Overall	1.83%

● **...and compared to previous periods?**

Exclusion Category	2022
Overall	1.88%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

While the Fund promoted environmental and social characteristics, it did not commit to make any sustainable investments. This is separate to our EU Taxonomy-alignment disclosures.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

*How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable.

*Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable.

**Principal adverse impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



## How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors during the reference period.

By avoiding investment in controversial weapons (i.e., cluster munitions, land mines, biochemical and nuclear weapons), the Fund considered the following principal adverse impact indicator:

- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

The values of this principal adverse impact indicator can be found in the table below. These figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

The data relating to these principal adverse indicators may be greater than zero because of the data methodology differences between the Index provider and Vanguard's PAI data vendor. Each data provider uses different approaches to assess ESG credentials, which can result in different outcomes in their determination of a company's involvement in certain business activities.

Indicator	Impact	Measure	Data Coverage %
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	0	Percentage	83%



## What were the top investments of this financial product?

The top investments of this Fund are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2023.

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 January 2023 to 31 December 2023

Largest investments	Sector	% Assets	Country
EU 1 5/8 12/04/29	Financials	0.62%	Supranational
EU 0.8 07/04/25	Financials	0.43%	Supranational
EU 0 10/04/28	Financials	0.39%	Supranational
EU 0 07/06/26	Financials	0.37%	Supranational
EU 1 07/06/32	Financials	0.31%	Supranational
EU 0.4 02/04/37	Financials	0.30%	Supranational
EU 2 10/04/27	Financials	0.29%	Supranational
EU 2 3/4 10/05/26	Financials	0.28%	Supranational
EU 3 3/8 11/04/42	Financials	0.28%	Supranational
EIB 2 3/4 09/15/25	Financials	0.26%	Supranational
EU 2 5/8 02/04/48	Financials	0.24%	Supranational
EU 3 03/04/53	Financials	0.23%	Supranational
EFSF 2 3/4 08/17/26	Financials	0.22%	Luxembourg
EIB 0 3/8 07/16/25	Financials	0.22%	Supranational
POLAND 0 02/10/25	Financials	0.22%	Poland



**Asset allocation** describes the share of investments in specific assets.

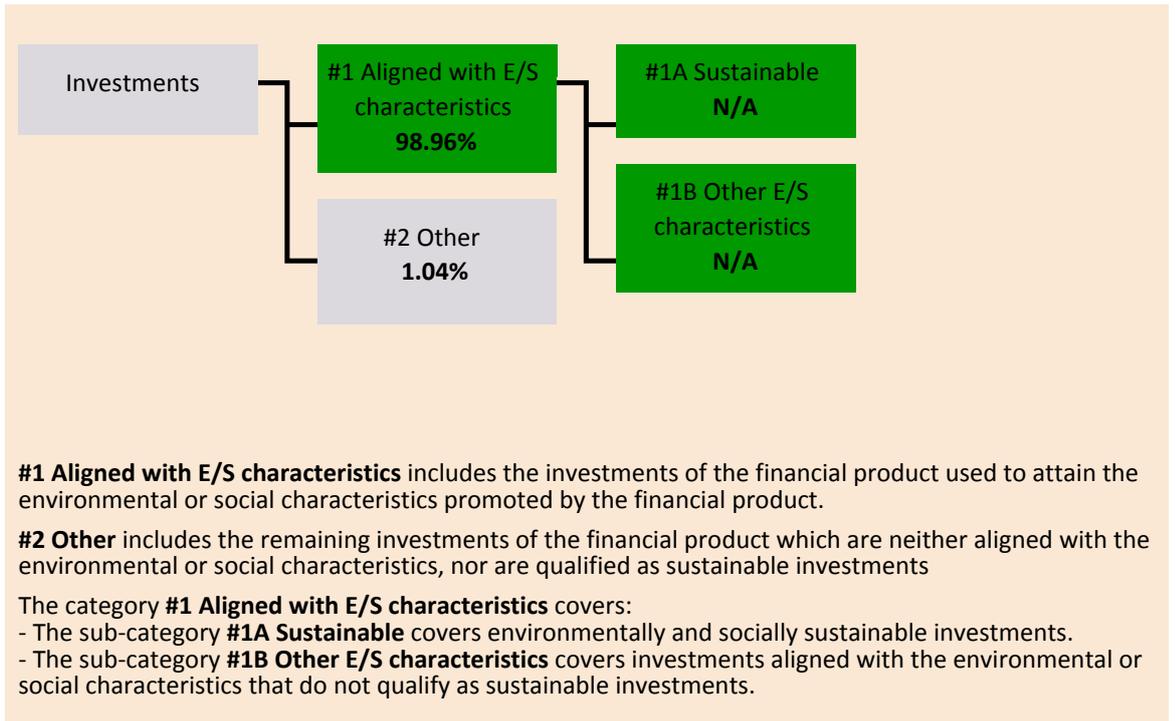
## What was the proportion of sustainability-related investments?

Please see the information below in this respect.

### ● **What was the asset allocation?**

The Fund invested 98.96% (2022: 98.23%) of its net assets in line with the ESG requirements of the Index, which is consistent with the environmental and/or social characteristics promoted by the Fund. The Fund did not commit to make any sustainable investments. The Fund did not use indirect exposures (including derivatives) to attain the environmental or social characteristics promoted by the Fund.

The remaining 1.04% (2022: 1.77%) of the Fund's net assets were invested in other investments ("#2 Other"), which were not aligned with environmental and/or social characteristics promoted by the Fund.



● **In which economic sectors were the investments made?**

The sectors and sub-sectors where investments of the Fund were made are set out below. These figures are percentages of net assets and are weighted averages of the market value as at the end of March, June, September and December 2023.

Within the Energy sector: at the end of the reference period, the Fund held no investments in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Coal & Consumable Fuels
- Oil & Gas Drilling

Within the Energy sector: at the end of the reference period, the Fund held 2.31% of its net assets in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Integrated Oil & Gas
- Oil & Gas Equipment & Services
- Oil & Gas Exploration & Production
- Oil & Gas Refining & Marketing
- Oil & Gas Storage & Transportation

Within the Utilities sector: at the end of the reference period, the Fund held 0.32% of its net assets in the following sub-sectors (as defined by the Global Industry Classification Standard):

- Gas Utilities

<b>Sector</b>	<b>Sub Sector</b>	<b>% Assets</b>
Communication Services	Media & Entertainment	0.66%
Communication Services	Telecommunication Services	3.12%
Consumer Discretionary	Consumer Services	0.51%
Consumer Discretionary	Consumer Durables & Apparel	0.42%
Consumer Discretionary	Automobiles & Components	2.60%
Consumer Discretionary	Retailing	0.43%
Consumer Staples	Household & Personal Products	0.64%
Consumer Staples	Food, Beverage & Tobacco	2.44%
Consumer Staples	Food & Staples Retailing	0.51%
Energy	Energy	2.41%
Financials	Insurance	2.57%
Financials	Diversified Financials	14.19%
Financials	Banks	47.19%
Health Care	Pharmaceuticals, Biotechnology & Life Sciences	1.82%
Health Care	Health Care Equipment & Services	1.93%
Industrials	Commercial & Professional Services	0.99%
Industrials	Capital Goods	3.78%
Industrials	Transportation	0.47%
Information Technology	Technology Hardware & Equipment	0.28%
Information Technology	Software & Services	1.08%
Information Technology	Semiconductors & Semiconductor Equipment	0.14%
Materials	Materials	2.13%
Real Estate	Real Estate	3.21%
Utilities	Utilities	4.78%



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

## To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

While the Fund does not commit to making environmentally sustainable investments within the meaning of the Taxonomy Regulation, the overall Taxonomy-alignment of the Fund, for the reference period, is set out in the graph below.

The proportion of the Fund's investments that contributed to each of the environmental objectives is as follows:

- Climate Change Mitigation = 1.06%

Due to the lack of reliable taxonomy-aligned data, our periodic reports do not reflect where the fund contributed to any of the following environmental objectives:

- Sustainable use and protection of water and marine resources
- Transition to a circular economy
- Pollution prevention and control
- Protection and restoration of biodiversity and ecosystems

Due to the unavailability of data from our third-party providers, the periodic reports for this period do not reflect where the fund contributed to Climate Change Adaptation. We are currently working to resolve this, and we will be in a position to report on Climate Change Adaptation in subsequent periodic reports.

In each case the figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

The Taxonomy-alignment data is based solely on disclosures by non-financial entities that have been captured by the data provider. When reporting guidelines are not exactly followed, for example where revenue is only provided for a subset of activities combined instead of per activity, then this is not captured.

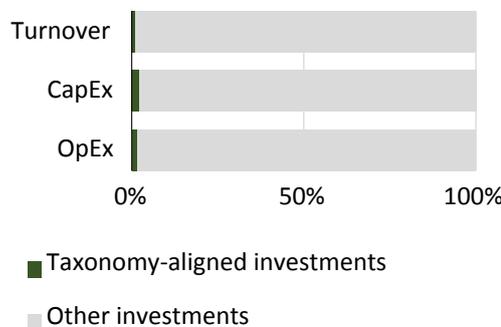
The figures are not subject to an assurance provided by one or more auditors or a review by one or more third parties.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>(1)</sup>?

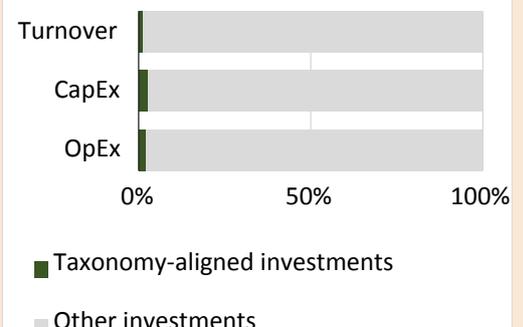
- Yes:
- In fossil gas
  - In nuclear energy
- No

*The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds\*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds\*



2. Taxonomy-alignment of investments excluding sovereign bonds\*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

● **What was the share of investments made in transitional and enabling activities?**

The share of the Fund's investments made in transitional and enabling activities is as follows:

- Transitional Activities = 0.02%
- Enabling Activities = 0.62%

The figures are weighted averages of the actual values as at the end of March, June, September and December 2023.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The figure reported for Climate Change Mitigation in the previous report was overstated and has been corrected as shown below:

Environmental Objectives	2022
Climate Change Mitigation	0
Climate Change Adaptation	N/A



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?**

The remaining 1.04% (2022: 1.77%) of net assets which fell into the sub-category “#2 Other” represents the indirect exposures which were used for efficient portfolio management purposes only. Such assets were cash, FX and financial derivative instruments which are used for liquidity management, and such assets are not subject to any minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

As outlined above, fixed income securities of certain issuers were excluded from the Fund's portfolio based on the impact of the issuer's conduct or products on society and / or the environment. In order to ensure that the Fund promoted such characteristics on an ongoing basis, the Investment Manager monitored the exclusions on a regular basis to ensure the alignment of the investment strategy with the customized SRI screening process. The Investment Manager undertakes independent oversight of the investment management processes and systems. As part of this oversight, the investment and operational risks are considered. The Investment Manager oversees ESG risk as part of our general investment risk and operational risk monitoring activities.

There are additional internal trade compliance controls, that checked whether new instruments bought were Index constituents as well as checking for any Fund holdings that may no longer be part of the Index. These checks aimed to confirm that out of Index holdings were not added and were removed in a timely fashion. The Investment Manager monitored tracking error (difference between portfolio and Index) on a daily basis and followed up on any significant deviations.



**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

### How did this financial product perform compared to the reference benchmark?

The Index does not determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes. This is because the exclusionary screening methodology (that promotes the relevant environmental and social characteristics) was applied outside of the Index that this financial product tracks.

- ***How does the reference benchmark differ from a broad market index?***  
Not applicable.
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***  
Not applicable.
- ***How did this financial product perform compared with the reference benchmark?***  
Not applicable.
- ***How did this financial product perform compared with the broad market index?***  
Not applicable.

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

<sup>2</sup> Appointed on 1 January 2023.



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